



HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2019  
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc.

NAIC Group Code 2838 (Current) 2838 (Prior) NAIC Company Code 95655 Employer's ID Number 31-1471229

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [ X ]

Incorporated/Organized 08/07/1996 Commenced Business 04/01/1997

Statutory Home Office 6150 East Broad Street, EE320 (Street and Number) Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320 (Street and Number) Columbus, OH, US 43213 (City or Town, State, Country and Zip Code) 614-546-3211 (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320 (Street and Number or P.O. Box) Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320 (Street and Number) Columbus, OH, US 43213 (City or Town, State, Country and Zip Code) 614-546-3211 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Juan Manuel Fraiz (Name) 614-546-3211 (Area Code) (Telephone Number) Juan.Fraiz@mchs.com (E-mail Address) 614-546-3131 (FAX Number)

OFFICERS

Board Chair Edward H. Lamb Vice President & CFO Juan Manuel Fraiz

President & CEO Michael James Demand Treasurer Paul Gregory Morris

OTHER

Sister Barbara Ann Hahl, CSC, Secretary

DIRECTORS OR TRUSTEES

|                      |                              |                           |
|----------------------|------------------------------|---------------------------|
| Edward H. Lamb       | Martin John Brill            | Cynthia Mauro Dellecker   |
| Michael James Demand | Sister Barbara Ann Hahl, CSC | Stephen Michael Lundregan |
| Paul Gregory Morris  | Joseph Jerome Patrick, Jr    | Daniel James Wendorff MD  |

State of Ohio SS:

County of Franklin

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.

Michael James Demand President & CEO

Juan Manuel Fraiz Vice President & CFO

Sister Barbara Hahl, CSC Secretary

Subscribed and sworn to before me this day of

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

b. If no,

1. State the amendment number.....

2. Date filed .....08/15/2019

3. Number of pages attached.....

ASSETS

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 133,491,694            |                         | 133,491,694                               | 128,234,744   |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  |                        |                         | 0   | 0   |
| 2.2 Common stocks .....   | 59,896,473             |                         | 59,896,473                                | 50,978,038  |
| 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 \$ .....<br>encumbrances) .....  |                        |                         | 0   | 0   |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....  |                        |                         | 0   | 0   |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....  |                        |                         | 0   | 0   |
| 5. Cash (\$ .....(5,310,503) ), cash equivalents<br>(\$ .....107,070,039 ) and short-term<br>investments (\$ .....50,137,537 ) .....                        | 151,897,073            |                         | 151,897,073                               | 142,750,127   |
| 6. Contract loans (including \$ ..... premium notes) .....  |                        |                         | 0   | 0   |
| 7. Derivatives .....  |                        |                         | 0   | 0   |
| 8. Other invested assets .....  |                        |                         | 0   | 0   |
| 9. Receivables for securities .....   |                        |                         | 0   | 0   |
| 10. Securities lending reinvested collateral assets .....   |                        |                         | 0   | 0   |
| 11. Aggregate write-ins for invested assets .....   | 0                      | 0                       | 0   | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 345,285,240            | 0                       | 345,285,240                               | 321,962,908   |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         | 0   | 0   |
| 14. Investment income due and accrued .....   | 929,863                |                         | 929,863                                   | 872,418   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 875,808                | 1,412                   | 874,396                                   | 876,132   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... |                        |                         | 0   | 0   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         | 0   | 0   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 63,132                 |                         | 63,132                                    | 340,465   |
| 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 .....  |                        |                         | 0   | 0   |
| 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<br>(\$ ..... ) .....   | 2,192,181              | 2,192,181               | 0   | 0   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         | 0   | 0   |
| 23. Receivables from parent, subsidiaries and affiliates .....  | 102,526                |                         | 102,526                                   | 111,423   |
| 24. Health care (\$ .....12,670,985 ) and other amounts receivable .....  | 12,958,427             | 287,442                 | 12,670,985                                | 11,334,953  |
| 25. Aggregate write-ins for other than invested assets .....  | 0                      | 0                       | 0   | 3,662   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 362,407,177            | 2,481,035               | 359,926,142                               | 335,501,961   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  |                        |                         | 0   | 0   |
| 28. Total (Lines 26 and 27)   | 362,407,177            | 2,481,035               | 359,926,142                               | 335,501,961   |
| 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. Miscellaneous receivable .....  | 0                      | 0                       | 0   | 3,662   |
| 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)   | 0                      | 0                       | 0   | 3,662   |

LIABILITIES, CAPITAL AND SURPLUS

|  | Current Period |                |             | Prior Year  |
|--|----------------|----------------|-------------|-------------|
|  | 1<br>Covered   | 2<br>Uncovered | 3<br>Total  | 4<br>Total  |
| 1. Claims unpaid (less \$ ..... reinsurance ceded) .....   | 34,824,054     |                | 34,824,054  | 36,403,248  |
| 2. Accrued medical incentive pool and bonus amounts .....  | 20,677,549     |                | 20,677,549  | 20,895,537  |
| 3. Unpaid claims adjustment expenses .....   | 715,622        |                | 715,622     | 715,575     |
| 4. Aggregate health policy reserves, including the liability of<br>\$ ..... for medical loss ratio rebate per the Public<br>Health Service Act .....           |                |                | 0           | 0           |
| 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 .....  | 266,934        |                | 266,934     | 161,451     |
| 9. General expenses due or accrued .....   | 9,639,276      |                | 9,639,276   | 12,024,482  |
| 10.1 Current federal and foreign income tax payable and interest thereon<br>(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<br>interest thereon \$ ..... (including<br>\$ ..... current) .....   |                |                | 0           | 0           |
| 15. Amounts due to parent, subsidiaries and affiliates .....   | 4,708,515      |                | 4,708,515   | 5,535,230   |
| 16. Derivatives .....  |                |                | 0           | 0           |
| 17. Payable for securities .....   |                |                | 0           | 0           |
| 18. Payable for securities lending .....   | 0              |                | 0           | 0           |
| 19. Funds held under reinsurance treaties (with \$ .....<br>authorized reinsurers, \$ ..... unauthorized<br>reinsurers and \$ ..... certified reinsurers)..... |                |                | 0           | 0           |
| 20. Reinsurance in unauthorized and certified (\$ ..... )<br>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 .....   |                |                | 0           | 0           |
| 23. Aggregate write-ins for other liabilities (including \$ .....<br>current) .....  | 26,402,419     | 0              | 26,402,419  | 21,363,560  |
| 24. Total liabilities (Lines 1 to 23) .....  | 97,234,369     | 0              | 97,234,369  | 97,099,083  |
| 25. Aggregate write-ins for special surplus funds .....  | XXX            | XXX            | 0           | 0           |
| 26. Common capital stock .....   | XXX            | XXX            |             |             |
| 27. Preferred capital stock .....  | XXX            | XXX            |             |             |
| 28. Gross paid in and contributed surplus .....  | XXX            | XXX            | 42,422,534  | 42,422,534  |
| 29. Surplus notes .....  | XXX            | XXX            |             |             |
| 30. Aggregate write-ins for other than special surplus funds .....   | XXX            | XXX            | 0           | 0           |
| 31. Unassigned funds (surplus) .....   | XXX            | XXX            | 220,269,239 | 195,980,344 |
| 32. Less treasury stock, at cost:  |                |                |             |             |
| 32.1 ..... shares common (value included in Line 26<br>\$ ..... ) .....  | XXX            | XXX            |             |             |
| 32.2 ..... shares preferred (value included in Line 27<br>\$ ..... ) .....   | XXX            | XXX            |             |             |
| 33. Total capital and surplus (Lines 25 to 31 minus Line 32) .....   | XXX            | XXX            | 262,691,773 | 238,402,878 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33)   | XXX            | XXX            | 359,926,142 | 335,501,961 |
| DETAILS OF WRITE-INS   |                |                |             |             |
| 2301. Due to CMS RAPS Delete .....   | 17,772,026     |                | 17,772,026  | 17,772,026  |
| 2302. Due to CMS Part D .....  | 6,057,646      |                | 6,057,646   | 2,939,468   |
| 2303. Estimated claims experience adjustment .....   | 2,484,844      |                | 2,484,844   | 6,754,559   |
| 2398. Summary of remaining write-ins for Line 23 from overflow page .....  | 87,903         | 0              | 87,903      | (6,102,493) |
| 2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)  | 26,402,419     | 0              | 26,402,419  | 21,363,560  |
| 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<br>To Date |             | Prior Year<br>To Date | Prior Year Ended<br>December 31 |
|--|-------------------------|-------------|-----------------------|---------------------------------|
|  | 1<br>Uncovered          | 2<br>Total  | 3<br>Total            | 4<br>Total                      |
| 1. Member Months .....   | XXX                     | 278,210     | 302,685               | 591,364                         |
| 2. Net premium income ( including \$ ..... non-health<br>premium income).....  | XXX                     | 282,907,403 | 285,484,385           | 582,089,476                     |
| 3. Change in unearned premium reserves and reserve for rate credits.....   | XXX                     |             |                       |                                 |
| 4. Fee-for-service (net of \$ ..... medical expenses).....   | XXX                     |             |                       |                                 |
| 5. Risk revenue .....  | XXX                     |             |                       |                                 |
| 6. Aggregate write-ins for other health care related revenues .....  | XXX                     | 0           | 435,712               | 435,714                         |
| 7. Aggregate write-ins for other non-health revenues .....   | XXX                     | 0           | 0                     | 0                               |
| 8. Total revenues (Lines 2 to 7) .....   | XXX                     | 282,907,403 | 285,920,097           | 582,525,190                     |
| <b>Hospital and Medical:</b>   |                         |             |                       |                                 |
| 9. Hospital/medical benefits .....   |                         | 135,160,506 | 129,747,340           | 261,858,413                     |
| 10. Other professional services .....  |                         | 76,124,723  | 78,867,211            | 158,902,992                     |
| 11. Outside referrals .....  |                         |             |                       | 0                               |
| 12. Emergency room and out-of-area .....   |                         |             |                       | 0                               |
| 13. Prescription drugs .....   |                         | 25,453,635  | 26,244,352            | 46,098,695                      |
| 14. Aggregate write-ins for other hospital and medical .....   | 0                       | 0           | 0                     | 0                               |
| 15. Incentive pool, withhold adjustments and bonus amounts .....   |                         | 10,367,316  | 9,799,068             | 24,303,302                      |
| 16. Subtotal (Lines 9 to 15) .....   | 0                       | 247,106,180 | 244,657,971           | 491,163,402                     |
| <b>Less:</b>   |                         |             |                       |                                 |
| 17. Net reinsurance recoveries .....   |                         | 172,251     | (301,082)             | 52,522                          |
| 18. Total hospital and medical (Lines 16 minus 17) .....   | 0                       | 246,933,929 | 244,959,053           | 491,110,880                     |
| 19. Non-health claims (net) .....  |                         |             |                       |                                 |
| 20. Claims adjustment expenses, including \$ .....4,649,140 cost<br>containment expenses .....   |                         | 8,193,534   | 10,008,022            | 19,200,560                      |
| 21. General administrative expenses .....  |                         | 14,822,010  | 15,718,046            | 34,834,488                      |
| 22. Increase in reserves for life and accident and health contracts<br>(including \$ ..... increase in reserves for life only) .....         |                         |             |                       | 0                               |
| 23. Total underwriting deductions (Lines 18 through 22).....   | 0                       | 269,949,473 | 270,685,121           | 545,145,928                     |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) .....   | XXX                     | 12,957,930  | 15,234,976            | 37,379,262                      |
| 25. Net investment income earned .....   |                         | 2,825,582   | 2,286,110             | 4,950,547                       |
| 26. Net realized capital gains (losses) less capital gains tax of<br>\$ .....  |                         | 359,163     | 1,228,794             | 2,850,797                       |
| 27. Net investment gains (losses) (Lines 25 plus 26) .....   | 0                       | 3,184,745   | 3,514,904             | 7,801,344                       |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount<br>recovered \$ ..... )<br>(amount charged off \$ ..... )]..... |                         |             |                       |                                 |
| 29. Aggregate write-ins for other income or expenses .....   | 0                       | 0           | 0                     | 0                               |
| 30. Net income or (loss) after capital gains tax and before all other federal<br>income taxes (Lines 24 plus 27 plus 28 plus 29) .....       | XXX                     | 16,142,675  | 18,749,880            | 45,180,606                      |
| 31. Federal and foreign income taxes incurred .....  | XXX                     |             |                       |                                 |
| 32. Net income (loss) (Lines 30 minus 31) .....  | XXX                     | 16,142,675  | 18,749,880            | 45,180,606                      |
| <b>DETAILS OF WRITE-INS</b>  |                         |             |                       |                                 |
| 0601. Intercompany management fees .....   | XXX                     | 0           | 435,712               | 435,714                         |
| 0602. ....   | XXX                     |             |                       | 0                               |
| 0603. ....   | XXX                     |             |                       | 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           | 435,712               | 435,714                         |
| 0701. ....   | XXX                     |             |                       | 0                               |
| 0702. ....   | XXX                     |             |                       | 0                               |
| 0703. ....   | XXX                     |             |                       | 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                               |
| 1402. ....   |                         |             |                       | 0                               |
| 1403. ....   |                         |             |                       | 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                               |
| 2902. ....   |                         |             |                       | 0                               |
| 2903. ....   |                         |             |                       | 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                     | 0                               |

STATEMENT OF REVENUE AND EXPENSES (Continued)

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CAPITAL AND SURPLUS ACCOUNT   |                              |                            |                                      |
| 33. Capital and surplus prior reporting year.....   | 238,402,878                  | 200,078,139                | 200,078,139                          |
| 34. Net income or (loss) from Line 32 .....   | 16,142,675                   | 18,749,880                 | 45,180,606                           |
| 35. Change in valuation basis of aggregate policy and claim reserves .....                                    |                              |                            |                                      |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....                        | 8,008,269                    | 440,789                    | (7,991,549)                          |
| 37. Change in net unrealized foreign exchange capital gain or (loss) .....                                    |                              |                            |                                      |
| 38. Change in net deferred income tax .....   |                              |                            |                                      |
| 39. Change in nonadmitted assets .....  | 137,951                      | (250,714)                  | (1,740,011)                          |
| 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.....  |                              |                            |                                      |
| 44. Capital Changes:  |                              |                            |                                      |
| 44.1 Paid in .....  |                              | 0                          | 0                                    |
| 44.2 Transferred from surplus (Stock Dividend).....   | 0                            | 0                          | 0                                    |
| 44.3 Transferred to surplus.....  |                              |                            |                                      |
| 45. Surplus adjustments:  |                              |                            |                                      |
| 45.1 Paid in .....  | 0                            | 0                          | 0                                    |
| 45.2 Transferred to capital (Stock Dividend) .....  |                              |                            |                                      |
| 45.3 Transferred from capital .....   |                              |                            |                                      |
| 46. Dividends to stockholders .....   |                              |                            |                                      |
| 47. Aggregate write-ins for gains or (losses) in surplus .....  | 0                            | 0                          | 2,875,693                            |
| 48. Net change in capital & surplus (Lines 34 to 47) .....  | 24,288,895                   | 18,939,955                 | 38,324,739                           |
| 49. Capital and surplus end of reporting period (Line 33 plus 48)   | 262,691,773                  | 219,018,094                | 238,402,878                          |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 4701. SSAP No. 3 – Adjustment for prior years' Centers for Medicare & Medicaid Services<br>overpayments ..... | 0                            | 0                          | 2,875,693                            |
| 4702. ....  |                              |                            | 0                                    |
| 4703. ....  |                              |                            | 0                                    |
| 4798. Summary of remaining write-ins for Line 47 from overflow page .....                                     | 0                            | 0                          | 0                                    |
| 4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)   | 0                            | 0                          | 2,875,693                            |

CASH FLOW

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations  |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 283,016,288                  | 330,745,618                | 582,250,711                          |
| 2. Net investment income .....  | 2,878,479                    | 2,387,140                  | 5,399,774                            |
| 3. Miscellaneous income .....   | 0                            | 435,712                    | 435,714                              |
| 4. Total (Lines 1 to 3) .....   | 285,894,767                  | 333,568,470                | 588,086,199                          |
| 5. Benefit and loss related payments .....  | 249,848,883                  | 248,506,831                | 488,553,540                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 25,400,703                   | 18,827,969                 | 53,922,522                           |
| 8. Dividends paid to policyholders .....  |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital<br>gains (losses) .....                 | 0                            | 0                          | 0                                    |
| 10. Total (Lines 5 through 9) .....   | 275,249,586                  | 267,334,800                | 542,476,062                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | 10,645,181                   | 66,233,670                 | 45,610,137                           |
| Cash from Investments   |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 18,323,897                   | 25,533,842                 | 45,343,656                           |
| 12.2 Stocks .....   | 10,272,973                   | 5,376,332                  | 19,972,475                           |
| 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 .....                                       | 375                          | 0                          | 0                                    |
| 12.7 Miscellaneous proceeds .....   | 0                            | 0                          | 0                                    |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 28,597,245                   | 30,910,173                 | 65,316,131                           |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 23,761,560                   | 23,145,189                 | 35,702,231                           |
| 13.2 Stocks .....   | 10,753,980                   | 5,303,051                  | 22,928,012                           |
| 13.3 Mortgage loans .....   | 0                            | 0                          | 0                                    |
| 13.4 Real estate .....  | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....  | 0                            | 0                          | 0                                    |
| 13.6 Miscellaneous applications .....   | 0                            | 744,033                    | 0                                    |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 34,515,540                   | 29,192,273                 | 58,630,243                           |
| 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) .....   | (5,918,295)                  | 1,717,900                  | 6,685,888                            |
| 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) .....  | 4,420,060                    | (12,134,309)               | (12,630,224)                         |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 4,420,060                    | (12,134,309)               | (12,630,224)                         |
| 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) ..                      | 9,146,946                    | 55,817,261                 | 39,665,802                           |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 142,750,127                  | 103,084,325                | 103,084,325                          |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 151,897,073                  | 158,901,586                | 142,750,127                          |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

|   |   |   |           |
|---|---|---|-----------|
| 20.0001. SSAP No. 3 – Adjustment for prior years' Centers for Medicare & Medicaid Services overpayments ..... | 0 | 0 | 2,875,693 |
|---|---|---|-----------|

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

|  | 1<br><br>Total | Comprehensive<br>(Hospital & Medical) |                | 4<br><br>Medicare<br>Supplement | 5<br><br>Vision<br>Only | 6<br><br>Dental<br>Only | 7<br><br>Federal<br>Employees<br>Health Benefit<br>Plan | 8<br><br>Title XVIII<br>Medicare | 9<br><br>Title XIX<br>Medicaid | 10<br><br>Other |
|--|----------------|---------------------------------------|----------------|---------------------------------|-------------------------|-------------------------|---|----------------------------------|--------------------------------|-----------------|
|  |                | 2<br><br>Individual                   | 3<br><br>Group |                                 |                         |                         |   |                                  |                                |                 |
| Total Members at end of:                                   |                |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 1. Prior Year .....  | 48,571         | 0                                     | 0              | 0                               | 0                       | 0                       | 0   | 48,571                           | 0                              | 0               |
| 2. First Quarter .....                                     | 46,446         | 0                                     | 0              | 0                               | 0                       | 0                       | 0   | 46,446                           | 0                              | 0               |
| 3. Second Quarter .....                                    | 46,005         |                                       |                |                                 |                         |                         |   | 46,005                           |                                |                 |
| 4. Third Quarter .....                                     | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 5. Current Year  | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 6. Current Year Member Months                              | 278,210        |                                       |                |                                 |                         |                         |   | 278,210                          |                                |                 |
| Total Member Ambulatory Encounters for Period:             |                |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 7. Physician .....   | 223,135        |                                       |                |                                 |                         |                         |   | 223,135                          |                                |                 |
| 8. Non-Physician .....                                     | 35,412         |                                       |                |                                 |                         |                         |   | 35,412                           |                                |                 |
| 9. Total   | 258,547        | 0                                     | 0              | 0                               | 0                       | 0                       | 0   | 258,547                          | 0                              | 0               |
| 10. Hospital Patient Days Incurred                         | 42,194         |                                       |                |                                 |                         |                         |   | 42,194                           |                                |                 |
| 11. Number of Inpatient Admissions                         | 4,290          |                                       |                |                                 |                         |                         |   | 4,290                            |                                |                 |
| 12. Health Premiums Written (a) .....                      | 283,786,579    |                                       |                |                                 |                         |                         |   | 283,786,579                      |                                |                 |
| 13. Life Premiums Direct .....                             | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 14. Property/Casualty Premiums Written .....               | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 15. Health Premiums Earned .....                           | 282,907,403    |                                       |                |                                 |                         |                         |   | 282,907,403                      |                                |                 |
| 16. Property/Casualty Premiums Earned .....                | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 17. Amount Paid for Provision of Health Care Services..... | 248,731,110    |                                       |                |                                 |                         |                         |   | 248,731,110                      |                                |                 |
| 18. Amount Incurred for Provision of Health Care Services  | 247,106,180    |                                       |                |                                 |                         |                         |   | 247,106,180                      |                                |                 |

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

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

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

[illegible]



UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

| Line of Business                                    | Claims Paid<br>Year to Date   |   | Liability<br>End of Current Quarter                      |   | 5<br><br>Claims Incurred in<br>Prior Years<br>(Columns 1 + 3) | 6<br><br>Estimated Claim<br>Reserve and<br>Claim Liability<br>December 31 of<br>Prior Year |
|---|---|---|--|---|---|--|
|   | 1<br><br>On<br>Claims Incurred Prior<br>to January 1 of<br>Current Year | 2<br><br>On<br>Claims Incurred<br>During the Year | 3<br><br>On<br>Claims Unpaid<br>Dec. 31<br>of Prior Year | 4<br><br>On<br>Claims Incurred<br>During the Year |   |  |
| 1. Comprehensive (hospital and medical) .....       |   |   |  |   | 0   | 0  |
| 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 .....                     | 38,569,889  | 199,575,917                                       | 1,767,104  | 33,056,950  | 40,336,993  | 36,403,247   |
| 7. Title XIX - Medicaid .....                       |   |   |  |   | 0   | 0  |
| 8. Other health .....                               |   |   |  |   | 0   | 0  |
| 9. Health subtotal (Lines 1 to 8) .....             | 38,569,889  | 199,575,917                                       | 1,767,104  | 33,056,950  | 40,336,993  | 36,403,247   |
| 10. Healthcare receivables (a) .....                |   |   |  |   | 0   | 0  |
| 11. Other non-health .....                          |   |   |  |   | 0   | 0  |
| 12. Medical incentive pools and bonus amounts ..... | 6,301,070   | 4,284,234   | 13,046,677   | 7,630,872   | 19,347,747  | 20,895,537   |
| 13. Totals (Lines 9-10+11+12)                       | 44,870,959  | 203,860,151                                       | 14,813,781   | 40,687,822  | 59,684,740  | 57,298,784   |

(a) Excludes \$ loans or advances to providers not yet expensed.

## STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

**NOTES TO FINANCIAL STATEMENTS**

## 1. Summary of Significant Accounting Policies and Going Concern

## A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance ("ODI").

The ODI Regulation recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. No deviations exist.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

|   | SSAP # | F/S<br>Page | F/S<br>Line # | 2019        | 2018        |
|---|--------|-------------|---------------|-------------|-------------|
| <b>NET INCOME</b>   |        |             |               |             |             |
| (1) State basis (Page 4, Line 32, Columns 2 & 4) .....                        | XXX    | XXX         | XXX           | 16,142,675  | 45,180,606  |
| (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           | 16,142,675  | 45,180,606  |
| <b>SURPLUS</b>  |        |             |               |             |             |
| (5) State basis (Page 3, Line 33, Columns 3 & 4) .....                        | XXX    | XXX         | XXX           | 262,691,773 | 238,402,878 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: |        |             |               |             |             |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:  |        |             |               |             |             |
| (8) NAIC SAP (5-6-7=8) .....  | XXX    | XXX         | XXX           | 262,691,773 | 238,402,878 |

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during that period. Actual results could differ from those estimates.

## C. Accounting Policy

Premiums are reported as earned in the period in which members are entitled to receive services, and are net of retroactive membership adjustments. Retroactive membership adjustments result from enrollment changes not yet processed, or not yet reported by the government. Premiums received prior to such period are recorded as advanced premiums.

Benefits incurred and loss adjustment expenses include claims payments, capitation payments, pharmacy costs net of rebates, allocations of certain centralized expenses, and various other costs incurred to provide health insurance coverage to members, as well as estimates of future payments to hospitals and others for medical care provided prior to the date of the Statements of Admitted Assets, Liabilities and Surplus. Capitation payments represent monthly contractual fees disbursed to participating primary care physicians, and other providers who are responsible for providing medical care to members. Pharmacy costs represent payments for members' prescription drug benefits, net of rebates from drug manufacturers.

In addition, the Company uses the following accounting policies:

(1) Short-term investments include investments mainly in U.S. Government obligations with a maturity of twelve months or less from the date of purchase. Short-term investments are recorded at amortized cost. The carrying value of short-term investments approximate fair value due to the short-term maturities of the investments.

(2) – (4) Investments are valued and classified in accordance with methods prescribed by the NAIC. Bonds are carried at amortized cost.

The Company regularly evaluates investment securities for impairment. The related investment is written down to its estimated value.

Amortization of bond premium or discount is computed using the effective yield method.

Income from investments is recorded on an accrual basis. For the purpose of determining realized gains and losses, the cost of securities sold is based upon specific identification. Investment income due and accrued over 90 days past due is nonadmitted.

(5) The Company does not have any mortgage loans on real estate investments.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities, except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

(7) The Company carries its investment in Mount Carmel Health Plan of Idaho, Inc. (MCHP-ID) at its statutory capital plus surplus value.

## STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

(8) The Company does not have any joint venture investments.

(9) The Company does not have any derivatives.

(10) - (11) The estimates of future medical benefit payments are developed using actuarial methods and assumptions based upon claim payment patterns, medical cost inflation, historical development such as claim inventory levels and claim receipt patterns, and other factors. Corresponding administrative costs to process outstanding claims are estimated and accrued. Estimates of future payments relating to services incurred in the current period and prior periods are continually reviewed by management and adjusted as necessary.

The Company assesses the profitability of its contracts for providing health insurance coverage to its members when current operating results or forecasts indicate probable future losses. The Company records premium deficiency liability in current operations to the extent that the sum of expected future medical costs, claim adjustment expenses, and maintenance costs exceed related future premiums. Investment income is not contemplated in the calculation of the premium deficiency liability.

Management believes the Company's benefits payable and loss adjustment expense are adequate to cover future claims and loss adjustment expense payments required, however such estimates are based on knowledge of current events and anticipated future events and, therefore, the actual liability could differ from the amounts provided.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company estimates anticipated Pharmacy Rebate Receivables using amount of billed rebates provided by its Pharmacy Benefit Manager, adjusted for historical recovery patterns.

### D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

## 2. Accounting Changes and Correction of Errors

None.

## 3. Business Combinations and Goodwill

### A. Statutory Purchase Method

Not Applicable

### B. Statutory merger

Not Applicable

### C. Assumption Reinsurance

Not Applicable

### D. Impairment Loss

Not Applicable

## 4. Discontinued Operations

A – D 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

Not Applicable

### 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 Agreement Transactions Accounted for as Secured Borrowing

Not Applicable

### H. Repurchase Agreements Transactions Accounted for as a Sale

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

Not Applicable

## I. Reserve Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

## J. Real Estate

Not Applicable

## K. Low-Income Housing Tax Credits (LIHTC)

Not Applicable

## L. Restricted Assets

### (1) Restricted Assets (Including Pledged)

| Restricted Asset Category  | 1<br>Total Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted from<br>Current Year | 2<br>Total Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted from<br>Prior Year | 3<br>Increase/<br>(Decrease)<br>(1 minus 2) | 4<br>Total Current<br>Year<br>Nonadmitted<br>Restricted | 5<br>Total Current<br>Year Admitted<br>Restricted<br>(1 minus 4) | 6<br>Gross (Admitted<br>& Nonadmitted)<br>Restricted to<br>Total Assets (a) | 7<br>Admitted<br>Restricted to<br>Total Admitted<br>Assets (b) |
|--|--|--|---|---|--|---|--|
| a. Subject to contractual obligation for which liability is not shown              |  |  | 0   |   | 0  | 0.000   | 0.000  |
| b. Collateral held under security lending agreements                               |  |  | 0   |   | 0  | 0.000   | 0.000  |
| c. Subject to repurchase agreements  |  |  | 0   |   | 0  | 0.000   | 0.000  |
| d. Subject to reverse repurchase agreements  |  |  | 0   |   | 0  | 0.000   | 0.000  |
| e. Subject to dollar repurchase agreements   |  |  | 0   |   | 0  | 0.000   | 0.000  |
| f. Subject to dollar reverse repurchase agreements                                 |  |  | 0   |   | 0  | 0.000   | 0.000  |
| g. Placed under option contracts   |  |  | 0   |   | 0  | 0.000   | 0.000  |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock |  |  | 0   |   | 0  | 0.000   | 0.000  |
| i. FHLB capital stock  |  |  | 0   |   | 0  | 0.000   | 0.000  |
| j. On deposit with states  | 476,816  | 471,597  | 5,219                                       | 0   | 476,816  | 0.132   | 0.132  |
| k. On deposit with other regulatory bodies   |  |  | 0   |   | 0  | 0.000   | 0.000  |
| l. Pledged collateral to FHLB (including assets backing funding agreements)        |  |  | 0   |   | 0  | 0.000   | 0.000  |
| m. Pledged as collateral not captured in other categories                          |  |  | 0   |   | 0  | 0.000   | 0.000  |
| n. Other restricted assets   |  |  | 0   |   | 0  | 0.000   | 0.000  |
| o. Total Restricted Assets   | 476,816  | 471,597  | 5,219                                       | 0   | 476,816  | 0.132   | 0.132  |

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

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

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

| Description of Assets | 1<br>Total Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted from<br>Current Year | 2<br>Total Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted from<br>Prior Year | 3<br>Increase/<br>(Decrease)<br>(1 minus 2) | 4<br>Total Current<br>Year Admitted<br>Restricted | 5<br>Gross (Admitted<br>& Nonadmitted)<br>Restricted to<br>Total Assets | 6<br>Admitted<br>Restricted to<br>Total Admitted<br>Assets |
|-----------------------|--|--|---|---|---|--|
| Total (a)             | 0  | 0  | 0   | 0   | 0.000   | 0.000  |

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

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

| Description of Assets | 1<br>Total Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted from<br>Current Year | 2<br>Total Gross<br>(Admitted &<br>Nonadmitted)<br>Restricted from<br>Prior Year | 3<br>Increase/<br>(Decrease)<br>(1 minus 2) | 4<br>Total Current<br>Year Admitted<br>Restricted | 5<br>Gross (Admitted<br>& Nonadmitted)<br>Restricted to<br>Total Assets | 6<br>Admitted<br>Restricted to<br>Total Admitted<br>Assets |
|-----------------------|--|--|---|---|---|--|
| Total (a)             | 0  | 0  | 0   | 0   | 0.000   | 0.000  |

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

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

| Collateral Assets                        | 1<br>Book/Adjusted<br>Carrying Value<br>(BACV) | 2<br>Fair Value | 3<br>% of BACV to<br>Total Assets<br>(Admitted and<br>Nonadmitted)* | 4<br>% of BACV to<br>Total Admitted Assets<br>** |
|--|--|-----------------|---|--|
| a. Cash, Cash Equivalents and Short-Term |  |                 | 0.000 %   | 0.000 %  |

**STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.**

|  |   |   |         |         |
|--|---|---|---------|---------|
| Investments .....                                    |   |   |         |         |
| b. Schedule D, Part 1 .....                          |   |   | 0.000 % | 0.000 % |
| c. Schedule D, Part 2, Section 1 .....               |   |   | 0.000 % | 0.000 % |
| d. Schedule D, Part 2, Section 2 .....               |   |   | 0.000 % | 0.000 % |
| e. Schedule B .....                                  |   |   | 0.000 % | 0.000 % |
| f. Schedule A .....                                  |   |   | 0.000 % | 0.000 % |
| g. Schedule BA, Part 1 .....                         |   |   | 0.000 % | 0.000 % |
| h. Schedule DL, Part 1 .....                         |   |   | 0.000 % | 0.000 % |
| i. Other .....                                       |   |   | 0.000 % | 0.000 % |
| j. Total Collateral Assets (a+b+c+d+e+f+g+h+i) ..... | 0 | 0 | 0.000 % | 0.000 % |

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

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

|   | 1      | 2                                     |
|---|--------|---------------------------------------|
|   | Amount | % of Liability to Total Liabilities * |
| k. Recognized Obligation to Return Collateral Asset ..... |        | 0.000 %                               |

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

**M. Working Capital Finance Investments**

Not applicable

**N. Offsetting and Netting of Assets and Liabilities**

|   | Gross Amount<br>Recognized | Amount Offset* | Net Amount<br>Presented on<br>Financial<br>Statements |
|---|----------------------------|----------------|---|
| (1) Assets  |                            |                |   |
| Due from Centers for Medicare & Medicaid Services ..... | 1,895,651                  | 1,895,651      | 0   |

\* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

|   | Gross Amount<br>Recognized | Amount Offset* | Net Amount<br>Presented on<br>Financial<br>Statements |
|---|----------------------------|----------------|---|
| (2) Liabilities                                       |                            |                |   |
| Due to Centers for Medicare & Medicaid Services ..... | 28,198,616                 | 1,895,651      | 26,302,965  |

\* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

**O. Structured Notes**

Not Applicable

**P. 5GI Securities**

Not Applicable

**Q. Short Sales**

Not Applicable

**R. Prepayment Penalty and Acceleration Fees**

|  | <u>General Account</u> |
|--|------------------------|
| 1. Number of CUSIPs .....                      | 1                      |
| 2. Aggregate Amount of Investment Income ..... | 20,299                 |

**6. Joint Ventures, Partnerships and Limited Liability Companies**

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company did not recognize any impairment write down for investments in Joint Ventures, Partnerships or Limited Liability Companies during the statement periods.

**7. Investment Income**

A. Due and accrued income was excluded from surplus on the following bases:

All investment income due and accrued with amounts that are over 90 days past due.

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

B. The total amount excluded was \$-0-.

## 8. Derivative Investments

A - H Not Applicable

## 9. Income Taxes

Not Applicable

## 10. Information Concerning Parent, Subsidiaries & Affiliates

A. – C. The Company leases the services of certain employees and its office space from Mount Carmel Health System ("MCHS"). Additionally, MCHS also provides certain management and administrative services to the Company. Expenses related to services provided by MCHS were \$3,085,676 as of June 30, 2019.

The Company also provides by agreement certain management, administrative, and marketing services to Mount Carmel Health Insurance Company ("MCHIC"). Amount related to services provided by the Company to MCHIC were \$427,745 as of June 30, 2019. In the past, these reimbursements were book in miscellaneous revenues. After review and discussion with the Ohio Department of Insurance during June 2019, such amounts are reported as contra expenses this quarterly filing.

In 2018, the Company made a capital contribution of \$2,124,262 to Mount Carmel Health Plan of Idaho, Inc. (MCHP of Idaho), a wholly owned subsidiary. As of June 30, 2019, the investment in MCHP of Idaho is valued at \$2,153,119.

D. The Company owed \$4,708,516 to Mount Carmel Health System (MCHS) and its affiliates as of June 30, 2019.

E. Not Applicable

F. Mount Carmel Health Plan (MCHP), a sister company to MCHIC, has agreed to provide administrative services to MCHIC and to MCHP subsidiary related to the operation of Medicare Advantage products offered by MCHIC. In addition, MCHP is absorbing startup cost related to getting its subsidiaries MCHP-ID operational by January 1, 2020. Such cost incurred through June 30, 2019 are \$406,078.

G. All outstanding shares of the Company are owned by MCHS, a non-profit corporation domiciled in the State of Ohio. In addition, MCHS is sole owner of MCHIC and MCHP of Idaho.

H. Not Applicable

I. Not Applicable

J. Not Applicable

K. Not Applicable

L. Not Applicable

## M. All SCA Investments

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

| SCA Entity   | Percentage of SCA Ownership | Gross Amount | Admitted Amount | Nonadmitted Amount |
|--|-----------------------------|--------------|-----------------|--------------------|
| a. SSAP No. 97 8a Entities                                     |                             |              |                 |                    |
| Mount Carmel Health Plan of Idaho, Inc .....                   | 100.0                       | 2,153,119    | 2,153,119       | 0                  |
| Total SSAP No. 97 8a Entities                                  | XXX                         | 2,153,119    | 2,153,119       | 0                  |
| b. SSAP No. 97 8b(ii) Entities                                 |                             |              |                 |                    |
| Total SSAP No. 97 8b(ii) Entities                              | XXX                         | 0            | 0               | 0                  |
| c. SSAP No. 97 8b(iii) Entities                                |                             |              |                 |                    |
| Total SSAP No. 97 8b(iii) Entities                             | XXX                         | 0            | 0               | 0                  |
| d. SSAP No. 97 8b(iv) Entities                                 |                             |              |                 |                    |
| Total SSAP No. 97 8b(iv) Entities                              | XXX                         | 0            | 0               | 0                  |
| e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d) | XXX                         | 0            | 0               | 0                  |
| f. Aggregate Total (a+ e)                                      | XXX                         | 2,153,119    | 2,153,119       | 0                  |

### (2) NAIC Filing Response Information

| SCA Entity<br>(Should be same entities as shown in M(1) above.) | Type of NAIC Filing * | Date of Filing to the NAIC | NAIC Valuation Amount | NAIC Response Received Y/N | NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N | Code ** |
|---|-----------------------|----------------------------|-----------------------|----------------------------|---|---------|
| a. SSAP No. 97 8a Entities                                      |                       |                            |                       |                            |   |         |
| Total SSAP No. 97 8a Entities                                   | XXX                   | XXX                        | 0                     | XXX                        | XXX   | XXX     |

**STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.**

|  |     |     |         |     |     |     |
|--|-----|-----|---------|-----|-----|-----|
| b. SSAP No. 97 8b(ii) Entities                                 |     |     |         |     |     |     |
| Total SSAP No. 97 8b(ii) Entities                              | XXX | XXX | ..... 0 | XXX | XXX | XXX |
| c. SSAP No. 97 8b(iii) Entities                                |     |     |         |     |     |     |
| Total SSAP No. 97 8b(iii) Entities                             | XXX | XXX | ..... 0 | XXX | XXX | XXX |
| d. SSAP No. 97 8b(iv) Entities                                 |     |     |         |     |     |     |
| Total SSAP No. 97 8b(iv) Entities                              | XXX | XXX | ..... 0 | XXX | XXX | XXX |
| e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d) | XXX | XXX | ..... 0 | XXX | XXX | XXX |
| f. Aggregate Total (a+e)                                       | XXX | XXX | ..... 0 | XXX | XXX | XXX |

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

\*\* I - Immaterial or M – Material

N. Not Applicable

O. Not applicable

11. Debt – Not Applicable

A. Debt Including Capital Notes

Not Applicable

B. Federal Home Loan Bank (FHLB) Agreements

The Company does not have any FHLB agreements.

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

A. – D. Defined Benefit Plan

Not Applicable

E. Defined Contribution Plans

Not Applicable

F. Multiemployer Plans

Not Applicable

G. Consolidated/Holding Company Plans

Not Applicable

H. Postemployment Benefits and Compensated Absences

Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not Applicable

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

(1) The company has no shares authorized, issued and outstanding.

(2) The Company has no preferred stock outstanding.

(3) Not Applicable

(4) No dividends were paid by the Company.

(5) Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

(6) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.

(7) The total amount of advances to surplus not repaid is \$-0-.

(8) The Company did not hold stock, including stock of affiliated companies, for special purposes of conversion of preferred stock, employee stock options, or stock purchase warrants.

(9) There were no changes in balances of special surplus funds from the prior year.

(10) The Company did not have unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses.

(11) The Company did not issue surplus debentures or similar obligations during the statement periods.

(12) The Company did not have a restatement due to a prior quasi-reorganization.

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

(13) The Company did not have any quasi-reorganizations.

## 14. Liabilities, Contingencies and Assessments

### A. Contingent Commitments

The Company is subject to various contingencies, including legal and compliance actions and proceedings that arise in the ordinary course of its business. Due to the complex nature of these actions and proceedings, the timing of the ultimate resolution of these matters is uncertain. One of the hospital providers in the Company's narrow network, with whom the Company contracts to provide services discovered sentinel events relating to a clinical practice of one of the hospital's physicians and the related conduct of certain of such hospital's staff. This hospital has been fully cooperating with authorities on this investigation and has implemented action plans to ensure these events do not happen again. Based on information received to date, management of the Company, after consultation with legal counsel, does not believe that the ultimate resolution of these matters will have a material adverse effect on the Company's future financial position or results of operations.

### B. Assessments

Not Applicable

### C. Gain Contingencies

Not Applicable

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

(1)  
Direct

(1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits ..... 0

### E. Joint and Several Liabilities

Not Applicable

### F. All Other Contingencies

The Company is not aware of any other material contingent liabilities as of June 30, 2019.

## 15. Leases

### A. Lessee Operating Lease

Not Applicable

### B. Lessor Leases

Not Applicable

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

The Company does not hold any financial instruments with off-balance sheet risk or concentrations of credit risk.

## 17. Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

### A. Transfer of Receivables Reported as Sales

Not Applicable

### B. Transfer and Servicing of financial Assets

Not Applicable

### C. Wash Sales

Not Applicable

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

### A. ASO Plans

Not Applicable

### B. ASC Plans

Not Applicable

### C. Medicare or Similarly Structured Cost Based Reimbursement Contract.

Not Applicable

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

Not Applicable



**STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.**

20. Fair Value Measurement

(1) Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1)         | (Level 2)        | (Level 3) | Net Asset Value (NAV) | Total             |
|--|-------------------|------------------|-----------|-----------------------|-------------------|
| <b>a. Assets at fair value</b>                   |                   |                  |           |                       |                   |
| Cash Equivalent .....                            | 3,902,365         |                  |           |                       | 3,902,365         |
| Common Stock .....                               | 54,297,752        | 5,598,721        |           |                       | 59,896,473        |
| <b>Total assets at fair value/NAV</b>            | <b>58,200,117</b> | <b>5,598,721</b> | <b>0</b>  | <b>0</b>              | <b>63,798,838</b> |

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total    |
|--|-----------|-----------|-----------|-----------------------|----------|
| <b>b. Liabilities at fair value</b>              |           |           |           |                       |          |
| <b>Total liabilities at fair value</b>           | <b>0</b>  | <b>0</b>  | <b>0</b>  | <b>0</b>              | <b>0</b> |

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

| Description         | Ending Balance as of Prior Quarter End | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales    | Settlements | Ending Balance for Current Quarter End |
|---------------------|--|------------------------|--------------------------|---|--|-----------|-----------|----------|-------------|--|
| <b>a. Assets</b>    |  |                        |                          |   |  |           |           |          |             |  |
| <b>Total Assets</b> | <b>0</b>                               | <b>0</b>               | <b>0</b>                 | <b>0</b>  | <b>0</b>                                     | <b>0</b>  | <b>0</b>  | <b>0</b> | <b>0</b>    | <b>0</b>                               |

| Description              | Ending Balance as of Prior Quarter End | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales    | Settlements | Ending Balance for Current Quarter End |
|--------------------------|--|------------------------|--------------------------|---|--|-----------|-----------|----------|-------------|--|
| <b>b. Liabilities</b>    |  |                        |                          |   |  |           |           |          |             |  |
| <b>Total Liabilities</b> | <b>0</b>                               | <b>0</b>               | <b>0</b>                 | <b>0</b>  | <b>0</b>                                     | <b>0</b>  | <b>0</b>  | <b>0</b> | <b>0</b>    | <b>0</b>                               |

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

| Type of Financial Instrument    | Aggregate Fair Value | Admitted Assets | (Level 1)  | (Level 2)  | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------|----------------------|-----------------|------------|------------|-----------|-----------------------|----------------------------------|
| Cash and cash Equivalents ..... | 101,760,135          | 101,759,536     | 84,362,342 | 17,397,793 | 0         | 0                     |                                  |
| Short Term .....                | 48,885,394           | 48,864,473      | 6,894,540  | 41,990,854 | 0         | 0                     |                                  |
| Common Stock .....              | 57,743,355           | 57,743,355      | 52,144,633 | 5,598,721  | 0         | 0                     |                                  |
| Bonds .....                     | 137,566,091          | 134,764,758     | 50,205,991 | 87,360,100 | 0         | 0                     |                                  |

D. Not Practicable to Estimate Fair Value

| Type or Class of Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date | Explanation   |
|---------------------------------------|----------------|-------------------------|---------------|---|
| MCHP- ID .....                        | 2,153,119      |                         |               | Carrying this common stock at a net equity value .. |

21. Other Items

A. Extraordinary Item

Not Applicable

B. Troubled Debt Restructuring Debtors

Not Applicable

C. Other Disclosures and Unusual Items

Not Applicable

D. Business Interruption Insurance Recoveries

Not Applicable

E. State Transferable and Non-transferable Tax Credits

Not Applicable

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## F. Subprime-Mortgage-Related Risk Exposure

Not Applicable

## G. Retained Assets

Not Applicable

## H. Insurance-Linked Securities (ILS) Contracts

Not Applicable

## 22. Events Subsequent

### Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 10, 2019 for the statutory statement filed on August 15, 2019.

The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at June 30, 2019, which would have a material effect on its financial condition.

### Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 10, 2019 for the statutory statement filed on August 15, 2019.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at June 30, 2019 but arose after that date, which would have a material effect on its financial condition.

## 23. Reinsurance – Not Applicable

### A. Ceded Reinsurance Report

Not Applicable

### B. Uncollectible Reinsurance

The Company has \$63,132 in reinsurance balances due during the current year.

### C. Communication of Ceded Reinsurance

Not Applicable

### D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not Applicable

## 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

### A. Not Applicable

### B. Not applicable

### C. Not applicable

## 25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2018 were \$36,403,247. As of June 30, 2019, \$38,569,889 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,767,104 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$3,933,746 unfavorable prior-year development since December 31, 2018.

## 26. Intercompany Pooling Arrangements

### A. – G. Not Applicable

## 27. Structured Settlements

The Company has no structured statements

## 28. Health Care Receivables

Not applicable

## 29. Participating Policies – Not Applicable

The Company has no participating policies

## 30. Premium Deficiency Reserves

Not Applicable

## 31. Anticipated Salvage and Subrogation – Not Applicable

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims / losses and reduced such liability by \$-0-.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes [ ] No [ X ]
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ] No [ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

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

Yes [ ] No [ X ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ X ] No [ ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
Ed Lamb, chairman of the board resigned on 7/25/2019.
- 3.4

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

Yes [ ] No [ X ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [ ] No [ X ]
- 4.2

If yes, provide the name of the 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? .....

If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2017
- 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). ....

05/23/2019
- 6.4

By what department or departments?
- 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 [ ] N/A [ X ]
- 6.6

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

Yes [ X ] No [ ] N/A [ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes [ ] No [ X ]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ X ] No [ ]
- 10.2

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

\$ .....102,526

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$ .....0
13.

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

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....   |
| 14.23 Common Stock .....  | \$ .....2,141,652                                 | \$ .....2,153,118                                  |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....   |
| 14.26 All Other .....   | \$ .....0   | \$ .....   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....2,141,652                                 | \$ .....2,153,118                                  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....2,141,652                                 | \$ .....2,153,118                                  |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ ] No [ ]
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

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

GENERAL INTERROGATORIES

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address                                      |
|---------------------------|---|
| PNC Bank, NA .....        | 249 Fifth Avenue, one PNC Plaza, Pittsburgh, PA 15222 ..... |

- 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---------------------------------|------------------|
| PNC Capital Advisors, LLC ..... | U.....           |
|                                 |                  |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?..... Yes [ X ] No [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?..... Yes [ X ] No [ ]

- 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                                      | 2                               | 3                             | 4               | 5   |
|--|---------------------------------|-------------------------------|-----------------|---|
| Central Registration Depository Number | Name of Firm or Individual      | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 151829 .....                           | PNC Capital Advisors, LLC ..... | .....                         | SEC .....       | DS.....                                     |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1.

Operating Percentages:

1.1 A&H loss percent

89.0 %

1.2 A&H cost containment percent

2.0 %

1.3 A&H expense percent excluding cost containment expenses

87.0 %

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

\$.0

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

\$.0

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 JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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

|                      |   |     | 1                       | Direct Business Only               |                         |  |   |  |                                      |                                |
|----------------------|---|-----|-------------------------|------------------------------------|-------------------------|--|---|--|--------------------------------------|--------------------------------|
|                      |   |     | 2                       | 3                                  | 4                       | 5<br>Federal<br>Employees<br>Health<br>Benefits<br>Program<br>Premiums | 6<br>Life and<br>Annuity<br>Premiums &<br>Other<br>Considerations | 7<br>Property/<br>Casualty<br>Premiums | 8<br>Total<br>Columns 2<br>Through 7 | 9<br>Deposit-Type<br>Contracts |
| States, etc.         |   |     | Active<br>Status<br>(a) | Accident and<br>Health<br>Premiums | Medicare<br>Title XVIII | Medicaid<br>Title XIX  |   |  |                                      |                                |
| 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.                   | District of 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                       |                                    | 283,786,579             |  |   |  |                                      | 283,786,579                    |
| 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<br>Islands .....   | MP  | N                       |                                    |                         |  |   |  |                                      | 0                              |
| 57.                  | Canada .....  | CAN | N                       |                                    |                         |  |   |  |                                      | 0                              |
| 58.                  | Aggregate Other<br>Aliens .....   | OT  | XXX                     | 0                                  | 0                       | 0  | 0   | 0                                      | 0                                    | 0                              |
| 59.                  | Subtotal .....  | XXX | 0                       | 283,786,579                        | 0                       | 0  | 0   | 0                                      | 283,786,579                          | 0                              |
| 60.                  | Reporting Entity<br>Contributions for Employee<br>Benefit Plans .....     | XXX |                         |                                    |                         |  |   |  | 0                                    |                                |
| 61.                  | Totals (Direct Business)  | XXX | 0                       | 283,786,579                        | 0                       | 0  | 0   | 0                                      | 283,786,579                          | 0                              |
| DETAILS OF WRITE-INS |   |     |                         |                                    |                         |  |   |  |                                      |                                |
| 58001.               | .....   | XXX |                         |                                    |                         |  |   |  |                                      |                                |
| 58002.               | .....   | XXX |                         |                                    |                         |  |   |  |                                      |                                |
| 58003.               | .....   | XXX |                         |                                    |                         |  |   |  |                                      |                                |
| 58998.               | Summary of remaining<br>write-ins for Line 58 from<br>overflow page ..... | XXX | 0                       | 0                                  | 0                       | 0  | 0   | 0                                      | 0                                    | 0                              |
| 58999.               | Totals (Lines 58001 through<br>58003 plus 58998)(Line 58<br>above) .....  | XXX | 0                       | 0                                  | 0                       | 0  | 0   | 0                                      | 0                                    | 0                              |

(a) Active Status Counts:  
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....1  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0  
N - None of the above - Not allowed to write business in the state.....56  
R - Registered - Non-domiciled RRGs.....0  
Q - Qualified - Qualified or accredited reinsurer.....0



# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

### Trinity Health Corporation (an Indiana nonprofit); FEIN: 35-1443425 (PARENT CORPORATION)

Civica, Inc. (DE Nonprofit Nonstock Corporation); FEIN: ( % Controlled by Trinity Health Corporation)

Tri-Hospital Emergency Medical Services; FEIN: 38-2485700 (33.33% Controlled by Immediate Parent)

THRE Services LLC; FEIN: 45-2603654 (100% Controlled by Immediate Parent)

Trinity Assurance, LTD (Cayman Island) (100% Controlled by Trinity Health Corporation)

Michigan Co-Tenancy Laboratory (Trinity Health Corporation Partnership)

### Mount Carmel Health System (Ohio); FEIN: 31-1439334 (100% Controlled by Trinity Health Corporation)

Mount Carmel East (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel West (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel St. Ann's (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel New Albany Surgical Hospital (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel Care Continuum Services Corporation (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel Urgent Care (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel Sleep Medicine (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Controlled by Immediate Parent)

Mount Carmel Health System Foundation; FEIN: 31-1113966 (100% Controlled by Immediate Parent)

Mount Carmel Health Plan, Inc. (HMO); FEIN: 31-1471229 (100% Controlled by Immediate Parent)

Mount Carmel Health Plan of Idaho, Inc.; FEIN: 83-1422704 (100% Controlled by Immediate Parent)

Mount Carmel Health Plan of New York, Inc.; FEIN: 83-3278543 (100% Controlled by Immediate Parent)

Mount Carmel Health Insurance Company (PPO); FEIN: 25-1912781 (100% Controlled by Immediate Parent)

Mount Carmel College of Nursing; FEIN: 31-1308555 (100% Controlled by Immediate Parent)

Patient Transport Services of Columbus LLC dba Columbus Connection; FEIN: 26-4601285 (50% Controlled by Immediate Parent)

OSU/Mount Carmel Health Alliance; FEIN: 31-1654603 (50% Controlled by Immediate Parent)

Madison County Community Hospital; FEIN: 31-1657206 (40% Controlled by Immediate Parent)

Diley Ridge Medical Center; FEIN: 34-2032340 (70% Controlled by Immediate Parent)

Mount Carmel Health Partners, LLC; FEIN: 47-1139205 (100% Controlled by Immediate Parent)

Central Ohio Medical Textiles Inc.; FEIN: 38-3643188 (50% Controlled by Immediate Parent)

Mount Carmel HealthProviders, Inc. dba Mount Carmel Medical Group; FEIN: 31-1382442 (100% Controlled by Immediate Parent)

Mount Carmel HealthProviders Two, LLC; FEIN: 20-1983271 (100% Controlled by Immediate Parent)

Mount Carmel Health Providers III, LLC; FEIN: 20-4145781 (100% Controlled by Immediate Parent)

St. Ann's Medical Office Building III, LLC; FEIN: 20-1218559 (38.14% Controlled by Immediate Parent; 6.27% Controlled by Mt. Carmel Health Providers, Inc.)

Big Run Medical Office Building Limited Partnership; FEIN: 31-1608125 (76.92% Controlled by Immediate Parent)

MCBS Big Run Condominium Association; FEIN: 31-1571567 (50% Controlled by Immediate Parent)

Taylor Station Surgical Center Ltd; FEIN: 31-1459910 (40% Controlled by Immediate Parent)

Columbus Cyberknife LLC; FEIN: 27-0865251 (35% Controlled by Immediate Parent)

Eye Center of Columbus LLC; FEIN: 01-0702725 (2.564% Controlled by Immediate Parent) New

Albany Surgery Center LLC; FEIN: 45-1617821 (35% Controlled by Immediate Parent)

MCE MOB IV Limited Partnership; FEIN: 42-1544707 (49.63% Controlled by Immediate Parent)

St Ann's Medical Office Building II Limited Partnership; FEIN: 31-1603660 (46.75% Controlled by Immediate Parent)

Mount Carmel East Professional Office Building III Limited Partnership; FEIN: 31-1369473 (27.5% Controlled by Immediate Parent)

Medilucet MOB I Limited Partnership; FEIN: 20-4913370 (25% Controlled by Immediate Parent)

Eastwind Surgical, LLC; FEIN: 90-0739342 (30.77841% Controlled by Immediate Parent)

Health Collaborative of Central Ohio, LLC; FEIN: 46-5603895 (100% Controlled by Immediate Parent)

HealthSouth Rehabilitation Hospital of Westerville, LLC dba Mount Carmel Rehabilitation, in Partnership with HealthSouth, LLC; FEIN: 47-4200156

(20.4% Controlling Interest held by Immediate Parent)

### Holy Cross Health, Inc. (Maryland); FEIN: 52-0738041 (100% Controlled by Trinity Health Corporation)

Holy Cross Hospital (dba of Holy Cross Health, Inc.); FEIN: 52-0738041 (100% Controlled by Immediate Parent)

Holy Cross Germantown Hospital (dba of Holy Cross Health, Inc.); FEIN: 52-0738041 (100% Controlled by Immediate Parent)

Holy Cross Health Network (dba of Holy Cross Health, Inc.); FEIN: 52-0738041 (100% Controlled by Immediate Parent)

Maryland Care Group, Inc.; FEIN: 52-1815313 (100% Controlled by Immediate Parent)

Holy Cross Private Home Services Corporation; FEIN: 52-1986562 (100% Controlled by Immediate Parent)

Holy Cross Health Foundation, Inc.; FEIN: 20-8428450 (100% Controlled by Immediate Parent)

Chesapeake Potomac Regional Cancer Center, LLC; FEIN: 20-3762277 (20% Controlled by Immediate Parent)

Doctors' Regional Cancer Center, LLC; FEIN: 20-8889327 (20% Controlled by Immediate Parent)

Maryland Care, Inc. d/b/a Maryland Physician Care MCO; FEIN: 22-3476498 (25% Controlled by Immediate Parent)

Maryland Care Management, Inc. dba Maryland Physician Care MCO; FEIN: 20-4771530 (25% Controlled by Immediate Parent)

The Blue Door Pharmacy, LLC; FEIN: 47-3638756 (25% Controlled by Immediate Parent)

Holy Cross Health Centers, LLC; FEIN: 82-2340203 (100% Controlled by Immediate Parent)

Holy Cross Health Partners, LLC; FEIN 82-2391212 (100% Controlled by Immediate Parent)

### Mercy Health Network, Inc. d/b/a MercyOne FEIN: 42-1478417 (50% Controlled by Immediate Parent; 50% Controlled by CommonSpirit Health)

#### (Catholic Health Initiatives) (Iowa/Nebraska)

Wellmark Value Health Plan, Inc.; FEIN: 42-1264647 (50% Controlled by Mercy Health Network, Inc.)

Mercy Community Hospital Group, LLC; FEIN: 35-2473948 (100% Controlled by Immediate Parent)

Central Community Hospital dba Mercy One Elkader Medical Center; FEIN: 42-0818642 (100% Controlled by Immediate Parent)

Wheaton Franciscan Healthcare - Iowa, Inc. dba MercyOne Northeast Iowa; FEIN: 42-1177001 (100% Controlled by MHN)

N.E. Iowa Real Estate Investments, Ltd.; FEIN: 42-1207432 (100% Controlled by Immediate Parent)

Mercy Hospital of Franciscan Sisters, Inc. dba MercyOne Oelwein Medical Center; FEIN: 42-1178403 (100% Controlled by Immediate Parent)

Covenant Medical Center, Inc. dba MercyOne Waterloo Medical Center; FEIN: 42-1264647 (100% Controlled by Immediate Parent)

Covenant Foundation, Inc. dba MercyOne Waterloo Foundation; FEIN: 42-1295784 (100% Controlled by Immediate Parent)

Sartori Memorial Hospital, Inc. dba MercyOne Cedar Falls Medical Center; FEIN: 42-0758901 (100% Controlled by Immediate Parent)

Sartori Health Care Foundation, Inc. dba MercyOne Cedar Falls Foundation; FEIN: 42-1240996 (100% Controlled by Immediate Parent)

### Mercy Health Services - Iowa, Corp. (Iowa/Nebraska); FEIN: 31-1373080 (100% Controlled by Trinity Health Corporation; Subject to Mercy Health Network, Inc. JOA)

Mercy Medical Center - Clinton, Inc. dba MercyOne Clinton Medical Center; FEIN: 42-1336618 (100% Controlled by Immediate Parent)

Mercy-Clinton Anesthesia Group, LLC; FEIN: 46-1906752 (100% Controlled by Immediate Parent)

Clinton Imaging Services, L.L.C.; FEIN: 41-2044739 (65% Controlled by Immediate Parent)

MercyOne Dyersville Medical Center (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080)

MercyOne Dubuque Medical Center (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080)

Dubuque Mercy Health Foundation, Inc. dba MercyOne Dubuque Foundation; FEIN: 26-2227941 (100% Controlled by Immediate Parent)

Dyersville Health Foundation, Inc. dba MercyOne Dyersville Foundation; FEIN: 20-5383271 (100% Controlled by Immediate Parent)

United Clinical Laboratories, Inc.; FEIN: 42-1268486 (33.33% Controlled by Immediate Parent)

Preferred Health Choices, L.L.C.; FEIN: 90-0139311 (50% Controlled by Immediate Parent)

Health Management Services, L.L.C.; FEIN: 46-1861361 (50% Controlled by MercyOne Dubuque Medical Center (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080))

Tri-State Surgery Center, L.L.C.; FEIN: 91-1900559 (100% Controlled by Immediate Parent)

Medical Associates/Mercy Family Care Network, L.L.C.; FEIN: 42-1478444 (100% Controlled by Immediate Parent)

Tri-State Occupational Health, L.L.C.; FEIN: 90-1039315 (100% Controlled by Immediate Parent)

MercyOne New Hampton Medical Center (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080)

MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080)

Hospice of North Iowa dba MercyOne North Iowa Hospice; FEIN: 42-1173708 (100% Controlled by Immediate Parent)

Mercy Medical Center Foundation - North Iowa dba MercyOne North Iowa Foundation; FEIN: 42-1229151 (100% Controlled by Immediate Parent)

Forest Park Imaging LLC; FEIN: 13-4365966 (52.89% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Fresenius Kidney Center North Iowa; FEIN: 81-2470407 (20% Controlled by Immediate Parent)

Preferred Health Choices, L.L.C.; FEIN: 90-0139311 (50% Controlled by Immediate Parent)

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

Surgical Center Building Associates LLC; FEIN: 31-1373080 (35% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

YMCA and Rehabilitation Center; FEIN: 42-1491491 (50% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Magnetic Resonance Services LLC; FEIN: 42-1328388 (49% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Mason City Ambulatory Surgery Center LLC dba Mason City Surgery Center; FEIN: 20-1960348 (51% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Mercy Heart Center Outpatient Services, LLC; FEIN: 13-4237594 (51% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Iowa Falls Clinic; FEIN: 42-1467712 (50% Controlled by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

MercyOne Siouxland Medical Center (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080)

Hawarden Regional Healthcare Clinics, L.L.C.; FEIN: 42-6005851 (50% Controlled by Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Mercy Medical Services, Inc. dba MercyOne Medical Group - Siouxland; FEIN: 42-1283849 (100% Controlled by Immediate Parent)

Mercy Medical Center - Sioux City Foundation dba MercyOne Siouxland Foundation; FEIN: 14-1880022 (100% Controlled by Immediate Parent)

Health Incorporated; FEIN: 31-1712115 (50% Controlled by Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Siouxland Paramedics, Inc.; FEIN: 42-1185707 (100% Controlled by Immediate Parent)

Siouxland PACE, Inc.; FEIN: 26-1120134 (100% Controlled by Immediate Parent)

Siouxland Regional Cancer Center dba June E. Nylen Cancer Center; FEIN: 42-1411233 (100% Controlled by Immediate Parent)

Hospice of Siouxland; FEIN: 38-3320710 (100% Controlled by Immediate Parent)

Mercy/USP Health Ventures, L.L.C.; FEIN: 47-1290300 (55.71% Controlled by Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa, Corp.; FEIN: 31-1373080))

Siouxland Surgery Center Limited Liability Partnership d/b/a Dunes Surgical Hospital; FEIN: 46-0423353 (55.54% Controlled by Immediate Parent)

Oakland Mercy Hospital dba MercyOne Oakland Medical Center; FEIN: 20-8072234 (100% Controlled by Immediate Parent)

Oakland Mercy Hospital Foundation dba MercyOne Oakland Foundation; FEIN: 31-1678345 (100% Controlled by Immediate Parent)

Baum Harmon Mercy Hospital dba MercyOne Primghar Medical Center; FEIN: 42-1500277 (100% Controlled by Immediate Parent)

Baum Harmon Mercy Hospital and Clinics Foundation dba MercyOne Primghar Foundation; FEIN: 26-2973307 (100% Controlled by Immediate Parent)

Saint Joseph Regional Medical Center, Inc. [Indiana]; FEIN: 35-1568821 (100% Controlled by Trinity Health)

The Foundation of Saint Joseph Regional Medical Center, Inc.; FEIN: 35-1654543 (100% Controlled by Immediate Parent)

Saint Joseph Regional Medical Center Plymouth Auxiliary Inc.; FEIN: 35-6043563 (100% Controlled by Immediate Parent)

Alick's Home Medical Equipment Inc.; FEIN: 35-1548294 (13.50% Controlled by Immediate Parent)

Saint Joseph Regional Medical Center - Health Insurance Services, LLC; FEIN: 46-2814097 (100% Controlled by Immediate Parent)

Northern Indiana Magnetic Resonance Center, LLP; FEIN: 35-1832912 (25% Controlled by Immediate Parent)

Select Health Network, Inc.; FEIN: 35-1932210 (50% Controlled by Immediate Parent)

Michiana Heath Information Network, LLC; FEIN: 35-2050128 (33.33% Controlled by Immediate Parent)

Edison Lakes, Inc.; FEIN: 35-1783309 (23.84% Controlled by Immediate Parent)

Advantage Heath Solutions, Inc.; FEIN: 35-2093565 (15.5% Controlled by Immediate Parent)

Edison Lakes ROC, LLC; FEIN: 27-1778694 (30% Controlled by Immediate Parent)

Saint Joseph Regional Medical Center - South Bend Campus, Inc.; FEIN: 35-0868157 (100% Controlled by Immediate Parent)

Saint Joseph Regional Medical Center - Plymouth Campus, Inc.; FEIN: 35-1142669 (100% Controlled by Immediate Parent)

SJRM Holdings, Inc.; FEIN: 47-4763735 (100% Controlled by Immediate Parent)

Michiana Urgent Care Management, LLC; FEIN: 47-4279865 (40% Controlled by Immediate Parent)

Saint Alphonsus Health System, Inc. [Idaho/Oregon]; FEIN: 27-1929502 (100% Controlled by Trinity Health)

Saint Alphonsus Medical Center - Nampa Inc.; FEIN: 82-0200896 (100% Controlled by Immediate Parent)

MedNow Inc.; FEIN: 82-0389927 (100% Controlled by Immediate Parent)

Saint Alphonsus Medical Center - Nampa Health Foundation, Inc.; FEIN: 26-1737256 (100% Controlled by Immediate Parent)

Saint Alphonsus Medical Center Nampa Medical Staff (an Unincorporated Nonprofit Association); FEIN: 46-1123092

Saint Alphonsus Regional Medical Center, Inc.; FEIN: 82-0200895 (100% Controlled by Immediate Parent)

Saint Alphonsus Regional Medical Center Auxiliary, Inc.; FEIN: 82-6009027 (100% Controlled by Immediate Parent)

Life Flight Network LLC; FEIN: 20-5016802 (25% Controlled by Immediate Parent)

Saint Alphonsus Diversified Care, Inc.; FEIN: 94-3028978 (100% Controlled by Immediate Parent)

Emergency Medical Plazas of Idaho, LLC; FEIN: 81-4098266 (50% Controlled by Immediate Parent)

EMP Idaho Nampa, LLC; FEIN: 36-4851679 (100% Controlled by Immediate Parent)

EMP Idaho Boise, LLC; FEIN: 35-2577088 (100% Controlled by Immediate Parent)

EMP Idaho Eagle, LLC; FEIN: (100% Controlled by Immediate Parent)

EMP Idaho Twin Falls, LLC; FEIN: (100% Controlled by Immediate Parent)

Southern Idaho Regional Laboratory, LLC dba Treasure Valley Laboratory; FEIN: 82-0511819 (100% Controlled by Immediate Parent)

Idaho Cytogenetics Diagnostic Laboratory, LLC; FEIN: 33-1012210 (50% Controlled by Immediate Parent)

Intermountain Medical Imaging, LLC; FEIN: 82-0514422 (50% Controlled by Immediate Parent)

Saint Alphonsus Caldwell Cancer Treatment Center, LLC; FEIN: 82-0526861 (80% Controlled by Immediate Parent)

Eagle ED Real Estate LLC; FEIN: 20-8836798 (100% Controlled by Immediate Parent)

Saint Alphonsus Home Health and Hospice, LLC; FEIN: 20-3942050 (50% Controlled by Immediate Parent)

Saint Alphonsus Professional Medical Services, LLC; FEIN: 46-0500210 (100% Controlled by Immediate Parent)

Saint Alphonsus Building Company, Inc.; FEIN: 82-0401011 (100% Controlled by Immediate Parent)

Saint Alphonsus Specialty Services, Inc.; FEIN: 26-0553931 (100% Controlled by Immediate Parent)

Saint Alphonsus Medical Center - Ontario Inc.; FEIN: 27-1789847 (100% Controlled by Immediate Parent)

Saint Alphonsus Medical Center Ontario Volunteers; FEIN: 94-3059469 (100% Controlled by Immediate Parent)

Saint Alphonsus Foundation - Ontario, Inc.; FEIN: 20-2683560 (100% Controlled by Immediate Parent)

Saint Alphonsus Medical Center - Baker City Inc.; FEIN: 27-1790052 (100% Controlled by Immediate Parent)

Saint Alphonsus Foundation - Baker City, Inc.; FEIN: 94-3164869 (100% Controlled by Immediate Parent)

Eastern Oregon Coordinated Care Organization, LLC; FEIN: (10% Controlled by Saint Alphonsus Health System, Inc.)

Saint Alphonsus Health Alliance, Inc.; FEIN: 82-0524649 (100% Controlled by Saint Alphonsus Health System, Inc.)

Health Alliance Integrated Care, LLC; FEIN: 371755768 (100% Controlled by Saint Alphonsus Health System, Inc.)

Trinity Health - Michigan [Michigan]; FEIN: 38-2113393 (100% Controlled by Trinity Health Corporation)

Saint Joseph Mercy Health System (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent)

St. Joseph Mercy Chelsea, Inc. dba St. Joseph Mercy Chelsea Hospital; dba Chelsea Community Hospital, A Member of The Saint Joseph Mercy Health System; dba ChelseaCare; dba ChelseaCare Pharmacy; dba SRSly; dba St. Joseph Mercy Chelsea-Cancer Center (New MI Corporation, Incorporated 1.31.18); FEIN: 82-4757260 (51% Controlled by Immediate Parent)

St. Joseph Mercy Hospital, Ann Arbor; (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent)

Saint Joseph Mercy Livingston Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent)

St. Mary Mercy Hospital; Saint Mary Mercy Livonia (Division of and dbas for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent)

St. Joseph Mercy Oakland (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent)

Mercy Health Saint Mary's (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent)

Saint Mary's Foundation; FEIN: 38-1779602 (100% Controlled by Immediate Parent)

Mercy Hospital Cadillac Foundation; FEIN: 20-3357131 (100% Controlled by Immediate Parent)

Metropolitan Detroit Area Hospital Services, Inc.; FEIN: ; (\_\_\_\_\_% Controlled by Trinity Health- Michigan d/b/a Saint Joseph Mercy Health System; \_\_\_\_\_% Controlled by Henry Ford Health System, Inc.)

Health Park Central L.L.C.; FEIN: 38-3006501 (10.55% Controlled by Immediate Parent)

Pennant Health Alliance; FEIN: 27-3618927; (30% Controlled by Immediate Parent; 60% Controlled by UM/Metro; 10% Controlled by MFB)

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

Together Health Network, LLC; FEIN: 47-1573173; (47.5% Controlled by Immediate Parent)  
Sixty-Fourth Street, LLC; FEIN: 20-2443646; (53.94% Controlled by Immediate Parent)  
Washtenaw/Livingston Medical Control Corporation; FEIN: 38-2843970 (52.5% Controlled by Immediate Parent)  
Mission Health Corporation; FEIN: 38-3181557 (50% Controlled by Immediate Parent)  
Center for Digestive Care, LLC; FEIN: 03-0447062 (51% Controlled by Immediate Parent)  
Huron Arbor Corporation; FEIN: 38-2475644 (100% Controlled by Immediate Parent)  
Parkprop, LLC; FEIN: 27-3074736 (100% Controlled by Immediate Parent)  
Probility Therapy Services; FEIN: 20-2020239 (100% Controlled by Immediate Parent)  
Advantage Health/St. Mary's Medical Group d/b/a Mercy Health Physician Partners; FEIN: 27-2491974 (100% Controlled by Immediate Parent)

Advent Rehabilitation LLC; FEIN: 38-3306673 (50% Controlled by Immediate Parent)  
Life Circles; FEIN: 26-0170498 (25.5% Controlled by Immediate Parent)  
Woodland Imaging Center, LLC dba Avant Imaging; FEIN: 76-0820959 (51% Controlled by Immediate Parent);  
IHA Health Services Corporation; FEIN: 38-3316559 (100% Controlled by Immediate Parent)  
Huron Valley CT Center, LLC; FEIN: (100% Controlled by Immediate Parent)  
IHA Affiliation Corp.; FEIN: 38-3188895 (100% Controlled by Immediate Parent)  
McAuley Health Partners ACO, LLC; FEIN: 83-0959900 (100% Controlled by Immediate Parent)  
Catherine McAuley Health Services Corporation; FEIN: 38-2507173 (100% Controlled by Immediate Parent)  
The Waterford Surgical Center, LLC; FEIN: 27-1110813 (33.02% Controlled by Immediate Parent)  
Physicians Direct Accountable Care Organization; FEIN: 45-5589234 (25% Controlled by Immediate Parent)  
Oakland Health Alliance, LLC; FEIN: 82-2021072 (50% Controlled by Immediate Parent)  
Southeast Michigan Clinical Network, LLC; FEIN: 47-3856789 (100% Controlled by Immediate Parent)  
Frances Warde Medical Laboratory (Trinity Health - Michigan Partnership); FEIN: 38-2648446 (66.6% Controlled by Immediate Parent)  
Mercy Health Partners; FEIN: 38-2589966 (100% Controlled by Immediate Parent)  
Mercy Health Mercy Campus (dba of Mercy Health Partners); FEIN: 38-2589966 (100% Controlled by Immediate Parent)  
Mercy Health Hackley Campus (dba of Mercy Health Partners); FEIN: 38-2589966 (100% Controlled by Immediate Parent)  
Mercy Health Lakeshore Campus (dba of Mercy Health Partners); FEIN: 38-2589966 (100% Controlled by Immediate Parent)  
Westshore Health Network dba Affinia Health Network - Lakeshore; FEIN: 38-3280200 (100% Controlled by Immediate Parent)  
Muskegon Community Health Project; FEIN: 91-1932918 (100% Controlled by Immediate Parent)  
Muskegon SC LLC; FEIN: 20-3244346 (34.88% Controlled by Immediate Parent)  
West Shore Professional Building Condominium Association; FEIN: 38-2700166 (96% Controlled by Immediate Parent)  
Professional Med Team; FEIN: 38-2638284 (100% Controlled by Immediate Parent)  
Mobile Health Resources LLC; FEIN: 38-3285823 (14.3% Controlled by Immediate Parent)  
Mercy Health Clinically Integrated Network LLC dba Affinia Health Network; FEIN: 47-2070753 (100% Controlled by Immediate Parent)  
Affinia Physician Network, LLC; FEIN: 82-2810979 (100% Controlled by Immediate Parent)  
Western Michigan Associates JV; FEIN: 38-2960292 (14.06% Controlled by Immediate Parent; 9.34% Controlled by Trinity Health - Michigan)  
West Michigan Shared Hospital Laundry; FEIN: 38-2026913 (14.06% Controlled by Immediate Parent; 9.34% Interest Held by Trinity Health - Michigan)  
Hackley Health Ventures, Inc.; FEIN: 38-2589959 (100% Controlled by Immediate Parent)  
Hackley Healthcare Equipment Corp dba Mercy Healthcare Equipment Corp; FEIN: 38-2578569 (100% Controlled by Immediate Parent)  
Hackley Healthcare Equipment Corp dba Mercy Health Partners-Healthcare Equipment and Pharmacy; FEIN: 38-2578569 (100% Controlled by Immediate Parent)  
Hackley Healthcare Equipment Corp dba Axiom Health (Grand Rapids); FEIN: 38-2578569 (100% Controlled by Immediate Parent)  
Hackley Professional Pharmacy Inc. dba Mercy Health Partners-Pharmacy Inc.; dba Mercy Health Pharmacy - Lakes; dba Mercy Health Pharmacy - North Muskegon; FEIN: 38-2447870 (100% Controlled by Immediate Parent)  
Workplace Health of Grand Haven Inc.; FEIN: 38-3112035 (80% Controlled by Immediate Parent)  
Northern Michigan Supply Alliance; FEIN: 38-3453378 (50% Controlled by Immediate Parent)  
Loyola University Health System [Illinois]; FEIN: 36-3342448 (100% Controlled by Trinity Health Corporation)  
Loyola Physician Partners ACO, LLC; FEIN: 38-3930598 (100% Controlled by Immediate Parent)  
Gottlieb Memorial Hospital; FEIN: 36-2379649 (100% Controlled by Immediate Parent)  
Gottlieb/West Towns PHO, Inc.; FEIN: 36-4006263 (50% Controlled by Immediate Parent)  
Gottlieb Community Health Services Corporation dba MacNeal Hospital; FEIN: 36-3332852 (100% Controlled by Immediate Parent)  
L. Medicine Labs, LLC; FEIN: 37-1878743 (100% Controlled by Immediate Parent)  
NOMC/MacNeal Radiation Therapy Joint Venture, L.L.C.; FEIN: 20-0812600 (45% Controlled by GCHSC)  
Primary Care Physicians Center, L.L.C.; FEIN: 36-4038505 (94% Controlled by GCHSC)  
Chicago Health System ACO, LLC; FEIN: 45-3020116 (100% Controlled by GCHSC)  
MacNeal Health Providers, Inc. dba Chicago Health System, Inc.; FEIN: 36-3361297 (100% Controlled by GCHSC)  
Gottlieb Management Services, Inc.; FEIN: 36-3330529 (100% Controlled by Immediate Parent)  
Loyola University Medical Center; FEIN: 36-4015560 (100% Controlled by Immediate Parent)  
Loyola Ambulatory Centers, LLC; FEIN: 36-4321058 (100% Controlled by Immediate Parent)  
Loyola Ambulatory Surgery Center at Oakbrook LP; FEIN: 36-4119522 (49% Controlled by Immediate Parent)  
RMLHP Corporation; FEIN: 36-4160869 (50% Controlled by Immediate Parent)  
Loyola Medicine Transport, LLC; FEIN: 47-4147171 (51% Controlled by Immediate Parent)  
L. Medicine Physician Group, LLC; FEIN: 32-0552496 (100% Controlled by LUMC)  
South Campus Partners, Inc.; FEIN: 32-0517854 (49% Controlled by LUMC)  
Palos Health Surgery Center, LLC; FEIN: Not Yet Filed (48.5% Controlled by Loyola University Medical Center)  
Loyola Physician Partners, LLC; FEIN: 37-1756257; (100% Controlled by Immediate Parent)  
Mercy Health System of Chicago [Illinois]; FEIN: 36-3163327 (100% Controlled by Trinity Health)  
Mercy Hospital and Medical Center; FEIN: 36-2170152 (100% Controlled by Immediate Parent)  
Mercy Advanced MRI, LLC; FEIN: 26-2116721 (100% Controlled by Immediate Parent)  
Mercy Foundation, Inc.; FEIN: 36-3227350 (100% Controlled by Immediate Parent)  
Mercy Services Corporation; FEIN: 36-3227348 (100% Controlled by Immediate Parent)  
Mercy Quality Health Partners ACO, LLC, an Illinois limited liability company; FEIN: 38-3971072 (100% Controlled by Immediate Parent)  
Mercy Quality Health Partners, LLC, an Illinois limited liability company; FEIN: 36-4798692 (100% Controlled by Immediate Parent)  
Saint Agnes Medical Center [California]; FEIN: 94-1437713 (100% Controlled by Trinity Health)  
Saint Agnes Medical Foundation dba Saint Agnes Care; Saint Agnes Care Center-Northwest; and Saint Agnes Urgent Care; FEIN: 94-2839324 (100% Controlled by Immediate Parent)  
Saint Agnes Medical Providers, Inc.; FEIN: 46-1465093 (Sole Shareholder licensed physicians appointed by SAMC - No Controlled by SAMC)  
California Healthcare Capital Partners, LLC; FEIN: 81-2937390 (33% Controlled by Immediate Parent)  
California Healthcare Management Partners, Inc.; FEIN: 82-0961647 (66.6% Controlled by Immediate Parent)  
Central Valley Health Plan, Inc.; FEIN: 61-1846844 (100% Controlled by Immediate Parent)  
Mercy Medical, A Corporation [Alabama]; FEIN: 63-6002215 (100% Controlled by Trinity Health)  
Pittsburgh Mercy Health System, Inc. [Pennsylvania]; FEIN: 25-1464211 (100% Controlled by Trinity Health)  
Mercy Life Center Corporation; FEIN: 25-1604115 (100% Controlled by Immediate Parent)  
McAuley Ministries; FEIN: 94-3436142 (100% Controlled by Immediate Parent)  
Bethlehem Haven of Pittsburgh, Inc.; FEIN: 25-1436685 (100% Controlled by Immediate Parent)  
BH Venture Mgmt LLC; FEIN: 83-2416426 (100% Controlled by Bethlehem Haven of Pittsburgh, Inc.)  
BH Venture One LP; FEIN: 38-4098074 (99% Controlled by Limited Partner Bethlehem Haven of Pittsburgh, Inc. and 1% Controlled by General Partner BH Venture Mgmt, LLC)  
Living Independence for the Elderly - Pittsburgh, Inc. d/b/a LIFE Pittsburgh; FEIN: 25-1815436 (50% Controlled by Immediate Parent)  
Trinity Continuing Care Services (multistate operation - incorporated in Michigan); FEIN: 38-2559656 (100% Controlled by Trinity Health Corporation)  
Trinity Senior Services Management, Inc.; FEIN: 37-1572595 (100% Controlled by Trinity Continuing Care Services/Trinity Health)  
Holy Cross CareNet Inc.; FEIN: 52-1945054 (100% Controlled by Immediate Parent)  
Mary Free Bed Sub-Acute Rehabilitation; FEIN: 46-3971740 (50% Controlled by Immediate Parent)

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

Mercy Services for Aging Nonprofit Housing Corporation; FEIN: 38-2719605 (100% Controlled by Immediate Parent)  
 Trinity Continuing Care Services - Indiana; FEIN: 93-0907047 (100% Controlled by Immediate Parent)  
     Saint Joseph's Tower Inc.; FEIN: 31-1040468 (100% Controlled by Immediate Parent)  
 Saint Joseph of the Pines, Inc.; FEIN: 56-0694200 (100% Controlled by Immediate Parent)  
     LIFE St. Joseph of the Pines, Inc.; FEIN: 27-2159847 (100% Controlled by Immediate Parent)  
     Mercy Community Health, Inc.; FEIN: 06-1492707 (100% Controlled by Immediate Parent)  
     Saint Mary Home, Incorporated; FEIN: 06-0646843 (100% Controlled by Immediate Parent)  
     McAuley Center, Incorporated; FEIN: 06-1058086 (100% Controlled by Immediate Parent)  
     Mount St. Joseph; FEIN: 01-0274998 (100% Controlled by Immediate Parent)  
     Glacier Hills, Inc.; FEIN: 38-1891500 (100% Controlled by Immediate Parent)  
     Caring Partners Home Health, Inc.; FEIN: 20-1681131 (100% Controlled by Immediate Parent)  
     Glacier Hills Foundation; FEIN: 20-8072723 (100% Controlled by Immediate Parent)  
     Trinity Continuing Care Services - Massachusetts; FEIN: 82-4005577 (100% Controlled by Immediate Parent)  
Trinity Home Health Services (multistate operation - incorporated in Michigan); FEIN: 38-2621935 (100% Controlled by Trinity Health Corporation)  
     Cranbrook Hospice Care; FEIN: 38-3320699 (100% Controlled by Immediate Parent)  
     Hospice of Muskegon County, Inc.; FEIN: 38-2415247 (20% Controlled by Trinity Home Health Services)  
     Mercy Amicare Home Healthcare, Oakland; FEIN: 38-3320698 (100% Controlled by Immediate Parent)  
     Mercy General Health Partners, Amicare Homecare dba North Ottawa at Home; FEIN: 38-3.321856 (100% Controlled by Immediate Parent)  
     Saint Mary's Amicare Home Healthcare; FEIN: 38-3320700 (100% Controlled by Immediate Parent)  
Trinity Health PACE; FEIN: 47-3073124 (100% Controlled by Immediate Parent) (multistate operation - incorporated in Michigan)  
     Saint Joseph PACE Inc.; FEIN: 47-3129127 (100% Controlled by Immediate Parent)  
     Trinity Health LIFE Pennsylvania, Inc. dba Mercy LIFE - West Philadelphia; FEIN: 47-5244984 (100% Controlled )  
     Mercy LIFE of Alabama; FEIN: 27-3163002 (100% Controlled by Immediate Parent)  
     Mercy LIFE, Inc.; FEIN: 45-3086711 (100% Controlled by Immediate Parent)  
     LIFE at Lourdes Inc. dba Trinity Health LIFE New Jersey; FEIN: 26-1854750 (100% Controlled by Immediate Parent)  
Trinity Health Partners, L.L.C.; FEIN: 47-2798085 (100% Controlled by Trinity Health)  
     Trinity Health Partners - Michigan, L.L.C.; FEIN: 35-2534698 (100% Controlled by Immediate Parent)  
     Trinity Health Partners - Idaho, L.L.C.; FEIN: 30-0875741 (100% Controlled by Immediate Parent)  
     Trinity Health Partners - Illinois, L.L.C.; FEIN: 39-1828147 (100% Controlled by Immediate Parent)  
     Trinity Health Partners - New Jersey, L.L.C.; FEIN: 36-4838390 (100% Controlled by Immediate Parent)  
Trinity Health ACO, Inc.; FEIN: 47-3794666 (100% Controlled by Trinity Health)  
     Trinity Integrated Care, L.L.C.; FEIN: 81-2772183 (100% Controlled by Immediate Parent)  
     Trinity Accountable Care, Inc.; FEIN: 81-2780900 (100% Controlled by Immediate Parent)  
Trinity Health of the Mid-Atlantic Region [Effective 7.1.19: formerly Mercy Health System of Southeastern Pennsylvania] [Pennsylvania]; FEIN: 23-2212638 (100% Controlled by Trinity Health)  
     Mercy Health Foundation of Southeastern Pennsylvania; FEIN: 23-2829864 (100% Controlled by Immediate Parent)  
     Mercy Catholic Medical Center of Southeastern Pennsylvania; FEIN: 23-1352191 (100% Controlled by Immediate Parent)  
         Mercy Fitzgerald Hospital (dba of Mercy Catholic Medical Center of Southeastern Pennsylvania); FEIN: 23-1352191 (100% Controlled by Mercy Health System of Southeastern Pennsylvania)  
         Mercy Philadelphia Hospital (dba of Mercy Catholic Medical Center of Southeastern Pennsylvania); FEIN: 23-1352191 (100% Controlled by Mercy Health System of Southeastern Pennsylvania)  
     Mercy Suburban Hospital, Inc. (Inactive - Assets Sold 2/1/2016 but entity remains); FEIN: 23-1396763 (100% Controlled by Immediate Parent)  
     Nazareth Hospital; FEIN: 23-2794121 (100% Controlled by Immediate Parent)  
         Nazareth Health Care Foundation; FEIN: 23-2300951 (100% Controlled by Immediate Parent)  
         Nazareth Medical Office Building Associates, L.P.; FEIN: 23-2388040 (63.85% Controlled by Immediate Parent)  
     St. Agnes Continuing Care Center; FEIN: 23-2840137 (100% Controlled by Immediate Parent)  
     Mercy Accountable Care Network, LLC; FEIN: 46-2774097 (100% Controlled by Immediate Parent)  
     Mercy Accountable Care, LLC; FEIN: 46-2774097 (100% Controlled by Immediate Parent)  
     Mercy Health Plan; FEIN: 22-2483605 (100% Controlled by Immediate Parent)  
         Gateway Health Plan, LP (50% Controlled by Immediate Parent); FEIN: 25-1691945  
         Gateway Health Plan, Inc.; FEIN: 25-1505506 (100% Controlled by Immediate Parent)  
         Gateway Health Plan of Ohio, Inc.; FEIN: 30-0282076 (100% Controlled by Immediate Parent)  
     Mercy Home Health Services; FEIN: 23-2325058 (100% Controlled by Immediate Parent)  
         Mercy Home Health; FEIN: 23-1352099 (100% Controlled by Immediate Parent)  
         Mercy Family Support; FEIN: 23-2325059 (100% Controlled by Immediate Parent)  
     Mercy Physician Network; FEIN: 46-1187365 (100% Controlled by Immediate Parent)  
         Nazareth Physician Services, Inc.; FEIN: 20-3261266 (100% Controlled by Immediate Parent)  
         N.E. Physician Services, Inc.; FEIN: 23-2497355 (100% Controlled by Immediate Parent)  
         East Norriton Physicians Services, Inc. (Inactive - Assets Sold 2/1/2016 but entity remains); FEIN: 23-2515999 (100% Controlled by Immediate Parent)  
         Mercy Management of Southeastern Pennsylvania; FEIN: 23-2627944 (100% Controlled by Immediate Parent)  
         Mercy/Manor Partnership (50% Controlled by Immediate Parent); FEIN: 52-1931012  
         Mercy Eastwick, Inc.; FEIN: 23-2184261 (100% Controlled by Immediate Parent)  
     Effective 7.1.19: St. Mary Medical Center [Pennsylvania]; FEIN: 23-1913910 (100% Controlled by Trinity Health of the Mid-Atlantic)  
         Langhorne Physician Services; FEIN: 23-2571699 (100% Controlled by Immediate Parent)  
         DISSOLUTION FILED 6.3.19; EFFECTIVE 7.1.19: St. Mary Medical Center Foundation; FEIN: 23-2567468 (100% Controlled by Immediate Parent)  
         LIFE St. Mary; FEIN: 26-2976184 (100% Controlled by Immediate Parent)  
         St. Mary Emergency Medical Services; FEIN: 46-5354512 (100% Controlled by Immediate Parent)  
         St. Mary Building and Development; FEIN: 46-1827502 (100% Controlled by Immediate Parent)  
         Langhorne Services, Inc.; FEIN: 23-2625981 (100% Controlled by Immediate Parent)  
         Langhorne Services II, Inc.; FEIN: 23-3795549 (100% Controlled by Immediate Parent)  
         Langhorne MRI, Inc.; FEIN: 23-2519529 (100% Controlled by Immediate Parent)  
         Langhorne MOB Partners, LP; FEIN: 23-2622772 (39.08% Controlled by Immediate Parent)  
         The Ambulatory Surgery Center at St. Mary LLC; FEIN: 23-2871206 (51% Controlled by Immediate Parent)  
         SMMC MOB II, Limited Partnership; FEIN: 36-4559869 (65.75% Controlled by Immediate Parent)  
         Quality Health Alliance, LLC; FEIN: 46-5686222 (100% Controlled by Immediate Parent)  
         Quality Health Alliance - ACO, LLC; FEIN: 46-5675954 (100% Controlled by Immediate Parent)  
         Endoscopy Center at St. Mary; FEIN: 20-5253361 (16.349% Controlled by Immediate Parent)  
         St. Mary Rehabilitation Hospital, LLP; FEIN: 27-3938747 (59% Controlled by SMMC)  
         Heart Institute of St. Mary, LLC; FEIN: 45-4903701 (10% Controlled by SMMC)  
     Effective 7.1.19: St. Francis Hospital, Inc. [Delaware]; FEIN: 51-0064326 (100% Controlled by Trinity Health of the Mid-Atlantic)  
         St. Francis Foundation; FEIN: 51-0374158 (100% Controlled by Immediate Parent)  
         LIFE at St. Francis Healthcare, Inc.; FEIN: 45-2569214 (100% Controlled by Immediate Parent)  
         Franciscan Eldercare Corporation; FEIN: 22-3008680 (100% Controlled by Immediate Parent)  
         Delaware Care Collaboration ("DCC") LLC; FEIN: 47-4069475 (100% Controlled by Immediate Parent)  
St. Mary's Health Care System, Inc. [Georgia] dba St. Mary's Hospital; FEIN: 58-0566223 (100% Controlled by Trinity Health)  
     St. Mary's Foundation, Inc.; FEIN: 58-2544232 (100% Controlled by Immediate Parent)  
     St. Mary's Sacred Heart Hospital, Inc. dba HealthWorks; FEIN: 47-3752176 (100% Controlled by Immediate Parent)  
         Sacred Heart Enterprises, LLC; FEIN: 35-2534772 (100% Controlled by Immediate Parent)  
         Cobb Enterprises, LLC; FEIN: 20-8356011 (100% Controlled by Immediate Parent)  
     Good Samaritan Hospital, Inc. dba St. Mary's Good Samaritan Hospital; FEIN: 26-1720984 (100% Controlled by Immediate Parent)  
     St. Mary's Good Samaritan Foundation, Inc.; FEIN: 81-1660088 (100% Controlled by Immediate Parent)

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

St. Mary's Highland Hills Village, Inc.; FEIN: 58-2276801 (100% Controlled by Immediate Parent)  
St. Mary's Medical Group, Inc.; FEIN: 26-1858563 (100% Controlled by Immediate Parent)  
St. Mary's Highland Hills, Inc. dba St. Mary's Highland Hills Village and dba Highland Hills Village; FEIN: 02-0576648 (100% Controlled by Immediate Parent)  
Athens Residential Properties, LLC; FEIN: Not Issued (100% Controlled by Immediate Parent)  
Maxis Health System [Pennsylvania]; FEIN: 91-1940902 (100% Controlled by Trinity Health)  
St. Francis Medical Center, a New Jersey Nonprofit Corporation [New Jersey]; FEIN: 22-3431049 (100% Controlled by Maxis Health System [PA] which is 100% Controlled by Trinity Health)  
St. Francis Medical Center Foundation, Inc.; FEIN: 52-1025476 (100% Controlled by Immediate Parent)  
LIFE St Francis, a New Jersey Non-Profit Corporation (PACE); FEIN: 22-2797282 (100% Controlled by Immediate Parent)  
LifeCare Physicians Professional Corporation (Managed and Controlled but not Controlled by St. Francis Medical Center); FEIN: 26-1649038  
St. Francis Community Health Services, LLC; FEIN: 46-1801229 (100% Controlled by Immediate Parent)  
Central New Jersey Heart Services, LLC; FEIN: 20-8525458 (59.76% Controlled by St. Francis Medical Center)  
St. Peter's Health Partners [New York]; FEIN: 45-3570715 (100% Controlled by Trinity Health)  
Innovative Health Alliance of New York IPA, LLC (100% Controlled by Immediate Parent); FEIN: 46-5676066  
St. Peter's Hospital Foundation, Inc.; FEIN: 22-2262982 (100% Controlled by Immediate Parent)  
Manning Medical, PLLC (Nominally Controlled by SPHP Physician in accordance with NY law; SPHP exercises control through an Agreement and Reserve Powers); FEIN: 46-4331512  
Albany Advanced Imaging, PLLC dba St. Peter's Health Partners Imaging (Manning Medical PLLC controls 44.65%; Albany Radiology Partners, PLLC controls 55.35%); FEIN: 14-1813068  
St. Peter's Health Partners Medical Associates, PC; FEIN: 46-1177336 (100% Controlled by Immediate Parent)  
St. Peter's Hospital of the City of Albany dba St. Peter's Hospital; FEIN: 14-1348692 (100% Controlled by Immediate Parent)  
Villa Mary Immaculate d/b/a St Peter's Nursing & Rehabilitation Center; FEIN: 14-1438749 (100% Controlled by Immediate Parent)  
St. Peter's Ambulatory Surgery Center LLC (St. Peter's Hospital 50%; AGC Associates, Inc. 50%); FEIN: 46-0463892  
Our Lady of Mercy Life Center; FEIN: 14-1743506 (100% Controlled by Immediate Parent)  
The Community Hospice, Inc.; FEIN: 14-1608921 (100% Controlled by Immediate Parent)  
The Community Hospice Foundation, Inc.; FEIN: 22-2692940 (100% Controlled by Immediate Parent)  
Samaritan Hospital of Troy, New York dba Samaritan Hospital; FEIN: 14-1338544 (100% Controlled by Immediate Parent)  
Alliance for Better Care, LLC (JV Samaritan Hospital 20%; Ellis Hospital 20%; Hometown Health 20%; St. Mary Hospital of Amsterdam 20%; Whitney M. Young Health Center 20%); FEIN: 47-2920659  
Memorial Hospital, Albany, NY dba Albany Memorial Hospital; FEIN: 14-1338457 (100% Controlled by Immediate Parent)  
The Northeast Health Foundation, Inc.; FEIN: 22-2743478 (100% Controlled by Immediate Parent)  
Samaritan Child Care Center, Inc.; FEIN: 14-1710225 (100% Controlled by Immediate Parent)  
Sunnyview Hospital and Rehabilitation Center; FEIN: 14-1338386 (100% Controlled by Immediate Parent)  
Sunnyview Hospital and Rehabilitation Center Foundation, Inc.; FEIN: 22-2505127 (100% Controlled by Immediate Parent)  
LTC (Eddy), Inc. dba The Eddy; FEIN: 22-2564710 (100% Controlled by Immediate Parent)  
The James A. Eddy Memorial Geriatric Center, Inc. dba Eddy Memorial Geriatric Center; FEIN: 22-2570478 (100% Controlled by Immediate Parent)  
Capital Region Geriatric Center, Inc. dba Eddy Village Green; FEIN: 14-1701597 (100% Controlled by Immediate Parent)  
Heritage House Nursing Center, Inc. dba Eddy Heritage House Nursing and Rehabilitation Center; FEIN: 14-1725101 (100% Controlled by Immediate Parent)  
Senior Care Connection, Inc. dba Eddy Senior Care; FEIN: 14-1708754 (100% Controlled by Immediate Parent)  
Home Aide Service of Eastern New York, Inc. dba Eddy Visiting Nurse Association; FEIN: 14-1514867 (100% Controlled by Immediate Parent)  
Beverwyck, Inc. dba Eddy Village Green at Beverwyck; FEIN: 14-1717028 (100% Controlled by Immediate Parent)  
Glen Eddy, Inc.; FEIN: 14-1794150 (100% Controlled by Immediate Parent)  
The Glen at Hiland Meadows, Inc.; FEIN: 16-1529639 (50% Controlled by Immediate Parent)  
Hawthorne Ridge, Inc. dba Eddy Hawthorne Ridge; FEIN: 80-0102840 (100% Controlled by Immediate Parent)  
Parent) The Marjorie Doyle Rockwell Center, Inc.; FEIN: 14-1793885 (100% Controlled by Immediate Parent)  
Parent) Beechwood, Inc. dba Eddy Property Services; FEIN: 14-1651563 (100% Controlled by Immediate Parent)  
Parent) Samaritan Medical Office Building, Inc.; FEIN: 14-1607244 (100% Controlled by Immediate Parent)  
Eddy Licensed Home Care Agency, Inc.; FEIN: 14-1818568 (100% Controlled by Immediate Parent)  
Empire Home Infusion Service, Inc. dba Northeast Home Medical Equipment; FEIN: 14-1795732 (100% Controlled by Immediate Parent)  
Seton Health at Schuyler Ridge Residential Healthcare dba Schuyler Ridge; FEIN: 14-1756230 (100% Controlled by Immediate Parent)  
St. James Mercy Health System (New York); FEIN: 22-3127184 (100% Controlled by Trinity Health)  
SJM Properties, Inc.; FEIN: 16-1294991 (100% Controlled by Immediate Parent)  
Catholic Health System, Inc. (JOA - 50% Controlled by Trinity Health) [New York]; FEIN: 22-2565278  
Sisters of Charity Hospital of Buffalo NY; FEIN: 16-0743187 (100% Controlled by Immediate Parent)  
Sisters Hospital Foundation; FEIN: 22-2283077 (100% Controlled by Immediate Parent)  
Kenmore Mercy Hospital; FEIN: 16-0762843 (100% Controlled by Immediate Parent)  
Kenmore Mercy Foundation, Inc.; FEIN: 16-1162971 (100% Controlled by Immediate Parent)  
KMH Homes, Inc.; FEIN: 16-1387890 (100% Controlled by Immediate Parent; Operationally Inactive)  
Catholic Health System Continuing Care Foundation; FEIN: 20-0947831 (100% Controlled by Immediate Parent)  
Mercy Hospital of Buffalo; FEIN: 16-0756336 (100% Controlled by Immediate Parent)  
Orchard Park Mercy Corp.; FEIN: 16-1470350 (100% Controlled by Immediate Parent)  
Alsace Abbott Corporation; FEIN: 16-1355092 (100% Controlled by Immediate Parent)  
Aurora Mercy Corp.; FEIN: 16-1354302 (100% Controlled by Immediate Parent)  
Mercy Hospital Foundation, Inc.; FEIN: 22-2209721 (100% Controlled by Immediate Parent)  
Mount St. Mary's Hospital of Niagara Falls; FEIN: 16-1523353 (100% Controlled by Immediate Parent)  
Mount St. Mary's Hospital Foundation, Inc.; FEIN: 16-1360884 (100% Controlled by Immediate Parent)  
Mount St. Mary's Child Care Center, Inc.; FEIN: 16-1523352 (100% Controlled by Immediate Parent)  
The Board of Associates of Mount St. Mary's Hospital of Niagara Falls, Inc.; FEIN: 16-1582926 (100% Controlled by Immediate Parent)  
The St. Francis Guild of Mount St. Mary's Hospital of Niagara Falls, Inc.; FEIN: 51-0217790 (100% Controlled by Immediate Parent)  
Niagara Medicine, PC; FEIN: 45-3669525 (Captive PC - CHS does not legally own but does control this entity through a Management Agreement)  
Nazareth, Inc.; FEIN: 16-0813142 (100% Controlled by Immediate Parent; Operationally Inactive)  
WNY Catholic Long Term Care, Inc. d/b/a Father Baker Manor (100% Controlled by Immediate Parent); FEIN: 16-1434368  
Niagara Homemaker Services, Inc.; FEIN: 16-1317960 (100% Controlled by Immediate Parent)  
St. Vincent's Home for the Aged; FEIN: 16-0743167 (100% Controlled by Immediate Parent; Operationally Inactive)  
St. Elizabeth's Home of Lancaster, New York; FEIN: 16-0743154 (100% Controlled by Immediate Parent; Operationally Inactive)  
McAuley-Seton Home Care Corporation; FEIN: 16-1310062 (100% Controlled by Immediate Parent)  
St. Francis Geriatric and Healthcare Services, Inc.; FEIN: 16-1523535 (100% Controlled by Immediate Parent)  
St. Clare Apartments (50% Controlled by Immediate Parent); FEIN: 16-0782647  
Catholic Health System Program of All-Inclusive Care for the Elderly, Inc.; FEIN: 26-1252884 (100% Controlled by Immediate Parent)  
Catholic Health System Infusion Pharmacy, Inc.; FEIN: 20-0198518 (100% Controlled by Immediate Parent)  
Catholic Health Home Respiratory, LLC (50% Controlled by Immediate Parent; Operationally Inactive); FEIN: 45-4134007  
Our Lady of Victory Renaissance Corporation; FEIN: 20-0167745 (100% Controlled by Immediate Parent)  
Our Lady of Victory Community Housing Development Organization, Inc.; FEIN: 20-0372194 (100% Controlled by Immediate Parent)  
Our Lady of Victory Housing Development Fund Corp. (100% Controlled by Immediate Parent); FEIN: 14-1930644  
Smithtown GP, LLC (100% Controlled by Immediate Parent); FEIN: 57-3192758  
Victory Ridge Apartments, LP (80% Controlled by Immediate Parent); FEIN: 57-1219731  
McAuley Mercy Corporation (Inactive as of 1/28/2015); FEIN: 16-1279834 (100% Controlled by Immediate Parent)  
Trinity Medical WNY, PC; FEIN: 27-2576645 (Captive PC)  
Salus Medical PC; FEIN: (100% Controlled by Immediate Parent)

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

Catholic Medical Partners; FEIN: ( % Controlled by Immediate Parent)  
St. Francis Home of Williamsville, NY (Inactive); FEIN: 16-0743153 (100% Controlled by Immediate Parent)  
Baycare Health System (JOA - 50.4% Controlled by Trinity Health, not all facilities Controlled; Other Parties to the JOA  
include Morton Plant Mease Health Care, Inc. and South Florida Baptist Hospital, Inc.) [Florida]; FEIN: 59-2796965  
Morton Plant Mease Health Care, Inc.; FEIN: 59-2374556 (Entity is a Party to the JOA BayCare Health System;  
Morton Plant Hospital, Inc. d/b/a Morton Plant Hospital; FEIN: 59-0624462 (100% Controlled by Immediate Parent)  
Trustees of Mease Hospital, Inc. d/b/a Mease Countryside Hospital; FEIN: 59-0855412 (100% Controlled by Immediate Parent)  
Trustees of Mease Hospital, Inc. d/b/a Mease Dunedin Hospital; FEIN: 59-0855412 (100% Controlled by Immediate Parent)  
Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Hospital; FEIN: 59-0624462 (100% Controlled by Immediate Parent)  
Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Recovery Center; FEIN: 59-0624462 (100% Controlled by Immediate Parent)  
Morton Plant Hospital Association, Inc. d/b/a Morton Plant Rehabilitation Center; FEIN: 59-0624462 (100% Controlled by Immediate Parent)  
South Florida Baptist Hospital, Inc.; FEIN: 59-0594631 (Entity is a Party to the JOA BayCare Health System;  
Baycare Physician Partners; FEIN: 45-2908908 (100% Controlled by Immediate Parent)  
Baycare Physician Partners ACO, LLC; FEIN: 46-5720072 (Members are Baycare Health System and 2 individuals)  
Community Health Alliance, Inc.; FEIN: 59-3631620 (100% Controlled by Immediate Parent)  
BayCare Medical Group, Inc. (f/k/a Morton Plant Mease Primary Care, Inc.); FEIN: 59-3140335 (100% Controlled by Immediate Parent)  
St Joseph's Hospital, Inc.; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation)  
St Joseph's Hospital, Inc. d/b/a St. Joseph's Children's Hospital; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation)  
St Joseph's Hospital, Inc. d/b/a St. Joseph's Women's Hospital; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation)  
St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital - North; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation)  
St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital Behavioral Health Center; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation)  
St. Joseph's Health Care Center, Inc.; FEIN: 59-2593686 (100% Controlled by Trinity Health Corporation)  
St. Joseph's Hospital of Tampa Foundation, Inc.; FEIN: 59-1100828 (100% Controlled by Immediate Parent)  
John Knox Village; FEIN: 58-1377711 (100% Controlled by Immediate Parent)  
HealthPoint Management Services, Inc.; FEIN: 65-0645457 (100% Controlled by Immediate Parent)  
HealthPoint Medical Group, Inc.; FEIN: 59-3244268 (100% Controlled by Immediate Parent)  
Franciscan Properties, Inc.; FEIN: 59-2822519 (100% Controlled by Immediate Parent)  
St. Joseph's Community Care, Inc.; FEIN: 59-3152608 (100% Controlled by Immediate Parent)  
St. Joseph's Enterprises, Inc.; FEIN: 59-2822516 (100% Controlled by Immediate Parent)  
St. Anthony's Professional Building and Services, Inc.; FEIN: 59-2018848 (100% Controlled by Immediate Parent)  
St. Anthony's Hospital, Inc.; FEIN: 59-2043026 (100% Controlled by Trinity Health Corporation)  
St. Anthony's Hospital Auxillary, Inc.; FEIN: 59-0201974 (100% Controlled by Immediate Parent)  
St. Anthony's Health Care Foundation, Inc.; FEIN: 59-2128991 (100% Controlled by Immediate Parent)  
St. Anthony's Primary Care, LLC; FEIN: 03-0575868 (100% Controlled by Immediate Parent)  
St. Anthony's Specialists, LLC; FEIN: 74-3168197 (100% Controlled by Immediate Parent)  
St. Anthony's Physicians Surgery Center, LLC; FEIN: 01-0861245 (100% Controlled by Immediate Parent)  
Allegany Franciscan Ministries, Inc. (Florida); FEIN: 58-1492325 (100% Controlled by Trinity Health)  
Global Health Ministry d/b/a Global Health Volunteers (MI); FEIN: 42-1253527 (100% Controlled by Trinity Health)  
Saint Joseph's Health System, Inc. [Georgia]; FEIN: 58-1744848 (100% Controlled by Trinity Health)  
Saint Joseph's Mercy Care Services, Inc. dba Mercy Care; FEIN: 58-1752700 (100% Controlled by Immediate Parent)  
Mercy Senior Care, Inc. dba Mercy Care Rome; FEIN: 58-1366508 (100% Controlled by Immediate Parent)  
Mercy Care Foundation, Inc. (f/k/a Saint Joseph's Mercy Foundation, Inc.); FEIN: 58-1448522 (100% Controlled by Immediate Parent)  
Mercy Services Downtown, Inc.; FEIN: 27-2046353 (100% Controlled by Immediate Parent)  
SJHS/JOC Holdings, Inc.; FEIN: 47-2299757 (100% Controlled by Immediate Parent)  
Emory/Saint Joseph's, Inc. (JOC - 49% Controlled by SJHS/JOC Holdings, Inc.); FEIN: 45-2721833  
Holy Cross Hospital, Inc. [Florida]; FEIN: 59-0791028 (100% Controlled by Trinity Health)  
Holy Cross Primary Care, Inc.; FEIN: 81-2531495 (100% Controlled by Immediate Parent)  
Nursing Network, Inc.; FEIN: 59-1145192 (100% Controlled by Immediate Parent)  
Holy Cross Outpatient Services, Inc.; FEIN: 46-5421068 (100% Controlled by Immediate Parent)  
Holy Cross Physician Partners, LLC; FEIN: 36-4712116 (100% Controlled by Immediate Parent)  
Holy Cross Physician Partners ACO, LLC; FEIN: 46-5530455 (100% Controlled by Immediate Parent)  
Physicians Outpatient Surgery Center, LLC (JV with Physician Members - 71% Controlled by HCH); FEIN: 35-2325646  
Atlantic Coast Health Network, Inc. (JV with Atlantic Coast Holdings, Inc. - 50% Controlled by HCH); FEIN: 47-4756582  
St. Joseph's Health, Inc. [New York]; FEIN: 47-4754987 (100% Controlled by Trinity Health)  
St. Joseph's Hospital Health Center; FEIN: 15-0532254 (100% Controlled by Immediate Parent)  
S.J. Management Company of Syracuse, Inc.; FEIN: 27-1763712 (100% Controlled by Immediate Parent)  
SJLS, LLC (51% SJMCS, 34% Fresenius, 15% Physicians); FEIN: 20-1796650  
St. Joseph's College of Nursing at St. Joseph's Hospital Health Center; FEIN: 20-2497520 (100% Controlled by Immediate Parent)  
SJPE Practice Management Services, Inc.; FEIN: 45-4164964 (100% Controlled by Immediate Parent)  
MDR MRI Technical Services, LLC (40% SJHHC, 60% Magnetic Diagnostic Resources of Central New York); FEIN: 16-1590982  
Plaza Corporation of Central New York, Inc. (50% SJHHC, 50% Crouse Hospital); FEIN: 22-2800840  
Iroquois Nursing Home; FEIN: 16-1364582 (100% Controlled by Immediate Parent)  
Plaza Nursing Home Company, Inc.; FEIN: 16-0955793 (100% Controlled by Immediate Parent)  
Mandorla Gardens Housing Development Fund Company, Inc. (50% PNH, 50% Loretto Geriatric); FEIN: 27-3993174  
Enriched Resources for Independent Elderly, Inc.; FEIN: 16-1163209 (100% Controlled by Immediate Parent)  
Plaza Foundation of Central New York; FEIN: 22-2800835 (100% Controlled by Immediate Parent)  
Laboratory Alliance of Central New York, LLC (50% SJHHC, 50% Crouse Health Hospital, Inc.); FEIN: 16-1536202  
Loretto Independent Living Services, Inc; FEIN: 16-1470454 (Not Controlled by Immediate Parent, but maintains a right to one less than one half of the Board Seats)  
CNY AIM IPA, LLC; FEIN: 81-5385690 (100% Controlled by Immediate Parent)  
CNY AIM, LLC; FEIN: 81-1461678 (100% Controlled by Immediate Parent)  
St. Joseph's Health Accountable Care Organization, LLC; FEIN: 47-4081578 (100% Controlled by Immediate Parent)  
St. Joseph's Hospital Health Center Foundation, Inc.; FEIN: 22-2149775 (100% Controlled by Immediate Parent)  
St. Joseph's Health Center Properties, Inc.; FEIN: 23-7219294 (100% Controlled by Immediate Parent)  
Radisson SJH Properties, LLC (50% St. Joseph's Health Center Properties, 50% Radisson Partners, LLC); FEIN: 46-1892799  
Franciscan Associates, Inc.; FEIN: 20-2991688 (100% Controlled by Immediate Parent)  
FHS Services, Inc. d/b/a Oneida Lifeline, Franciscan Lifeline; FEIN: 27-2995699 (100% Controlled by Immediate Parent)  
Franciscan Management Services, Inc.; FEIN: 16-1351193 (100% Controlled by Immediate Parent)  
St. Elizabeth Health Support Services, Inc. (100% Controlled by FMS); FEIN: 16-1540486  
Lourdes Health Support, LLC (40% FMS, 60% Lourdes Health System); FEIN: 16-1611707  
Central New York Infusion Services, LLC (20% FMS, 80% Infusion Services, Inc.); FEIN: 16-1559710  
Kinney-Franciscan Pharmacy, LLC (49% FMS, 51% Kinney Drugs); FEIN: 20-4352398  
Loretto Health Support, LLC (Inactive - 100% FMS); FEIN: 16-1569460  
Franciscan Health Support, Inc.; FEIN: 16-1236354 (100% Controlled by Immediate Parent)  
Franciscan Health Support Services, LLC (d/b/a Oneida Health Support, Auburn Health Support, Mountain Lakes Health Support);  
FEIN: 16-1236354 (100% Controlled by Immediate Parent)  
Health Care Management Administrators, Inc.; FEIN: 16-1450960 (100% Controlled by Immediate Parent)  
Near Northside Holdings, LLC; FEIN: Not Yet Applied For 100% Controlled by Immediate Parent)  
Embracing Age, Inc.; FEIN: 46-1051881 (100% Controlled by Immediate Parent)  
Oswego Health Home Care, LLC (49% Embracing Age and 60% Oswego Health); FEIN: 47-2463736  
St. Joseph's Physician Health, PC; FEIN: 16-1516863 (Captive PC)  
St. Joseph's Medical, PC; FEIN: 27-3899821 (Captive PC)

# STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART

St. Joseph's Imaging, PLLC (60% Prospect Hill Radiology Group, 40% SJMPC); FEIN: 16-1104293  
 Concordia Healthcare Network, LLC; FEIN: (50% Controlled by Immediate Parent)  
Trinity Health Of New England Corporation, Inc. (formerly Trinity Health - New England, Inc.) (Connecticut); FEIN: 06-1491191 (100% Controlled by Trinity Health)  
 Saint Francis Hospital and Medical Center; FEIN: 06-0646813 (100% Controlled by Immediate Parent)  
 Lighthouse Surgery Center, LLC; FEIN: 83-2096116 (35% Controlled by Saint Francis Hospital and 65% by Orthopedic Physicians) Saint Francis Hospital and Medical Center Foundation, Inc.; FEIN: 06-1008255 (100% Controlled by Immediate Parent)  
 Collaborative Laboratory Services, LLC; FEIN: 06-1520109 (100% Controlled by Immediate Parent)  
 Mount Sinai Hospital Foundation, Inc.; FEIN: 22-2584082 (100% Controlled by Immediate Parent)  
 Women's Auxiliary of Saint Francis Hospital and Medical Center, Inc.; FEIN: 06-0660403 (100% Controlled by Immediate Parent)  
 Saint Francis GI Endoscopy, LLC (49% SFHMC); FEIN: 20-5540278  
 Greater Hartford Lithotripsy, LLC (34.2% SFHMC); FEIN: 06-1578891  
 Medworks, LLC (51% SFHMC); FEIN: 06-1490483  
 Masonicare Partners Home Health and Hospice, Inc. (35% SFHMC); FEIN: 26-0758992  
 Saint Francis Behavioral Health Group, P.C. (Nominee Shareholder - Director of Behavioral Health); FEIN: 06-1384686 (100% Controlled by Immediate Parent)  
 Saint Francis Care Medical Group, PC (Nominee Shareholder, SVP Medical Affairs); FEIN: 06-1432373 (100% Controlled by Immediate Parent)  
 Mount Sinai Rehabilitation Hospital, Inc.; FEIN: 06-1422973 (100% Controlled by Immediate Parent)  
 SFH/FF, LLC (100% Controlled by MSR); FEIN: 06-1489749  
 Trinity Health Of New England Provider Network Organization, Inc. (formerly Trinity Health-New England Physician Network Organization; FEIN: 06-1450168 (100% Controlled by Immediate Parent)  
 Saint Francis Emergency Medical Group, Inc.; FEIN: 45-1994612 (100% Controlled by Immediate Parent)  
 Total Health Connecticut, LLC; FEIN: 47-4070024 (40% Controlled by THONE)  
 Asylum Hill Family Medicine Center, Inc.; FEIN: 06-1450170 (100% Controlled by Immediate Parent)  
 Saint Francis HealthCare Partners, Inc. (50% Trinity Health -New England, Inc.); FEIN: 06-1391257  
 Saint Francis HealthCare Partners Foundation, Inc.; FEIN: 20-8176133 (100% Controlled by Saint Francis HealthCarePartners, Inc.)  
 Saint Francis Healthcare Partners ACO, Inc.; FEIN: 46-1315402 (100% Controlled by Immediate Parent)  
 Southern New England Health Care Organization, LLC (formerly The Connecticut Care Alliance, LLC); FEIN: 81-3460138 (100% Controlled by Immediate Parent)  
 Connecticut Affiliated Physicians Purchasing Group, LLC; FEIN: 81-4362177 (100% Controlled by Immediate Parent)  
 Trinity Health of New England ACO LLC; FEIN: 83-3165256 (33 1/3% Controlling Interest held by each of Mercy Care Alliance, LLC, Saint Mary's Physician Partners, LLC d/b/a Valley Health Alliance; and Saint Francis  
 Connecticut Occupational Medicine Partners, LLC; FEIN: 06-1586674 (50% Controlled by THONE; 20% Controlled by JMMC)  
 Johnson Memorial Hospital, Inc.; FEIN: 47-5676956 (100% Controlled by Immediate Parent)  
 Tolland Imaging Center, LLC; FEIN: 20-8688982 (15% Controlled by Immediate Parent)  
 Northeast Regional Radiation Oncology Network, Inc.; FEIN: 06-1426856 (25% Controlled by Immediate Parent)  
 Assets Transferred to THHS, but entity remains: Home & Community Health Services, Inc.; FEIN: 81-0723591 (100% Controlled by Immediate Parent)  
 Trinity Health Of New England Emergency Medical Services, Inc.; FEIN: (100% Controlled by Immediate Parent)  
 The Mercy Hospital, Inc. dba Mercy Medical Center, Providence Behavioral Health Hospital, Weldon  
 Rehabilitation Hospital, Family Life Center for Maternity, Sister Caritas Cancer Center, WorkWise, Mercy  
 Healthcare for The Homeless; FEIN: 04-3398280 (100% Controlled by Immediate Parent)  
 Assets Transferred to THHS, but entity remains: Providence HomeCare, Inc. dba Mercy Home Care, Inc.; FEIN: 04-3317426 (100% Controlled by Immediate Parent)  
 Mercy Inpatient Medical Associates, Inc. dba Breast Care Center; dba MercyCare - Forest Park; dba Providence Prenatal  
 Center of Holyoke; FEIN: 04-3029929 (100% Controlled by Immediate Parent)  
 System Coordinated Services, Inc. dba Life Laboratories; FEIN: 04-2938161 (100% Controlled by Immediate Parent)  
 Catherine Horan Building Corporation; FEIN: 04-2938160 (100% Controlled by Immediate Parent)  
 Catherine Horan Building Associates Limited Partnership; FEIN: 04-2723429 (100% Controlled by Immediate Parent)  
 The Life Path Partners, LLC (JV with NEPA; 50% Controlled by Immediate Parent); FEIN: 26-0021080  
 Greater Springfield MRI Limited Partnership; FEIN: 04-3178855 (50% Controlled by System Coordinated Services)  
 Accountable Care Organization of New England, LLC; FEIN: 45-4565187 (100% Controlled by Immediate Parent)  
 Mercy Health Accountable Care Organization, LLC; FEIN: 82-1007572 (100% Controlled by Immediate Parent)  
 Mercy Physicians, P.C.; FEIN: 000857412 (100% Controlled by Immediate Parent)  
 Brightside, Inc.; FEIN: 04-2182395 (100% Controlled by Immediate Parent)  
 Mercy Care Alliance, LLC; FEIN: 47-1561725 (100% Controlled by Immediate Parent)  
 Trinity Health Of New England ACO LLC; FEIN: 83-3165256 (33 1/3% Controlling Interest held by each of Mercy Care Alliance, LLC, Saint Mary's Physician Partners, LLC d/b/a Valley Health Alliance; and Saint Francis  
 Pioneer Valley Cardiology Associates, Inc.; FEIN: 45-4208896 (100% Controlled by Immediate Parent)  
 Mercy Specialist Physicians, Inc.; FEIN: 26-4033168 (100% Controlled by Immediate Parent)  
 Mercy Medical Group, Inc.; FEIN: 45-4884805 (100% Controlled by Immediate Parent)  
 Farren Care Center, Inc.; FEIN: 04-2501711 (100% Controlled by Immediate Parent)  
 Physician Practice Partners, LLC; FEIN: 04-3473929 (JV with Riverbend; 50% Controlled by Immediate Parent)  
 Riverbend Medical Group, Inc.; FEIN: 81-1807730 (100% Controlled by Immediate Parent)  
 Sisters of Providence Care Centers, Inc.; FEIN: 22-2541103 (100% Controlled by Immediate Parent)  
Saint Mary's Hospital, Inc.; FEIN: 06-0646844 (100% Controlled by Immediate Parent)  
 The Harold Leever Regional Cancer Center, Inc.; FEIN: 06-1548409 (50% Controlled by Immediate Parent)  
 Heart Center of Greater Waterbury, Inc.; FEIN: 83-0416893 (50% Controlled by Immediate Parent)  
 Franklin Medical Group, PC; FEIN: 06-1470493 (Nominee Shareholder of Physician Group)  
 Diagnostic Imaging of Southbury, LLC; FEIN: 06-1487582 (60% Controlled by Immediate Parent)  
 Naugatuck Valley MRI, LLC; FEIN: 06-1239526 (78.3% Controlled by Immediate Parent)  
 Saint Mary's Physician Partners, LLC; FEIN: 46-5760769 (100% Controlled by Immediate Parent)  
 Trinity Health Of New England ACO LLC; FEIN: 83-3165256 (33 1/3% Controlling Interest held by each of Mercy Care Alliance, LLC, Saint Mary's Physician Partners, LLC d/b/a Valley Health Alliance; and Saint Francis  
 Saint Mary's Hospital Foundation, Inc.; FEIN: 22-2528400 (100% Controlled by Immediate Parent)

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[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? .....

NO

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, Inc.

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 23

|       |  | Current Period |                |            | Prior Year  |
|-------|--|----------------|----------------|------------|-------------|
|       |  | 1<br>Covered   | 2<br>Uncovered | 3<br>Total | 4<br>Total  |
| 2304. | CMS Premium Part C .....   | (11,551)       |                | (11,551)   | 483,717     |
| 2305. | Other liabilities .....  | 99,454         |                | 99,454     | 93,490      |
| 2306. | Receivable for CMS Risk Revenue for final FYRA estimate of calendar<br>year 2017 ..... |                |                | 0          | (6,679,700) |
| 2397. | Summary of remaining write-ins for Line 23 from overflow page                          | 87,903         | 0              | 87,903     | (6,102,493) |

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 179,212,782  | 191,335,611                     |
| 2. Cost of bonds and stocks acquired .....  | 34,515,540   | 58,630,243                      |
| 3. Accrual of discount .....  | 62,809       | 140,889                         |
| 4. Unrealized valuation increase (decrease) .....   | 8,008,269    | (7,991,549)                     |
| 5. Total gain (loss) on disposals .....   | 840,394      | 3,048,577                       |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 28,625,736   | 65,320,412                      |
| 7. Deduct amortization of premium .....   | 173,151      | 437,078                         |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    |              |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 481,606      | 197,779                         |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 28,866       | 4,281                           |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 193,388,167  | 179,212,782                     |
| 12. Deduct total nonadmitted amounts .....  |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                | 193,388,167  | 179,212,782                     |

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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS                               |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 257,993,982   | 208,057,319                                    | 201,626,713                                    | 509,146  | 257,993,982   | 264,933,734  | 0   | 246,220,292   |
| 2. NAIC 2 (a) .....                 | 22,607,616  | 399,216  | 931,417  | (212,244)  | 22,607,616  | 21,863,171   | 0   | 23,337,899  |
| 3. NAIC 3 (a) .....                 | 0   |  |  |  | 0   | 0  |   |   |
| 4. NAIC 4 (a) .....                 | 0   |  |  |  | 0   | 0  |   |   |
| 5. NAIC 5 (a) .....                 | 0   |  |  |  | 0   | 0  |   |   |
| 6. NAIC 6 (a) .....                 | 0   |  |  |  | 0   | 0  |   |   |
| 7. Total Bonds                      | 280,601,598   | 208,456,535                                    | 202,558,130                                    | 296,902  | 280,601,598   | 286,796,905  | 0   | 269,558,191   |
| PREFERRED STOCK                     |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     | 0   |  |  |  | 0   | 0  |   | 0   |
| 9. NAIC 2 .....                     | 0   |  |  |  | 0   | 0  |   | 0   |
| 10. NAIC 3 .....                    | 0   |  |  |  | 0   | 0  |   | 0   |
| 11. NAIC 4 .....                    | 0   |  |  |  | 0   | 0  |   | 0   |
| 12. NAIC 5 .....                    | 0   |  |  |  | 0   | 0  |   | 0   |
| 13. NAIC 6 .....                    | 0   |  |  |  | 0   | 0  |   | 0   |
| 14. Total Preferred Stock .....     | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 15. Total Bonds and Preferred Stock | 280,601,598   | 208,456,535                                    | 202,558,130                                    | 296,902  | 280,601,598   | 286,796,905  | 0   | 269,558,191   |

(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 \$ .....153,305,211 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SCHEDULE DA - PART 1

Short-Term Investments

|                | 1                               | 2         | 3           | 4                                  | 5  |
|----------------|---------------------------------|-----------|-------------|------------------------------------|--|
|                | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 9199999 Totals | 50,137,537                      | xxx       | 49,852,728  | 32,542                             | 5,787  |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 43,012,856   | 23,525,835                      |
| 2. Cost of short-term investments acquired .....  | 58,400,810   | 103,253,640                     |
| 3. Accrual of discount .....  | 488,296      | 658,741                         |
| 4. Unrealized valuation increase (decrease) .....   |              |                                 |
| 5. Total gain (loss) on disposals .....   | 375          |                                 |
| 6. Deduct consideration received on disposals .....                                       | 51,764,800   | 84,424,776                      |
| 7. Deduct amortization of premium .....   |              | 584                             |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |              |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |              |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 50,137,537   | 43,012,856                      |
| 11. Deduct total nonadmitted amounts .....  |              |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 50,137,537   | 43,012,856                      |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 102,115,660  | 85,377,048                      |
| 2. Cost of cash equivalents acquired .....  | 533,044,356  | 826,434,796                     |
| 3. Accrual of discount .....  | 301,896      | 653,137                         |
| 4. Unrealized valuation increase (decrease) .....   |              |                                 |
| 5. Total gain (loss) on disposals .....   |              | 0                               |
| 6. Deduct consideration received on disposals .....                                       | 528,391,873  | 810,349,321                     |
| 7. Deduct amortization of premium .....   |              |                                 |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |              |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |              |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 107,070,039  | 102,115,660                     |
| 11. Deduct total nonadmitted amounts .....  |              |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 107,070,039  | 102,115,660                     |

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**



STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 and Administrative Symbol/Market Indicator (a) |
| 912828-GB-1   | UNITED STATES TREASURY             |         | .05/14/2019   | VARIOUS                          |                           | 2,028,125   | 2,000,000  | 11,892                                  | 1   |
| 912828-IN-6   | UNITED STATES TREASURY             |         | .04/30/2019   | BANC/AMERICA SECS                |                           | 994,727     | 1,000,000  | .8,352                                  | 1   |
| 912828-XM-7   | UNITED STATES TREASURY             |         | .05/02/2019   | NOMURA SECURITIES INTL., FIXED I |                           | 1,981,172   | 2,000,000  | .8,170                                  | 1   |
| 912828-YX-3   | UNITED STATES TREASURY             |         | .06/26/2019   | MORGAN STANLEY CO                |                           | 2,017,266   | 2,000,000  | 19,669                                  | 1   |
| 0599999. Subtotal - Bonds - U.S. Governments                            |                                    |         |               |                                  |                           | 7,021,289   | 7,000,000  | 48,082                                  | XXX   |
| 14042W-AA-8   | COPAR 191 A1 - ABS                 |         | .05/21/2019   | JP Morgan Securities Inc.        |                           | 500,000     | 500,000    | .0                                      | 1FE   |
| 14316L-AA-1   | CARMX 192 A1 - ABS                 |         | .04/09/2019   | RBC CAPITAL MARKETS              |                           | 675,000     | 675,000    | .0                                      | 1FE   |
| 31680Y-AA-5   | FITAT 191 A1 - ABS                 |         | .05/01/2019   | Credit Suisse First Boston       |                           | 500,000     | 500,000    | .0                                      | 1FE   |
| 34531P-AA-1   | FORDO 16A A4 - ABS                 |         | .05/09/2019   | BANC/AMERICA SECS                |                           | 298,910     | 300,000    | .373                                    | 1FE   |
| 36257F-AA-8   | GMCAR 192 A1 - ABS                 |         | .04/09/2019   | BARCLAYS CAPITAL INC FIXED INC   |                           | 700,000     | 700,000    | .0                                      | 1FE   |
| 44932N-AA-8   | HART 19A A1 - ABS                  |         | .04/03/2019   | SG AMERICAS SECURITIES, LLC      |                           | 350,000     | 350,000    | .0                                      | 1FE   |
| 65479P-AA-7   | NALT 19A A1 - ABS                  |         | .04/09/2019   | CITIGROUP GLOBAL MARKETS INC     |                           | 550,000     | 550,000    | .0                                      | 1FE   |
| 74460D-AD-1   | PUBLIC STORAGE                     |         | .04/10/2019   | WELLS FARGO SECURITIES LLC       |                           | 329,993     | 330,000    | .0                                      | 1FE   |
| 94106L-BG-3   | WASTE MANAGEMENT INC               |         | .05/14/2019   | MIZUHO SECURITIES USA INC.       |                           | 399,216     | 400,000    | .0                                      | 2FE   |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                    |         |               |                                  |                           | 4,303,120   | 4,305,000  | 373                                     | XXX   |
| 8399997. Total - Bonds - Part 3   |                                    |         |               |                                  |                           | 11,324,409  | 11,305,000 | 48,456                                  | XXX   |
| 8399998. Total - Bonds - Part 5   |                                    |         |               |                                  |                           | XXX         | XXX        | XXX                                     | XXX   |
| 8399999. Total - Bonds  |                                    |         |               |                                  |                           | 11,324,409  | 11,305,000 | 48,456                                  | XXX   |
| 8999997. Total - Preferred Stocks - Part 3                              |                                    |         |               |                                  |                           | 0           | XXX        | 0                                       | XXX   |
| 8999998. Total - Preferred Stocks - Part 5                              |                                    |         |               |                                  |                           | XXX         | XXX        | XXX                                     | XXX   |
| 8999999. Total - Preferred Stocks                                       |                                    |         |               |                                  |                           | 0           | XXX        | 0                                       | XXX   |
| 001055-10-2   | AFLAC ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 25.000                    | 1,376       | .0         | .0                                      | L   |
| 00130H-10-5   | AES ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 55.000                    | 915         | .0         | .0                                      | L   |
| 00163U-10-6   | AMAG PHARMACEUTICALS ORD           |         | .06/05/2019   | JEFFERIES & COMPANY, INC.        | 21,969.000                | 220,992     | .0         | .0                                      | L   |
| 00206R-10-2   | AT&T ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 112.000                   | 3,650       | .0         | .0                                      | L   |
| 002824-10-0   | ABBOTT LABORATORIES ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 30.000                    | 2,542       | .0         | .0                                      | L   |
| 00287Y-10-9   | ABBVIE ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 86.000                    | 6,748       | .0         | .0                                      | L   |
| 003654-10-0   | ABIOMED ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 2.000                     | 506         | .0         | .0                                      | L   |
| 00461U-10-5   | ACLARIS THERAPEUTICS ORD           |         | .04/08/2019   | INSTINET                         | 16,221.000                | 108,444     | .0         | .0                                      | L   |
| 00507V-10-9   | ACTIVISION BLIZZARD ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 47.000                    | 2,217       | .0         | .0                                      | L   |
| 005098-10-8   | ACUSHNET HOLDINGS ORD              |         | .05/08/2019   | BARCLAYS CAPITAL LE              | 8,984.000                 | 217,315     | .0         | .0                                      | L   |
| 00751Y-10-6   | ADVANCE AUTO PARTS ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 2.000                     | 305         | .0         | .0                                      | L   |
| 007903-10-7   | ADVANCED MICRO DEVICES ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 84.000                    | 2,459       | .0         | .0                                      | L   |
| 008252-10-8   | AFFILIATED MANAGERS GROUP ORD      |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 3.000                     | 264         | .0         | .0                                      | L   |
| 00971T-10-1   | AKAMAI TECHNOLOGIES ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 7.000                     | 551         | .0         | .0                                      | L   |
| 011659-10-9   | ALASKA AIR GROUP ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 10.000                    | 624         | .0         | .0                                      | L   |
| 012653-10-1   | ALBEMARLE ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 10.000                    | 680         | .0         | .0                                      | L   |
| 015271-10-9   | ALEXANDRIA REAL ESTATE EQ REIT ORD |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 10.000                    | 1,456       | .0         | .0                                      | L   |
| 016255-10-1   | ALIGN TECHNOLOGY ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 10.000                    | 2,822       | .0         | .0                                      | L   |
| 018581-10-8   | ALLIANCE DATA SYSTEMS ORD          |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 4.000                     | 538         | .0         | .0                                      | L   |
| 018802-10-8   | ALLIANT ENERGY ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 8.000                     | 399         | .0         | .0                                      | L   |
| 020002-10-1   | ALLSTATE ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 12.000                    | 1,226       | .0         | .0                                      | L   |
| 02209S-10-3   | ALTRIA GROUP ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 185.000                   | 8,973       | .0         | .0                                      | L   |
| 023135-10-6   | AMAZON COM ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 14.000                    | 26,795      | .0         | .0                                      | L   |
| 023608-10-2   | AMEREN ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 8.000                     | 615         | .0         | .0                                      | L   |
| 02376R-10-2   | AMERICAN AIRLINES GROUP ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 34.000                    | 1,082       | .0         | .0                                      | L   |
| 025537-10-1   | AMERICAN ELECTRIC POWER ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 14.000                    | 1,273       | .0         | .0                                      | L   |
| 025816-10-9   | AMERICAN EXPRESS ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 13.000                    | 1,614       | .0         | .0                                      | L   |
| 026874-78-4   | AMERICAN INTERNATIONAL GROUP ORD   |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 42.000                    | 2,240       | .0         | .0                                      | L   |
| 03027X-10-0   | AMERICAN TOWER REIT                |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 10.000                    | 2,146       | .0         | .0                                      | L   |
| 030420-10-3   | AMERICAN WATER WORKS ORD           |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 7.000                     | 829         | .0         | .0                                      | L   |
| 03073E-10-5   | AMERISOURCEBERGEN ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 12.000                    | 1,002       | .0         | .0                                      | L   |
| 03076C-10-6   | AMERIPRISE FINANCE ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 13.000                    | 1,920       | .0         | .0                                      | L   |
| 032095-10-1   | AMPHENOL CL A ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 10.000                    | 956         | .0         | .0                                      | L   |
| 032511-10-7   | ANADARKO PETROLEUM ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 21.000                    | 1,473       | .0         | .0                                      | L   |
| 036752-10-3   | ANTHEM ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc.   | 11.000                    | 3,196       | .0         | .0                                      | L   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 and Administrative Symbol/Market Indicator (a) |
| 03748R-75-4          | APARTMENT INVST MGT CL A REIT ORD  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | .153        |           | .0                                      | L   |
| 038222-10-5          | APPLIED MATERIAL ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 30.000                    | 1,270       |           | .0                                      | L   |
| 039483-10-2          | ARCHER DANIELS MIDLAND ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 23.000                    | 937         |           | .0                                      | L   |
| 040413-10-6          | ARISTA NETWORKS ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 252         |           | .0                                      | L   |
| 04621X-10-8          | ASSURANT ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | 1,271       |           | .0                                      | L   |
| 049560-10-5          | ATMOS ENERGY ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 107         |           | .0                                      | L   |
| 053015-10-3          | AUTOMATIC DATA PROCESSING ORD      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | 1,845       |           | .0                                      | L   |
| 053332-10-2          | AUTOZONE ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 1,111       |           | .0                                      | L   |
| 053484-10-1          | AVALONBAY COMMUNITIES REIT ORD     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 1,041       |           | .0                                      | L   |
| 053611-10-9          | AVERY DENNISON ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 112         |           | .0                                      | L   |
| 054937-10-7          | BB AND T ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 61.000                    | 2,959       |           | .0                                      | L   |
| 058498-10-6          | BALL ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 134         |           | .0                                      | L   |
| 060505-10-4          | BANK OF AMERICA ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 219.000                   | 6,130       |           | .0                                      | L   |
| 064058-10-0          | BANK OF NEW YORK MELLON ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 79.000                    | 3,404       |           | .0                                      | L   |
| 084670-70-2          | BERKSHIRE HATHWAY CL B ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 42.000                    | 8,688       |           | .0                                      | L   |
| 09062X-10-3          | BIOGEN ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 708         |           | .0                                      | L   |
| 093671-10-5          | H&R BLOCK ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 13.000                    | 359         |           | .0                                      | L   |
| 101121-10-1          | BOSTON PROPERTIES REIT ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 267         |           | .0                                      | L   |
| 110122-10-8          | BRISTOL MYERS SQUIBB ORD           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 105.000                   | 4,797       |           | .0                                      | L   |
| 11133T-10-3          | BROADRIDGE FINANCIAL SOLUTIONS ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 9.000                     | 1,156       |           | .0                                      | L   |
| 11135F-10-1          | BROADCOM ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 22.000                    | 6,143       |           | .0                                      | L   |
| 115637-20-9          | BROWN FORMAN CL B ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 387         |           | .0                                      | L   |
| 12503W-10-8          | CBCE GLOBAL MARKETS ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 644         |           | .0                                      | L   |
| 12504L-10-9          | CBRE GROUP CL A ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 101         |           | .0                                      | L   |
| 125269-10-0          | CF INDUSTRIES HOLDINGS ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 141         |           | .0                                      | L   |
| 12541W-20-9          | CH ROBINSON WORLDWIDE ORD          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 497         |           | .0                                      | L   |
| 125523-10-0          | CIGNA ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 16.000                    | 2,568       |           | .0                                      | L   |
| 125720-10-5          | CME GROUP CL A ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 1,191       |           | .0                                      | L   |
| 125896-10-0          | CMS ENERGY ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | 472         |           | .0                                      | L   |
| 126408-10-3          | CSX ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 543         |           | .0                                      | L   |
| 126650-10-0          | CVS HEALTH ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 107.000                   | 5,687       |           | .0                                      | L   |
| 127097-10-3          | CABOT OIL & GAS ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 26.000                    | 604         |           | .0                                      | L   |
| 134429-10-9          | CAMPBELL SOUP ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 20.000                    | 811         |           | .0                                      | L   |
| 14040H-10-5          | CAPITAL ONE FINANCIAL ORD          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 32.000                    | 2,839       |           | .0                                      | L   |
| 14149Y-10-8          | CARDINAL HEALTH ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | 540         |           | .0                                      | L   |
| 143130-10-2          | CARMAX ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 83          |           | .0                                      | L   |
| 143658-30-0          | CARNIVAL ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 110.000                   | 5,061       |           | .0                                      | L   |
| 148806-10-2          | CATALENT ORD                       |         | .05/08/2019   | BARCLAYS CAPITAL LE            | 3,424.000                 | 155,107     |           | .0                                      | L   |
| 151020-10-4          | CELGENE ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 78.000                    | 7,291       |           | .0                                      | L   |
| 15135B-10-1          | CENTENE ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 387         |           | .0                                      | L   |
| 15189T-10-7          | CENTERPOINT ENERGY ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 418         |           | .0                                      | L   |
| 156700-10-6          | CENTURYLINK ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 78          |           | .0                                      | L   |
| 156782-10-4          | CERNER ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 15.000                    | 1,090       |           | .0                                      | L   |
| 16119P-10-8          | CHARTER COMMUNICATIONS CL A ORD    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 5,494       |           | .0                                      | L   |
| 166764-10-0          | CHEVRON ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 125         |           | .0                                      | L   |
| 169656-10-5          | CHIPOTLE MEXICAN GRILL ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 724         |           | .0                                      | L   |
| 171340-10-2          | CHURCH AND DWIGHT ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 1,066       |           | .0                                      | L   |
| 171798-10-1          | CIMAREX ENERGY ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 56          |           | .0                                      | L   |
| 172062-10-1          | CINCINNATI FINANCIAL ORD           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 210         |           | .0                                      | L   |
| 172908-10-5          | CINTAS ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 1,399       |           | .0                                      | L   |
| 172967-42-4          | CITIGROUP ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 90.000                    | 6,068       |           | .0                                      | L   |
| 174610-10-5          | CITIZENS FINANCIAL GROUP ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 26.000                    | 896         |           | .0                                      | L   |
| 177376-10-0          | CITRIX SYSTEMS ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 100         |           | .0                                      | L   |
| 189054-10-9          | CLOROX ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 931         |           | .0                                      | L   |
| 194162-10-3          | COLGATE PALMOLIVE ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 28.000                    | 2,071       |           | .0                                      | L   |
| 20030N-10-1          | COMCAST CL A ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 62.000                    | 2,704       |           | .0                                      | L   |
| 205887-10-2          | CONAGRA BRANDS ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 57.000                    | 1,602       |           | .0                                      | L   |
| 20825C-10-4          | CONOCOPHILLIPS ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 34.000                    | 2,058       |           | .0                                      | L   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 and Administrative Symbol/Market Indicator (a) |
| 209115-10-4          | CONSOLIDATED EDISON ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | 1.076       |           | .0                                      | L   |
| 21036P-10-8          | CONSTELLATION BRANDS CL A ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 2.538       |           | .0                                      | L   |
| 216648-40-2          | COOPER ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 329         |           | .0                                      | L   |
| 217204-10-6          | COPART ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 516         |           | .0                                      | L   |
| 22052L-10-4          | CORTEVA ORD                           |         | .06/03/2019   | VARIOUS                        | 948.000                   | 36.534      |           | .0                                      | L   |
| 22160K-10-5          | COSTCO WHOLESALE ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 267         |           | .0                                      | L   |
| 22822V-10-1          | CROWN CASTLE INTERNATIONAL REIT ORD   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 811         |           | .0                                      | L   |
| 229663-10-9          | CUBESMART REIT ORD                    |         | .05/08/2019   | BARCLAYS CAPITAL LE            | 10,086.000                | 324.443     |           | .0                                      | L   |
| 23331A-10-9          | D R HORTON ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 620         |           | .0                                      | L   |
| 233331-10-7          | DTE ENERGY ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 395         |           | .0                                      | L   |
| 235851-10-2          | DANAHER ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 995         |           | .0                                      | L   |
| 237194-10-5          | DARDEN RESTAURANTS ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 122         |           | .0                                      | L   |
| 24906P-10-9          | DENTSPLY SIRONA ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 808         |           | .0                                      | L   |
| 254709-10-8          | DISCOVER FINANCIAL SERVICES ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | 621         |           | .0                                      | L   |
| 25470M-10-9          | DISH NETWORK CL A ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 116         |           | .0                                      | L   |
| 260003-10-8          | DOVER ORD                             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 294         |           | .0                                      | L   |
| 260557-10-3          | DOW ORD                               |         | .06/24/2019   | VARIOUS                        | 1,004.000                 | 63.223      |           | .0                                      | L   |
| 26078J-10-0          | DOWDUPONT ORD                         |         | .04/02/2019   | VARIOUS                        | 2,844.000                 | 124.030     |           | .0                                      | L   |
| 264411-50-5          | DUKE REALTY REIT ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 223         |           | .0                                      | L   |
| 26441C-20-4          | DUKE ENERGY ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 180         |           | .0                                      | L   |
| 26614N-10-2          | DUPONT DE NEMOURS ORD                 |         | .06/24/2019   | VARIOUS                        | 957.000                   | 88.168      |           | .0                                      | L   |
| 269246-40-1          | E TRADE FINANCIAL ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 13.000                    | 579         |           | .0                                      | L   |
| 278865-10-0          | ECOLAB ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 26.000                    | 4.983       |           | .0                                      | L   |
| 28176E-10-8          | EDWARDS LIFESCIENCES ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 384         |           | .0                                      | L   |
| 29364G-10-3          | ENTERGY ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 207         |           | .0                                      | L   |
| 294429-10-5          | EQUIFAX ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 133         |           | .0                                      | L   |
| 29444U-70-0          | EQUINIX REIT ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 2,040       |           | .0                                      | L   |
| 29476L-10-7          | EQUITY RESIDENTIAL REIT ORD           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | 861         |           | .0                                      | L   |
| 29670E-10-7          | ESSENTIAL PROPERTIES REALTY TRUS ORD  |         | .05/08/2019   | BARCLAYS CAPITAL LE            | 6,396.000                 | 129.801     |           | .0                                      | L   |
| 297178-10-5          | ESSEX PROPERTY REIT ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 894         |           | .0                                      | L   |
| 30040W-10-8          | EVERSOURCE ENERGY ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 20.000                    | 1,548       |           | .0                                      | L   |
| 30161N-10-1          | EXELON ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 58.000                    | 2,910       |           | .0                                      | L   |
| 30212P-30-3          | EXPEDIA GROUP ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 260         |           | .0                                      | L   |
| 302130-10-9          | EXPEDITORS INTERNATIONAL OF WASHN ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 149         |           | .0                                      | L   |
| 30225T-10-2          | EXTRA SPACE STORAGE REIT ORD          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 643         |           | .0                                      | L   |
| 313747-20-6          | FEDERAL REIT ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 398         |           | .0                                      | L   |
| 31428X-10-6          | FEDEX ORD                             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | 1,770       |           | .0                                      | L   |
| 315616-10-2          | F5 NETWORKS ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 143         |           | .0                                      | L   |
| 31620M-10-6          | FIDELITY NATIONAL INFORMATN SVCS ORD  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 13.000                    | 1,576       |           | .0                                      | L   |
| 316773-10-0          | FIFTH THIRD BANCORP ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 137.000                   | 3,725       |           | .0                                      | L   |
| 33616C-10-0          | FIRST REPUBLIC BANK ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 10.000                    | 953         |           | .0                                      | L   |
| 337738-10-8          | FISERV ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 363         |           | .0                                      | L   |
| 337932-10-7          | FIRSTENERGY ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 16.000                    | 698         |           | .0                                      | L   |
| 339041-10-5          | FLEETCOR TECHNOLOGIES ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 838         |           | .0                                      | L   |
| 344849-10-4          | FOOT LOCKER ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 85          |           | .0                                      | L   |
| 345370-86-0          | FORD MOTOR ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 27.000                    | 269         |           | .0                                      | L   |
| 34959E-10-9          | FORTINET ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 303         |           | .0                                      | L   |
| 35137L-10-5          | FOX CL A ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 29.000                    | 1,038       |           | .0                                      | L   |
| 35137L-20-4          | FOX CL B ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | 427         |           | .0                                      | L   |
| 354613-10-1          | FRANKLIN RESOURCES ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 69          |           | .0                                      | L   |
| 363576-10-9          | ARTHUR J GALLAGHER ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | 957         |           | .0                                      | L   |
| 366651-10-7          | GARTNER ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 324         |           | .0                                      | L   |
| 369604-10-3          | GENERAL ELECTRIC ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 456.000                   | 4,692       |           | .0                                      | L   |
| 370334-10-4          | GENERAL MILLS ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 22.000                    | 1,181       |           | .0                                      | L   |
| 372460-10-5          | GENUINE PARTS ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 416         |           | .0                                      | L   |
| 37940X-10-2          | GLOBAL PAYMENTS ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 481         |           | .0                                      | L   |
| 384802-10-4          | WW GRAINGER ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 542         |           | .0                                      | L   |
| 40412C-10-1          | HCA HEALTHCARE ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 656         |           | .0                                      | L   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 and Administrative Symbol/Market Indicator (a) |
| 40414L-10-9          | HCP REIT ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 131         |           | 0                                       | L   |
| 40434L-10-5          | HP ORD                               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 10.000                    | 207         |           | 0                                       | L   |
| 410345-10-2          | HANESBRANDS ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 17          |           | 0                                       | L   |
| 413875-10-5          | L3HARRIS TECHNOLOGIES ORD            |         | .06/29/2019   | VARIOUS                        | 126.100                   | 11,121      |           | 0                                       | L   |
| 416515-10-4          | HARTFORD FINANCIAL SERVICES GRUP ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 9.000                     | 501         |           | 0                                       | L   |
| 418056-10-7          | HASBRO ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 532         |           | 0                                       | L   |
| 426281-10-1          | JACK HENRY AND ASSOCIATES ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 685         |           | 0                                       | L   |
| 427866-10-8          | HERSHEY FOODS ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 687         |           | 0                                       | L   |
| 43300A-20-3          | HILTON WORLDWIDE HOLDINGS ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 669         |           | 0                                       | L   |
| 436440-10-1          | HOLOGIC ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 194         |           | 0                                       | L   |
| 438516-10-6          | HONEYWELL INTERNATIONAL ORD          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 19.000                    | 3,318       |           | 0                                       | L   |
| 440452-10-0          | HORMEL FOODS ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 169         |           | 0                                       | L   |
| 44107P-10-4          | HOST HOTELS & RESORTS REIT ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 50.000                    | 894         |           | 0                                       | L   |
| 445658-10-7          | JIB HUNT TRANSPORT SERVICES ORD      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 524         |           | 0                                       | L   |
| 446150-10-4          | HUNTINGTON BANCSHARES ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 34.000                    | 456         |           | 0                                       | L   |
| 45168D-10-4          | IDEXX LABORATORIES ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 1,100       |           | 0                                       | L   |
| 458140-10-0          | INTEL ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 28.000                    | 1,334       |           | 0                                       | L   |
| 45866F-10-4          | INTERCONTINENTAL EXCHANGE ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | 693         |           | 0                                       | L   |
| 459506-10-1          | INTERNATIONAL FLAVORS & FRAGRANS ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 440         |           | 0                                       | L   |
| 460146-10-3          | INTERNATIONAL PAPER ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 127         |           | 0                                       | L   |
| 460690-10-0          | INTERPUBLIC GROUP OF COMPANIES ORD   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 136         |           | 0                                       | L   |
| 461202-10-3          | INTUIT ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 1,836       |           | 0                                       | L   |
| 46284V-10-1          | IRON MOUNTAIN ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 9.000                     | 284         |           | 0                                       | L   |
| 46625H-10-0          | JPMORGAN CHASE ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 142.000                   | 15,431      |           | 0                                       | L   |
| 48203R-10-4          | JUNIPER NETWORKS ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 16.000                    | 426         |           | 0                                       | L   |
| 485170-30-2          | KANSAS CITY SOUTHERN ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 118         |           | 0                                       | L   |
| 487836-10-8          | KELLOGG ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | 446         |           | 0                                       | L   |
| 493267-10-8          | KEYCORP ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 59.000                    | 1,009       |           | 0                                       | L   |
| 49338L-10-3          | KEYSIGHT TECHNOLOGIES ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 173         |           | 0                                       | L   |
| 494368-10-3          | KIMBERLY CLARK ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 15.000                    | 2,067       |           | 0                                       | L   |
| 49446R-10-9          | KIMCO REALTY REIT ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 13.000                    | 243         |           | 0                                       | L   |
| 500255-10-4          | KOHL'S ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 184         |           | 0                                       | L   |
| 50050N-10-3          | KONTOOR BRANDS ORD                   |         | .05/23/2019   | VARIOUS                        | 58.000                    | 1,435       |           | 0                                       | L   |
| 501044-10-1          | KROGER ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 121.000                   | 2,673       |           | 0                                       | L   |
| 501889-20-8          | LKO ORD                              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 17.000                    | 446         |           | 0                                       | L   |
| 50540R-40-9          | LABORATORY CORPRTN OF AMER HLDGS ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 508         |           | 0                                       | L   |
| 512807-10-8          | LAM RESEARCH ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | 1,450       |           | 0                                       | L   |
| 513272-10-4          | LAMB WESTON HOLDINGS ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 365         |           | 0                                       | L   |
| 518439-10-4          | ESTEE LAUDER CL A ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 552         |           | 0                                       | L   |
| 526057-10-4          | LENNAR CL A ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 720         |           | 0                                       | L   |
| 534187-10-9          | LINCOLN NATIONAL ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 9.000                     | 566         |           | 0                                       | L   |
| 55261F-10-4          | M&T BANK ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 1,158       |           | 0                                       | L   |
| 553546-10-0          | MSCI ORD                             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 1,410       |           | 0                                       | L   |
| 554382-10-1          | MACERICH REIT ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 231         |           | 0                                       | L   |
| 55616P-10-4          | MACYS ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 131         |           | 0                                       | L   |
| 571748-10-2          | MARSH & MCLENNAN ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 33.000                    | 3,237       |           | 0                                       | L   |
| 573284-10-6          | MARTIN MARIETTA MATERIALS ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 225         |           | 0                                       | L   |
| 57636Q-10-4          | MASTERCARD CL A ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 16.000                    | 4,245       |           | 0                                       | L   |
| 579780-20-6          | MCCORMICK ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 1,079       |           | 0                                       | L   |
| 580135-10-1          | MCDONALD'S ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 36.000                    | 7,341       |           | 0                                       | L   |
| 58155Q-10-3          | MCKESSON ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | 1,574       |           | 0                                       | L   |
| 59156R-10-8          | METLIFE ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 28.000                    | 1,375       |           | 0                                       | L   |
| 594918-10-4          | MICROSOFT ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 63.000                    | 8,681       |           | 0                                       | L   |
| 59522J-10-3          | MID AMERICA APT COMMUNITI REIT ORD   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 356         |           | 0                                       | L   |
| 608190-10-4          | MOHAWK INDUSTRIES ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 438         |           | 0                                       | L   |
| 60871R-20-9          | MOLSON COORS BREWING NONVTG CL B ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 111         |           | 0                                       | L   |
| 609207-10-5          | MONDELEZ INTERNATIONAL CL A ORD      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 58.000                    | 3,210       |           | 0                                       | L   |
| 615369-10-5          | MOODYS ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 780         |           | 0                                       | L   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 and Administrative Symbol/Market Indicator (a) |
| 617446-44-8          | MORGAN STANLEY ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 30.000                    | 1.292       |           | .0                                      | L   |
| 620076-30-7          | MOTOROLA SOLUTIONS ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | .331        |           | .0                                      | L   |
| 631103-10-8          | NASDAQ ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | .194        |           | .0                                      | L   |
| 64110D-10-4          | NETAPP ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 15.000                    | .919        |           | .0                                      | L   |
| 651639-10-6          | NEWMONT GOLDCORP ORD                |         | .04/23/2019   | JP MORGAN SECURITIES INC.      | 398.000                   | 12.887      |           | .0                                      | L   |
| 65339F-10-1          | NEXTERA ENERGY ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 13.000                    | 2.707       |           | .0                                      | L   |
| 653656-10-8          | NICE ADR REP 1 ORD                  | C.      | .06/04/2019   | JEFFERIES & COMPANY, INC.      | 1,820.000                 | 249.123     |           | .0                                      | L   |
| 654106-10-3          | NIKE CL B ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 20.000                    | 1.690       |           | .0                                      | L   |
| 655844-10-8          | NORFOLK SOUTHERN ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | .966        |           | .0                                      | L   |
| 665859-10-4          | NORTHERN TRUST ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 21.000                    | 1.804       |           | .0                                      | L   |
| 67066G-10-4          | NVIDIA ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 10.000                    | 1.527       |           | .0                                      | L   |
| 67103H-10-7          | O'REILLY AUTOMOTIVE ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 2.629       |           | .0                                      | L   |
| 674599-10-5          | OCCIDENTAL PETROLEUM ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 23.000                    | 1.148       |           | .0                                      | L   |
| 693506-10-7          | PPG INDUSTRIES ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | .117        |           | .0                                      | L   |
| 69351T-10-6          | PPL ORD                             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 29.000                    | .916        |           | .0                                      | L   |
| 695156-10-9          | PACKAGING CORP OF AMERICA ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .369        |           | .0                                      | L   |
| 704326-10-7          | PAYCHEX ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 19.000                    | 1.638       |           | .0                                      | L   |
| 70450Y-10-3          | PAYPAL HOLDINGS ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 77.000                    | 8.971       |           | .0                                      | L   |
| 712704-10-5          | PEOPLES UNITED FINANCIAL ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 34.000                    | .555        |           | .0                                      | L   |
| 713448-10-8          | PEPSICO ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | .939        |           | .0                                      | L   |
| 718172-10-9          | PHILIP MORRIS INTERNATIONAL ORD     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 50.000                    | 3.892       |           | .0                                      | L   |
| 723484-10-1          | PINNACLE WEST ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | .485        |           | .0                                      | L   |
| 733174-70-0          | POPULAR ORD                         |         | .06/04/2019   | JEFFERIES & COMPANY, INC.      | 4,326.000                 | 232.829     |           | .0                                      | L   |
| 74144T-10-8          | T ROWE PRICE GROUP ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .428        |           | .0                                      | L   |
| 74251V-10-2          | PRINCIPAL FINANCIAL GROUP ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | .288        |           | .0                                      | L   |
| 742718-10-9          | PROCTER & GAMBLE ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 117.000                   | 13.144      |           | .0                                      | L   |
| 743315-10-3          | PROGRESSIVE ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 26.000                    | 2.090       |           | .0                                      | L   |
| 74340W-10-3          | PROLOGIS REIT                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | .967        |           | .0                                      | L   |
| 744320-10-2          | PRUDENTIAL FINANCIAL ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | 1.092       |           | .0                                      | L   |
| 744573-10-6          | PUBLIC SERVICE ENTERPRISE GROUP ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 19.000                    | 1.161       |           | .0                                      | L   |
| 74460D-10-9          | PUBLIC STORAGE REIT ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 1.199       |           | .0                                      | L   |
| 74762E-10-2          | QUANTA SERVICES ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | .306        |           | .0                                      | L   |
| 74834L-10-0          | QUEST DIAGNOSTICS ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | .807        |           | .0                                      | L   |
| 754730-10-9          | RAYMOND JAMES ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | .562        |           | .0                                      | L   |
| 756109-10-4          | REALTY INCOME REIT ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 31.000                    | 2.225       |           | .0                                      | L   |
| 756577-10-2          | RED HAT ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | .375        |           | .0                                      | L   |
| 758849-10-3          | REGENCY CENTERS REIT ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .275        |           | .0                                      | L   |
| 7591EP-10-0          | REGIONS FINANCIAL ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 40.000                    | .581        |           | .0                                      | L   |
| 760759-10-0          | REPUBLIC SERVICES ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .349        |           | .0                                      | L   |
| 770323-10-3          | ROBERT HALF ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .223        |           | .0                                      | L   |
| 775711-10-4          | ROLLINS ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | .183        |           | .0                                      | L   |
| 776696-10-6          | ROPER TECHNOLOGIES ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 1.096       |           | .0                                      | L   |
| 78409V-10-4          | S&P GLOBAL ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .915        |           | .0                                      | L   |
| 78410G-10-4          | SBA COMMUNICATIONS CL A REIT ORD    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | .698        |           | .0                                      | L   |
| 78440X-10-1          | SL GREEN RLTY REIT ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | .663        |           | .0                                      | L   |
| 78486Q-10-1          | SVB FINANCIAL GROUP ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .857        |           | .0                                      | L   |
| 79466L-30-2          | SALESFORCE.COM ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 31.000                    | 4.730       |           | .0                                      | L   |
| 806407-10-2          | HENRY SCHEIN ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | .280        |           | .0                                      | L   |
| 808513-10-5          | CHARLES SCHWAB ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 128.000                   | 5.012       |           | .0                                      | L   |
| 81211K-10-0          | SEALED AIR ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 20.000                    | .832        |           | .0                                      | L   |
| 816851-10-9          | SEMPRA ENERGY ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | .282        |           | .0                                      | L   |
| 824348-10-6          | SHERWIN WILLIAMS ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 2.330       |           | .0                                      | L   |
| 828806-10-9          | SIMON PROP GRP REIT ORD             |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | .972        |           | .0                                      | L   |
| 832696-40-5          | JMI SMUCKER ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | .971        |           | .0                                      | L   |
| 842587-10-7          | SOUTHERN ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 26.000                    | 1.464       |           | .0                                      | L   |
| 844741-10-8          | SOUTHWEST AIRLINES ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 24.000                    | 1.230       |           | .0                                      | L   |
| 844895-10-2          | SOUTHWEST GAS HOLDINGS ORD          |         | .04/08/2019   | INSTINET                       | 2,590.000                 | 215.390     |           | .0                                      | L   |
| 855244-10-9          | STARBUCKS ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | .920        |           | .0                                      | L   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 and Administrative Symbol/Market Indicator (a) |
| 857477-10-3          | STATE STREET ORD                   |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 223         |           | .0                                      | L   |
| 867914-10-3          | SUNTRUST BANKS ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 38.000                    | 2,384       |           | .0                                      | L   |
| 871607-10-7          | SYNOPSIS ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 384         |           | .0                                      | L   |
| 871658-10-3          | SYNCHRONY FINANCIAL ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 476         |           | .0                                      | L   |
| 871829-10-7          | SYSCO ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 21.000                    | 1,494       |           | .0                                      | L   |
| 872540-10-9          | TJX ORD                            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 43.000                    | 2,270       |           | .0                                      | L   |
| 874054-10-9          | TAKE TWO INTERACTIVE SOFTWARE ORD  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 569         |           | .0                                      | L   |
| 87612E-10-6          | TARGET ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 14.000                    | 1,214       |           | .0                                      | L   |
| 879369-10-6          | TELEFLEX ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 333         |           | .0                                      | L   |
| 882508-10-4          | TEXAS INSTRUMENTS ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 789         |           | .0                                      | L   |
| 882610-10-8          | TEXAS PACIFIC LAND ORD             |         | .06/05/2019   | JEFFERIES & COMPANY, INC.      | 313.000                   | 233,933     |           | .0                                      | L   |
| 883556-10-2          | THERMO FISHER SCIENTIFIC ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 8.000                     | 2,364       |           | .0                                      | L   |
| 886547-10-8          | TIFFANY ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 92          |           | .0                                      | L   |
| 891027-10-4          | TORCHMARK ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 265         |           | .0                                      | L   |
| 891906-10-9          | TOTAL SYSTEM SERVICES ORD          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 4.000                     | 514         |           | .0                                      | L   |
| 892356-10-6          | TRACTOR SUPPLY ORD                 |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 107         |           | .0                                      | L   |
| 89417E-10-9          | TRAVELERS COMPANIES ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 304         |           | .0                                      | L   |
| 896239-10-0          | TRIMBLE ORD                        |         | .06/04/2019   | BLAIR WILLIAM AND COMPANY      | 6,215.000                 | 252,391     |           | .0                                      | L   |
| 90184L-10-2          | TWITTER ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 45.000                    | 1,602       |           | .0                                      | L   |
| 902494-10-3          | TYSON FOODS CL A ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 21.000                    | 1,697       |           | .0                                      | L   |
| 902653-10-4          | UDR REIT ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 23.000                    | 1,047       |           | .0                                      | L   |
| 902973-30-4          | US BANCORP ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 72.000                    | 3,766       |           | .0                                      | L   |
| 90384S-30-3          | ULTA BEAUTY ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 10.000                    | 3,466       |           | .0                                      | L   |
| 904311-10-7          | UNDER ARMOUR CL A ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 24.000                    | 612         |           | .0                                      | L   |
| 904311-20-6          | UNDER ARMOUR CL C ORD              |         | .06/24/2019   | Citigroup Global Markets, Inc. | 24.000                    | 539         |           | .0                                      | L   |
| 910047-10-9          | UNITED AIRLINES HOLDINGS ORD       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 11.000                    | 952         |           | .0                                      | L   |
| 911312-10-6          | UNITED PARCEL SERVICE CL B ORD     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 37.000                    | 3,690       |           | .0                                      | L   |
| 91324P-10-2          | UNITEDHEALTH GRP ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 20.000                    | 4,993       |           | .0                                      | L   |
| 91359V-10-7          | UNIVERSAL INSURANCE HOLDINGS ORD   |         | .06/05/2019   | JEFFERIES & COMPANY, INC.      | 7,971.000                 | 230,383     |           | .0                                      | L   |
| 913903-10-0          | UNIVERSAL HEALTH SERVICES CL B ORD |         | .06/24/2019   | VARIOUS                        | 1,706.000                 | 209,147     |           | .0                                      | L   |
| 91529Y-10-6          | UNUM ORD                           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 9.000                     | 291         |           | .0                                      | L   |
| 918204-10-8          | VF ORD                             |         | .06/24/2019   | VARIOUS                        | 413.000                   | 23,598      |           | .0                                      | L   |
| 92343E-10-2          | VERISIGN ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 210         |           | .0                                      | L   |
| 92343V-10-4          | VERIZON COMMUNICATIONS ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 191.000                   | 11,131      |           | .0                                      | L   |
| 92345Y-10-6          | VERISK ANALYTICS ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 6.000                     | 873         |           | .0                                      | L   |
| 925550-10-5          | VIAVI SOLUTIONS ORD                |         | .06/05/2019   | JEFFERIES & COMPANY, INC.      | 9,758.000                 | 118,825     |           | .0                                      | L   |
| 925652-10-9          | VICI PPTYS ORD                     |         | .04/08/2019   | INSTINET                       | 9,796.000                 | 216,191     |           | .0                                      | L   |
| 92826C-83-9          | VISA CL A ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 44.000                    | 7,650       |           | .0                                      | L   |
| 929042-10-9          | VORNADO REALTY REIT ORD            |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 66          |           | .0                                      | L   |
| 929160-10-9          | VULCAN MATERIALS ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 269         |           | .0                                      | L   |
| 92939U-10-6          | WEC ENERGY GROUP ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 9.000                     | 767         |           | .0                                      | L   |
| 929740-10-8          | WABTEC ORD                         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 41.000                    | 2,793       |           | .0                                      | L   |
| 931427-10-8          | WALGREEN BOOTS ALLIANCE ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 20.000                    | 1,039       |           | .0                                      | L   |
| 94106L-10-9          | WASTE MANAGEMENT ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 2.000                     | 234         |           | .0                                      | L   |
| 94946T-10-6          | WELLCARE HEALTH ORD                |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 296         |           | .0                                      | L   |
| 949746-10-1          | WELLS FARGO ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 44.000                    | 2,036       |           | .0                                      | L   |
| 95040Q-10-4          | WELLTOWER ORD                      |         | .06/24/2019   | Citigroup Global Markets, Inc. | 28.000                    | 2,354       |           | .0                                      | L   |
| 959802-10-9          | WESTERN UNION ORD                  |         | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 140         |           | .0                                      | L   |
| 96208T-10-4          | WEX ORD                            |         | .04/08/2019   | INSTINET                       | 1,091.000                 | 216,114     |           | .0                                      | L   |
| 969457-10-0          | WILLIAMS ORD                       |         | .06/24/2019   | Citigroup Global Markets, Inc. | 29.000                    | 788         |           | .0                                      | L   |
| 98389B-10-0          | XCEL ENERGY ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 3.000                     | 184         |           | .0                                      | L   |
| 98419H-10-0          | XYLEM ORD                          |         | .06/24/2019   | Citigroup Global Markets, Inc. | 1.000                     | 82          |           | .0                                      | L   |
| 988498-10-1          | YUM BRANDS ORD                     |         | .06/24/2019   | Citigroup Global Markets, Inc. | 13.000                    | 1,439       |           | .0                                      | L   |
| 98956P-10-2          | ZIMMER BIOMET HOLDINGS ORD         |         | .06/24/2019   | Citigroup Global Markets, Inc. | 12.000                    | 1,409       |           | .0                                      | L   |
| 989701-10-7          | ZIONS BANCORPORATION ORD           |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 221         |           | .0                                      | L   |
| 98978V-10-3          | ZOETIS CL A ORD                    |         | .06/24/2019   | Citigroup Global Markets, Inc. | 5.000                     | 567         |           | .0                                      | L   |
| G0250X-10-7          | AMCOR ORD                          | D       | .06/24/2019   | Citigroup Global Markets, Inc. | 2,089.000                 | 23,292      |           | .0                                      | L   |
| G040BV-10-2          | AOX CL A ORD                       | C       | .06/24/2019   | Citigroup Global Markets, Inc. | 7.000                     | 1,355       |           | .0                                      | L   |

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 and Administrative Symbol/Market Indicator (a) |
| G0464B-10-7   | ARGO GROUP INTERNATIONAL HLDGS ORD | C       | .06/05/2019   | JEFFERIES & COMPANY, INC.      | 3,274,000                 | 232,717     |           | 0                                       | L   |
| G1151C-10-1   | ACCENTURE QL A ORD                 | C       | .06/24/2019   | Citigroup Global Markets, Inc. | 25,000                    | 4,653       |           | 0                                       | L   |
| G1890L-10-7   | CAPRI HOLDINGS LTD.                | D       | .06/24/2019   | Citigroup Global Markets, Inc. | 1,000                     | 34          |           | 0                                       | L   |
| G3223R-10-8   | EVEREST RE GROUP ORD               | C       | .06/24/2019   | Citigroup Global Markets, Inc. | 2,000                     | 503         |           | 0                                       | L   |
| G47567-10-5   | IHS MARKIT ORD                     | D       | .06/24/2019   | Citigroup Global Markets, Inc. | 11,000                    | 655         |           | 0                                       | L   |
| G47791-10-1   | INGERSOLL RAND ORD                 | C       | .06/24/2019   | Citigroup Global Markets, Inc. | 1,000                     | 126         |           | 0                                       | L   |
| G4918T-10-8   | INVESCO ORD                        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 30,000                    | 614         |           | 0                                       | L   |
| G5494J-10-3   | LINDE ORD                          | D       | .06/24/2019   | Citigroup Global Markets, Inc. | 13,000                    | 2,644       |           | 0                                       | L   |
| G5960L-10-3   | MEDTRONIC ORD                      | C       | .06/24/2019   | Citigroup Global Markets, Inc. | 32,000                    | 3,173       |           | 0                                       | L   |
| G6518L-10-8   | NIELSEN HOLDINGS ORD               |         | .06/24/2019   | Citigroup Global Markets, Inc. | 15,000                    | 335         |           | 0                                       | L   |
| G66721-10-4   | NORWEGIAN CRUISE LINE HOLDINGS ORD |         | .06/24/2019   | Citigroup Global Markets, Inc. | 25,000                    | 1,271       |           | 0                                       | L   |
| G96629-10-3   | WILLIS TOWERS WATSON ORD           | D       | .06/24/2019   | Citigroup Global Markets, Inc. | 5,000                     | 959         |           | 0                                       | L   |
| G97822-10-3   | PERRIGO ORD                        | C       | .06/24/2019   | Citigroup Global Markets, Inc. | 1,000                     | 44          |           | 0                                       | L   |
| H1467J-10-4   | CHUBB ORD                          | D       | .06/24/2019   | Citigroup Global Markets, Inc. | 20,000                    | 3,002       |           | 0                                       | L   |
| N72482-12-3   | QIAGEN N.V.                        | D       | .04/08/2019   | INSTINET                       | 5,230,000                 | 216,131     |           | 0                                       | L   |
| V7780T-10-3   | ROYAL CARIBBEAN CRUISES ORD        |         | .06/24/2019   | Citigroup Global Markets, Inc. | 22,000                    | 2,576       |           | 0                                       | L   |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |                                    |         |               |                                |                           | 4,647,537   | XXX       | 0                                       | XXX   |
| 9799997. Total - Common Stocks - Part 3   |                                    |         |               |                                |                           | 4,647,537   | XXX       | 0                                       | XXX   |
| 9799998. Total - Common Stocks - Part 5   |                                    |         |               |                                |                           | XXX         | XXX       | XXX                                     | XXX   |
| 9799999. Total - Common Stocks  |                                    |         |               |                                |                           | 4,647,537   | XXX       | 0                                       | XXX   |
| 9899999. Total - Preferred and Common Stocks                                    |                                    |         |               |                                |                           | 4,647,537   | XXX       | 0                                       | XXX   |
| 9999999 - Totals  |                                    |         |               |                                |                           | 15,971,946  | XXX       | 48,456                                  | XXX   |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 Ident-ification                             | Description                          | For-ign | Disposal Date | Name of Purchaser                | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a) |
| 3620AA-TY-4                                       | GN 724267 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 6,961          | 6,961     | 7,240       | 7,224                                    | .0                                       | (263)                                     | .0  | (263)  | .0   | 6,961  | .0                                       | .0                               | .0                            | 334   | 09/15/2039                        | 1  |
| 912828-G6-1                                       | UNITED STATES TREASURY               |         | 04/30/2019    | BNP Paribas                      |                           | 1,094,070      | 1,100,000 | 1,119,912   | 1,105,563                                | .0                                       | (2,006)                                   | .0  | (2,006)  | .0   | 1,103,558                                      | .0                                       | (9,487)                          | (9,487)                       | 6,890   | 11/30/2019                        | 1  |
| 912828-UF-5                                       | UNITED STATES TREASURY               |         | 04/30/2019    | NOMURA SECURITIES INTL., FIXED I |                           | 226,041        | 228,000   | 227,962     | 228,006                                  | .0                                       | (2)                                       | .0  | (2)  | .0   | 228,004  | .0                                       | (1,964)                          | (1,964)                       | 857   | 12/31/2019                        | 1  |
| 0599999. Subtotal - Bonds - U.S. Governments      |                                      |         |               |                                  |                           | 1,327,072      | 1,334,961 | 1,355,114   | 1,340,794                                | 0  | (2,271)                                   | 0   | (2,271)  | 0  | 1,338,523                                      | 0  | (11,451)                         | (11,451)                      | 8,082   | XXX                               | XXX  |
| 3128PL-A2-8                                       | FH J08125 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 2,483          | 2,483     | 2,504       | 2,490                                    | .0                                       | (7)                                       | .0  | (7)  | .0   | 2,483  | .0                                       | .0                               | .0                            | 87  | 06/01/2023                        | 1  |
| 312935-M2-2                                       | FH A88477 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 12,209         | 12,209    | 12,736      | 12,710                                   | .0                                       | (501)                                     | .0  | (501)  | .0   | 12,209   | .0                                       | .0                               | .0                            | 464   | 09/01/2039                        | 1  |
| 313379-EE-5                                       | FEDERAL HOME LOAN BANKS              |         | 06/14/2019    | Maturity @ 100.00                |                           | 930,000        | 930,000   | 944,459     | 931,436                                  | .0                                       | (1,436)                                   | .0  | (1,436)  | .0   | 930,000  | .0                                       | .0                               | .0                            | 7,556   | 06/14/2019                        | 1  |
| 31371L-6G-9                                       | FN 255671 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 2,143          | 2,143     | 2,140       | 2,139                                    | .0                                       | .5  | .0  | .5   | .0   | 2,143  | .0                                       | .0                               | .0                            | 128   | 04/01/2035                        | 1  |
| 3138AB-YR-4                                       | FN AH9719 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 6,423          | 6,423     | 6,642       | 6,639                                    | .0                                       | (216)                                     | .0  | (216)  | .0   | 6,423  | .0                                       | .0                               | .0                            | 301   | 04/01/2041                        | 1  |
| 3138AK-QW-2                                       | FN A15868 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 2,378          | 2,378     | 2,474       | 2,475                                    | .0                                       | (97)                                      | .0  | (97)   | .0   | 2,378  | .0                                       | .0                               | .0                            | 275   | 07/01/2041                        | 1  |
| 3138E2-GH-2                                       | FN AJ9199 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 6,510          | 6,510     | 6,686       | 6,685                                    | .0                                       | (175)                                     | .0  | (175)  | .0   | 6,510  | .0                                       | .0                               | .0                            | 289   | 01/01/2042                        | 1  |
| 3138EG-HX-5                                       | FN AL0245 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 9,267          | 9,267     | 9,357       | 9,375                                    | .0                                       | (107)                                     | .0  | (107)  | .0   | 9,267  | .0                                       | .0                               | .0                            | 385   | 04/01/2041                        | 1  |
| 3138M5-LN-7                                       | FN AP2132 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 38,779         | 38,779    | 38,916      | 38,909                                   | .0                                       | (130)                                     | .0  | (130)  | .0   | 38,779   | .0                                       | .0                               | .0                            | 1,117   | 08/01/2042                        | 1  |
| 3138WE-6X-2                                       | FN AS5385 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 48,285         | 48,285    | 49,284      | 49,279                                   | .0                                       | (994)                                     | .0  | (994)  | .0   | 48,285   | .0                                       | .0                               | .0                            | 1,533   | 07/01/2045                        | 1  |
| 31402Q-WA-5                                       | FN 735141 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 4,715          | 4,715     | 4,615       | 4,618                                    | .0                                       | .97                                       | .0  | .97  | .0   | 4,715  | .0                                       | .0                               | .0                            | 223   | 01/01/2035                        | 1  |
| 31403C-6L-0                                       | FN 745275 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 2,821          | 2,821     | 2,922       | 2,913                                    | .0                                       | (92)                                      | .0  | (92)   | .0   | 2,821  | .0                                       | .0                               | .0                            | 129   | 02/01/2036                        | 1  |
| 31403D-WU-9                                       | FN 745959 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 3,098          | 3,098     | 3,283       | 3,273                                    | .0                                       | (175)                                     | .0  | (175)  | .0   | 3,098  | .0                                       | .0                               | .0                            | 164   | 11/01/2036                        | 1  |
| 31408F-6B-0                                       | FN 850566 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 1,992          | 1,992     | 1,889       | 1,886                                    | .0                                       | 106                                       | .0  | 106  | .0   | 1,992  | .0                                       | .0                               | .0                            | 86  | 01/01/2036                        | 1  |
| 31409W-LB-5                                       | FN 880622 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 2,909          | 2,909     | 2,817       | 2,820                                    | .0                                       | .88                                       | .0  | .88  | .0   | 2,909  | .0                                       | .0                               | .0                            | 124   | 04/01/2036                        | 1  |
| 31411E-2C-0                                       | FN 906271 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 4,393          | 4,393     | 4,338       | 4,329                                    | .0                                       | .63                                       | .0  | .63  | .0   | 4,393  | .0                                       | .0                               | .0                            | 258   | 01/01/2037                        | 1  |
| 31411E-YD-3                                       | FN 906208 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 1,659          | 1,659     | 1,637       | 1,636                                    | .0                                       | .22                                       | .0  | .22  | .0   | 1,659  | .0                                       | .0                               | .0                            | 322   | 01/01/2037                        | 1  |
| 31412P-GK-2                                       | FN 931574 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 2,389          | 2,389     | 2,442       | 2,432                                    | .0                                       | (43)                                      | .0  | (43)   | .0   | 2,389  | .0                                       | .0                               | .0                            | 81  | 02/01/2035                        | 1  |
| 31412W-N2-8                                       | FN 937009 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 1,502          | 1,502     | 1,496       | 1,493                                    | .0                                       | .9  | .0  | .9   | .0   | 1,502  | .0                                       | .0                               | .0                            | 305   | 06/01/2037                        | 1  |
| 31413V-UA-3                                       | FN 956977 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 258            | 258       | 259         | 259                                      | .0                                       | .0  | .0  | .0   | .0   | 258  | .0                                       | .0                               | .0                            | 148   | 12/01/2037                        | 1  |
| 31416N-3J-9                                       | FN AA5300 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 230            | 230       | 242         | 231                                      | .0                                       | (2)                                       | .0  | (2)  | .0   | 230  | .0                                       | .0                               | .0                            | 11  | 09/01/2020                        | 1  |
| 31416T-L5-6                                       | FN AA9347 - RMBS                     |         | 06/01/2019    | Paydown                          |                           | 8,620          | 8,620     | 8,902       | 8,884                                    | .0                                       | (264)                                     | .0  | (264)  | .0   | 8,620  | .0                                       | .0                               | .0                            | 364   | 08/01/2039                        | 1  |
| 3199999. Subtotal - Bonds - U.S. Special Revenues |                                      |         |               |                                  |                           | 1,093,064      | 1,093,063 | 1,110,041   | 1,096,914                                | 0  | (3,850)                                   | 0   | (3,850)  | 0  | 1,093,063                                      | 0  | 0                                | 0                             | 14,350  | XXX                               | XXX  |
| 002824-BF-6                                       | ABBOTT LABORATORIES                  |         | 04/01/2019    | Call @ 103.03                    |                           | .0             | .0        | .0          | .0                                       | .0                                       | .0  | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | 2,408   | 11/30/2026                        | 2FE  |
| 05586C-AA-2                                       | BMILT 181 A1 - ABS                   |         | 06/20/2019    | Paydown                          |                           | 174,429        | 174,429   | 174,429     | 174,429                                  | .0                                       | .0  | .0  | .0   | .0   | 174,429  | .0                                       | .0                               | .0                            | 2,018   | 10/21/2019                        | 1FE  |
| 06406H-BM-0                                       | BANK OF NEW YORK COMPANY, INC. (THE) |         | 05/15/2019    | Maturity @ 100.00                |                           | 500,000        | 500,000   | 587,510     | 504,246                                  | .0                                       | (4,246)                                   | .0  | (4,246)  | .0   | 500,000  | .0                                       | .0                               | .0                            | 13,625  | 05/15/2019                        | 1FE  |
| 12596J-AA-1                                       | CNH 19A A1 - ABS                     |         | 06/17/2019    | Paydown                          |                           | 133,424        | 133,424   | 133,424     | 133,424                                  | .0                                       | .0  | .0  | .0   | .0   | 133,424  | .0                                       | .0                               | .0                            | 1,138   | 02/28/2020                        | 1FE  |
| 14041N-FE-6                                       | COMET 163 A - ABS                    |         | 06/17/2019    | VARIOUS                          |                           | 195,000        | 195,000   | 194,924     | 194,985                                  | .0                                       | .15                                       | .0  | .15  | .0   | 195,000  | .0                                       | .0                               | .0                            | 1,307   | 04/15/2022                        | 1FE  |
| 14042W-AA-8                                       | COPAR 191 A1 - ABS                   |         | 06/17/2019    | Paydown                          |                           | 83,390         | 83,390    | 83,390      | 83,390                                   | .0                                       | .0  | .0  | .0   | .0   | 83,390   | .0                                       | .0                               | .0                            | 105   | 06/15/2020                        | 1FE  |
| 14316L-AA-1                                       | CARMX 192 A1 - ABS                   |         | 06/17/2019    | Paydown                          |                           | 199,760        | 199,760   | 199,760     | 199,760                                  | .0                                       | .0  | .0  | .0   | .0   | 199,760  | .0                                       | .0                               | .0                            | 645   | 04/15/2020                        | 1FE  |
| 15200W-AB-1                                       | CNP 4 A2 - ABS                       |         | 05/01/2019    | Paydown                          |                           | 16,449         | 16,449    | 16,449      | 16,450                                   | .0                                       | (1)                                       | .0  | (1)  | .0   | 16,449   | .0                                       | .0                               | .0                            | 484   | 10/15/2021                        | 1FE  |
| 31680Y-AA-5                                       | FITAT 191 A1 - ABS                   |         | 06/17/2019    | Paydown                          |                           | 176,335        | 176,335   | 176,335     | 176,335                                  | .0                                       | .0  | .0  | .0   | .0   | 176,335  | .0                                       | .0                               | .0                            | 505   | 05/15/2020                        | 1FE  |
| 34531P-AE-1                                       | FORDO 16A A4 - ABS                   |         | 06/15/2019    | Paydown                          |                           | 55,253         | 55,253    | 55,053      | 55,053                                   | .0                                       | 201                                       | .0  | 201  | .0   | 55,253   | .0                                       | .0                               | .0                            | 120   | 06/15/2021                        | 1FE  |
| 34532T-AA-0                                       | FORDO 18B A1 - ABS                   |         | 05/01/2019    | Paydown                          |                           | 106,256        | 106,256   | 106,256     | 106,256                                  | .0                                       | .0  | .0  | .0   | .0   | 106,256  | .0                                       | .0                               | .0                            | 1,353   | 11/15/2019                        | 1FE  |
| 34533F-AA-9                                       | FORDO 19A A1 - ABS                   |         | 06/17/2019    | Paydown                          |                           | 496,571        | 496,571   | 496,571     | 496,571                                  | .0                                       | .0  | .0  | .0   | .0   | 496,571  | .0                                       | .0                               | .0                            | 1,919   | 04/15/2020                        | 1FE  |
| 36257F-AA-8                                       | GMICAR 192 A1 - ABS                  |         | 06/17/2019    | Paydown                          |                           | 526,875        | 526,875   | 526,875     | 526,875                                  | .0                                       | .0  | .0  | .0   | .0   | 526,875  | .0                                       | .0                               | .0                            | 1,409   | 04/16/2020                        | 1FE  |
| 43811B-AC-8                                       | HAROT 172 A3 - ABS                   |         | 06/15/2019    | Paydown                          |                           | 71,585         | 71,585    | 71,579      | 71,594                                   | .0                                       | (9)                                       | .0  | (9)  | .0   | 71,585   | .0                                       | .0                               | .0                            | 560   | 08/16/2021                        | 1FE  |
| 44932N-AA-8                                       | HART 19A A1 - ABS                    |         | 06/17/2019    | Paydown                          |                           | 133,075        | 133,075   | 133,075     | 133,075                                  | .0                                       | .0  | .0  | .0   | .0   | 133,075  | .0                                       | .0                               | .0                            | 447   | 04/15/2020                        | 1FE  |
| 460146-CG-6                                       | INTERNATIONAL PAPER CO               |         | 04/01/2019    | Call @ 100.00                    |                           | .0             | .0        | .0          | .0                                       | .0                                       | .0  | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | 9,189   | 02/15/2022                        | 2FE  |
| 47788E-AA-6                                       | JDOT 18B A1 - ABS                    |         | 06/01/2019    | Paydown                          |                           | 117,189        | 117,189   | 117,189     | 117,189                                  | .0                                       | .0  | .0  | .0   | .0   | 117,189  | .0                                       | .0                               | .0                            | 1,398   | 08/15/2019                        | 1FE  |
| 47789J-AA-4                                       | JDOT 2019 A1 - ABS                   |         | 06/17/2019    | Paydown                          |                           | 421,808        | 421,808   | 421,808     | 421,808                                  | .0                                       | .0  | .0  | .0   | .0   | 421,808  | .0                                       | .0                               | .0                            | 1,774   | 03/16/2020                        | 1FE  |
| 58772T-AA-8                                       | MBALT 19A A1 - ABS                   |         | 06/15/2019    | Paydown                          |                           | 266,338        | 266,338   | 266,338     | 266,338                                  | .0                                       | .0  | .0  | .0   | .0   | 266,338  | .0                                       | .0                               | .0                            | 2,264   | 02/18/2020                        | 1FE  |
| 65479K-AA-8                                       | NAROT 19A A1 - ABS                   |         | 06/15/2019    | Paydown                          |                           | 220,106        | 220,106   | 220,106     | 220,106                                  | .0                                       | .0  | .0  | .0   | .0   | 220,106  | .0                                       | .0                               | .0                            | 1,673   | 02/18/2020                        | 1FE  |
| 65479P-AA-7                                       | NALT 19A A1 - ABS                    |         | 06/17/2019    | Paydown                          |                           | 155,212        | 155,212   | 155,212     | 155,212                                  | .0                                       | .0  | .0  | .0   | .0   | 155,212  | .0                                       | .0                               | .0                            | 526   | 04/15/2020                        | 1FE  |
| 867914-BG-7                                       | SUNTRUST BANKS INC                   |         | 05/01/2019    | Maturity @ 100.00                |                           | 800,000        | 800,000   | 799,288     | 799,977                                  | .0                                       | .23                                       | .0  | .23  | .0   | 800,000  | .0                                       | .0                               | .0                            | 10,000  | 05/01/2019                        | 1FE  |
| 92343V-BG-7                                       | VERIZON COMMUNICATIONS INC           |         | 05/06/2019    | VARIOUS                          |                           | 927,299        | 907,000   | 987,36      |  |  |   |   |  |  |  |  |                                  |                               |   |                                   |  |



STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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<br>Ident-<br>ification               | Description                        | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol<br>/Market<br>Indicator<br>(a) |
| 8399999. Total - Bonds                     |                                    |              |                  |                      |                                 | 8,414,106          | 8,401,696 | 8,605,701      | 5,575,139  | 0  | (13,410)   | 0   | (13,410)  | 0   | 8,429,675   | 0  | (35,868)                                  | (35,868)                            | 131,007  | XXX  | XXX   |
| 8999997. Total - Preferred Stocks - Part 4 |                                    |              |                  |                      |                                 | 0                  | XXX       | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0  | XXX  | XXX   |
| 8999998. Total - Preferred Stocks - Part 5 |                                    |              |                  |                      |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX  | XXX  | XXX   |
| 8999999. Total - Preferred Stocks          |                                    |              |                  |                      |                                 | 0                  | XXX       | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0  | XXX  | XXX   |
| .00461U-10-5                               | ACLARIS THERAPEUTICS ORD           |              | 06/04/2019       | PNC CAPITAL MKTS     | 16,221.000                      | 75,708             |           | 108,444        | .0   | .0   | .0   | .0  | .0  | .0  | 108,444   | .0   | (32,736)                                  | (32,736)                            | .0   |  |   |
| .00724F-10-1                               | ADOBE ORD                          |              | 06/24/2019       | PNC CAPITAL MKTS     | 62.000                          | 18,591             |           | 5,251          | 13,582   | (8,838)  | .0   | .0  | (8,838)   | .0  | 5,251   | .0   | 13,340                                    | 13,340                              | .0   |  |   |
| .00846U-10-1                               | AGILENT TECHNOLOGIES ORD           |              | 06/24/2019       | PNC CAPITAL MKTS     | 4.000                           | 293                |           | 164            | 268  | (106)  | .0   | .0  | (106)   | .0  | 164   | .0   | 128                                       | 128                                 | .1   |  |   |
|  | JP MORGAN SECURITIES               |              |                  |                      |                                 |                    |           |                |  |  |  |   |   |   |   |  |   |                                     |  |  |   |
| .012653-10-1                               | ALBEMARLE ORD                      |              | 04/01/2019       | INC.                 | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .4   |   |
| .015351-10-9                               | ALEXION PHARMACEUTICALS ORD        |              | 06/24/2019       | PNC CAPITAL MKTS     | 18.000                          | 2,285              |           | 2,323          | 1,740  | 567  | .0   | .0  | 567   | .0  | 2,323   | .0   | (37)                                      | (37)                                | .0   |  |   |
| .018581-10-8                               | ALLIANCE DATA SYSTEMS ORD          |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .6   |   |
| .020002-10-1                               | ALLSTATE ORD                       |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 17   |   |
| .02079K-10-7                               | ALPHABET CL C ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS     | 6.000                           | 6,693              |           | 3,328          | 5,957  | (2,919)  | .0   | .0  | (2,919)   | .0  | 3,328   | .0   | 3,365                                     | 3,365                               | .0   |  |   |
| .02079K-30-5                               | ALPHABET CL A ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS     | 4.000                           | 4,467              |           | 2,149          | 4,003  | (2,054)  | .0   | .0  | (2,054)   | .0  | 2,149   | .0   | 2,318                                     | 2,318                               | .0   |  |   |
| .02209S-10-3                               | ALTRIA GROUP ORD                   |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 29   |   |
| .023608-10-2                               | AMEREN ORD                         |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 11   |   |
| .026874-78-4                               | AMERICAN INTERNATIONAL GROUP ORD   |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 28   |   |
| .031100-10-0                               | AMETEK ORD                         |              | 06/24/2019       | PNC CAPITAL MKTS     | 1.000                           | 88                 |           | 50             | 67   | (17)   | .0   | .0  | (17)  | .0  | 50  | .0   | 37  | 37                                  | .1   |  |   |
| .031162-10-0                               | AMGEN ORD                          |              | 06/24/2019       | PNC CAPITAL MKTS     | 11.000                          | 2,033              |           | 1,328          | 2,125  | (813)  | .0   | .0  | (813)   | .0  | 1,328   | .0   | 705                                       | 705                                 | .32  |  |   |
| .032095-10-1                               | AMPHENOL CL A ORD                  |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 2  |   |
| .032511-10-7                               | ANADARKO PETROLEUM ORD             |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 32   |   |
| .032654-10-5                               | ANALOG DEVICES ORD                 |              | 06/24/2019       | PNC CAPITAL MKTS     | 19.000                          | 2,145              |           | 1,110          | 1,598  | (529)  | .0   | .0  | (529)   | .0  | 1,110   | .0   | 1,035                                     | 1,035                               | .21  |  |   |
| .036752-10-3                               | ANTHEM ORD                         |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 19   |   |
| .037411-10-5                               | APACHE ORD                         |              | 06/24/2019       | PNC CAPITAL MKTS     | 7.000                           | 203                |           | 254            | 182  | 213  | .0   | 143   | 70  | .0  | 254   | .0   | (50)                                      | (50)                                | .3   |  |   |
| .037833-10-0                               | APPLE ORD                          |              | 06/24/2019       | PNC CAPITAL MKTS     | 13.000                          | 2,581              |           | 888            | 2,036  | (1,165)  | .0   | .0  | (1,165)   | .0  | 888   | .0   | 1,693                                     | 1,693                               | .19  |  |   |
| .03784Y-20-0                               | APPLE HOSPITALITY REIT ORD         |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 499  |   |
| .03965L-10-0                               | ARCONIC ORD                        |              | 06/24/2019       | PNC CAPITAL MKTS     | 59.000                          | 1,433              |           | 1,305          | 988  | 310  | .0   | .0  | 310   | .0  | 1,305   | .0   | 128                                       | 128                                 | .5   |  |   |
| .052769-10-6                               | AUTODESK ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS     | 17.000                          | 2,864              |           | 1,095          | 2,131  | (1,103)  | .0   | .0  | (1,103)   | .0  | 1,095   | .0   | 1,770                                     | 1,770                               | .0   |  |   |
| .053015-10-3                               | AUTOMATIC DATA PROCESSING ORD      |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 8  |   |
| .053611-10-9                               | AVERY DENNISON ORD                 |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 354  |   |
| .054937-10-7                               | BB AND T ORD                       |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 1  |   |
| .057226-10-0                               | BAKER HUGHES CL A ORD              |              | 06/24/2019       | PNC CAPITAL MKTS     | 31.000                          | 766                |           | 747            | 647  | 75   | .0   | .0  | 75  | .0  | 747   | .0   | 19  | 19                                  | .11  |  |   |
| .058498-10-6                               | BALL ORD                           |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 1  |   |
| .060505-10-4                               | BANK OF AMERICA ORD                |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 126  |   |
| .071813-10-9                               | BAXTER INTERNATIONAL ORD           |              | 06/24/2019       | VARIOUS              | 10.000                          | 823                |           | 410            | 653  | (249)  | .0   | .0  | (249)   | .0  | 410   | .0   | 413                                       | 413                                 | .11  |  |   |
| .075887-10-9                               | BECTON DICKINSON ORD               |              | 06/24/2019       | PNC CAPITAL MKTS     | 5.000                           | 1,250              |           | 671            | 1,116  | (457)  | .0   | .0  | (457)   | .0  | 671   | .0   | 579                                       | 579                                 | .8   |  |   |
| .084680-10-7                               | BERKSHIRE HILLS BANCORP ORD        |              | 06/04/2019       | PNC CAPITAL MKTS     | 3,909.000                       | 117,855            |           | 117,784        | 105,426  | 12,358   | .0   | .0  | 12,358  | .0  | 117,784   | .0   | 71  | 71                                  | 1,798  |  |   |
| .086516-10-1                               | BEST BUY ORD                       |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 5  |   |
|  | JP MORGAN SECURITIES               |              |                  |                      |                                 |                    |           |                |  |  |  |   |   |   |   |  |   |                                     |  |  |   |
| .093671-10-5                               | H&R BLOCK ORD                      |              | 04/01/2019       | INC.                 | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 18   |   |
| .097023-10-5                               | BOEING ORD                         |              | 06/24/2019       | PNC CAPITAL MKTS     | 25.000                          | 9,349              |           | 2,860          | 7,801  | (5,254)  | .0   | .0  | (5,254)   | .0  | 2,860   | .0   | 6,489                                     | 6,489                               | 101  |  |   |
| .098724-10-6                               | BORGWARNER ORD                     |              | 06/24/2019       | PNC CAPITAL MKTS     | 7.000                           | 292                |           | 352            | 220  | 106  | .0   | .0  | 106   | .0  | 352   | .0   | (60)                                      | (60)                                | .2   |  |   |
| .101137-10-7                               | BOSTON SCIENTIFIC ORD              |              | 06/24/2019       | PNC CAPITAL MKTS     | 5.000                           | 210                |           | 73             | 175  | (104)  | .0   | .0  | (104)   | .0  | 73  | .0   | 137                                       | 137                                 | .0   |  |   |
|  | JP MORGAN SECURITIES               |              |                  |                      |                                 |                    |           |                |  |  |  |   |   |   |   |  |   |                                     |  |  |   |
| .10922N-10-3                               | BRIGHTHOUSE FINANCIAL ORD          |              | 04/25/2019       | INC.                 | 142.000                         | 5,839              |           | 6,369          | 4,299  | 2,030  | .0   | .0  | 2,030   | .0  | 6,369   | .0   | (530)                                     | (530)                               | .0   |  |   |
| .11133T-10-3                               | BROADRIDGE FINANCIAL SOLUTIONS ORD |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .6   |   |
| .11135F-10-1                               | BROADCOM ORD                       |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .4   |   |
| .115637-20-9                               | BROWN FORMAN CL B ORD              |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | 18   |   |
| .122017-10-6                               | BURLINGTON STORES ORD              |              | 05/08/2019       | BARCLAYS CAPITAL LE  | 447.000                         | 75,305             |           | 65,084         | 72,713   | (7,630)  | .0   | .0  | (7,630)   | .0  | 65,084  | .0   | 10,222                                    | 10,222                              | .0   |  |   |
| .124857-20-2                               | CBS CL B ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS     | 8.000                           | 402                |           | 319            | 332  | (32)   | .0   | .0  | (32)  | .0  | 319   | .0   | 83  | 83                                  | .11  |  |   |
| .12541W-20-9                               | CH ROBINSON WORLDWIDE ORD          |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .9   |   |
| .125720-10-5                               | CME GROUP CL A ORD                 |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .4   |   |
| .126408-10-3                               | CSX ORD                            |              | 04/01/2019       | Adjustment           | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   | .6   |   |
| .127203-10-7                               | CACTUS CL A ORD                    |              | 06/04/2019       | PNC CAPITAL MKTS     | 3,187.000                       | 104,421            |           | 105,192        | .0   | .0   | .0   | .0  | .0  | .0  | 105,192   | .0   | (772)                                     | (772)                               | .0   |  |   |
| .127387-10-8                               | CADENCE DESIGN SYSTEMS ORD         |              | 06/24/2019       | PNC CAPITAL MKTS     | 4.000                           | 285                |           | 159            | 170  | (16)   | .0   | .0  | (16)  | .0  | 159   | .0   | 126                                       | 126                                 | .0   |  |   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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<br>Ident-<br>ification | Description                           | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol<br>/Market<br>Indicator<br>(a) |
| 12739A-10-0                  | CADENCE BANCORPORATION CL A ORD       |              | 04/08/2019       | INSTINET             | 3,613,000                       | 72,589             |           | 99,675         | 60,626   | 39,049   | .0   | .0  | 39,049  | .0  | 99,675  | .0   | (27,086)                                  | (27,086)                            | 632  |  |   |
| 143658-30-0                  | CARNIVAL ORD                          |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .38  |  |   |
| 149123-10-1                  | CATERPILLAR ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS     | 27,000                          | 3,628              |           | 2,515          | 3,374  | (918)  | .0   | .0  | (918)   | .0  | 2,515   | .0   | 1,112                                     | 1,112                               | 46   |  |   |
| 150870-10-3                  | CELANESE ORD                          |              | 06/24/2019       | PNC CAPITAL MKTS     | 1,000                           | 105                |           | 92             | .0   | .0   | .0   | .0  | .0  | .0  | 92  | .0   | 14  | 14                                  | .1   |  |   |
| 156700-10-6                  | CENTURYLINK ORD                       |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .30  |  |   |
| 171484-10-8                  | CHURCHILL DOWNS ORD                   |              | 05/08/2019       | BARCLAYS CAPITAL LE  | 494,000                         | 47,412             |           | 24,249         | 120,506  | (47,760)   | .0   | .0  | (47,760)  | .0  | 24,249  | .0   | 23,163                                    | 23,163                              | 268  |  |   |
| 172062-10-1                  | CINCINNATI FINANCIAL ORD              |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .3   |  |   |
| 17275R-10-2                  | CISCO SYSTEMS ORD                     |              | 06/24/2019       | PNC CAPITAL MKTS     | 111,000                         | 6,346              |           | 1,959          | 4,773  | (2,854)  | .0   | .0  | (2,854)   | .0  | 1,959   | .0   | 4,386                                     | 4,386                               | 75   |  |   |
| 177376-10-0                  | CITRIX SYSTEMS ORD                    |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .3   |  |   |
| 191216-10-0                  | COCA-COLA ORD                         |              | 06/24/2019       | PNC CAPITAL MKTS     | 7,000                           | 363                |           | 264            | 308  | (66)   | .0   | .0  | (66)  | .0  | 264   | .0   | 99  | 99                                  | 6  |  |   |
| 19239V-30-2                  | COGENT COMMUNICATIONS HOLDINGS ORD    |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | 853  |  |   |
| 192446-10-2                  | COGNIZANT TECHNOLOGY SOLUTN CL A ORD  |              | 06/24/2019       | PNC CAPITAL MKTS     | 17,000                          | 1,089              |           | 834            | 1,070  | (247)  | .0   | .0  | (247)   | .0  | 834   | .0   | 255                                       | 255                                 | .7   |  |   |
| 200340-10-7                  | COMERICA ORD                          |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .11  |  |   |
| 20605P-10-1                  | CONCHO RESOURCES ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS     | 5,000                           | 516                |           | 563            | 510  | 48   | .0   | .0  | 48  | .0  | 563   | .0   | (47)                                      | (47)                                | .3   |  |   |
| 209115-10-4                  | CONSOLIDATED EDISON ORD               |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .4   |  |   |
| 216648-40-2                  | COOPER ORD                            |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .14  |  |   |
| 219350-10-5                  | CORNING ORD                           |              | 06/24/2019       | PNC CAPITAL MKTS     | 34,000                          | 1,123              |           | 598            | 1,019  | (430)  | .0   | .0  | (430)   | .0  | 598   | .0   | 525                                       | 525                                 | .30  |  |   |
| 22052L-10-4                  | CORTEVA ORD                           |              | 06/24/2019       | PNC CAPITAL MKTS     | 80,000                          | 2,240              |           | 3,083          | 2,240  | .0   | .0   | .0  | .0  | .0  | 3,083   | .0   | (843)                                     | (843)                               | .0   |  |   |
| 222070-20-3                  | COTY CL A ORD                         | C            | 06/24/2019       | PNC CAPITAL MKTS     | 160,000                         | 2,079              |           | 2,739          | 1,041  | 1,683  | .0   | .0  | 1,683   | .0  | 2,739   | .0   | (660)                                     | (660)                               | 47   |  |   |
| 22822V-10-1                  | CROWN CASTLE INTERNATIONAL REIT ORD   |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .1   |  |   |
| 229899-10-9                  | CULLEN FROST BANKERS ORD              |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | 182  |  |   |
| 231021-10-6                  | CUMMINS ORD                           |              | 06/24/2019       | PNC CAPITAL MKTS     | 5,000                           | 851                |           | 652            | 639  | (21)   | .0   | .0  | (21)  | .0  | 652   | .0   | 198                                       | 198                                 | .11  |  |   |
| 233331-10-7                  | DTE ENERGY ORD                        |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .17  |  |   |
| 23355L-10-6                  | DXC TECHNOLOGY ORD                    |              | 06/24/2019       | PNC CAPITAL MKTS     | 6,000                           | 324                |           | 316            | 316  | (4)  | .0   | .0  | (4)   | .0  | 316   | .0   | .8  | .8                                  | .4   |  |   |
| 23918K-10-8                  | DAVITA ORD                            |              | 06/24/2019       | PNC CAPITAL MKTS     | 3,000                           | 160                |           | 180            | 153  | 26   | .0   | .0  | 26  | .0  | 180   | .0   | (20)                                      | (20)                                | .0   |  |   |
| 244199-10-5                  | DEERE ORD                             |              | 06/24/2019       | PNC CAPITAL MKTS     | 35,000                          | 5,840              |           | 3,331          | 4,935  | (1,908)  | .0   | .0  | (1,908)   | .0  | 3,331   | .0   | 2,509                                     | 2,509                               | 52   |  |   |
| 247361-70-2                  | Delta Air Lines, Inc.                 |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .3   |  |   |
| 25179M-10-3                  | DEVON ENERGY ORD                      |              | 06/24/2019       | PNC CAPITAL MKTS     | 42,000                          | 1,172              |           | 1,468          | 939  | 520  | .0   | .0  | 520   | .0  | 1,468   | .0   | (296)                                     | (296)                               | .18  |  |   |
| 25278X-10-9                  | DIAMONDBACK ENERGY ORD                |              | 06/24/2019       | PNC CAPITAL MKTS     | 1,237,000                       | 121,584            |           | 118,677        | 114,653  | 4,005  | .0   | .0  | 4,005   | .0  | 118,677   | .0   | 2,907                                     | 2,907                               | 387  |  |   |
| 253868-10-3                  | DIGITAL REALTY REIT ORD               |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .4   |  |   |
| 254687-10-6                  | WALT DISNEY ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS     | 183,000                         | 25,475             |           | 14,445         | 14,753   | (5,809)  | .0   | .0  | (5,809)   | .0  | 14,445  | .0   | 11,030                                    | 11,030                              | 118  |  |   |
| 25470F-10-4                  | DISCOVERY SPS A ORD                   |              | 06/24/2019       | PNC CAPITAL MKTS     | 12,000                          | 372                |           | 385            | 291  | 88   | .0   | .0  | 88  | .0  | 385   | .0   | (13)                                      | (13)                                | .0   |  |   |
| 25470F-30-2                  | DISCOVERY SPS C ORD                   |              | 06/24/2019       | PNC CAPITAL MKTS     | 24,000                          | 685                |           | 662            | 543  | 106  | .0   | .0  | 106   | .0  | 662   | .0   | 23  | 23                                  | .0   |  |   |
| 256677-10-5                  | DOLLAR GENERAL ORD                    |              | 06/24/2019       | PNC CAPITAL MKTS     | 19,000                          | 2,605              |           | 1,265          | 1,857  | (800)  | .0   | .0  | (800)   | .0  | 1,265   | .0   | 1,341                                     | 1,341                               | .11  |  |   |
| 256746-10-8                  | DOLLAR TREE ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS     | 9,000                           | 1,014              |           | 579            | 736  | (242)  | .0   | .0  | (242)   | .0  | 579   | .0   | 435                                       | 435                                 | .0   |  |   |
| 25746U-10-9                  | DOMINION ENERGY ORD                   |              | 06/24/2019       | PNC CAPITAL MKTS     | 3,000                           | 238                |           | 204            | 165  | (12)   | .0   | .0  | (12)  | .0  | 204   | .0   | 34  | 34                                  | .37  |  |   |
| 260003-10-8                  | DOVER ORD                             |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .1   |  |   |
| 26078J-10-0                  | DUPONT DE NEMOURS ORD                 |              | 06/03/2019       | Unknown              | 5,687,999                       | 308,506            |           | 308,506        | 144,449  | 32,165   | .0   | .0  | 32,165  | .0  | 308,506   | .0   | .0  | .0                                  | 1,433  |  |   |
| 26441C-20-4                  | DUKE ENERGY ORD                       |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .12  |  |   |
| 26875P-10-1                  | EOG RESOURCES ORD                     |              | 06/24/2019       | PNC CAPITAL MKTS     | 17,000                          | 1,539              |           | 1,276          | 1,471  | (208)  | .0   | .0  | (208)   | .0  | 1,276   | .0   | 263                                       | 263                                 | .7   |  |   |
| 277432-10-0                  | EASTMAN CHEMICAL ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS     | 12,000                          | 910                |           | 898            | 799  | 15   | .0   | .0  | 15  | .0  | 898   | .0   | 12  | 12                                  | .20  |  |   |
| 278642-10-3                  | EBAY ORD                              |              | 06/24/2019       | PNC CAPITAL MKTS     | 53,000                          | 2,104              |           | 913            | 1,476  | (579)  | .0   | .0  | (579)   | .0  | 913   | .0   | 1,192                                     | 1,192                               | 23   |  |   |
| 278865-10-0                  | ECOLAB ORD                            |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .1   |  |   |
| 281020-10-7                  | EDISON INTERNATIONAL ORD              |              | 06/24/2019       | PNC CAPITAL MKTS     | 28,000                          | 1,835              |           | 1,408          | 1,519  | (190)  | .0   | .0  | (190)   | .0  | 1,408   | .0   | 427                                       | 427                                 | .34  |  |   |
| 285512-10-9                  | ELECTRONIC ARTS ORD                   |              | 06/24/2019       | PNC CAPITAL MKTS     | 13,000                          | 1,287              |           | 487            | 996  | (547)  | .0   | .0  | (547)   | .0  | 487   | .0   | 800                                       | 800                                 | .0   |  |   |
| 291011-10-4                  | EMERSON ELECTRIC ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS     | 17,000                          | 1,112              |           | 1,049          | 997  | 31   | .0   | .0  | 31  | .0  | 1,049   | .0   | 63  | 63                                  | .17  |  |   |
| 29670E-10-7                  | ESSENTIAL PROPERTIES REALTY TRUS ORD  |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | 536  |  |   |
| 30034W-10-6                  | EVERGY ORD                            |              | 06/24/2019       | PNC CAPITAL MKTS     | 4,000                           | 245                |           | 212            | 225  | (15)   | .0   | .0  | (15)  | .0  | 212   | .0   | 32  | 32                                  | .4   |  |   |
| 30040W-10-8                  | EVERSOURCE ENERGY ORD                 |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .15  |  |   |
| 30161Q-10-4                  | EXELIXIS ORD                          |              | 05/08/2019       | BARCLAYS CAPITAL LE  | 9,124,000                       | 185,370            |           | 212,831        | .0   | .0   | .0   | .0  | .0  | .0  | 212,831   | .0   | (27,461)                                  | (27,461)                            | .0   |  |   |
| 302130-10-9                  | EXPEDITORS INTERNATIONAL OF WASHN ORD |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .1   |  |   |
| 30225T-10-2                  | EXTRA SPACE STORAGE REIT ORD          |              | 04/01/2019       | Adjustment           | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .5   |  |   |
| 30231G-10-2                  | EXXON MOBIL ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS     | 70,000                          | 5,386              |           | 5,668          | 4,737  | 1,296  | .0   | 406   | 890   | .0  | 5,668   | .0   | (282)                                     | (282)                               | 118  |  |   |
| 302445-10-1                  | FLIR SYSTEMS ORD                      |              | 06/24/2019       | PNC CAPITAL MKTS     | 6,000                           | 322                |           | 197            | 246  | (67)   | .0   | .0  | (67)  | .0  | 197   | .0   | 125                                       | 125                                 | .2   |  |   |
| 302491-30-3                  | FMC ORD                               |              | 06/24/2019       | PNC CAPITAL MKTS     | 9,000                           | 736                |           | 447            | .0   | .0   | .0   | .0  | .0  | .0  | 447   | .0   | 290                                       | 290                                 | .4   |  |   |
| 30303M-10-2                  | FACEBOOK CL A ORD                     |              | 06/24/2019       | PNC CAPITAL MKTS     | 205,000                         | 39,480             |           | 17,698         | 26,671   | (9,227)  | .0   | .0  | (9,227)   | .0  | 17,698  | .0   | 21,783                                    | 21,783                              | .0   |  |   |
| 311900-10-4                  | FASSTENAL ORD                         |              | 06/24/2019       | PNC CAPITAL MKTS     | 4,000                           | 130                |           | 90             | (17,941)   | 2,654  | .0   | .0  | 2,654   | .0  | 90  | .0   | 40  | 40                                  | .2   |  |   |

## STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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<br>Ident-<br>ification | Description                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol<br>/Market<br>Indicator<br>(a) |
| 31428X-10-6                  | FEDEX ORD                            |              | 04/01/2019       | JP MORGAN SECURITIES INC. | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .18  |  |   |
| 31620M-10-6                  | FIDELITY NATIONAL INFORMATN SVCS ORD |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .5   |  |   |
| 319383-20-4                  | FIRST BUSEY ORD                      |              | 06/04/2019       | PNC CAPITAL MKTS          | 5,408,000                       | 136,620            |           | 161,534        | 132,712  | 28,821   | .0   | .0  | 28,821  | .0  | 161,534   | .0   | (24,914)                                  | (24,914)                            | 2,271  |  |   |
| 343412-10-2                  | FLUOR ORD                            |              | 06/24/2019       | VARIOUS                   | 171,000                         | 5,318              |           | 9,879          | 5,475  | 4,369  | .0   | .0  | 4,369   | .0  | 9,879   | .0   | (4,561)                                   | (4,561)                             | .71  |  |   |
| 34354P-10-5                  | FLOWSERVE ORD                        |              | 06/24/2019       | PNC CAPITAL MKTS          | 3,000                           | 151                |           | 167            | 113  | 53   | .0   | .0  | 53  | .0  | 167   | .0   | (16)                                      | (16)                                | .1   |  |   |
| 34959J-10-8                  | FORTIVE ORD                          |              | 06/24/2019       | PNC CAPITAL MKTS          | 4,000                           | 323                |           | 166            | 262  | (106)  | .0   | .0  | (106)   | .0  | 166   | .0   | 156                                       | 156                                 | .3   |  |   |
| 34964C-10-6                  | FORTUNE BRANDS HOME AND SECURITY ORD |              | 06/24/2019       | PNC CAPITAL MKTS          | 3,000                           | 166                |           | 170            | 113  | 55   | .0   | .0  | 55  | .0  | 170   | .0   | (4)                                       | (4)                                 | .1   |  |   |
| 35671D-85-7                  | FREEPORT MOROAN ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS          | 104,000                         | 1,178              |           | 1,447          | .995   | 359  | .0   | .0  | 359   | .0  | 1,447   | .0   | (268)                                     | (268)                               | .10  |  |   |
| 363576-10-9                  | ARTHUR J GALLAGHER ORD               |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .3   |  |   |
| 364760-10-8                  | GAP ORD                              |              | 06/24/2019       | PNC CAPITAL MKTS          | 1,000                           | 18                 |           | 36             | 24   | 10   | .0   | .0  | 10  | .0  | 36  | .0   | (18)                                      | (18)                                | .0   |  |   |
| 369550-10-8                  | GENERAL DYNAMICS ORD                 |              | 06/24/2019       | PNC CAPITAL MKTS          | 1,000                           | 178                |           | 102            | 156  | (56)   | .0   | .0  | (56)  | .0  | 102   | .0   | 76  | 76                                  | .2   |  |   |
| 369604-10-3                  | GENERAL ELECTRIC ORD                 |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .11  |  |   |
| 37045V-10-0                  | GENERAL MOTORS ORD                   |              | 06/24/2019       | PNC CAPITAL MKTS          | 33,000                          | 1,219              |           | 1,080          | 1,038  | (34)   | .0   | .0  | (34)  | .0  | 1,080   | .0   | 140                                       | 140                                 | .42  |  |   |
| 372460-10-5                  | GENUINE PARTS ORD                    |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .6   |  |   |
| 375558-10-3                  | GILEAD SCIENCES ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS          | 15,000                          | 1,032              |           | 1,110          | .911   | 171  | .0   | .0  | 171   | .0  | 1,110   | .0   | (78)                                      | (78)                                | .43  |  |   |
| 37940X-10-2                  | GLOBAL PAYMENTS ORD                  |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0   |  |   |
| 380237-10-7                  | GODADDY CL A ORD                     |              | 06/04/2019       | PNC CAPITAL MKTS          | 1,391,000                       | 98,678             |           | 84,203         | 91,277   | (7,075)  | .0   | .0  | (7,075)   | .0  | 84,203  | .0   | 14,475                                    | 14,475                              | .0   |  |   |
| 38141G-10-4                  | GOLDMAN SACHS GROUP ORD              |              | 06/24/2019       | PNC CAPITAL MKTS          | 6,000                           | 1,185              |           | 920            | 993  | (84)   | .0   | .0  | (84)  | .0  | 920   | .0   | 265                                       | 265                                 | .11  |  |   |
| 40412C-10-1                  | HCA HEALTHCARE ORD                   |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .7   |  |   |
| 40434L-10-5                  | HP ORD                               |              | 04/01/2019       | JP MORGAN SECURITIES INC. | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .47  |  |   |
| 406216-10-1                  | HALLIBURTON ORD                      |              | 06/24/2019       | PNC CAPITAL MKTS          | 41,000                          | 923                |           | 1,564          | 1,081  | 473  | .0   | .0  | 473   | .0  | 1,564   | .0   | (642)                                     | (642)                               | .30  |  |   |
| 412822-10-8                  | HARLEY DAVIDSON ORD                  |              | 06/24/2019       | PNC CAPITAL MKTS          | 5,000                           | 176                |           | 282            | 169  | 112  | .0   | .0  | 112   | .0  | 282   | .0   | (106)                                     | (106)                               | .12  |  |   |
| 413875-10-5                  | L3HARRIS TECHNOLOGIES ORD            |              | 06/24/2019       | PNC CAPITAL MKTS          | 3,000                           | 592                |           | 234            | 401  | (171)  | .0   | .0  | (171)   | .0  | 234   | .0   | 358                                       | 358                                 | .11  |  |   |
| 416515-10-4                  | HARTFORD FINANCIAL SERVICES GRUP ORD |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .10  |  |   |
| 422806-10-9                  | HEICO ORD                            |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .52  |  |   |
| 423452-10-1                  | HELMERICH AND PAYNE ORD              |              | 06/24/2019       | PNC CAPITAL MKTS          | 3,000                           | 150                |           | 176            | 143  | 32   | .0   | .0  | 32  | .0  | 176   | .0   | (27)                                      | (27)                                | .4   |  |   |
| 427866-10-8                  | HERSHEY FOODS ORD                    |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .2   |  |   |
| 42809H-10-7                  | HESS ORD                             |              | 06/24/2019       | PNC CAPITAL MKTS          | 9,000                           | 554                |           | 565            | 361  | 199  | .0   | .0  | 199   | .0  | 565   | .0   | (10)                                      | (10)                                | .26  |  |   |
| 42824C-10-9                  | HEWLETT PACKARD ENTERPRISE ORD       |              | 06/24/2019       | VARIOUS                   | 35,000                          | 525                |           | 316            | 459  | (147)  | .0   | .0  | (147)   | .0  | 316   | .0   | 209                                       | 209                                 | .41  |  |   |
| 431475-10-2                  | HILL ROM HOLDINGS ORD                |              | 04/08/2019       | INSTINET                  | 705,000                         | 73,146             |           | 61,432         | 62,428   | (996)  | .0   | .0  | (996)   | .0  | 61,432  | .0   | 11,715                                    | 11,715                              | .148   |  |   |
| 43300A-20-3                  | HILTON WORLDWIDE HOLDINGS ORD        |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .2   |  |   |
| 436106-10-8                  | HOLLYFRONTIER ORD                    |              | 06/24/2019       | PNC CAPITAL MKTS          | 6,000                           | 263                |           | 433            | 304  | 126  | .0   | .0  | 126   | .0  | 433   | .0   | (170)                                     | (170)                               | .4   |  |   |
| 437076-10-2                  | HOME DEPOT ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS          | 22,000                          | 4,521              |           | 1,463          | 3,603  | (2,329)  | .0   | .0  | (2,329)   | .0  | 1,463   | .0   | 3,058                                     | 3,058                               | .67  |  |   |
| 444859-10-2                  | HUMANA ORD                           |              | 06/24/2019       | PNC CAPITAL MKTS          | 2,000                           | 535                |           | 252            | 570  | (321)  | .0   | .0  | (321)   | .0  | 252   | .0   | 283                                       | 283                                 | .2   |  |   |
| 446150-10-4                  | HUNTINGTON BANCSHARES ORD            |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .12  |  |   |
| 44980X-10-9                  | IPG PHOTONICS ORD                    |              | 06/24/2019       | PNC CAPITAL MKTS          | 2,000                           | 292                |           | 485            | 227  | 258  | .0   | .0  | 258   | .0  | 485   | .0   | (193)                                     | (193)                               | .0   |  |   |
| 452308-10-9                  | ILLINOIS TOOL ORD                    |              | 06/24/2019       | PNC CAPITAL MKTS          | 3,000                           | 456                |           | 258            | 370  | (123)  | .0   | .0  | (123)   | .0  | 258   | .0   | 198                                       | 198                                 | .6   |  |   |
| 452327-10-9                  | ILLUMINA ORD                         |              | 06/24/2019       | PNC CAPITAL MKTS          | 2,000                           | 715                |           | 384            | 594  | (216)  | .0   | .0  | (216)   | .0  | 384   | .0   | 332                                       | 332                                 | .0   |  |   |
| 45337C-10-2                  | INCYTE ORD                           |              | 06/24/2019       | PNC CAPITAL MKTS          | 19,000                          | 1,651              |           | 1,270          | 1,198  | 59   | .0   | .0  | 59  | .0  | 1,270   | .0   | 381                                       | 381                                 | .0   |  |   |
| 457688-10-5                  | INNOVUS ORD                          |              | 05/08/2019       | VARIOUS                   | 1,731,000                       | 149,526            |           | 75,230         | 106,907  | (31,676)   | .0   | .0  | (31,676)  | .0  | 75,230  | .0   | 74,296                                    | 74,296                              | .0   |  |   |
| 45866F-10-4                  | INTERCONTINENTAL EXCHANGE ORD        |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .8   |  |   |
| 459200-10-1                  | INTERNATIONAL BUSINESS MACHINES ORD  |              | 06/24/2019       | PNC CAPITAL MKTS          | 5,000                           | 697                |           | 795            | 564  | 226  | .0   | .0  | 226   | .0  | 795   | .0   | (98)                                      | (98)                                | .16  |  |   |
| 460690-10-0                  | INTERPUBLIC GROUP OF COMPANIES ORD   |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .2   |  |   |
| 46120E-60-2                  | INTUITIVE SURGICAL ORD               |              | 06/24/2019       | PNC CAPITAL MKTS          | 2,000                           | 1,052              |           | 345            | 951  | (614)  | .0   | .0  | (614)   | .0  | 345   | .0   | 707                                       | 707                                 | .0   |  |   |
| 46266C-10-5                  | IOVIA HOLDINGS ORD                   |              | 06/24/2019       | PNC CAPITAL MKTS          | 14,000                          | 2,204              |           | 1,396          | 1,610  | (233)  | .0   | .0  | (233)   | .0  | 1,396   | .0   | 808                                       | 808                                 | .0   |  |   |
| 46284V-10-1                  | IRON MOUNTAIN ORD                    |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .1   |  |   |
| 469814-10-7                  | JACOBS ENGINEERING GROUP ORD         |              | 06/24/2019       | PNC CAPITAL MKTS          | 5,000                           | 410                |           | 234            | 288  | (59)   | .0   | .0  | (59)  | .0  | 234   | .0   | 175                                       | 175                                 | .2   |  |   |
| 47233W-10-9                  | JEFFERIES FINANCIAL GROUP ORD        |              | 06/24/2019       | PNC CAPITAL MKTS          | 14,000                          | 259                |           | 305            | 241  | 61   | .0   | .0  | 61  | .0  | 305   | .0   | (46)                                      | (46)                                | .4   |  |   |
| 478160-10-4                  | JOHNSON & JOHNSON ORD                |              | 06/24/2019       | PNC CAPITAL MKTS          | 47,000                          | 6,723              |           | 3,772          | 5,682  | (2,318)  | .0   | .0  | (2,318)   | .0  | 3,772   | .0   | 2,951                                     | 2,951                               | .85  |  |   |
| 48203R-10-4                  | JUNIPER NETWORKS ORD                 |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .9   |  |   |
| 482480-10-0                  | KLA TENCOR ORD                       |              | 06/24/2019       | PNC CAPITAL MKTS          | 4,000                           | 453                |           | 282            | 323  | (87)   | .0   | .0  | (87)  | .0  | 282   | .0   | 171                                       | 171                                 | .6   |  |   |
| 485170-30-2                  | KANSAS CITY SOUTHERN ORD             |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .1   |  |   |
| 497836-10-8                  | KELLOGG ORD                          |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .7   |  |   |
| 493267-10-8                  | KEYCORP ORD                          |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .2   |  |   |
| 494368-10-3                  | KIMBERLY CLARK ORD                   |              | 04/01/2019       | Adjustment                | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .35  |  |   |

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 Ident-ification | Description                          | For-eign    | Disposal Date    | Name of Purchaser    | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Designation and Admini-strative Symbol /Market Indicator (a) |   |
| .49456B-10-1          | KINDER MORGAN CL P ORD               | A           | .06/24/2019      | PNC CAPITAL MKTS     | 24,000                    | 508            |           | 437         | 340                                      | 59  | 0   | 0  | 59   | 0  | 437  | 0  | 71                               | 71                            | 10  |                                   | L   |   |
| .49741E-10-0          | KIRKLAND LAKE GOLD ORD               |             | .05/08/2019      | VARIOUS              | 3,756,000                 | 122,381        |           | 72,210      | 97,994                                   | (25,784)                                  | 0   | 0  | 0  | (25,784)   | 0  | 72,210                                   | 0                                | 50,171                        | 50,171  | 265                               |   | L |
| .500255-10-0          | KOHL'S ORD                           |             | .04/01/2019      | Adjustment           | 0.000                     | 0              |           | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 15                                |   | L |
| .50050N-10-3          | KONTOR BRANDS ORD                    |             | .05/30/2019      | PNC CAPITAL MKTS     | 58,000                    | 2,104          |           | 1,435       | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 1,435                                    | 0                                | 669                           | 669   | 0                                 |   | L |
| .500754-10-6          | KRAFT HEINZ ORD                      |             | .04/01/2019      | Adjustment           | 0.000                     | 0              |           | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 25                                |   | L |
| .501797-10-4          | L BRANDS ORD                         |             | .06/24/2019      | PNC CAPITAL MKTS     | 16,000                    | 391            |           | 556         | 408                                      | 406                                       | 0   | 260  | 0  | 145  | 0  | 556                                      | 0                                | (165)                         | (165)   | 11                                |   | L |
| .502413-10-7          | L3 TECHNOLOGIES ORD                  |             | .06/29/2019      | VARIOUS              | 99,000                    | 11,634         |           | 11,350      | 17,027                                   | (5,875)                                   | 0   | 0  | 0  | (5,875)  | 0  | 11,350                                   | 0                                | 283                           | 283   | 173                               |   | L |
| .512807-10-8          | LAM RESEARCH ORD                     |             | .04/01/2019      | Adjustment           | 0.000                     | 0              |           | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 19                                |   | L |
| .518439-10-4          | ESTEE LAUDER CL A ORD                |             | .04/01/2019      | Adjustment           | 0.000                     | 0              |           | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 3                                 |   | L |
| .524660-10-7          | LEGGETT & PLATT ORD                  |             | .06/24/2019      | PNC CAPITAL MKTS     | 1,000                     | 38             |           | 32          | 32                                       | (5)                                       | 0   | 0  | 0  | (5)  | 0  | 32                                       | 0                                | 6                             | 6   | 7                                 |   | L |
| .532457-10-8          | ELI LILLY ORD                        | .06/24/2019 | PNC CAPITAL MKTS | 86,000               | 9,943                     |                | 5,320     | 9,477       | (4,663)                                  | 0   | 0   | 0  | (4,663)  | 0  | 5,320  | 0  | 4,623                            | 4,623                         | 109   |                                   | L   |   |
| .53814L-10-8          | LIVENT ORD                           | .04/01/2019 | Adjustment       | 0.260                | 2                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 2  | 0  | (2)                              | (2)                           | 0   |                                   | L   |   |
| .539830-10-9          | LOCKHEED MARTIN ORD                  | .06/24/2019 | PNC CAPITAL MKTS | 11,000               | 3,960                     |                | 1,822     | 2,862       | (1,062)                                  | 0   | 0   | 0  | (1,062)  | 0  | 1,822  | 0  | 2,138                            | 2,138                         | 61  |                                   | L   |   |
| .540424-10-8          | LOEWS ORD                            | .06/24/2019 | PNC CAPITAL MKTS | 3,000                | 162                       |                | 128       | 128         | (9)                                      | 0   | 0   | 0  | (9)  | 0  | 128  | 0  | 34                               | 34                            | 0   |                                   | L   |   |
| .548661-10-7          | LOWE'S COMPANIES ORD                 | .06/24/2019 | PNC CAPITAL MKTS | 3,000                | 297                       |                | 151       | 266         | (127)                                    | 0   | 0   | 0  | (127)  | 0  | 151  | 0  | 146                              | 146                           | 3   |                                   | L   |   |
| .55261F-10-4          | M&T BANK ORD                         | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 10  |                                   | L   |   |
| .552953-10-1          | MGM RESORTS INTERNATIONAL ORD        | .06/24/2019 | PNC CAPITAL MKTS | 1,000                | 28                        |                | 33        | 24          | 8  | 0   | 0   | 0  | 8  | 0  | 33   | 0  | (5)                              | (5)                           | 7   |                                   | L   |   |
| .553546-10-0          | MSCI ORD                             | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 3   |                                   | L   |   |
| .55616P-10-4          | MACYS ORD                            | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 5   |                                   | L   |   |
| .565849-10-6          | MARATHON OIL ORD                     | .06/24/2019 | PNC CAPITAL MKTS | 19,000               | 264                       |                | 274       | 270         | 1  | 0   | 0   | 0  | 1  | 0  | 274  | 0  | (9)                              | (9)                           | 2   |                                   | L   |   |
| .56585A-10-2          | MARATHON PETROLEUM ORD               | .06/24/2019 | PNC CAPITAL MKTS | 39,000               | 2,012                     |                | 1,541     | 2,285       | (762)                                    | 0   | 0   | 0  | (762)  | 0  | 1,541  | 0  | 471                              | 471                           | 41  |                                   | L   |   |
| .571903-20-2          | MARRIOTT INTERNATIONAL CL A ORD      | .06/24/2019 | PNC CAPITAL MKTS | 4,000                | 547                       |                | 243       | 417         | (193)                                    | 0   | 0   | 0  | (193)  | 0  | 243  | 0  | 304                              | 304                           | 12  |                                   | L   |   |
| .573284-10-6          | MARTIN MARIETTA MATERIALS ORD        | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 3   |                                   | L   |   |
| .576485-20-5          | MATADOR RESOURCES ORD                | .06/04/2019 | PNC CAPITAL MKTS | 3,866,000            | 64,612                    |                | 128,536   | 60,039      | 68,497                                   | 0   | 0   | 0  | 68,497   | 0  | 128,536  | 0  | (63,924)                         | (63,924)                      | 0   |                                   | L   |   |
| .577081-10-2          | MATTEL ORD                           | .06/26/2019 | PNC CAPITAL MKTS | 440,000              | 4,717                     |                | 6,613     | 4,359       | 2,192                                    | 0   | 0   | 0  | 2,192  | 0  | 6,613  | 0  | (1,896)                          | (1,896)                       | 0   |                                   | L   |   |
| .57772K-10-1          | MAXIM INTEGRATED PRODUCTS ORD        | .06/24/2019 | PNC CAPITAL MKTS | 5,000                | 292                       |                | 264       | 252         | 9  | 0   | 0   | 0  | 9  | 0  | 264  | 0  | 28                               | 28                            | 5   |                                   | L   |   |
|                       |                                      |             |                  | JP MORGAN SECURITIES |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |   |   |
| .581550-10-3          | MCKESSON ORD                         | .04/01/2019 | INC.             | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 10  |                                   | L   |   |
| .58470H-10-1          | MEDIFAST ORD                         | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 295   |                                   | L   |   |
| .58933Y-10-5          | MERCK & CO ORD                       | .06/24/2019 | PNC CAPITAL MKTS | 21,000               | 1,795                     |                | 1,077     | 1,539       | (532)                                    | 0   | 0   | 0  | (532)  | 0  | 1,077  | 0  | 719                              | 719                           | 113   |                                   | L   |   |
| .595017-10-4          | MICROCHIP TECHNOLOGY ORD             | .06/24/2019 | PNC CAPITAL MKTS | 1,000                | 85                        |                | 52        | 68          | (20)                                     | 0   | 0   | 0  | (20)   | 0  | 52   | 0  | 33                               | 33                            | 1   |                                   | L   |   |
| .595112-10-3          | MICRON TECHNOLOGY ORD                | .06/24/2019 | PNC CAPITAL MKTS | 27,000               | 896                       |                | 487       | 850         | (372)                                    | 0   | 0   | 0  | (372)  | 0  | 487  | 0  | 409                              | 409                           | 0   |                                   | L   |   |
| .60871R-20-9          | MOLSON COORS BREWING NONVGT CL B ORD | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 11  |                                   | L   |   |
| .61174X-10-9          | MONSTER BEVERAGE ORD                 | .06/24/2019 | PNC CAPITAL MKTS | 7,000                | 445                       |                | 193       | 342         | (153)                                    | 0   | 0   | 0  | (153)  | 0  | 193  | 0  | 252                              | 252                           | 0   |                                   | L   |   |
| .615569-10-5          | MOODY'S ORD                          | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 2   |                                   | L   |   |
| .61945C-10-3          | MOSAIC ORD                           | .06/24/2019 | PNC CAPITAL MKTS | 14,000               | 328                       |                | 385       | 403         | (24)                                     | 0   | 0   | 0  | (24)   | 0  | 385  | 0  | (58)                             | (58)                          | 1   |                                   | L   |   |
|                       |                                      |             |                  | JP MORGAN SECURITIES |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |   |   |
| .620076-30-7          | MOTOROLA SOLUTIONS ORD               | .04/01/2019 | INC.             | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 6   |                                   | L   |   |
| .629377-50-8          | NRG ENERGY ORD                       | .06/24/2019 | PNC CAPITAL MKTS | 21,000               | 739                       |                | 551       | 825         | (281)                                    | 0   | 0   | 0  | (281)  | 0  | 551  | 0  | 188                              | 188                           | 1   |                                   | L   |   |
| .631103-10-8          | NASDAQ ORD                           | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 2   |                                   | L   |   |
| .637071-10-1          | NATIONAL OILWELL VARCO ORD           | .06/24/2019 | PNC CAPITAL MKTS | 23,000               | 489                       |                | 777       | 562         | 185                                      | 0   | 0   | 0  | 185  | 0  | 777  | 0  | (288)                            | (288)                         | 3   |                                   | L   |   |
| .637215-10-4          | NATIONAL PRESTO INDUSTRIES ORD       | .06/04/2019 | PNC CAPITAL MKTS | 1,062,000            | 103,528                   |                | 85,541    | 124,169     | (38,628)                                 | 0   | 0   | 0  | (38,628)   | 0  | 85,541   | 0  | 17,987                           | 17,987                        | 6,372   |                                   | L   |   |
| .64110L-10-6          | NETFLIX ORD                          | .06/24/2019 | PNC CAPITAL MKTS | 29,000               | 10,760                    |                | 2,873     | 7,705       | (4,907)                                  | 0   | 0   | 0  | (4,907)  | 0  | 2,873  | 0  | 7,887                            | 7,887                         | 0   |                                   | L   |   |
| .651229-10-6          | NEIWELL BRANDS ORD                   | .06/24/2019 | PNC CAPITAL MKTS | 11,000               | 162                       |                | 295       | 203         | 190                                      | 0   | 100                                       | 0  | 90   | 0  | 295  | 0  | (133)                            | (133)                         | 31  |                                   | L   |   |
| .651639-10-6          | NEWMONT GOLDCORP ORD                 | .06/24/2019 | PNC CAPITAL MKTS | 109,000              | 4,189                     |                | 2,868     | 2,063       | (804)                                    | 0   | 0   | 0  | (804)  | 0  | 2,868  | 0  | 1,320                            | 1,320                         | 90  |                                   | L   |   |
| .652498-10-9          | NEWS CL A ORD                        | .06/24/2019 | PNC CAPITAL MKTS | 56,000               | 745                       |                | 845       | 623         | 208                                      | 0   | 0   | 0  | 208  | 0  | 845  | 0  | (100)                            | (100)                         | 6   |                                   | L   |   |
| .652498-20-8          | NEWS CL B ORD                        | .06/24/2019 | PNC CAPITAL MKTS | 19,000               | 261                       |                | 262       | 211         | 42                                       | 0   | 0   | 0  | 42   | 0  | 262  | 0  | (2)                              | (2)                           | 2   |                                   | L   |   |
| .65339F-10-1          | NEXTERA ENERGY ORD                   | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 8   |                                   | L   |   |
| .654106-10-3          | NIKE CL B ORD                        | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 22  |                                   | L   |   |
| .65473P-10-5          | NISOURCE ORD                         | .06/24/2019 | PNC CAPITAL MKTS | 1,000                | 29                        |                | 16        | 23          | (10)                                     | 0   | 0   | 0  | (10)   | 0  | 16   | 0  | 13                               | 13                            | 0   |                                   | L   |   |
| .655044-10-5          | NOBLE ENERGY ORD                     | .06/24/2019 | PNC CAPITAL MKTS | 24,000               | 510                       |                | 644       | 447         | 193                                      | 0   | 0   | 0  | 193  | 0  | 644  | 0  | (134)                            | (134)                         | 6   |                                   | L   |   |
| .655664-10-0          | NORDSTROM ORD                        | .06/24/2019 | PNC CAPITAL MKTS | 10,000               | 327                       |                | 558       | 450         | 93                                       | 0   | 0   | 0  | 93   | 0  | 558  | 0  | (231)                            | (231)                         | 7   |                                   | L   |   |
|                       |                                      |             |                  | JP MORGAN SECURITIES |                           |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |   |   |
| .665859-10-4          | NORTHERN TRUST ORD                   | .04/01/2019 | INC.             | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 10  |                                   | L   |   |
| .666807-10-2          | NORTHROP GRUMMAN ORD                 | .06/24/2019 | PNC CAPITAL MKTS | 8,000                | 2,572                     |                | 1,047     | 1,941       | (915)                                    | 0   | 0   | 0  | (915)  | 0  | 1,047  | 0  | 1,524                            | 1,524                         | 20  |                                   | L   |   |
| .670346-10-5          | NUCOR ORD                            | .06/24/2019 | PNC CAPITAL MKTS | 9,000                | 484                       |                | 443       | 463         | (24)                                     | 0   | 0   | 0  | (24)   | 0  | 443  | 0  | 40                               | 40                            | 7   |                                   | L   |   |
| .670666-10-4          | NVIDIA ORD                           | .04/01/2019 | Adjustment       | 0.000                | 0                         |                | 0         | 0           | 0  | 0   | 0   | 0  | 0  | 0  | 0  | 0  | 0                                | 0                             | 11  |                                   | L   |   |

## E05.4

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 and Administrative Symbol /Market Indicator (a) |
| .674599-10-5         | OCCIDENTAL PETROLEUM ORD            |         | .04/01/2019   | JP MORGAN SECURITIES INC. | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .24   |                                  | L  |
| .681919-10-6         | OMNICO GROUP ORD                    |         | .06/24/2019   | PNC CAPITAL MKTS          | .3 000                    | .244          |           | .206        | .214                                     | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .39                              | .39                           | .10   |                                  | L  |
| .682189-10-5         | ON SEMICONDUCTOR ORD                |         | .05/08/2019   | BARCLAYS CAPITAL LE       | 5,503,000                 | .119,988      |           | .127,018    | .90,855                                  | .36,164                                   | .0                                       | .0  | .36,164  | .0   | .127,018                                       | .0                                       | .(7,030)                         | .(7,030)                      | .0  |                                  | L  |
| .682680-10-3         | ONEOK ORD                           |         | .06/24/2019   | PNC CAPITAL MKTS          | .7 000                    | .471          |           | .371        | .375                                     | .(7)                                      | .0                                       | .0  | .371   | .0   | .371   | .0                                       | .100                             | .100                          | .12   |                                  | L  |
| .68389X-10-5         | ORACLE ORD                          |         | .06/24/2019   | PNC CAPITAL MKTS          | 265,000                   | .15,033       |           | .9,029      | .11,873                                  | .(2,949)                                  | .0                                       | .0  | .(2,949)   | .0   | .9,029   | .0                                       | .6,005                           | .6,005                        | .114  |                                  | L  |
| .69351T-10-6         | PPL ORD                             |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .17   |                                  | L  |
| .693656-10-0         | PVH ORD                             |         | .06/24/2019   | PNC CAPITAL MKTS          | .5 000                    | .463          |           | .503        | .435                                     | .33                                       | .0                                       | .0  | .33  | .0   | .503   | .0                                       | .(40)                            | .(40)                         | .1  |                                  | L  |
| .693718-10-8         | PACCAR ORD                          |         | .06/24/2019   | PNC CAPITAL MKTS          | .2 000                    | .143          |           | .116        | .107                                     | .0  | .0                                       | .0  | .0   | .0   | .116   | .0                                       | .27                              | .27                           | .29   |                                  | L  |
| .695156-10-9         | PACKAGING CORP OF AMERICA ORD       |         | .04/01/2019   | JP MORGAN SECURITIES INC. | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .6  |                                  | L  |
| .701094-10-4         | PARKER HANNIFIN ORD                 |         | .06/24/2019   | PNC CAPITAL MKTS          | .4 000                    | .679          |           | .488        | .574                                     | .(112)                                    | .0                                       | .0  | .(112)   | .0   | .488   | .0                                       | .191                             | .191                          | .6  |                                  | L  |
| .713448-10-8         | PEPSICO ORD                         |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .134  |                                  | L  |
| .714046-10-9         | PERKINELMER ORD                     |         | .06/24/2019   | PNC CAPITAL MKTS          | .1 000                    | .95           |           | .45         | .78                                      | .(34)                                     | .0                                       | .0  | .34  | .0   | .45  | .0                                       | .51                              | .51                           | .0  |                                  | L  |
| .717081-10-3         | PFIZER ORD                          |         | .06/24/2019   | PNC CAPITAL MKTS          | .50 000                   | .2,188        |           | .1,425      | .2,123                                   | .(755)                                    | .0                                       | .0  | .(755)   | .0   | .1,425   | .0                                       | .763                             | .763                          | .36   |                                  | L  |
| .718546-10-4         | PHILLIPS 66 ORD                     |         | .06/24/2019   | PNC CAPITAL MKTS          | .7 000                    | .628          |           | .535        | .595                                     | .(70)                                     | .0                                       | .0  | .(70)  | .0   | .535   | .0                                       | .94                              | .94                           | .12   |                                  | L  |
| .723787-10-7         | PIONEER NATURAL RESOURCE ORD        |         | .06/24/2019   | PNC CAPITAL MKTS          | .11 000                   | .1,664        |           | .1,624      | .1,433                                   | .176                                      | .0                                       | .0  | .176   | .0   | .1,624   | .0                                       | .40                              | .40                           | .4  |                                  | L  |
| .74144T-10-8         | T ROWE PRICE GROUP ORD              |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .6  |                                  | L  |
| .741503-40-3         | BOOKING HOLDINGS INC.               |         | .06/24/2019   | PNC CAPITAL MKTS          | .4 000                    | .7,483        |           | .4,873      | .6,771                                   | .(2,011)                                  | .0                                       | .0  | .(2,011)   | .0   | .4,873   | .0                                       | .2,610                           | .2,610                        | .0  |                                  | L  |
| .74251V-10-2         | PRINCIPAL FINANCIAL GROUP ORD       |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .8  |                                  | L  |
| .744573-10-6         | PUBLIC SERVICE ENTERPRISE GROUP ORD |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .20   |                                  | L  |
| .74460D-10-9         | PUBLIC STORAGE REIT ORD             |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .34   |                                  | L  |
| .745867-10-1         | PULTEGROUP ORD                      |         | .06/24/2019   | PNC CAPITAL MKTS          | .1 000                    | .32           |           | .20         | .23                                      | .(6)                                      | .0                                       | .0  | .(6)   | .0   | .20  | .0                                       | .12                              | .12                           | .6  |                                  | L  |
| .747316-10-7         | QUAKER CHEMICAL ORD                 |         | .06/04/2019   | VARIOUS                   | .768 000                  | .146,362      |           | .53,076     | .136,481                                 | .(83,405)                                 | .0                                       | .0  | .(83,405)  | .0   | .53,076  | .0                                       | .93,285                          | .93,285                       | .568  |                                  | L  |
| .74736K-10-1         | QORVO ORD                           |         | .06/24/2019   | PNC CAPITAL MKTS          | .8 000                    | .516          |           | .397        | .476                                     | .(90)                                     | .0                                       | .0  | .(90)  | .0   | .397   | .0                                       | .120                             | .120                          | .0  |                                  | L  |
| .747525-10-3         | QUALCOMM ORD                        |         | .06/24/2019   | PNC CAPITAL MKTS          | .19 000                   | .1,390        |           | .1,100      | .1,049                                   | .19                                       | .0                                       | .0  | .19  | .0   | .1,100   | .0                                       | .290                             | .290                          | .37   |                                  | L  |
| .74766D-10-0         | QUANTENNA COMMUNICAT ORD            |         | .06/20/2019   | PNC CAPITAL MKTS          | 8,973,000                 | .219,839      |           | .155,703    | .128,763                                 | .26,941                                   | .0                                       | .0  | .26,941  | .0   | .155,703                                       | .0                                       | .64,135                          | .64,135                       | .0  |                                  | L  |
| .751212-10-1         | RALPH LAUREN CL A ORD               |         | .06/24/2019   | PNC CAPITAL MKTS          | .4 000                    | .468          |           | .389        | .576                                     | .158                                      | .0                                       | .0  | .158   | .0   | .389   | .0                                       | .108                             | .108                          | .5  |                                  | L  |
| .755111-50-7         | RAYTHEON ORD                        |         | .06/24/2019   | PNC CAPITAL MKTS          | .11 000                   | .2,024        |           | .1,101      | .1,673                                   | .(588)                                    | .0                                       | .0  | .(588)   | .0   | .1,101   | .0                                       | .923                             | .923                          | .20   |                                  | L  |
| .75606N-10-9         | REALPAGE ORD                        |         | .06/04/2019   | PNC CAPITAL MKTS          | .2,851,000                | .159,349      |           | .78,190     | .137,390                                 | .(59,200)                                 | .0                                       | .0  | .(59,200)  | .0   | .78,190  | .0                                       | .81,159                          | .81,159                       | .0  |                                  | L  |
| .756109-10-4         | REALTY INCOME REIT ORD              |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .1  |                                  | L  |
| .75886F-10-7         | REGENERON PHARMACEUTICALS ORD       |         | .06/24/2019   | PNC CAPITAL MKTS          | .2 000                    | .625          |           | .664        | .732                                     | .(85)                                     | .0                                       | .0  | .(85)  | .0   | .664   | .0                                       | .(39)                            | .(39)                         | .0  |                                  | L  |
| .7591EP-10-0         | REGIONS FINANCIAL ORD               |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .24   |                                  | L  |
| .761152-10-7         | RESMED ORD                          |         | .06/24/2019   | PNC CAPITAL MKTS          | .3 000                    | .363          |           | .240        | .321                                     | .(99)                                     | .0                                       | .0  | .(99)  | .0   | .240   | .0                                       | .123                             | .123                          | .2  |                                  | L  |
| .770323-10-3         | ROBERT HALF ORD                     |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .1  |                                  | L  |
| .773903-10-9         | ROCKWELL AUTOMAT ORD                |         | .06/24/2019   | PNC CAPITAL MKTS          | .3 000                    | .486          |           | .350        | .448                                     | .(102)                                    | .0                                       | .0  | .(102)   | .0   | .350   | .0                                       | .136                             | .136                          | .6  |                                  | L  |
| .778296-10-3         | ROSS STORES ORD                     |         | .06/24/2019   | PNC CAPITAL MKTS          | .11 000                   | .1,131        |           | .842        | .942                                     | .(477)                                    | .0                                       | .0  | .(477)   | .0   | .842   | .0                                       | .686                             | .686                          | .13   |                                  | L  |
| .806857-10-8         | SCHLUMBERGER ORD                    |         | .06/24/2019   | VARIOUS                   | .92 000                   | .3,555        |           | .3,887      | .3,295                                   | .4,081                                    | .0                                       | .3,519  | .562   | .0   | .3,887   | .0                                       | .(333)                           | .(333)                        | .119  |                                  | L  |
| .81211K-10-0         | SEALED AIR ORD                      |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .4  |                                  | L  |
| .83088M-10-2         | SKYWORKS SOLUTIONS ORD              |         | .06/24/2019   | PNC CAPITAL MKTS          | .4 000                    | .304          |           | .388        | .266                                     | .119                                      | .0                                       | .0  | .119   | .0   | .388   | .0                                       | .(85)                            | .(85)                         | .4  |                                  | L  |
| .831865-20-9         | A O SMITH ORD                       |         | .06/04/2019   | PNC CAPITAL MKTS          | .2,102,000                | .88,255       |           | .75,539     | .89,755                                  | .(14,216)                                 | .0                                       | .0  | .(14,216)  | .0   | .75,539  | .0                                       | .12,716                          | .12,716                       | .925  |                                  | L  |
| .835495-10-2         | SONOCO PRODUCTS ORD                 |         | .04/08/2019   | INSTINET                  | .842 000                  | .52,131       |           | .47,118     | .44,735                                  | .2,382                                    | .0                                       | .0  | .2,382   | .0   | .47,118  | .0                                       | .5,014                           | .5,014                        | .345  |                                  | L  |
| .844741-10-8         | SOUTHWEST AIRLINES ORD              |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .8  |                                  | L  |
| .852857-20-0         | STAMPS.COM ORD                      |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .(167,866)  | .0                                       | .0  | .0                                       | .167,866  | .(167,866)   | .0   | .(167,866)                                     | .0                                       | .167,866                         | .167,866                      | .0  |                                  | L  |
| .854502-10-1         | STANLEY BLACK AND DECKER ORD        |         | .06/24/2019   | PNC CAPITAL MKTS          | .1 000                    | .143          |           | .88         | .111                                     | .(32)                                     | .0                                       | .0  | .(32)  | .0   | .88  | .0                                       | .55                              | .55                           | .2  |                                  | L  |
| .863667-10-1         | STRYKER ORD                         |         | .06/24/2019   | PNC CAPITAL MKTS          | .1 000                    | .204          |           | .89         | .156                                     | .(68)                                     | .0                                       | .0  | .(68)  | .0   | .89  | .0                                       | .115                             | .115                          | .1  |                                  | L  |
| .867914-10-3         | SUNTRUST BANKS ORD                  |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .2  |                                  | L  |
| .871503-10-8         | SYMANTEC ORD                        |         | .06/24/2019   | PNC CAPITAL MKTS          | .57 000                   | .1,195        |           | .1,202      | .1,069                                   | .123                                      | .0                                       | .0  | .123   | .0   | .1,202   | .0                                       | .(6)                             | .(6)                          | .9  |                                  | L  |
| .876030-10-7         | TAPESTRY ORD                        |         | .06/24/2019   | PNC CAPITAL MKTS          | .29 000                   | .910          |           | .1,024      | .896                                     | .48                                       | .0                                       | .0  | .48  | .0   | .1,024   | .0                                       | .(114)                           | .(114)                        | .11   |                                  | L  |
| .879369-10-6         | TELEFLEX ORD                        |         | .06/04/2019   | VARIOUS                   | .1,089,000                | .317,898      |           | .219,841    | .197,737                                 | .(69,606)                                 | .0                                       | .0  | .(69,606)  | .0   | .219,841                                       | .0                                       | .98,057                          | .98,057                       | .546  |                                  | L  |
| .880779-10-3         | TEREX ORD                           |         | .06/04/2019   | VARIOUS                   | .4,856,000                | .146,770      |           | .217,027    | .133,880                                 | .83,147                                   | .0                                       | .0  | .83,147  | .0   | .217,027                                       | .0                                       | .(70,257)                        | .(70,257)                     | .534  |                                  | L  |
| .880890-10-8         | TERNUM ADR REPRESENTING TEN ORD     |         | .05/08/2019   | BARCLAYS CAPITAL LE       | .6,097,000                | .153,603      |           | .187,496    | .165,229                                 | .22,267                                   | .0                                       | .0  | .22,267  | .0   | .187,496                                       | .0                                       | .(33,893)                        | .(33,893)                     | .7,316  |                                  | L  |
| .88140M-10-1         | TERRENO REALTY REIT ORD             |         | .04/01/2019   | Adjustment                | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .239  |                                  | L  |
| .882681-10-9         | TEXAS ROADHOUSE ORD                 |         | .04/08/2019   | INSTINET                  | .1,184,000                | .73,372       |           | .75,633     | .70,685                                  | .4,948                                    | .0                                       | .0  | .4,948   | .0   | .75,633  | .0                                       | .(2,261)                         | .(2,261)                      | .355  |                                  | L  |
| .883203-10-1         | TEXTRON ORD                         |         | .06/24/2019   | VARIOUS                   | .11 000                   | .570          |           | .369        | .503                                     | .(137)                                    | .0                                       | .0  | .(137)   | .0   | .369   | .0                                       | .201                             | .201                          | .1  |                                  | L  |
| .883556-10-2         | THERMO FISHER SCIENTIFIC ORD        |         | .03/15/2019   | JP MORGAN SECURITIES INC. | .0 000                    | .0            |           | .0          | .0                                       | .0  | .0                                       | .0  | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .2  |                                  | L  |

## E05.5

STATEMENT AS OF JUNE 30, 2019 OF THE Mount Carmel Health Plan, 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 Ident-ification | Description  | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | 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 Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a) |  |
| .88579Y-10-1          | 3M ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 8.000                     | 1,387          |           | 1,109       | 1,497                                    | (418)                                    | .0  | .0   | (418)  | .0   | 1,109  | .0                                       | 278                              | 278                           | .23   |                                   |  |  |
| .886547-10-8          | TIFFANY ORD  |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .1  |                                   |  |  |
| .89417E-10-9          | TRAVELERS COMPANIES ORD  |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .16   |                                   |  |  |
| .902494-10-3          | TYSON FOODS CL A ORD   |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .1  |                                   |  |  |
| .907818-10-8          | UNION PACIFIC ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 5.000                     | .836           |           | .374        | .686                                     | (318)                                    | .0  | .0   | (318)  | .0   | .374   | .0                                       | .462                             | .462                          | .59   |                                   |  |  |
| .911363-10-9          | UNITED RENTAL ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 8.000                     | 1,037          |           | .837        | .780                                     | .9                                       | .0  | .0   | .9   | .0   | .837   | .0                                       | .199                             | .199                          | .0  |                                   |  |  |
| .913017-10-9          | UNITED TECHNOLOGIES ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 1.000                     | .130           |           | .95         | .106                                     | (12)                                     | .0  | .0   | (12)   | .0   | .95  | .0                                       | .35                              | .35                           | .2  |                                   |  |  |
| .91324P-10-2          | UNITEDHEALTH GRP ORD   |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .78   |                                   |  |  |
| .913903-10-0          | UNIVERSAL HEALTH SERVICES CL B ORD                                     |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .0  |                                   |  |  |
| .918204-10-8          | VF ORD   |             | 06/01/2019    | Unknown           | 406.000                   | 24,417         |           | 24,417      | 28,179                                   | (4,700)                                  | .0  | .0   | (4,700)  | .0   | 24,417   | .0                                       | .0                               | .0                            | .203  |                                   |  |  |
| .91913Y-10-0          | VALERO ENERGY ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 10.000                    | .807           |           | .560        | .718                                     | (194)                                    | .0  | .0   | (194)  | .0   | .560   | .0                                       | .248                             | .248                          | .18   |                                   |  |  |
| .92220P-10-5          | VARIAN MEDICAL SYSTEMS ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 1.000                     | .136           |           | .71         | .112                                     | (43)                                     | .0  | .0   | (43)   | .0   | .71  | .0                                       | .65                              | .65                           | .0  |                                   |  |  |
| .92276F-10-0          | VENTAS REIT ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 3.000                     | .211           |           | .161        | .162                                     | (16)                                     | .0  | .0   | (16)   | .0   | .161   | .0                                       | .50                              | .50                           | .5  |                                   |  |  |
| .92532F-10-0          | VERTEX PHARMACEUTICALS ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 6.000                     | 1,086          |           | .532        | .988                                     | (463)                                    | .0  | .0   | (463)  | .0   | .532   | .0                                       | .554                             | .554                          | .0  |                                   |  |  |
| .92553P-20-1          | VIACOM CL B ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 24.000                    | .730           |           | .917        | .595                                     | .298                                     | .0  | .0   | .298   | .0   | .917   | .0                                       | (187)                            | (187)                         | .13   |                                   |  |  |
| .929089-10-0          | VOYA FINANCIAL ORD   |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .6  |                                   |  |  |
| .929328-10-2          | WSFS FINANCIAL ORD   |             | 06/04/2019    | PNC CAPITAL MKTS  | 5,102.000                 | 208,583        |           | 167,541     | 193,417                                  | (25,876)                                 | .0  | .0   | (25,876)   | .0   | 167,541  | .0                                       | 41,041                           | 41,041                        | 1,173   |                                   |  |  |
| .929740-10-8          | WABTEC ORD   |             | 05/30/2019    | PNC CAPITAL MKTS  | 0.000                     | .0             |           | (1)         | .0                                       | .0                                       | .0  | .0   | .0   | .0   | (1)  | .0                                       | .1                               | .1                            | .0  |                                   |  |  |
| .931142-10-3          | WALMART ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 29.000                    | 3,226          |           | 2,180       | 2,562                                    | (529)                                    | .0  | .0   | (529)  | .0   | 2,180  | .0                                       | 1,046                            | 1,046                         | .69   |                                   |  |  |
| .94106L-10-9          | WASTE MANAGEMENT ORD   |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .1  |                                   |  |  |
| .941848-10-3          | WATERS ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 3.000                     | .637           |           | .316        | .560                                     | (251)                                    | .0  | .0   | (251)  | .0   | .316   | .0                                       | .321                             | .321                          | .0  |                                   |  |  |
| .94946T-10-6          | WELLCARE HEALTH ORD  |             | 04/08/2019    | INSTINET          | 346.000                   | .97,168        |           | 47,240      | 81,687                                   | (34,448)                                 | .0  | .0   | (34,448)   | .0   | 47,240   | .0                                       | 49,928                           | 49,928                        | .0  |                                   |  |  |
| .958102-10-5          | WESTERN DIGITAL ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 39.000                    | 1,600          |           | 2,218       | 1,372                                    | .755                                     | .0  | .0   | .755   | .0   | 2,218  | .0                                       | (618)                            | (618)                         | .38   |                                   |  |  |
| .959802-10-9          | WESTERN UNION ORD  |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .2  |                                   |  |  |
| .96145D-10-5          | WESTROCK ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 5.000                     | .176           |           | .257        | .187                                     | .69                                      | .0  | .0   | .69  | .0   | .257   | .0                                       | (82)                             | (82)                          | .5  |                                   |  |  |
| .962166-10-4          | WEYERHAEUSER REIT  |             | 06/24/2019    | PNC CAPITAL MKTS  | 2.000                     | .52            |           | .56         | .43                                      | .12                                      | .0  | .0   | .12  | .0   | .56  | .0                                       | (5)                              | (5)                           | .7  |                                   |  |  |
| .963320-10-6          | WHIRLPOOL ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 6.000                     | .841           |           | .816        | .595                                     | .163                                     | .0  | .0   | .163   | .0   | .816   | .0                                       | .25                              | .25                           | .24   |                                   |  |  |
| .969457-10-0          | WILLIAMS ORD   |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .15   |                                   |  |  |
| .983134-10-7          | WYNN RESORTS ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 6.000                     | .732           |           | .783        | .589                                     | .189                                     | .0  | .0   | .189   | .0   | .783   | .0                                       | (51)                             | (51)                          | .11   |                                   |  |  |
| .98389B-10-0          | XCEL ENERGY ORD  |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .5  |                                   |  |  |
| .983919-10-1          | XILINX ORD   |             | 06/24/2019    | PNC CAPITAL MKTS  | 9.000                     | 1,014          |           | .412        | .762                                     | (356)                                    | .0  | .0   | (356)  | .0   | .412   | .0                                       | .602                             | .602                          | .7  |                                   |  |  |
| .984121-60-8          | XEROX ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 3.000                     | .104           |           | .89         | .59                                      | .30                                      | .0  | .0   | .30  | .0   | .89  | .0                                       | .15                              | .15                           | .2  |                                   |  |  |
| .G0176J-10-9          | ALLEGION ORD   | C           | 06/24/2019    | PNC CAPITAL MKTS  | 1.000                     | .108           |           | .50         | .79                                      | (30)                                     | .0  | .0   | (30)   | .0   | .50  | .0                                       | .58                              | .58                           | .1  |                                   |  |  |
| .G0177J-10-8          | ALLERGAN ORD   | C           | 06/24/2019    | PNC CAPITAL MKTS  | .31                       | .000           |           | .5          | .332                                     | 2,666                                    | .0  | 1,479  | 1,187  | .0   | .5   | .332                                     | .0                               | (1,316)                       | (1,316)   | .53                               |  |  |
| .G0772R-20-8          | BANK NT BUTTERFIELD AND SON ORD  | D           | 06/04/2019    | PNC CAPITAL MKTS  | 4,605.000                 | 160,224        |           | 172,614     | 144,367                                  | 28,247                                   | .0  | .0   | 28,247   | .0   | 172,614  | .0                                       | (12,389)                         | (12,389)                      | 4,052   |                                   |  |  |
| .G25343-10-7          | COSAN CL A ORD   | C           | 05/08/2019    | VARIOUS           | 10,861.000                | 131,097        |           | 117,999     | .0                                       | .0                                       | .0  | .0   | .0   | .0   | 117,999  | .0                                       | 13,098                           | 13,098                        | .0  |                                   |  |  |
| .G29183-10-3          | EATON ORD  | C           | 06/24/2019    | PNC CAPITAL MKTS  | 12.000                    | .987           |           | .779        | .815                                     | (46)                                     | .0  | .0   | (46)   | .0   | .779   | .0                                       | .208                             | .208                          | .17   |                                   |  |  |
| .G3223R-10-8          | EVEREST RE GROUP ORD   | C           | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .3  |                                   |  |  |
| .G3922B-10-7          | GENPACT ORD  | C           | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .114  |                                   |  |  |
| .G47791-10-1          | INGERSOLL RAND ORD   | C           | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .2  |                                   |  |  |
| .G50871-10-5          | JAZZ PHARMACEUTICALS ORD   | C           | 04/08/2019    | INSTINET          | .627                      | .000           |           | .111        | .871                                     | .77                                      | .723                                      | .34,148  | .0   | .0   | .111   | .871                                     | .0                               | (21,982)                      | (21,982)  | .0                                |  |  |
| .G51502-10-5          | JOHNSON CONTROLS INTERNATIONAL ORD                                     | D           | 06/24/2019    | PNC CAPITAL MKTS  | 153.000                   | 6,186          |           | .6          | .135                                     | 4,450                                    | .0  | .0   | 1,582  | .0   | .6   | .135                                     | .0                               | .51                           | .51   | .74                               |  |  |
| .G6095L-10-9          | APTIV ORD  | D           | 06/24/2019    | PNC CAPITAL MKTS  | 13.000                    | 1,018          |           | .682        | .776                                     | (127)                                    | .0  | .0   | (127)  | .0   | .682   | .0                                       | .336                             | .336                          | .5  |                                   |  |  |
| .G6518L-10-8          | NIELSEN HOLDINGS ORD   |             | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .6  |                                   |  |  |
| .G7945M-10-7          | SEAGATE TECHNOLOGY ORD   | C           | 06/24/2019    | PNC CAPITAL MKTS  | 21.000                    | .994           |           | .1          | .038                                     | .788                                     | .223                                      | .0   | .223   | .0   | .1   | .038                                     | .0                               | (.45)                         | (.45)   | .30                               |  |  |
| .G87110-10-5          | TECHNIPFMC ORD   | D           | 06/24/2019    | PNC CAPITAL MKTS  | 3.000                     | .74            |           | .101        | .58                                      | .42                                      | .0  | .0   | .42  | .0   | .101   | .0                                       | (.27)                            | (.27)                         | .2  |                                   |  |  |
| .G97822-10-3          | PERRIGO ORD  | C           | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .13   |                                   |  |  |
| .H1467J-10-4          | CHUBB ORD  | D           | 04/01/2019    | Adjustment        | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .22   |                                   |  |  |
| .H2906T-10-9          | GARMIN ORD   | C           | 06/24/2019    | PNC CAPITAL MKTS  | 2.000                     | .163           |           | .101        | .119                                     | (28)                                     | .0  | .0   | (28)   | .0   | .101   | .0                                       | .62                              | .62                           | .8  |                                   |  |  |
| .H84989-10-4          | TE CONNECTIVITY ORD  | C           | 06/24/2019    | PNC CAPITAL MKTS  | 9.000                     | .855           |           | .514        | .640                                     | (171)                                    | .0  | .0   | (171)  | .0   | .514   | .0                                       | .341                             | .341                          | .8  |                                   |  |  |
| .N53745-10-0          | LYONDELLBASELL INDUSTRIES CL A ORD                                     | C           | 06/24/2019    | PNC CAPITAL MKTS  | 5.000                     | .435           |           | .401        | .396                                     | (16)                                     | .0  | .0   | (16)   | .0   | .401   | .0                                       | .34                              | .34                           | .10   |                                   |  |  |
| .N59465-10-9          | MYLAN ORD  |             | 06/24/2019    | PNC CAPITAL MKTS  | 7.000                     | .126           |           | .235        | .190                                     | .104                                     | .0  | .61  | .43  | .0   | .235   | .0                                       | (.109)                           | (.109)                        | .0  |                                   |  |  |
| .V7780T-10-3          | ROYAL CARIBBEAN CRUISES ORD  |             | 04/01/2019    | INC               | 0.000                     | .0             |           | .0          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .0   | .0                                       | .0                               | .0                            | .22   |                                   |  |  |
| 9099999.              | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |             |               |                   |                           | 4,388,732      | XXX       | 3,769,030   | 3,271,194                                | (83,129)                                 | 0   | 173,834  | (256,963)  | 0  | 3,769,030                                      | 0  | 619,701                          | 619,701                       | 37,168  | XXX                               | XXX  |  |
| 9799997.              | Total - Common Stocks - Part 4   |             |               |                   |                           | 4,388,732      | XXX       | 3,769,030   | 3,271,194                                | (83,129)                                 | 0   | 173,834  | (256,963)  | 0  | 3,769,030                                      | 0  | 619,701                          | 619,701                       | 37,168  | XXX                               | XXX  |  |

SCHEDULE D - PART 4

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

| 1  | 2           | 3            | 4                | 5                    | 6                               | 7                  | 8         | 9              | 10   | Change In Book/Adjusted Carrying Value             |  |   |   |   | 16  | 17   | 18  | 19                                  | 20   | 21   | 22  |
|--|-------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
|  |             |              |                  |                      |                                 |                    |           |                |  | 11   | 12   | 13  | 14  | 15  |   |  |   |                                     |  |  |   |
| CUSIP<br>Ident-<br>ification                 | Description | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol<br>/Market<br>Indicator<br>(a) |
| 9799998. Total - Common Stocks - Part 5      |             |              |                  |                      |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX  | XXX  | XXX   |
| 9799999. Total - Common Stocks               |             |              |                  |                      |                                 | 4,388,732          | XXX       | 3,769,030      | 3,271,194  | (83,129)   | 0  | 173,834   | (256,963)   | 0   | 3,769,030   | 0  | 619,701                                   | 619,701                             | 37,168   | XXX  | XXX   |
| 9899999. Total - Preferred and Common Stocks |             |              |                  |                      |                                 | 4,388,732          | XXX       | 3,769,030      | 3,271,194  | (83,129)   | 0  | 173,834   | (256,963)   | 0   | 3,769,030   | 0  | 619,701                                   | 619,701                             | 37,168   | XXX  | XXX   |
| 9999999 - Totals                             |             |              |                  |                      |                                 | 12,802,838         | XXX       | 12,374,732     | 8,846,333  | (83,129)   | (13,410)   | 173,834   | (270,373)   | 0   | 12,198,705  | 0  | 583,834                                   | 583,834                             | 168,175  | XXX  | XXX   |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open  
**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**



SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1  | 2    | 3                | 4  | 5  | Book Balance at End of Each Month<br>During Current Quarter |              |             | 9   |
|--|------|------------------|--|--|---|--------------|-------------|-----|
|  |      |                  |  |  | 6   | 7            | 8           |     |
|  |      |                  |  |  | First Month   | Second Month | Third Month |     |
| Depository   | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |   |              |             | *   |
| PNC Bank Columbus, Ohio  | 0    | 0.000            | 0  | 0  | (4,479,500)   | (4,239,813)  | (5,310,503) | XXX |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories      | XXX  | XXX              |  |  |   |              |             | XXX |
| 0199999. Totals - Open Depositories  | XXX  | XXX              | 0  | 0  | (4,479,500)   | (4,239,813)  | (5,310,503) | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX  | XXX              |  |  |   |              |             | XXX |
| 0299999. Totals - Suspended Depositories   | XXX  | XXX              | 0  | 0  | 0   | 0            | 0           | XXX |
| 0399999. Total Cash on Deposit   | XXX  | XXX              | 0  | 0  | (4,479,500)   | (4,239,813)  | (5,310,503) | XXX |
| 0499999. Cash in Company's Office  | XXX  | XXX              | XXX  | XXX  |   |              |             | XXX |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
|  |      |                  |  |  |   |              |             |     |
| 0599999. Total - Cash  | XXX  | XXX              | 0  | 0  | (4,479,500)   | (4,239,813)  | (5,310,503) | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1           | 2  | 3    | 4             | 5                | 6             | 7                            | 8                                  | 9                           |
|-------------|--|------|---------------|------------------|---------------|------------------------------|------------------------------------|-----------------------------|
| CUSIP       | Description  | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
|             | PNC REPURCHASE AGREEMENT   |      | 06/29/2019    |                  | 07/01/2019    | 85,770,480                   |                                    | 4,074                       |
| 0199999     | Subtotal - Bonds - U.S. Governments - Issuer Obligations   |      |               |                  |               | 85,770,480                   | 0                                  | 4,074                       |
| 0599999     | Total - U.S. Government Bonds  |      |               |                  |               | 85,770,480                   | 0                                  | 4,074                       |
| 1099999     | Total - All Other Government Bonds   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 1799999     | Total - U.S. States, Territories and Possessions Bonds   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2499999     | Total - U.S. Political Subdivisions Bonds  |      |               |                  |               | 0                            | 0                                  | 0                           |
|             | FEDERAL NATIONAL MORTGAGE ASSOCIATION  |      | 06/12/2019    | 0.000            | 08/30/2019    | 2,291,600                    | 0                                  | 2,654                       |
|             | FEDERAL NATIONAL MORTGAGE ASSOCIATION  |      | 06/10/2019    | 0.000            | 09/04/2019    | 1,394,334                    | 0                                  | 1,826                       |
| 2599999     | Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations  |      |               |                  |               | 3,685,934                    | 0                                  | 4,479                       |
| 3199999     | Total - U.S. Special Revenues Bonds  |      |               |                  |               | 3,685,934                    | 0                                  | 4,479                       |
|             | Chariot Funding LLC  |      | 04/16/2019    | 0.000            | 07/08/2019    | 324,841                      | 0                                  | 1,729                       |
|             | Chevron Corporation  |      | 06/17/2019    | 0.000            | 09/12/2019    | 1,393,527                    | 0                                  | 1,241                       |
|             | TIWDC Enterprise 18 Corp.  |      | 06/12/2019    | 0.000            | 08/23/2019    | 597,915                      | 0                                  | 747                         |
|             | Exxon Mobil Corporation  |      | 06/13/2019    | 0.000            | 08/16/2019    | 1,296,130                    | 0                                  | 1,514                       |
|             | Exxon Mobil Corporation  |      | 06/11/2019    | 0.000            | 08/29/2019    | 996,149                      | 0                                  | 1,240                       |
|             | International Business Machines Corporat   |      | 05/15/2019    | 0.000            | 08/01/2019    | 698,523                      | 0                                  | 2,239                       |
|             | MetLife Short Term Funding LLC   |      | 06/04/2019    | 0.000            | 07/11/2019    | 499,668                      | 0                                  | 896                         |
|             | MetLife Short Term Funding LLC   |      | 05/16/2019    | 0.000            | 07/22/2019    | 949,502                      | 0                                  | 1,091                       |
|             | New York Life Capital Corporation  |      | 04/04/2019    | 0.000            | 07/01/2019    | 866,000                      | 0                                  | 5,250                       |
|             | Nieuw Amsterdam Receivables Corporation  |      | 04/09/2019    | 0.000            | 07/02/2019    | 999,930                      | 0                                  | 5,833                       |
|             | Nieuw Amsterdam Receivables Corporation  |      | 06/05/2019    | 0.000            | 07/05/2019    | 499,865                      | 0                                  | 878                         |
|             | Nieuw Amsterdam Receivables Corporation  |      | 05/01/2019    | 0.000            | 07/17/2019    | 499,438                      | 0                                  | 2,143                       |
|             | PepsiCo, Inc.  |      | 06/25/2019    | 0.000            | 08/05/2019    | 498,911                      | 0                                  | 187                         |
|             | Walmart Inc.   |      | 06/19/2019    | 0.000            | 07/31/2019    | 1,497,088                    | 0                                  | 1,165                       |
|             | Walmart Inc.   |      | 06/13/2019    | 0.000            | 08/16/2019    | 797,649                      | 0                                  | 920                         |
| 3299999     | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                          |      |               |                  |               | 11,815,135                   | 0                                  | 27,074                      |
|             | Gotham Funding Corporation   |      | 06/18/2019    | 0.000            | 07/18/2019    | 399,552                      | 0                                  | 342                         |
|             | Liberty Street Funding LLC   |      | 06/11/2019    | 0.000            | 08/05/2019    | 1,496,573                    | 0                                  | 1,860                       |
| 3599999     | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |      |               |                  |               | 1,896,125                    | 0                                  | 2,203                       |
| 3899999     | Total - Industrial and Miscellaneous (Unaffiliated) Bonds  |      |               |                  |               | 13,711,260                   | 0                                  | 29,277                      |
| 4899999     | Total - Hybrid Securities  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 5599999     | Total - Parent, Subsidiaries and Affiliates Bonds  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 6099999     | Subtotal - SVO Identified Funds  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 6599999     | Subtotal - Bank Loans  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 7799999     | Total - Issuer Obligations   |      |               |                  |               | 101,271,549                  | 0                                  | 35,628                      |
| 7899999     | Total - Residential Mortgage-Backed Securities   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 7999999     | Total - Commercial Mortgage-Backed Securities  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 8099999     | Total - Other Loan-Backed and Structured Securities  |      |               |                  |               | 1,896,125                    | 0                                  | 2,203                       |
| 8199999     | Total - SVO Identified Funds   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 8299999     | Total - Bank Loans   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 8399999     | Total Bonds  |      |               |                  |               | 103,167,674                  | 0                                  | 37,830                      |
| 316175-50-4 | FIDELITY IMM:TRS I   |      | 06/28/2019    | 2.330            |               | 3,885,078                    | 8,021                              | 2,331                       |
| 316175-50-4 | FIDELITY IMM:TRS I   | SD   | 06/10/2019    | 2.330            |               | 17,287                       | 28                                 | 97                          |
| 8599999     | Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO                                       |      |               |                  |               | 3,902,365                    | 8,049                              | 2,428                       |
| 8899999     | Total Cash Equivalents   |      |               |                  |               | 107,070,039                  | 8,049                              | 40,258                      |