



HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc.

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

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, Columbus, OH, US 43213  
(Street and Number) (City or Town, State, Country and Zip Code)

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

Mail Address 6150 East Broad Street, EE320, Columbus, OH, US 43213  
(Street and Number or P.O. Box) (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, 614-546-3211  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact David Lee Vis, 614-546-3211  
(Name) (Area Code) (Telephone Number)  
David.Vis@medigold.com, 614-546-3131  
(E-mail Address) (FAX Number)

OFFICERS

|             |                                 |                       |                                  |
|-------------|---------------------------------|-----------------------|----------------------------------|
| President   | <u>John Charles Randolph</u>    | Secretary & Treasurer | <u>Joseph Jerome Patrick Jr.</u> |
| Board Chair | <u>Daniel James Wendorff MD</u> | Vice President & CFO  | <u>David Lee Vis</u>             |

OTHER

Trisha Anne Whetstone, Assistant Secretary

DIRECTORS OR TRUSTEES

|  |                                     |                              |
|--|-------------------------------------|------------------------------|
| <u>Cynthia Mauro Dellecker</u>               | <u>Sister Barbara Ann Hahl, CSC</u> | <u>Lorraine Leigh Lutton</u> |
| <u>Stephen Michael Lundregan</u>             | <u>Joseph Jerome Patrick, Jr</u>    | <u>John Charles Randolph</u> |
| <u>Daniel James Wendorff, MD Chairperson</u> | <u>Todd Daniel Fox</u>              |                              |

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.

|   |  |  |
|---|--|--|
| <u>John Charles Randolph</u><br>President & CEO | <u>Joseph Jerome Patrick, Jr.</u><br>Secretary & Treasurer | <u>David Lee Vis</u><br>Vice President & CFO |
|---|--|--|

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 .....05/13/2022  
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 .....  | 246,403,352            |                         | 246,403,352                               | 222,236,176   |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  |                        |                         | 0   | 0   |
| 2.2 Common stocks .....   | 133,041,279            |                         | 133,041,279                               | 138,561,828   |
| 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 (\$ .....2,842,998 ), cash equivalents<br>(\$ .....39,557,846 ) and short-term<br>investments (\$ .....38,480,971 ) .....                           | 80,881,815             |                         | 80,881,815                                | 94,233,238  |
| 6. Contract loans (including \$ ..... premium notes) .....  |                        |                         | 0   | 0   |
| 7. Derivatives .....  |                        |                         | 0   | 0   |
| 8. Other invested assets .....  |                        |                         | 0   | 0   |
| 9. Receivables for securities .....   | 80,667                 |                         | 80,667                                    | 315,452   |
| 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) .....   | 460,407,113            | 0                       | 460,407,113                               | 455,346,694   |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         | 0   | 0   |
| 14. Investment income due and accrued .....   | 1,522,818              |                         | 1,522,818                                 | 1,392,406   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 630,659                | 1,405                   | 629,254                                   | 744,518   |
| 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 .....  | 1,714,985              |                         | 1,714,985                                 | 390,625   |
| 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>(\$ ..... ) .....   | 1,545,345              | 1,545,345               | 0   | 0   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         | 0   | 0   |
| 23. Receivables from parent, subsidiaries and affiliates .....  |                        |                         | 0   | 510,663   |
| 24. Health care (\$ ..... ) and other amounts receivable .....  | 11,267,501             | 329,879                 | 10,937,622                                | 11,362,303  |
| 25. Aggregate write-ins for other than invested assets .....  | 122,167                | 0                       | 122,167                                   | 65  |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 477,210,588            | 1,876,629               | 475,333,959                               | 469,747,274   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  |                        |                         | 0   | 0   |
| 28. Total (Lines 26 and 27)   | 477,210,588            | 1,876,629               | 475,333,959                               | 469,747,274   |
| 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 .....  | 121,999                |                         | 121,999                                   | 65  |
| 2502. CVG Gap Recoverable .....   | 168                    |                         | 168                                       | 0   |
| 2503. ....  |                        |                         |   |   |
| 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)   | 122,167                | 0                       | 122,167                                   | 65  |

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) .....   | 35,497,483     |                | 35,497,483  | 35,993,862  |
| 2. Accrued medical incentive pool and bonus amounts .....  | 17,268,865     |                | 17,268,865  | 14,549,844  |
| 3. Unpaid claims adjustment expenses .....   | 680,696        |                | 680,696     | 737,315     |
| 4. Aggregate health policy reserves, including the liability of<br>\$ .....0 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 .....  | 276,063        |                | 276,063     | 127,402     |
| 9. General expenses due or accrued .....   | 4,930,540      |                | 4,930,540   | 4,994,573   |
| 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 .....   | 5,502,031      |                | 5,502,031   | 5,225,446   |
| 16. Derivatives .....  |                |                | 0           | 0           |
| 17. Payable for securities .....   | 1,601,066      |                | 1,601,066   | 372,837     |
| 18. Payable for securities lending .....   |                |                | 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) .....  | 7,627,022      | 0              | 7,627,022   | 7,358,843   |
| 24. Total liabilities (Lines 1 to 23) .....  | 73,383,766     | 0              | 73,383,766  | 69,360,122  |
| 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            | 60,288,484  | 56,198,088  |
| 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            | 341,661,709 | 344,189,064 |
| 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            | 401,950,193 | 400,387,152 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33)   | XXX            | XXX            | 475,333,959 | 469,747,274 |
| DETAILS OF WRITE-INS   |                |                |             |             |
| 2301. Due to CMS RAPS Delete .....   | 17,772,026     |                | 17,772,026  | 17,772,026  |
| 2302. 2020 Part D Estimate .....   | (2,586,129)    |                | (2,586,129) | (3,985,134) |
| 2303. 2021 Part D Estimate .....   | (3,092,040)    |                | (3,092,040) | (3,092,040) |
| 2398. Summary of remaining write-ins for Line 23 from overflow page .....  | (4,466,835)    | 0              | (4,466,835) | (3,336,009) |
| 2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)  | 7,627,022      | 0              | 7,627,022   | 7,358,843   |
| 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                     | 123,226     | 129,460               | 511,038                         |
| 2. Net premium income ( including \$ ..... non-health<br>premium income).....  | XXX                     | 137,843,411 | 139,229,292           | 563,431,750                     |
| 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           | 0                     | 0                               |
| 7. Aggregate write-ins for other non-health revenues .....   | XXX                     | 0           | 0                     | 0                               |
| 8. Total revenues (Lines 2 to 7) .....   | XXX                     | 137,843,411 | 139,229,292           | 563,431,750                     |
| <b>Hospital and Medical:</b>   |                         |             |                       |                                 |
| 9. Hospital/medical benefits .....   |                         | 68,688,032  | 64,253,398            | 262,395,830                     |
| 10. Other professional services .....  |                         | 35,960,871  | 35,596,705            | 155,021,968                     |
| 11. Outside referrals .....  |                         |             |                       |                                 |
| 12. Emergency room and out-of-area .....   |                         |             |                       |                                 |
| 13. Prescription drugs .....   |                         | 9,941,446   | 13,515,231            | 39,829,348                      |
| 14. Aggregate write-ins for other hospital and medical .....   | 0                       | 0           | 0                     | 0                               |
| 15. Incentive pool, withhold adjustments and bonus amounts .....   |                         | 7,043,512   | 9,120,383             | 29,054,516                      |
| 16. Subtotal (Lines 9 to 15) .....   | 0                       | 121,633,861 | 122,485,717           | 486,301,662                     |
| <b>Less:</b>   |                         |             |                       |                                 |
| 17. Net reinsurance recoveries .....   |                         | 1,853,749   | 222,291               | 1,136,009                       |
| 18. Total hospital and medical (Lines 16 minus 17) .....   | 0                       | 119,780,112 | 122,263,426           | 485,165,653                     |
| 19. Non-health claims (net) .....  |                         |             |                       |                                 |
| 20. Claims adjustment expenses, including \$ .....2,329,715 cost<br>containment expenses .....   |                         | 4,048,989   | 4,027,601             | 17,527,128                      |
| 21. General administrative expenses .....  |                         | 8,370,840   | 8,670,554             | 36,235,418                      |
| 22. Increase in reserves for life and accident and health contracts<br>(including \$ ..... increase in reserves for life only) .....           |                         |             |                       | (2,500,000)                     |
| 23. Total underwriting deductions (Lines 18 through 22).....   | 0                       | 132,199,941 | 134,961,581           | 536,428,199                     |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) .....   | XXX                     | 5,643,470   | 4,267,711             | 27,003,551                      |
| 25. Net investment income earned .....   |                         | 1,445,176   | 1,003,547             | 4,255,952                       |
| 26. Net realized capital gains (losses) less capital gains tax of<br>\$ .....  |                         | 695,394     | 1,705,926             | 6,879,022                       |
| 27. Net investment gains (losses) (Lines 25 plus 26) .....   | 0                       | 2,140,570   | 2,709,473             | 11,134,974                      |
| 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                     | 7,784,040   | 6,977,184             | 38,138,525                      |
| 31. Federal and foreign income taxes incurred .....  | XXX                     |             |                       |                                 |
| 32. Net income (loss) (Lines 30 minus 31) .....  | XXX                     | 7,784,040   | 6,977,184             | 38,138,525                      |
| <b>DETAILS OF WRITE-INS</b>  |                         |             |                       |                                 |
| 0601. ....   | XXX                     |             |                       | 0                               |
| 0602. ....   | XXX                     |             | 0                     | 0                               |
| 0603. ....   | XXX                     |             |                       |                                 |
| 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           | 0                     | 0                               |
| 0701. ....   | XXX                     |             |                       | 0                               |
| 0702. ....   | XXX                     |             | 0                     | 0                               |
| 0703. ....   | XXX                     |             |                       |                                 |
| 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                     | 0                               |
| 1403. ....   |                         |             | 0                     | 0                               |
| 1498. Summary of remaining write-ins for Line 14 from overflow page .....  | 0                       | 0           | 0                     | 0                               |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....  | 0                       | 0           | 0                     | 0                               |
| 2901. ....   |                         |             |                       | 0                               |
| 2902. ....   |                         |             |                       |                                 |
| 2903. ....   |                         |             |                       |                                 |
| 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.....                                      | 400,387,152                  | 344,155,219                | 344,155,219                          |
| 34. Net income or (loss) from Line 32 .....  | 7,784,040                    | 6,977,184                  | 38,138,525                           |
| 35. Change in valuation basis of aggregate policy and claim reserves .....             |                              |                            |                                      |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... | (10,358,018)                 | 1,473,791                  | 4,979,763                            |
| 37. Change in net unrealized foreign exchange capital gain or (loss) .....             |                              |                            |                                      |
| 38. Change in net deferred income tax .....  |                              |                            |                                      |
| 39. Change in nonadmitted assets .....   | 46,623                       | 215,884                    | 595,247                              |
| 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                                    |
| 44.2 Transferred from surplus (Stock Dividend).....                                    | 0                            | 0                          | 0                                    |
| 44.3 Transferred to surplus.....   |                              |                            |                                      |
| 45. Surplus adjustments:   |                              |                            |                                      |
| 45.1 Paid in .....   | 4,090,396                    | 502,295                    | 12,518,398                           |
| 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                          | 0                                    |
| 48. Net change in capital & surplus (Lines 34 to 47) .....                             | 1,563,041                    | 9,169,154                  | 56,231,933                           |
| 49. Capital and surplus end of reporting period (Line 33 plus 48)                      | 401,950,193                  | 353,324,373                | 400,387,152                          |
| DETAILS OF WRITE-INS   |                              |                            |                                      |
| 4701. ....   |                              |                            |                                      |
| 4702. ....   |                              |                            |                                      |
| 4703. ....   |                              |                            |                                      |
| 4798. Summary of remaining write-ins for Line 47 from overflow page .....              | 0                            | 0                          | 0                                    |
| 4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)                        | 0                            | 0                          | 0                                    |

STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

CASH FLOW

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 138,108,297                  | 139,443,431                | 560,922,890                          |
| 2. Net investment income .....  | 1,531,502                    | 1,099,519                  | 4,224,288                            |
| 3. Miscellaneous income .....   | 0                            | 0                          | 0                                    |
| 4. Total (Lines 1 to 3) .....   | 139,639,799                  | 140,542,950                | 565,147,178                          |
| 5. Benefit and loss related payments .....  | 118,478,185                  | 121,830,123                | 496,501,521                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 12,540,481                   | 11,827,727                 | 55,300,165                           |
| 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) .....   | 131,018,666                  | 133,657,850                | 551,801,686                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | 8,621,133                    | 6,885,100                  | 13,345,492                           |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 21,290,877                   | 19,923,847                 | 44,619,425                           |
| 12.2 Stocks .....   | 5,528,289                    | 6,702,910                  | 35,817,390                           |
| 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 .....                                       | (8,396)                      | (241)                      | (12,931)                             |
| 12.7 Miscellaneous proceeds .....   | 1,463,014                    | 367,088                    | 311,631                              |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 28,273,784                   | 26,993,604                 | 80,735,515                           |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 45,634,598                   | 20,881,063                 | 131,165,660                          |
| 13.2 Stocks .....   | 9,702,161                    | 7,444,246                  | 62,065,470                           |
| 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                            | 0                          | 206,369                              |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 55,336,759                   | 28,325,309                 | 193,437,499                          |
| 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) .....   | (27,062,975)                 | (1,331,705)                | (112,701,984)                        |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....   | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....   | 4,090,396                    | 502,295                    | 12,518,398                           |
| 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) .....  | 1,000,023                    | (341,482)                  | 921,911                              |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 5,090,419                    | 160,813                    | 13,440,309                           |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                   | (13,351,423)                 | 5,714,208                  | (85,916,183)                         |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 94,233,238                   | 180,149,421                | 180,149,421                          |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 80,881,815                   | 185,863,630                | 94,233,238                           |

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

|               |   |   |   |
|---------------|---|---|---|
| 20.0001. .... | 0 | 0 | 0 |
|---------------|---|---|---|

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 .....  | 41,798         | 0                                     | 0              | 0                               | 0                       | 0                       | 0   | 41,798                           | 0                              | 0               |
| 2. First Quarter .....                                     | 40,825         |                                       |                |                                 |                         |                         |   | 40,825                           |                                |                 |
| 3. Second Quarter .....                                    | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 4. Third Quarter .....                                     | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 5. Current Year  | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 6. Current Year Member Months                              | 123,226        |                                       |                |                                 |                         |                         |   | 123,226                          |                                |                 |
| Total Member Ambulatory Encounters for Period:             |                |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 7. Physician .....   | 80,606         |                                       |                |                                 |                         |                         |   | 80,606                           |                                |                 |
| 8. Non-Physician .....                                     | 26,869         |                                       |                |                                 |                         |                         |   | 26,869                           |                                |                 |
| 9. Total   | 107,475        | 0                                     | 0              | 0                               | 0                       | 0                       | 0   | 107,475                          | 0                              | 0               |
| 10. Hospital Patient Days Incurred                         | 24,232         |                                       |                |                                 |                         |                         |   | 24,232                           |                                |                 |
| 11. Number of Inpatient Admissions                         | 2,624          |                                       |                |                                 |                         |                         |   | 2,624                            |                                |                 |
| 12. Health Premiums Written (a) .....                      | 137,992,071    |                                       |                |                                 |                         |                         |   | 137,992,071                      |                                |                 |
| 13. Life Premiums Direct .....                             | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 14. Property/Casualty Premiums Written .....               | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 15. Health Premiums Earned .....                           | 137,843,411    |                                       |                |                                 |                         |                         |   | 137,843,411                      |                                |                 |
| 16. Property/Casualty Premiums Earned .....                | 0              |                                       |                |                                 |                         |                         |   |                                  |                                |                 |
| 17. Amount Paid for Provision of Health Care Services..... | 119,103,495    |                                       |                |                                 |                         |                         |   | 119,103,495                      |                                |                 |
| 18. Amount Incurred for Provision of Health Care Services  | 121,633,861    |                                       |                |                                 |                         |                         |   | 121,633,861                      |                                |                 |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ .....137,992,071

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



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 .....                     | 31,648,943  | 81,584,036  | 876,035  | 34,621,448  | 32,524,978  | 35,993,862   |
| 7. Title XIX - Medicaid .....                       |   |   |  |   | 0   | 0  |
| 8. Other health .....                               |   |   |  |   | 0   | 0  |
| 9. Health subtotal (Lines 1 to 8) .....             | 31,648,943  | 81,584,036  | 876,035  | 34,621,448  | 32,524,978  | 35,993,862   |
| 10. Healthcare receivables (a) .....                |   |   |  |   | 0   | 0  |
| 11. Other non-health .....                          |   |   |  |   | 0   | 0  |
| 12. Medical incentive pools and bonus amounts ..... | 825,208   | 3,499,283   | 16,136,245   | 1,132,620   | 16,961,453  | 14,549,844   |
| 13. Totals (Lines 9-10+11+12)                       | 32,474,151  | 85,083,319  | 17,012,280   | 35,754,068  | 49,486,431  | 50,543,706   |

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

## 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 # | 2022        | 2021        |
|---|--------|-------------|---------------|-------------|-------------|
| <b>NET INCOME</b>   |        |             |               |             |             |
| (1) State basis (Page 4, Line 32, Columns 2 & 4) .....                        | XXX    | XXX         | XXX           | 7,784,040   | 38,138,525  |
| (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           | 7,784,040   | 38,138,525  |
| <b>SURPLUS</b>  |        |             |               |             |             |
| (5) State basis (Page 3, Line 33, Columns 3 & 4) .....                        | XXX    | XXX         | XXX           | 401,950,193 | 400,387,152 |
| (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           | 401,950,193 | 400,387,152 |

#### 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.

## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

(7) The Company carries its investments in Mount Carmel Health Plan of Idaho, Inc. (MCHP-ID), Mount Carmel Health Plan of New York, Inc. (MCHP-NY), and Mount Carmel Health Plan of Connecticut (MCHP-CT) at their statutory capital plus surplus values.

(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

STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

D. Loan-Backed Securities

|   | 1<br>Amortized Cost Basis<br>Before<br>Other-than-Temporary<br>Impairment | 2<br>Other-than-Temporary<br>Impairment<br>Recognized<br>in Loss | 3<br>Fair Value<br>1 - 2 |
|---|---|--|--------------------------|
| (2) OTTI recognized 1st Quarter   |   |  |                          |
| a. Intent to sell .....   |   |  | 0                        |
| b. Inability or lack of intent to retain the investment<br>in the security for a period of time sufficient to<br>recover the amortized cost basis ..... |   |  | 0                        |
| c. Total 1st Quarter .....  | 0   | 0  | 0                        |
| OTTI recognized 2nd Quarter   |   |  |                          |
| d. Intent to sell .....   |   |  | 0                        |
| e. Inability or lack of intent to retain the investment<br>in the security for a period of time sufficient to<br>recover the amortized cost basis ..... |   |  | 0                        |
| f. Total 2nd Quarter .....  | 0   | 0  | 0                        |
| OTTI recognized 3rd Quarter   |   |  |                          |
| g. Intent to sell .....   |   |  | 0                        |
| h. Inability or lack of intent to retain the investment<br>in the security for a period of time sufficient to<br>recover the amortized cost basis ..... |   |  | 0                        |
| i. Total 3rd Quarter .....  | 0   | 0  | 0                        |
| OTTI recognized 4th Quarter   |   |  |                          |
| j. Intent to sell .....   | 0   | 0  | 0                        |
| k. Inability or lack of intent to retain the investment<br>in the security for a period of time sufficient to<br>recover the amortized cost basis ..... | 0   | 0  | 0                        |
| l. Total 4th Quarter .....  | 0   | 0  | 0                        |
| m. Annual Aggregate Total .....   |   | 0  |                          |

(3)

| 1     | 2  | 3   | 4  | 5  | 6                             | 7  |
|-------|--|---|--|--|-------------------------------|--|
| CUSIP | Book/Adjusted<br>Carrying Value<br>Amortized Cost<br>Before Current<br>Period OTTI | Present Value of<br>Projected Cash<br>Flows | Recognized<br>Other-Than-<br>Temporary<br>Impairment | Amortized Cost<br>After Other-Than-<br>Temporary<br>Impairment | Fair Value at<br>time of OTTI | Date of<br>Financial<br>Statement<br>Where<br>Reported |
| Total | XXX  | XXX   | 0  | XXX  | XXX                           | XXX  |

(4)

|   |            |
|---|------------|
| a. The aggregate amount of unrealized losses:                             |            |
| 1. Less than 12 Months .....  | 697,968    |
| 2. 12 Months or Longer .....  | 0          |
| b. The aggregate related fair value of securities with unrealized losses: |            |
| 1. Less than 12 Months .....  | 32,620,092 |
| 2. 12 Months or Longer .....  | 0          |

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

Not Applicable

I. Reserve Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable



**STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.**

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  | 478,902  | 479,233  | (331)                                       | 0   | 478,902  | 0.100   | 0.101  |
| 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   | 478,902  | 479,233  | (331)                                       | 0   | 478,902  | 0.100   | 0.101  |

(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.

# STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

|  | 1   | 2          | 3  | 4   |
|--|---|------------|--|---|
| Collateral Assets  | Book/Adjusted<br>Carrying Value<br>(BACV) | Fair Value | % of BACV to<br>Total Assets<br>(Admitted and<br>Nonadmitted)* | % of BACV to<br>Total Admitted Assets<br>** |
| a. Cash, Cash Equivalents and Short-Term Investments ..... | .....                                     | .....      | 0.000 %  | 0.000 %                                     |
| 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<br>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 and Medicaid Services ..... | 11,097,391                 | 11,097,391     | 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 and Medicaid Services ..... | 18,721,961                 | 11,097,391     | 7,624,570   |

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

## O. 5GI Securities

Not Applicable

## P. Short Sales

Not Applicable

## Q. Prepayment Penalty and Acceleration Fees

|  | General Account |
|--|-----------------|
| 1. Number of CUSIPs .....                      | 1               |
| 2. Aggregate Amount of Investment Income ..... | (3)             |

# STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

| Asset Type                      | Percent Share |
|---------------------------------|---------------|
| (1) Cash .....                  | 3.0%          |
| (2) Cash Equivalents .....      | 49.0%         |
| (3) Short-Term Investments..... | 48.0%         |
| (4) Total .....                 | 100.0%        |

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

## 8. Derivative Investments

A - B 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 \$935,738 on March 31, 2022.

The Company also provides by agreement certain management, administrative, and marketing services to Mount Carmel Health Insurance Company ("MCHIC"), Mount Carmel Health Plan of Idaho, Inc. ("MCHP-ID"), and Mount Carmel Health Plan of New York, Inc. ("MCHP-NY"). Amounts related to services provided by the Company were \$467,765 on March 31, 2022.

In 2018, the Company made a capital contribution of \$2,124,262 to MCHP-ID, a wholly owned subsidiary. A capital contribution of \$1,031,065 to MCHP-ID was made in first quarter 2022. As of March 31, 2022, the investment in MCHP-ID is valued at \$6,048,295.

During February 2020, the Company obtained license in New York to write Medicare business and made a \$21,800,795 capital contribution to Mount Carmel Health Plan of New York ("MCHP-NY"). The Company started writing business in New York on January 1, 2022. A capital contribution of \$729,576 to MCHP-NY was made in first quarter 2022. As of March 31, 2022, the investment in MCHP of New York is valued at \$22,763,947.

During April 2022, the Company obtained license in Connecticut to write Medicare business. A capital contribution of \$2,000,000 to Mount Carmel Health Plan of Connecticut ("MCHP-CT") was made in first quarter 2022. The Company will start writing business in Connecticut on January 1, 2023.

- D. The Company owed \$5,502,031 to Mount Carmel Health System (MCHS) and its affiliates as of March 31, 2022.
- 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.
- 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.
- H. Not Applicable
- I. Not Applicable
- J. Not Applicable
- K. Not Applicable
- L. Not Applicable

**STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.**

**M. All SCA Investments**

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

| SCA Entity   | Percentage of SCA Ownership | Gross Amount      | Admitted Amount   | Nonadmitted Amount |
|--|-----------------------------|-------------------|-------------------|--------------------|
| <b>a. SSAP No. 97 8a Entities</b>                                    |                             |                   |                   |                    |
| Mount Carmel Health Plan of Idaho, Inc. ....                         | 100.0                       | 6,048,295         | 6,048,295         | 0                  |
| Mount Carmel Health Plan of New York, Inc. ....                      | 100.0                       | 22,763,947        | 22,763,947        | 0                  |
| Mount Carmel Health Plan of Connecticut, Inc. ....                   | 100.0                       | 2,000,000         | 2,000,000         | 0                  |
| ..... Total SSAP No. 97 8a Entities                                  | XXX                         | 30,812,242        | 30,812,242        | 0                  |
| <b>b. SSAP No. 97 8b(ii) Entities</b>                                |                             |                   |                   |                    |
| Total SSAP No. 97 8b(ii) Entities                                    | XXX                         | 0                 | 0                 | 0                  |
| <b>c. SSAP No. 97 8b(iii) Entities</b>                               |                             |                   |                   |                    |
| Total SSAP No. 97 8b(iii) Entities                                   | XXX                         | 0                 | 0                 | 0                  |
| <b>d. SSAP No. 97 8b(iv) Entities</b>                                |                             |                   |                   |                    |
| Total SSAP No. 97 8b(iv) Entities                                    | XXX                         | 0                 | 0                 | 0                  |
| <b>e. Total SSAP No. 97 8b Entities (except 8b entities) (b+c+d)</b> | <b>XXX</b>                  | <b>0</b>          | <b>0</b>          | <b>0</b>           |
| <b>f. Aggregate Total (a+ e)</b>                                     | <b>XXX</b>                  | <b>30,812,242</b> | <b>30,812,242</b> | <b>0</b>           |

**(2) NAIC Filing Response Information**

Not Applicable

**N. Investment in Insurance SCAs**

Not Applicable

**O. SCA or SSAP 48 Entity Loss Tracking**

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.

# STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

## 14. Liabilities, Contingencies and Assessments

### A. Contingent Commitments

Not Applicable

### 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 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. Based on information received through the submission date of these statutory financial statements, 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.

The Company is not aware of any other material contingent liabilities as of March 31, 2022.

## 15. 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

# STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

## 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

## 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 and cash Equivalents .....                  | 38,127,272         | 4,273,573         | 0         | 0                     | 42,400,845         |
| Common Stock .....                               | 106,231,388        | 26,809,892        | 0         | 0                     | 133,041,280        |
| <b>Total assets at fair value/NAV</b>            | <b>144,358,660</b> | <b>31,083,465</b> | <b>0</b>  | <b>0</b>              | <b>175,442,125</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> | 0                                      | 0                      | 0                        | 0   | 0  | 0         | 0         | 0     | 0           | 0                                      |

| 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> | 0                                      | 0                      | 0                        | 0   | 0  | 0         | 0         | 0     | 0           | 0                                      |

## 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 ..... | 42,400,309           | 42,400,845      | 38,127,272  | 4,273,573   | 0         | 0                     |                                  |
| Common Stock .....              | 133,041,280          | 133,041,280     | 106,231,388 | 26,809,892  | 0         | 0                     |                                  |
| Bonds .....                     | 279,624,047          | 284,884,323     | 105,376,709 | 179,507,614 | 0         | 0                     |                                  |

## D. Not Practicable to Estimate Fair Value

| Type or Class of Financial Instrument         | Carrying Value | Effective Interest Rate | Maturity Date | Explanation   |
|---|----------------|-------------------------|---------------|---|
| Mount Carmel Health Plan of Idaho, Inc. ....  | 6,048,295      |                         |               | Carrying this common stock at a net equity value .. |
| Mount Carmel Health Plan of New York, Inc. .  | 22,763,947     |                         |               | Carrying this common stock at a net equity value .. |
| Mount Carmel Health Plan of Connecticut, Inc. | 2,000,000      |                         |               | Carrying this common stock at a net equity value .. |

## 21. Other Items

# STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

- 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
- F. Subprime-Mortgage-Related Risk Exposure  
Not Applicable
- G. Retained Assets  
Not Applicable
- H. Insurance-Linked Securities (ILS) Contracts  
Not Applicable
- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy  
Not Applicable

## 22. Events Subsequent

### Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 12, 2022 for the statutory statement filed on May 13, 2022.

The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at March 31, 2022, which would have a material effect on its financial condition.

### Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 12, 2022 for the statutory statement filed on May 13, 2022.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at March 31, 2022, 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  
Not Applicable
- 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

Primarily during Q2 CY2020, the Company experienced lower Part C utilization as a result of impact of COVID 19 on members willingness and ability to receive medical care. The Company is subject to minimum Medical Loss Ratio (MLR) percentage requirement under ACA legislation that requires health plans to spend 85% of premiums on overall medical care and other qualifying expenses. As of December 31, 2021, the plan prepared a "high level" computation of potential estimated liability for minimum MLR% regulations. Such analysis indicated no potential liability as of December 31, 2021. The plan will continue to monitor the liability and will adjust accordingly.

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

Not Applicable

## 26. Intercompany Pooling Arrangements

- A. – G. Not Applicable

STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

27. Structured Settlements

The Company has no structured statements

28. Health Care Receivables

Not Applicable

29. Participating Policies

Not Applicable

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves..... 0

2. Date of the most recent evaluation of this liability ..... 12/31/2021

3. Was anticipated investment income utilized in the calculation? ..... Yes [ ] No [X]

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 [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [ ] No [ X ]
- 3.5

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

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

Yes [ ] No [ X ]
- 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. ....

12/31/2020
- 6.2

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

12/31/2017
- 6.3

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

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 [ ] No [ X ]
- 10.2

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

\$ .....0

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 [ X ] 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   | \$ .....0  |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....0  |
| 14.23 Common Stock .....  | \$ .....27,704,173                                | \$ .....30,812,242                                 |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....0  |
| 14.26 All Other .....   | \$ .....0   | \$ .....0  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....27,704,173                                | \$ .....30,812,242                                 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

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

Yes [ ] No [ X ]
- 15.2

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

Yes [ ] No [ ] N/A [ X ]
16.

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

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$ .....0

16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

\$ .....0

16.3

Total payable for securities lending reported on the liability page. ....

\$ .....0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? 

Yes [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1<br>Name of Custodian(s)        | 2<br>Custodian Address                                 |
|----------------------------------|--|
| Northern Trust Corporation ..... | 50 South La Salle Street Chicago, Illinois 60603 ..... |

- 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.....           |
| State Street Global Advisors Trust Company ..... | U.....           |
| Wellington Management Company LLP .....          | U.....           |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... 

Yes [ X ] No [ ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... 

Yes [ 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<br>Depository Number | Name of Firm or Individual                       | Legal Entity Identifier (LEI) | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| 151829 .....                              | PNC Capital Advsiors, LLC .....                  | 549300WVB7V480CY3U49 .....    | SEC .....       | DS .....   |
| 30107 .....                               | State Street Global Advisors Trust Company ..... | 549300BYW0XNH286YR10 .....    | N/A .....       | NO.....  |
| 00071052 .....                            | Wellington Management Company LLP .....          | 549300YHP12TEZNL CX41 .....   | SEC .....       | NO.....  |

- 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 ]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? 

Yes [ ] No [ X ]
- 11.2

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 [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☐ ]
- 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 [ ☒ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1                       | 2            | 3                 | 4                 | 5                           | 6                               | 7                            | 8                 | 9   | 10   |
|-------------------------|--------------|-------------------|-------------------|-----------------------------|---------------------------------|------------------------------|-------------------|---|--|
| NAIC<br>Company<br>Code | ID<br>Number | Effective<br>Date | Name of Reinsurer | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Ceded | Type of<br>Business<br>Ceded | Type of Reinsurer | Certified<br>Reinsurer<br>Rating<br>(1 through 6) | Effective<br>Date of<br>Certified<br>Reinsurer<br>Rating |
| NONE                    |              |                   |                   |                             |                                 |                              |                   |   |  |

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

|                      |   | 1                 | Direct Business Only              |                           |                         |                     |   |   |                                 |                                |                              |
|----------------------|---|-------------------|-----------------------------------|---------------------------|-------------------------|---------------------|---|---|---------------------------------|--------------------------------|------------------------------|
| States, etc.         |   | Active Status (a) | 2<br>Accident and Health Premiums | 3<br>Medicare Title XVIII | 4<br>Medicaid Title XIX | 5<br>CHIP Title XXI | 6<br>Federal Employees Health Benefits Program Premiums | 7<br>Life and Annuity Premiums & Other Considerations | 8<br>Property/Casualty Premiums | 9<br>Total Columns 2 Through 8 | 10<br>Deposit-Type Contracts |
| 1.                   | Alabama   | AL                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 2.                   | Alaska  | AK                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 3.                   | Arizona   | AZ                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 4.                   | Arkansas  | AR                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 5.                   | California  | CA                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 6.                   | Colorado  | CO                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 7.                   | Connecticut   | CT                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 8.                   | Delaware  | DE                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 9.                   | 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                | L                                 | 926,754                   |                         |                     |   |   |                                 | 926,754                        |                              |
| 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                                 | 137,224,836               |                         |                     |   |   |                                 | 137,224,836                    |                              |
| 37.                  | Oklahoma  | OK                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 38.                  | Oregon  | OR                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 39.                  | Pennsylvania  | PA                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 40.                  | Rhode Island  | RI                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 41.                  | South Carolina  | SC                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 42.                  | South Dakota  | SD                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 43.                  | Tennessee   | TN                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 44.                  | Texas   | TX                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 45.                  | Utah  | UT                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 46.                  | Vermont   | VT                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 47.                  | Virginia  | VA                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 48.                  | Washington  | WA                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 49.                  | West Virginia   | WV                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 50.                  | Wisconsin   | WI                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 51.                  | Wyoming   | WY                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 52.                  | American Samoa  | AS                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 53.                  | Guam  | GU                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 54.                  | Puerto Rico   | PR                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 55.                  | U.S. Virgin Islands   | VI                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 56.                  | Northern Mariana Islands                                      | MP                | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 57.                  | Canada  | CAN               | N                                 |                           |                         |                     |   |   |                                 | 0                              |                              |
| 58.                  | Aggregate Other Aliens  | OT                | XXX                               | 0                         | 0                       | 0                   | 0   | 0   | 0                               | 0                              | 0                            |
| 59.                  | Subtotal  | XXX               | 0                                 | 138,151,590               | 0                       | 0                   | 0   | 0   | 0                               | 138,151,590                    | 0                            |
| 60.                  | Reporting Entity Contributions for Employee Benefit Plans     | XXX               |                                   |                           |                         |                     |   |   |                                 | 0                              |                              |
| 61.                  | Totals (Direct Business)                                      | XXX               | 0                                 | 138,151,590               | 0                       | 0                   | 0   | 0   | 0                               | 138,151,590                    | 0                            |
| DETAILS OF WRITE-INS |   |                   |                                   |                           |                         |                     |   |   |                                 |                                |                              |
| 58001.               |   | XXX               |                                   |                           |                         |                     |   |   |                                 |                                |                              |
| 58002.               |   | XXX               |                                   |                           |                         |                     |   |   |                                 |                                |                              |
| 58003.               |   | XXX               |                                   |                           |                         |                     |   |   |                                 |                                |                              |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page | XXX               | 0                                 | 0                         | 0                       | 0                   | 0   | 0   | 0                               | 0                              | 0                            |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  | XXX               | 0                                 | 0                         | 0                       | 0                   | 0   | 0   | 0                               | 0                              | 0                            |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....2

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.....55

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer. ....0

**STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.**

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

|   |  |  |  |  |  |  |  |  |  |
|---|--|--|--|--|--|--|--|--|--|
| <b>Trinity Health Corporation (an Indiana nonprofit); FEIN: 35-1443425 (PARENT CORPORATION)</b>   |  |  |  |  |  |  |  |  |  |
| Civica, Inc. (DE Nonprofit Nonstock Corporation); FEIN: 83-1246927 (Trinity has no ownership or membership interest in Civica – only voting rights and rights to appoint BOD members attendant to our position as a 'Governing Member.')            |  |  |  |  |  |  |  |  |  |
| Trinity Health Pharmacy Services, LLC; FEIN: 84-3130212 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |  |  |
| Mercy Care Center; FEIN: 85-3904921 (100% Controlled by Trinity Health Corporation)   |  |  |  |  |  |  |  |  |  |
| Trinity Assurance, LTD (Cayman Island) (100% Controlled by Trinity Health Corporation)  |  |  |  |  |  |  |  |  |  |
| Michigan Co-Tenancy Laboratory (Tenants in Common Co-Tenancy); Trinity Health Corporation holds a 6.09% Tenants in Common interest; THC together with its subsidiaries holds a 59.97% Tenants in Common interest                                    |  |  |  |  |  |  |  |  |  |
| Premier Health Holdings, LLC; FEIN: 47-2665226 (55.7% Controlled by Trinity Health Corporation; 23.8% by St. Louise Holdings, LLC; 20.50% by Franciscan Missionaries of Our Lady Health System, Inc.)   |  |  |  |  |  |  |  |  |  |
| Premier Health Consultants, LLC.; FEIN: 20-5972761 (100% Controlled by Premier Health Holdings, LLC)  |  |  |  |  |  |  |  |  |  |
| THPH Urgent Care, LLC; FEIN: 85-2464958 (51% Controlled by Trinity Health Corporation; 49% Controlled by Premier Health Consultants, LLC)   |  |  |  |  |  |  |  |  |  |
| Total Urgent Care, LLC; FEIN: 84-3755134 (100% Controlled by Premier Health Consultants, LLC)   |  |  |  |  |  |  |  |  |  |
| Total Urgent Care and Occupational Medicine, L.L.C.; FEIN: 27-1618580 (100% Controlled by Premier Health Consultants, LLC)  |  |  |  |  |  |  |  |  |  |
| Lake Charles Urgent Care, L.L.C.; FEIN: 27-2272979 (50% Controlled by Premier Health Consultants, LLC; 50% Controlled by MMarque, Inc.)   |  |  |  |  |  |  |  |  |  |
| LCUC Family Physicians Urgent Care, LLC; FEIN: 81-3301419 (55% Controlled by Lake Charles Urgent Care, LLC; 45% Controlled by Family Physicians Urgent Care, LLC)   |  |  |  |  |  |  |  |  |  |
| Rapides After Hours Clinic, L.L.C.; FEIN : 45-1772383 (50% Controlled by Premier Health Consultants, LLC; 50% Controlled by Rapides Healthcare System, L.L.C.)  |  |  |  |  |  |  |  |  |  |
| Lake Urgent Care Ascension, L.L.C.; FEIN : 35-2463092 (33.34% Controlled by Premier Health Consultants, LLC; 66.66% Controlled by Our Lady of the Lake (trade name of Our Lady of the Lake Hospital, Inc.))   |  |  |  |  |  |  |  |  |  |
| Lourdes After Hours, L.L.C. FEIN : 20-1367299 (50% Controlled by Premier Health Consultants, LLC; 50% Controlled by Our Lady of Lourdes Regional Medical Center, Inc.)  |  |  |  |  |  |  |  |  |  |
| Convenient Care, L.L.C. FEIN: 72-1439481 (50% Controlled by Premier Health Consultants, LLC; 50% Controlled by Our Lady of the Lake Regional Medical Center (trade name of Our Lady of the Lake Hospital, Inc.))                                    |  |  |  |  |  |  |  |  |  |
| St. Joseph's/Candler Urgent Care Centers, LLC; FEIN: 82-4301751 (49% Controlled by Premier Health Consultants, LLC; 51% Controlled by St. Joseph's/Candler Health System, Inc.)   |  |  |  |  |  |  |  |  |  |
| LCMC Urgent Care, LLC; FEIN: 30-0951534 (50% Controlled by Premier Health Consultants, LLC; 50% Controlled by Crescent City Physicians, Inc.)   |  |  |  |  |  |  |  |  |  |
| St. Francis Urgent Care, L.L.C.; FEIN: 47-4013731 (50% Controlled by Premier Health Consultants, LLC; 50% Controlled by St. Francis Medical Center, Inc.)   |  |  |  |  |  |  |  |  |  |
| Seton Urgent Care, LLC; FEIN: 32-0511311 (This Captive Affiliated JV Entity is 33.33% Controlled by Premier Health Consultants, LLC; 33.33% Controlled HH/Killeen Health System, LLC; 33.33% Controlled by Keystone Administration Management, LLC) |  |  |  |  |  |  |  |  |  |
| Freedom Urgent Care PLLC; FEIN: 27-1208614 (100% of Beneficial Ownership of Equity Interests held by Jay McKenna, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)   |  |  |  |  |  |  |  |  |  |
| CP Premier Urgent Care JV, LLC; FEIN: 32-0569183 (This Captive Affiliated JV Entity is 50% Controlled by Premier Health Consultants, LLC; 50% Controlled by Cedar Park Health System, L.P.)   |  |  |  |  |  |  |  |  |  |
| Family First Express Care, PLLC; FEIN: 84-2395528; (100% of Beneficial Ownership of Equity Interests held by Kevin DiBenedetto, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)                                   |  |  |  |  |  |  |  |  |  |
| East Texas Urgent Care, LLC; FEIN: 84-3750645 (This Captive Affiliated JV Entity is 50% Controlled by Premier Health Consultants, LLC; 50% Controlled by East Texas Urgent Care Holdings, LLC)  |  |  |  |  |  |  |  |  |  |
| UT East Texas Urgent Care Centers, PLLC; FEIN: 85-0603102; (100% of Beneficial Ownership of Equity Interests held by Kevin DiBenedetto, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)                           |  |  |  |  |  |  |  |  |  |
| Topeka Urgent Care, LLC; FEIN: 85-0536501 (This Captive Affiliated JV Entity is 50% Controlled by Premier Health Consultants, LLC; 50% Controlled by Topeka Health System, LLC)   |  |  |  |  |  |  |  |  |  |
| UK St. Francis Urgent Care, LLC; FEIN: 85-0732004; (100% of Beneficial Ownership of Equity Interests held by Kevin DiBenedetto, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)                                   |  |  |  |  |  |  |  |  |  |
| Trinity Health Of New England Urgent Care, PLLC; FEIN: 85-3033413; (100% of Beneficial Ownership of Equity Interests held by Kurt Myers, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)                          |  |  |  |  |  |  |  |  |  |
| Holy Cross Health Urgent Care, Inc.; FEIN: 86-1216596; (100% of Beneficial Ownership of Equity Interests held by Kevin DiBenedetto, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)                               |  |  |  |  |  |  |  |  |  |
| Mercy Health Urgent Care, PLLC; FEIN: 85-4260462; (100% of Beneficial Ownership of Equity Interests held by Kevin DiBenedetto, MD - This Captive Medical Practice is Managed by Premier Health Consultants, LLC)                                    |  |  |  |  |  |  |  |  |  |
| THPH Urgent Care, LLC; FEIN: 85-2464958 (51% Controlled by Trinity Health Corporation; 49% Controlled by Premier Health Consultants, LLC)   |  |  |  |  |  |  |  |  |  |
| THPH Of New England, LLC; FEIN: 85-1888365 (This Captive Affiliated JV Entity is 100% Controlled by THPH Urgent Care, LLC )   |  |  |  |  |  |  |  |  |  |
| THPH of Ft. Lauderdale, LLC; FEIN: 85-4185977 (This Captive Affiliated JV Entity is 100% Controlled by THPH Urgent Care, LLC )  |  |  |  |  |  |  |  |  |  |
| Holy Cross Urgent Care, LLC; FEIN: 85-4026585 (This Captive Medical Practice is 100% Controlled by THPH Urgent Care, LLC and Managed by Premier Health Consultants, LLC)  |  |  |  |  |  |  |  |  |  |
| THPH of Columbus, LLC; FEIN: 85-4041862 (This Captive Affiliated JV Entity is 100% Controlled by THPH Urgent Care, LLC)   |  |  |  |  |  |  |  |  |  |
| Mount Carmel Urgent Care, LLC; FEIN: 85-3883823 (This Captive Medical Practice is 100% Controlled by THPH Urgent Care, LLC and Managed by Premier Health Consultants, LLC)  |  |  |  |  |  |  |  |  |  |
| THPH of Athens, LLC; FEIN: 86-2848438 (This Captive Affiliated JV Entity is 100% Controlled by THPH Urgent Care, LLC)   |  |  |  |  |  |  |  |  |  |
| Saint Mary's Health Care System Urgent Care, LLC; FEIN: 86-2944408 (This Captive Medical Practice is 100% Controlled by THPH Urgent Care, LLC and Managed by Premier Health Consultants, LLC)   |  |  |  |  |  |  |  |  |  |
| THPH of Maryland, LLC; FEIN: 86-2380369 (This Captive Affiliated JV Entity is 100% Controlled by THPH Urgent Care, LLC)   |  |  |  |  |  |  |  |  |  |
| THPH of West Michigan, LLC; FEIN: 85-4334405 (This Captive Affiliated JV Entity is 100% Controlled by THPH Urgent Care, LLC)  |  |  |  |  |  |  |  |  |  |
| <b>Mount Carmel Health System [Ohio]; FEIN: 31-1439334 (100% Controlled by Trinity Health Corporation)</b>  |  |  |  |  |  |  |  |  |  |
| Mount Carmel East (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 Grove City (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 Connecticut, Inc.; FEIN: (100% Controlled by Mount Carmel Health Plan, Inc.)  |  |  |  |  |  |  |  |  |  |
| 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)   |  |  |  |  |  |  |  |  |  |

## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

[illegible]



## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

[illegible]

## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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[illegible]

## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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[illegible]

## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

## PART 1 – ORGANIZATION CHART

[illegible]

## STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
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[illegible]

STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

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

|  |  |   |  |  |  |  |  |  |  |
|--|--|---|--|--|--|--|--|--|--|
|  |  | Trinity Health Of New England ACO LLC; FEIN: 83-3165256 (100% Controlling Interest held by Southern New England Healthcare Organization, Inc.)  |  |  |  |  |  |  |  |
|  |  | Connecticut Occupational Medicine Partners, LLC; FEIN: 06-1586674 (33.3% Controlled by THONE; 20% Controlled by JMMC)   |  |  |  |  |  |  |  |
|  |  | Johnson Memorial Hospital, Inc.; FEIN: 47-5676956 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | NRRON, LLC; FEIN: 81-2004513; (25% Controlled by Johnson Memorial Hospital, Inc.)   |  |  |  |  |  |  |  |
|  |  | TIC, LLC; FEIN: 81-2022269 (15% Controlled by Johnson Memorial Hospital, Inc.)  |  |  |  |  |  |  |  |
|  |  | Trinity Health Of New England Emergency Medical Services, Inc.; FEIN: 83-3546613 (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) |  |  |  |  |  |  |  |
|  |  | Mercy Inpatient Medical Associates, Inc. dba Breast Care Center; dba MercyCare - Forest Park; dba Providence Prenatal Center of Holyoke; dba Trinity Health of New England Medical Group; FEIN: 04-3029929 (100% Controlled by Immediate Parent)  |  |  |  |  |  |  |  |
|  |  | System Coordinated Services, Inc. dba Life Laboratories; FEIN: 04-2938161 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | PLEASE NOTE: Entity Assets were sold eff 2/17/2021 in a bundle Asset sale to Miravista but ENTITY REMAINS: Catherine Horan Building Corporation; FEIN: 04-2938160 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | PLEASE NOTE: Entity Assets were sold eff. 2/17/2021 in a bundle Asset sale to Miravista but ENTITY REMAINS: Catherine Horan Building Associates Limited Partnership; FEIN: 04-2723429 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | Greater Springfield MRI Limited Partnership; FEIN: 04-3178855 (50% Controlled by System Coordinated Services)   |  |  |  |  |  |  |  |
|  |  | The Life Path Partners, LLC; FEIN: 26-0021080 (100% Controlled by The Mercy Hospital, Inc.)   |  |  |  |  |  |  |  |
|  |  | Mercy Health Accountable Care Organization, LLC; FEIN: 82-1007572 (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)  |  |  |  |  |  |  |  |
|  |  | Pioneer Valley Cardiology Associates, Inc.; FEIN: 45-4208896 (100% Controlled by Immediate Parent)  |  |  |  |  |  |  |  |
|  |  | Mercy Specialist Physicians, Inc. dba Trinity Health of New England Medical Group; FEIN: 26-4033168 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | Mercy Medical Group, Inc. dba Trinity Health of New England Medical Group; FEIN: 45-4884805 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | Riverbend Medical Group, Inc. dba Trinity Health of New England Medical Group; FEIN: 81-1807730 (100% Controlled by Immediate Parent)   |  |  |  |  |  |  |  |
|  |  | Sisters of Providence Care Centers, Inc.; FEIN: 22-2541103 (100% Controlled by Immediate Parent)  |  |  |  |  |  |  |  |
|  |  | Western Massachusetts PET/CT Imaging Center, LLC; FEIN: 20-4744663 (50% Controlled by The Mercy Hospital, Inc.; 50% Controlled by Alliance Imaging, Inc.)   |  |  |  |  |  |  |  |
|  |  | 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)   |  |  |  |  |  |  |  |
|  |  | Franklin Medical Group, P.C. dba Trinity Health of New England Medical Group; 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 Hospital Foundation, Inc.; FEIN: 22-2528400 (100% Controlled by Immediate Parent)  |  |  |  |  |  |  |  |
|  |  | Scovill Street Medical Building Association, Inc.; FEIN: 06-1232868 (92% Controlled by Immediate Parent)  |  |  |  |  |  |  |  |

STATEMENT AS OF MARCH 31, 2022 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       |

AUGUST FILING

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

Explanation:

1.

Bar Code:

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





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. | 2021 FYRA .....   | (5,415,306)    |                | (5,415,306) | (4,393,878) |
| 2305. | CMS Premium Part C Payable .....                              | 946,020        |                | 946,020     | 1,055,418   |
| 2306. | Unclaimed Funds .....   | 2,451          |                | 2,451       | 2,451       |
| 2397. | Summary of remaining write-ins for Line 23 from overflow page | (4,466,835)    | 0              | (4,466,835) | (3,336,009) |

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 interest paid and commitment fees .....                                    |              |                                 |
| 9. Total foreign exchange change in book value/recorded investment excluding 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 .....                      | 360,798,004  | 236,605,805                     |
| 2. Cost of bonds and stocks acquired .....  | 55,336,759   | 193,231,130                     |
| 3. Accrual of discount .....  | 41,662       | 90,454                          |
| 4. Unrealized valuation increase (decrease) .....   | (10,358,018) | 4,979,764                       |
| 5. Total gain (loss) on disposals .....   | 726,167      | 7,018,549                       |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 26,819,162   | 80,719,657                      |
| 7. Deduct amortization of premium .....   | 258,401      | 564,286                         |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 0            |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 22,377       | 126,596                         |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | (3)          | 282,842                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 379,444,632  | 360,798,004                     |
| 12. Deduct total nonadmitted amounts .....  | 0            |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                | 379,444,632  | 360,798,004                     |

STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 1B

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

| NAIC Designation                    | 1<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) .....                 | 233,897,317   | 63,911,179                                     | 58,664,848                                     | 406,805  | 239,550,453   | 0  | 0   | 233,897,317   |
| 2. NAIC 2 (a) .....                 | 52,103,718  | 4,145,300                                      | 5,415,852                                      | (725,772)  | 50,107,394  | 0  | 0   | 52,103,718  |
| 3. NAIC 3 (a) .....                 | 0   | 0  | 0  | 0  | 0   | 0  | 0   |   |
| 4. NAIC 4 (a) .....                 | 0   | 0  | 0  | 0  | 0   | 0  | 0   |   |
| 5. NAIC 5 (a) .....                 | 0   | 0  | 0  | 0  | 0   | 0  | 0   |   |
| 6. NAIC 6 (a) .....                 | 0   | 0  | 0  | 0  | 0   | 0  | 0   |   |
| 7. Total Bonds                      | 286,001,035   | 68,056,479                                     | 64,080,700                                     | (318,967)  | 289,657,847   | 0  | 0   | 286,001,035   |
| PREFERRED STOCK                     |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 9. NAIC 2 .....                     | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 10. NAIC 3 .....                    | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 11. NAIC 4 .....                    | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 12. NAIC 5 .....                    | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 13. NAIC 6 .....                    | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 14. Total Preferred Stock .....     | 0   | 0  | 0  | 0  | 0   | 0  | 0   | 0   |
| 15. Total Bonds and Preferred Stock | 286,001,035   | 68,056,479                                     | 64,080,700                                     | (318,967)  | 289,657,847   | 0  | 0   | 286,001,035   |

(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 \$ .....37,769,351 ; NAIC 2 \$ .....5,485,144 ; 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 |
| 7709999999 Totals | 38,480,971                      | xxx       | 38,631,388  | 61,119                             | 26,653                                       |

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 .....                          | 54,052,347   | 55,454,317                      |
| 2. Cost of short-term investments acquired .....  | 14,849,906   | 122,093,782                     |
| 3. Accrual of discount .....  | 7,386        | 48,291                          |
| 4. Unrealized valuation increase (decrease) .....   | 0            |                                 |
| 5. Total gain (loss) on disposals .....   | (8,396)      | (12,930)                        |
| 6. Deduct consideration received on disposals .....                                       | 30,318,620   | 123,261,299                     |
| 7. Deduct amortization of premium .....   | 101,652      | 269,815                         |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0            |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0            |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 38,480,971   | 54,052,347                      |
| 11. Deduct total nonadmitted amounts .....  | 0            |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 38,480,971   | 54,052,347                      |

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 .....                          | 36,749,736   | 125,543,529                     |
| 2. Cost of cash equivalents acquired .....  | 161,772,509  | 756,637,834                     |
| 3. Accrual of discount .....  | 1,805        | 10,728                          |
| 4. Unrealized valuation increase (decrease) .....   | 0            |                                 |
| 5. Total gain (loss) on disposals .....   | 0            | (1)                             |
| 6. Deduct consideration received on disposals .....                                       | 158,956,436  | 845,435,366                     |
| 7. Deduct amortization of premium .....   | 9,768        | 6,987                           |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0            |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0            |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 39,557,846   | 36,749,736                      |
| 11. Deduct total nonadmitted amounts .....  | 0            |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 39,557,846   | 36,749,736                      |

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 MARCH 31, 2022 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 912810-TB-4          | UNITED STATES TREASURY   |         | .01/31/2022   | BMO CAPITAL MARKET CORP                  |                           | 1,617,352   | 1,705,000  | 6,888                                   | 1.A   |
| 912810-TC-2          | UNITED STATES TREASURY   |         | .01/31/2022   | BMO CAPITAL MARKET CORP                  |                           | 4,353,779   | 4,485,000  | 19,328                                  | 1.A   |
| 912828-T2-6          | UNITED STATES TREASURY   |         | .02/28/2022   | BARCLAYS CAPITAL                         |                           | 2,001,953   | 2,000,000  | 11,484                                  | 1.A   |
| 912828-114-8         | UNITED STATES TREASURY   |         | .02/28/2022   | BARCLAYS CAPITAL                         |                           | 2,026,719   | 2,000,000  | 115                                     | 1.A   |
| 912828-XB-1          | UNITED STATES TREASURY   |         | .01/27/2022   | CREDIT USA                               |                           | 1,542,736   | 1,510,000  | 6,559                                   | 1.A   |
| 912828-YY-0          | UNITED STATES TREASURY   |         | .02/28/2022   | Merrill Lynch                            |                           | 2,007,734   | 2,000,000  | 5,801                                   | 1.A   |
| 0109999999           | Subtotal - Bonds - U.S. Governments                            |         |               |  |                           | 13,550,274  | 13,700,000 | 50,175                                  | XXX   |
| 3132DV-7B-5          | FH SD8090 - RMBS   |         | .01/27/2022   | Wells Fargo Bank                         |                           | 754,415     | 772,335    | 1,159                                   | 1.A   |
| 3133KJ-A6-9          | FH RA2729 - RMBS   |         | .01/14/2022   | MERRILL LYNCH PIERCE FENNER & SMITH INC. |                           | 1,782,158   | 1,771,639  | 2,092                                   | 1.A   |
| 31400D-KP-8          | FN CA5701 - RMBS   |         | .02/09/2022   | PERSHING LLC                             |                           | 1,700,925   | 1,715,128  | 1,548                                   | 1.A   |
| 3140X8-BP-1          | FN FM4545 - RMBS   |         | .01/27/2022   | INTL FCSOne                              |                           | 1,390,661   | 1,393,097  | 2,593                                   | 1.A   |
| 3140X9-QL-2          | FN FMS858 - RMBS   |         | .01/19/2022   | PERSHING LLC                             |                           | 2,529,514   | 2,461,814  | 4,718                                   | 1.A   |
| 3140XF-U11-9         | FN FS0596 - RMBS   |         | .03/25/2022   | INTL FCSOne Financial                    |                           | 1,207,505   | 1,240,654  | 2,791                                   | 1.A   |
| 0909999999           | Subtotal - Bonds - U.S. Special Revenues                       |         |               |  |                           | 9,365,177   | 9,344,667  | 14,902                                  | XXX   |
| 025816-C0-0          | AMERICAN EXPRESS CO  |         | .03/01/2022   | BARCLAYS CAPITAL                         |                           | 499,495     | 500,000    | 0                                       | 1.F FE  |
| 060516-KL-2          | BANK OF AMERICA CORP   |         | .03/03/2022   | MERRILL LYNCH, PIERCE, FENNER            |                           | 200,000     | 200,000    | 0                                       | 2.A FE  |
| 06368F-AG-4          | BANK OF MONTREAL   | C.      | .03/03/2022   | NESBITT BURNS                            |                           | 749,475     | 750,000    | 0                                       | 1.F FE  |
| 06406R-AM-9          | BANK OF NEW YORK MELLON CORP                                   |         | .01/21/2022   | MARKETTX                                 |                           | 252,815     | 250,000    | 2,287                                   | 1.E FE  |
| 110122-CZ-9          | BRISTOL-MYERS SQUIBB CO  |         | .02/04/2022   | GOLDMAN                                  |                           | 255,525     | 250,000    | 3,792                                   | 1.F FE  |
| 12597C-AC-1          | CNH 2019-C A3 - ABS  |         | .02/11/2022   | RBC CAPITAL MARKETS                      |                           | 1,643,365   | 1,635,952  | 0                                       | 1.A FE  |
| 12660D-AC-1          | CNH 2022-A A3 - ABS  |         | .03/24/2022   | CitiGroup                                |                           | 1,999,852   | 2,000,000  | 0                                       | 1.A FE  |
| 14041N-FZ-9          | COMET 2022-1 A - ABS   |         | .03/23/2022   | RBC CAPITAL MARKETS                      |                           | 1,499,887   | 1,500,000  | 0                                       | 1.A FE  |
| 24422E-WB-1          | JOHN DEERE CAPITAL CORP  |         | .03/02/2022   | MITSUBISHI UFJ SECURITIES                |                           | 299,871     | 300,000    | 0                                       | 1.F FE  |
| 254683-CR-4          | DCENT 2022-1 A - ABS   |         | .02/14/2022   | Barclays Capital                         |                           | 1,999,771   | 2,000,000  | 0                                       | 1.A FE  |
| 29250N-BL-8          | ENBRIDGE INC   | C.      | .02/15/2022   | MERRILL LYNCH INC                        |                           | 974,357     | 975,000    | 0                                       | 2.A FE  |
| 380146-AC-4          | GMCAR 221 A3 - ABS   |         | .01/11/2022   | BNP PARIBAS SECURITIES CORP.             |                           | 1,039,910   | 1,040,000  | 0                                       | 1.A FE  |
| 43815B-AC-4          | HAROT 2022-1 A3 - ABS  |         | .02/15/2022   | J.P. Morgan Securities LLC               |                           | 399,940     | 400,000    | 0                                       | 1.A FE  |
| 448977-AD-0          | HART 2022-A A3 - ABS   |         | .03/09/2022   | MERRILL LYNCH PIERCE FENNER & SMITH INC. |                           | 1,749,933   | 1,750,000  | 0                                       | 1.A FE  |
| 459200-KP-5          | INTERNATIONAL BUSINESS MACHINES CORP                           |         | .02/02/2022   | HSBC SECURITIES INC.                     |                           | 499,905     | 500,000    | 0                                       | 1.G FE  |
| 47787J-AC-2          | JDOT 2022 A3 - ABS   |         | .03/10/2022   | Merrill Lynch                            |                           | 699,845     | 700,000    | 0                                       | 1.A FE  |
| 55903V-AC-7          | MAGALLANES INC   |         | .03/09/2022   | GOLDMAN, SACHS & CO.                     |                           | 300,000     | 300,000    | 0                                       | 2.C FE  |
| 55903V-AN-3          | MAGALLANES INC   |         | .03/09/2022   | GOLDMAN, SACHS & CO.                     |                           | 300,000     | 300,000    | 0                                       | 2.C FE  |
| 61744Y-AN-8          | MORGAN STANLEY   |         | .01/21/2022   | GOLDMAN                                  |                           | 204,532     | 200,000    | 35                                      | 1.F FE  |
| 63743H-FC-1          | NATIONAL RURAL UTILITIES COOPERATIVE FIN                       |         | .01/31/2022   | MIZUHO SECURITIES                        |                           | 399,988     | 400,000    | 0                                       | 1.F FE  |
| 654790-AC-1          | NAROT 2022-A A3 - ABS  |         | .02/16/2022   | BANK OF NYC/MIZUHO SEC                   |                           | 1,749,657   | 1,750,000  | 0                                       | 1.A FE  |
| 69371R-R7-3          | PACCAR FINANCIAL CORP  |         | .03/31/2022   | MITSUBISHI UFJ SECURITIES                |                           | 1,475,000   | 1,475,000  | 0                                       | 1.Z   |
| 756109-A0-7          | REALTY INCOME CORP   |         | .03/11/2022   | U.S. Bank                                |                           | 1,029,270   | 1,000,000  | 6,458                                   | 1.G FE  |
| 89239K-AC-5          | TAOT 2022-A A3 - ABS   |         | .01/25/2022   | BNP PARIBAS SECURITIES CORP.             |                           | 999,830     | 1,000,000  | 0                                       | 1.A FE  |
| 91913Y-BE-9          | VALERO ENERGY CORP   |         | .02/02/2022   | J.P. Morgan Securities LLC               |                           | 663,262     | 675,000    | 0                                       | 2.B FE  |
| 92868K-AC-7          | VALET 2021-1 A3 - ABS  |         | .02/15/2022   | Wells Fargo                              |                           | 833,664     | 850,000    | 650                                     | 1.A FE  |
| 1109999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |         |               |  |                           | 22,719,147  | 22,700,952 | 13,222                                  | XXX   |
| 2509999997           | Total - Bonds - Part 3   |         |               |  |                           | 45,634,598  | 45,745,619 | 78,299                                  | XXX   |
| 2509999998           | Total - Bonds - Part 5   |         |               |  |                           | XXX         | XXX        | XXX                                     | XXX   |
| 2509999999           | Total - Bonds  |         |               |  |                           | 45,634,598  | 45,745,619 | 78,299                                  | XXX   |
| 4509999997           | Total - Preferred Stocks - Part 3                              |         |               |  |                           | 0           | XXX        | 0                                       | XXX   |
| 4509999998           | Total - Preferred Stocks - Part 5                              |         |               |  |                           | XXX         | XXX        | XXX                                     | XXX   |
| 4509999999           | Total - Preferred Stocks                                       |         |               |  |                           | 0           | XXX        | 0                                       | XXX   |
| 00166B-10-5          | ALX ONCOLOGY HOLDINGS ORD                                      |         | .02/23/2022   | RBC Dain Rauscher (US)                   | 629,000                   | 9,898       |            | 0                                       |   |
| 00287Y-10-9          | ABBVIE ORD   |         | .03/18/2022   | MERRILL LYNCH & CO                       | 24,000                    |             |            | 0                                       |   |
| 00461U-10-5          | ACLARIS THERAPEUTICS ORD                                       |         | .03/16/2022   | BERNSTEIN (SANFORD C) & CO.              | 620,000                   | 9,673       |            | 0                                       |   |
| 007800-10-5          | AERQJET ROCKETDYNE HOLDINGS ORD                                |         | .01/28/2022   | Various                                  | 1,024,000                 | 42,380      |            | 0                                       |   |
| 007903-10-7          | ADVANCED MICRO DEVICES ORD                                     |         | .02/14/2022   | Various                                  | 834,126                   | 36,885      |            | 0                                       |   |
| 00912X-30-2          | AIR LEASE CL A ORD   |         | .01/25/2022   | JONES TRADING INSTITUTIONAL SERVICES LLC | 714,000                   | 28,344      |            | 0                                       |   |
| 01749D-10-5          | ALLEGRO MICROSYSTEMS ORD                                       |         | .03/25/2022   | Various                                  | 1,206,000                 | 35,141      |            | 0                                       |   |



STATEMENT AS OF MARCH 31, 2022 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 02079K-30-5          | ALPHABET CL A ORD                    |         | .03/18/2022   | Various                       | 3.000                     | 8.162       |           | .0                                      |   |
| 023135-10-6          | AMAZON COM ORD                       |         | .03/18/2022   | Various                       | 8.000                     | 25.665      |           | .0                                      |   |
| 023576-10-1          | AMERANT BANCORP CL A ORD             |         | .02/18/2022   | Various                       | 1,353.000                 | 44.798      |           | .0                                      |   |
| 030506-10-9          | AMERICAN WOODMARK ORD                |         | .01/10/2022   | Various                       | 265.000                   | 17.095      |           | .0                                      |   |
| 03152W-10-9          | AMICUS THERAPEUTICS ORD              |         | .03/31/2022   | LEERINK SWANN & CO INC.       | 320.000                   | 3.127       |           | .0                                      |   |
| 03674X-10-6          | ANTERO RESOURCES ORD                 |         | .02/02/2022   | JEFFERIES & COMPANY, INC.     | 370.000                   | 7.777       |           | .0                                      |   |
| 037833-10-0          | APPLE ORD                            |         | .01/18/2022   | CITIGROUP GLOBAL MARKETS INC. | 30.000                    | 5.131       |           | .0                                      |   |
| 04335A-10-5          | ARVINAS ORD                          |         | .03/31/2022   | Warburg Dillon Reed           | 90.000                    | 5.880       |           | .0                                      |   |
| 04351P-10-1          | ASCENDIS PHARMA ADR REP ORD          |         | .03/14/2022   | BERNSTEIN (SANFORD C) & CO.   | 148.000                   | 15.191      |           | .0                                      |   |
| 051774-10-7          | AURORA INNOVATION CL A ORD           |         | .03/23/2022   | Various                       | 10,197.000                | 53.469      |           | .0                                      |   |
| 05338G-10-6          | AVALARA ORD                          |         | .01/25/2022   | JEFFERIES & COMPANY, INC.     | 36.000                    | 3.636       |           | .0                                      |   |
| 05478C-10-5          | AZEK COMPANY CL A ORD                |         | .03/14/2022   | Stephens Inc.                 | 2,252.000                 | 55.011      |           | .0                                      |   |
| 05722G-10-0          | BAKER HUGHES CL A ORD                |         | .03/18/2022   | MERRILL LYNCH & CO            | 83.000                    | 2.929       |           | .0                                      |   |
| 08265T-20-8          | BENTLEY SYSTEMS CL B ORD             |         | .03/07/2022   | Various                       | 123.000                   | 4.729       |           | .0                                      |   |
| 09627Y-10-9          | BLUEPRINT MEDICINES ORD              |         | .03/14/2022   | Warburg Dillon Reed           | 104.000                   | 5.891       |           | .0                                      |   |
| 099502-10-6          | BOOZ ALLEN HAMILTON HOLDING CL A ORD |         | .03/24/2022   | Various                       | 1,425.000                 | 122.137     |           | .0                                      |   |
| 100557-10-7          | BOSTON BEER CL A ORD                 |         | .03/01/2022   | RBC Dain Rauscher (US)        | 10.000                    | 3.999       |           | .0                                      |   |
| 11120U-10-5          | BRIXMOR PROPERTY GROUP REIT ORD      |         | .01/11/2022   | JEFFERIES & COMPANY, INC.     | 1,906.000                 | 49.496      |           | .0                                      |   |
| 11135F-10-1          | BROADCOM ORD                         |         | .01/18/2022   | CITIGROUP GLOBAL MARKETS INC. | 4.000                     | 2.333       |           | .0                                      |   |
| 12008R-10-7          | BUILDERS FIRSTSOURCE ORD             |         | .03/31/2022   | Various                       | 1,277.000                 | 89.073      |           | .0                                      |   |
| 12047B-10-5          | BUMBLE CL A ORD                      |         | .03/09/2022   | Warburg Dillon Reed           | 1,441.000                 | 31.565      |           | .0                                      |   |
| 127190-30-4          | CACI INTERNATIONAL CL A ORD          |         | .02/11/2022   | RBC Dain Rauscher (US)        | 48.000                    | 12.285      |           | .0                                      |   |
| 127203-10-7          | CACTUS CL A ORD                      |         | .01/11/2022   | SCOTIA MCLEOD INC             | 107.000                   | 4.755       |           | .0                                      |   |
| 133131-10-2          | CAMDEN PROPERTY REIT ORD             |         | .03/18/2022   | Various                       | 325.000                   | 55.643      |           | .0                                      |   |
| 14161W-10-5          | CARDLYTICS ORD                       |         | .03/16/2022   | Various                       | 198.000                   | 9.758       |           | .0                                      |   |
| 15117B-20-2          | CELLEX THERAPEUTICS ORD              |         | .03/14/2022   | BERNSTEIN (SANFORD C) & CO.   | 196.000                   | 5.905       |           | .0                                      |   |
| 156504-30-0          | CENTURY COMMUNITIES ORD              |         | .03/31/2022   | Various                       | 528.000                   | 32.023      |           | .0                                      |   |
| 15677J-10-8          | CERIDIAN HOM HOLDING ORD             |         | .03/23/2022   | Various                       | 1,057.000                 | 84.685      |           | .0                                      |   |
| 16383L-10-6          | CHEMOCENTRYX ORD                     |         | .03/31/2022   | Virtu Americas LLC            | 109.000                   | 2.756       |           | .0                                      |   |
| 166764-10-0          | CHEVRON ORD                          |         | .03/18/2022   | MERRILL LYNCH & CO            | 18.000                    | 2.911       |           | .0                                      |   |
| 17243V-10-2          | CINEMARK HOLDINGS ORD                |         | .01/26/2022   | Various                       | 1,091.000                 | 18.244      |           | .0                                      |   |
| 17275R-10-2          | CISCO SYSTEMS ORD                    |         | .03/18/2022   | MERRILL LYNCH & CO            | 60.000                    | 3.358       |           | .0                                      |   |
| 191216-10-0          | COCA-COLA ORD                        |         | .03/18/2022   | MERRILL LYNCH & CO            | 55.000                    | 3.306       |           | .0                                      |   |
| 201723-10-3          | COMMERCIAL METALS ORD                |         | .03/23/2022   | COWEN AND COMPANY, LLC        | 605.000                   | 24.519      |           | .0                                      |   |
| 21037T-10-9          | CONSTELLATION ENERGY ORD             |         | .02/02/2022   | Various                       | 412.333                   | 11.716      |           | .0                                      |   |
| 22160K-10-5          | COSTCO WHOLESALE ORD                 |         | .03/18/2022   | MERRILL LYNCH & CO            | 8.000                     | 4.491       |           | .0                                      |   |
| 227046-10-9          | CROCS ORD                            |         | .01/07/2022   | Various                       | 246.000                   | 31.355      |           | .0                                      |   |
| 243537-10-7          | DECKERS OUTDOOR ORD                  |         | .02/16/2022   | Various                       | 244.000                   | 75.985      |           | .0                                      |   |
| 25056L-10-3          | DESIGN THERAPEUTICS ORD              |         | .01/28/2022   | BAYPOINT TRADING LLC          | 180.000                   | 2.234       |           | .0                                      |   |
| 254687-10-6          | WALT DISNEY ORD                      |         | .03/18/2022   | MERRILL LYNCH & CO            | 28.000                    | 3.928       |           | .0                                      |   |
| 268150-10-9          | DYNATRACE ORD                        |         | .03/07/2022   | GOLDMAN                       | 121.000                   | 4.966       |           | .0                                      |   |
| 292766-10-2          | ENERPLUS ORD                         |         | .02/01/2022   | Various                       | 1,198.000                 | 13.566      |           | .0                                      |   |
| 29355A-10-7          | ENPHASE ENERGY ORD                   |         | .03/22/2022   | SCOTIA MCLEOD INC             | 160.000                   | 30.374      |           | .0                                      |   |
| 29670G-10-2          | ESSENTIAL UTILITIES ORD              |         | .03/25/2022   | SCOTIA MCLEOD INC             | 782.000                   | 38.787      |           | .0                                      |   |
| 29882P-10-6          | EUROPEAN WAX CENTER CL A ORD         |         | .01/28/2022   | Morgan Stanley                | 1,243.000                 | 28.512      |           | .0                                      |   |
| 30161N-10-1          | EXELON ORD                           |         | .02/02/2022   | Various                       | 1,237.000                 | 27.810      |           | .0                                      |   |
| 30212P-30-3          | EXPEDIA GROUP ORD                    |         | .03/18/2022   | MERRILL LYNCH & CO            | 15.000                    | 2.898       |           | .0                                      |   |
| 30231G-10-2          | EXXON MOBIL ORD                      |         | .03/18/2022   | MERRILL LYNCH & CO            | 55.000                    | 4.327       |           | .0                                      |   |
| 30257X-10-4          | FB FINANCIAL ORD                     |         | .03/18/2022   | Various                       | 1,567.000                 | 72.597      |           | .0                                      |   |
| 303075-10-5          | FACTSET RESEARCH SYSTEMS ORD         |         | .01/18/2022   | CABRERA CAPITAL MARKETS       | 47.000                    | 19.863      |           | .0                                      |   |
| 31189P-10-2          | FATE THERAPEUTICS ORD                |         | .03/31/2022   | Warburg Dillon Reed           | 142.000                   | 5.740       |           | .0                                      |   |
| 313745-10-1          | FEDERAL REIT ORD                     |         | .01/01/2022   | Various                       | 88.000                    | 12.912      |           | .0                                      |   |
| 33768G-10-7          | FIRSTCASH ORD                        |         | .01/20/2022   | Various                       | 852.000                   | 62.648      |           | .0                                      |   |
| 33829M-10-1          | FIVE BELOW ORD                       |         | .03/23/2022   | Warburg Dillon Reed           | 638.000                   | 108.469     |           | .0                                      |   |
| 339750-10-1          | FLOOR DECOR HOLDINGS CL A ORD        |         | .03/23/2022   | Various                       | 1,058.000                 | 104.775     |           | .0                                      |   |
| 343412-10-2          | FLUOR ORD                            |         | .03/25/2022   | Various                       | 3,918.000                 | 111.631     |           | .0                                      |   |
| 34354P-10-5          | FLOWSERVE ORD                        |         | .03/18/2022   | Various                       | 2,511.000                 | 84.330      |           | .0                                      |   |

STATEMENT AS OF MARCH 31, 2022 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 34631B-10-1          | FORGEROCK CL A ORD                 |         | .01/21/2022   | JEFFERIES & COMPANY, INC.            | 303.000                   | 4,613       |           | .0                                      |   |
| 36251C-10-3          | GMS ORD                            |         | .03/09/2022   | Various                              | 1,466.000                 | 75,002      |           | .0                                      |   |
| 37637K-10-8          | GITLAB CL A ORD                    |         | .01/19/2022   | Morgan Stanley                       | 49.000                    | 2,944       |           | .0                                      |   |
| 39322Z-10-4          | GREEN PLAINS ORD                   |         | .01/13/2022   | HEIGHT SECURITIES, LLC               | 966.000                   | 31,950      |           | .0                                      |   |
| 40171V-10-0          | GUIDEWIRE SOFTWARE ORD             |         | .03/07/2022   | CITIGROUP GLOBAL MARKETS INC.        | 28.000                    | 2,501       |           | .0                                      |   |
| 418100-10-3          | HASHICORP CL A ORD                 |         | .03/31/2022   | Morgan Stanley                       | 1,404.000                 | 73,936      |           | .0                                      |   |
| 446413-10-6          | HUNTINGTON INGALLS INDUSTRIES ORD  |         | .02/11/2022   | Various                              | 309.000                   | 56,388      |           | .0                                      |   |
| 452327-10-9          | ILLUMINA ORD                       |         | .01/18/2022   | CABRERA CAPITAL MARKETS              | 14.000                    | 5,571       |           | .0                                      |   |
| 45253H-10-1          | IMMUNOGEN ORD                      |         | .02/25/2022   | JEFFERIES & COMPANY, INC.            | 1,249.000                 | 6,587       |           | .0                                      |   |
| 452580-10-5          | IMMUNOCORE HOLDINGS ADR            | C.      | .03/14/2022   | Various                              | 306.000                   | 7,684       |           | .0                                      |   |
| 45687V-10-6          | INGERSOLL RAND ORD                 |         | .01/18/2022   | CABRERA CAPITAL MARKETS              | 38.000                    | 2,224       |           | .0                                      |   |
| 458140-10-0          | INTEL ORD                          |         | .01/18/2022   | DIRECT TRADING INSTITUTIONAL I       | 41.000                    | 2,272       |           | .0                                      |   |
| 45826J-10-5          | INTELLIA THERAPEUTICS ORD          |         | .03/14/2022   | BERNSTEIN (SANFORD C) & CO.          | 232.000                   | 14,152      |           | .0                                      |   |
| 460690-10-0          | INTERPUBLIC GROUP OF COMPANIES ORD |         | .02/11/2022   | BERNSTEIN (SANFORD C) & CO.          | 1,034.000                 | 36,759      |           | .0                                      |   |
| 46116X-10-1          | INTRA CELLULAR THERAPIES ORD       |         | .01/20/2022   | Various                              | 698.000                   | 29,671      |           | .0                                      |   |
| 461202-10-3          | INTUIT ORD                         |         | .01/18/2022   | Northern Trust                       | 14.000                    | 7,611       |           | .0                                      |   |
| 462260-10-0          | IOVANCE BIOTHERAPEUTICS ORD        |         | .01/28/2022   | Morgan Stanley                       | 145.000                   | 2,033       |           | .0                                      |   |
| 462726-10-0          | IROBOT ORD                         |         | .03/24/2022   | COWEN AND COMPANY, LLC               | 145.000                   | 9,916       |           | .0                                      |   |
| 477143-10-1          | JETBLUE AIRWAYS ORD                |         | .03/16/2022   | Various                              | 7,573.000                 | 107,386     |           | .0                                      |   |
| 478160-10-4          | JOHNSON & JOHNSON ORD              |         | .03/18/2022   | Various                              | 33.000                    | 5,641       |           | .0                                      |   |
| 483497-10-3          | KALVISTA PHARMACEUTICALS ORD       |         | .02/23/2022   | Virtu Americas LLC                   | 230.000                   | 3,637       |           | .0                                      |   |
| 501575-10-4          | KYMERA THERAPEUTICS ORD            |         | .03/14/2022   | BERNSTEIN (SANFORD C) & CO.          | 253.000                   | 9,469       |           | .0                                      |   |
| 52490G-10-2          | LEGEND BIOTECH 2 ADR REP ORD       |         | .03/14/2022   | BERNSTEIN (SANFORD C) & CO.          | 137.000                   | 4,400       |           | .0                                      |   |
| 532457-10-8          | ELI LILLY ORD                      |         | .03/18/2022   | MERRILL LYNCH & CO                   | 10.000                    | 2,876       |           | .0                                      |   |
| 55306N-10-4          | MKS INSTRUMENTS ORD                |         | .01/27/2022   | CITIGROUP GLOBAL MARKETS INC.        | 133.000                   | 19,482      |           | .0                                      |   |
| 553368-10-1          | MP MATERIALS CL A ORD              |         | .03/23/2022   | Merrill Lynch                        | 357.000                   | 17,946      |           | .0                                      |   |
| 556269-10-8          | STEVEN MADDEN ORD                  |         | .02/03/2022   | Various                              | 1,423.000                 | 61,960      |           | .0                                      |   |
| 55910K-10-8          | MAGENTA THERAPEUTICS ORD           |         | .01/20/2022   | BAYPOINT TRADING LLC                 | 2,031.000                 | 7,855       |           | .0                                      |   |
| 564563-10-4          | MANTECH INTERNATIONAL CL A ORD     |         | .02/04/2022   | Morgan Stanley                       | 229.000                   | 18,265      |           | .0                                      |   |
| 565849-10-6          | MARATHON OIL ORD                   |         | .03/21/2022   | Various                              | 1,604.000                 | 36,258      |           | .0                                      |   |
| 584918-10-4          | MICROSOFT ORD                      |         | .03/18/2022   | Various                              | 61.000                    | 18,494      |           | .0                                      |   |
| 586278-10-1          | MIDDLEBY ORD                       |         | .02/23/2022   | Morgan Stanley                       | 119.000                   | 20,816      |           | .0                                      |   |
| 60468T-10-5          | MIRATI THERAPEUTICS ORD            |         | .03/14/2022   | BERNSTEIN (SANFORD C) & CO.          | 128.000                   | 9,974       |           | .0                                      |   |
| 60855R-10-0          | MOLINA HEALTHCARE ORD              |         | .03/01/2022   | MORGAN STANLEY                       | 100.000                   | 31,188      |           | .0                                      |   |
| 615394-20-2          | MOOG CL A ORD                      |         | .02/02/2022   | Various                              | 154.000                   | 11,911      |           | .0                                      |   |
| 61775R-10-5          | MORPHIC HOLDING ORD                |         | .03/16/2022   | BAYPOINT TRADING LLC                 | 672.000                   | 25,765      |           | .0                                      |   |
| 63845R-10-7          | NATIONAL VISION HOLDINGS ORD       |         | .03/08/2022   | Various                              | 1,477.000                 | 58,160      |           | .0                                      |   |
| 64110L-10-6          | NETFLIX ORD                        |         | .03/18/2022   | MERRILL LYNCH & CO                   | 8.000                     | 3,045       |           | .0                                      |   |
| 64125C-10-9          | NEUROCRINE BIOSCIENCES ORD         |         | .03/31/2022   | Various                              | 801.000                   | 72,496      |           | .0                                      |   |
| 650111-10-7          | NEW YORK TIMES CL A ORD            |         | .02/03/2022   | Various                              | 442.000                   | 18,698      |           | .0                                      |   |
| 65473P-10-5          | NISOURCE ORD                       |         | .03/08/2022   | Various                              | 3,583.000                 | 104,127     |           | .0                                      |   |
| 655663-10-2          | NORDSON ORD                        |         | .02/14/2022   | MORGAN STANLEY                       | 100.000                   | 22,211      |           | .0                                      |   |
| 67066G-10-4          | NVIDIA ORD                         |         | .03/18/2022   | Various                              | 39.000                    | 10,256      |           | .0                                      |   |
| 67079A-10-2          | NUVEI ORD                          | A.      | .03/16/2022   | Various                              | 2,442.000                 | 156,303     |           | .0                                      |   |
| 68134L-10-9          | OLO CL A ORD                       |         | .03/24/2022   | Various                              | 3,150.000                 | 46,001      |           | .0                                      |   |
| 682189-10-5          | ON SEMICONDUCTOR ORD               |         | .03/04/2022   | Various                              | 1,302.000                 | 78,728      |           | .0                                      |   |
| 69007J-10-6          | OUTFRONT MEDIA ORD                 |         | .01/27/2022   | Various                              | 718.000                   | 18,022      |           | .0                                      |   |
| 69327R-10-1          | PDC ENERGY ORD                     |         | .03/01/2022   | Various                              | 224.000                   | 13,890      |           | .0                                      |   |
| 693656-10-0          | PIVH ORD                           |         | .02/03/2022   | Various                              | 460.000                   | 49,182      |           | .0                                      |   |
| 69366J-20-0          | PTC THERAPEUTICS ORD               |         | .03/31/2022   | Warburg Dillon Reed                  | 92.000                    | 3,481       |           | .0                                      |   |
| 698813-10-2          | PAPA JOHNS INTERNATIONAL ORD       |         | .01/31/2022   | Warburg Dillon Reed                  | 240.000                   | 28,937      |           | .0                                      |   |
| 703481-10-1          | PATTERSON UTI ENERGY ORD           |         | .03/07/2022   | RBC Dain Rauscher (US)               | 727.000                   | 11,699      |           | .0                                      |   |
| 713448-10-8          | PEPSICO ORD                        |         | .03/18/2022   | MERRILL LYNCH & CO                   | 20.000                    | 3,256       |           | .0                                      |   |
| 71377A-10-3          | PERFORMANCE FOOD GROUP ORD         |         | .02/24/2022   | Various                              | 1,160.000                 | 61,238      |           | .0                                      |   |
| 714046-10-9          | PERKINELMER ORD                    |         | .01/18/2022   | CASTLE OAK                           | 17.000                    | 2,991       |           | .0                                      |   |
| 717081-10-3          | PFIZER ORD                         |         | .01/18/2022   | INSTINET INVESTMENT SERVICES LIMITED | 44.000                    | 2,378       |           | .0                                      |   |
| 718546-10-4          | PHILLIPS 66 ORD                    |         | .03/18/2022   | MERRILL LYNCH & CO                   | 49.000                    | 3,859       |           | .0                                      |   |

STATEMENT AS OF MARCH 31, 2022 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 74164F-10-3          | PRIMORIS SERVICES ORD  |         | .03/16/2022   | Various                     | 5,492.000                 | 143,413     |           | .0                                      |   |
| 753422-10-4          | RAPID7 ORD   |         | .01/21/2022   | Warburg Dillon Reed         | 57.000                    | 5,330       |           | .0                                      |   |
| 75419T-10-3          | RATTLER MIDSTREAM PARTNERS UNIT  |         | .01/24/2022   | Various                     | 1,607.000                 | 19,319      |           | .0                                      |   |
| 76029L-10-0          | REPAY HOLDINGS CL A ORD  |         | .01/21/2022   | Morgan Stanley              | 894.000                   | 14,313      |           | .0                                      |   |
| 76155X-10-0          | REVOLUTION MEDICINES ORD   |         | .03/31/2022   | Warburg Dillon Reed         | 49.000                    | 1,253       |           | .0                                      |   |
| 77313F-10-6          | ROCKET PHARMACEUTICALS ORD   |         | .03/31/2022   | Morgan Stanley              | 241.000                   | 3,870       |           | .0                                      |   |
| 780287-10-8          | ROYAL GOLD ORD   |         | .02/11/2022   | Various                     | 302.000                   | 32,221      |           | .0                                      |   |
| 78409V-10-4          | S&P GLOBAL ORD   |         | .02/28/2022   | Various                     | 141.332                   | 26,749      |           | .0                                      |   |
| 78667J-10-8          | SAGE THERAPEUTICS ORD  |         | .01/20/2022   | First Boston Corp           | 66.000                    | 2,633       |           | .0                                      |   |
| 78709Y-10-5          | SAIA ORD   |         | .01/24/2022   | Various                     | 173.000                   | 49,054      |           | .0                                      |   |
| 79466L-30-2          | SALESFORCE.COM ORD   |         | .03/18/2022   | Various                     | 29.000                    | 6,500       |           | .0                                      |   |
| 803607-10-0          | SAREPTA THERAPEUTICS ORD   |         | .03/14/2022   | Various                     | 195.000                   | 15,233      |           | .0                                      |   |
| 808625-10-7          | SCIENCE APPLICATIONS INTERNATIAL ORD   |         | .03/29/2022   | COWEN AND COMPANY, LLC      | 174.000                   | 15,824      |           | .0                                      |   |
| 81730H-10-9          | SENTINELONE CL A ORD   |         | .03/21/2022   | Various                     | 308.000                   | 12,316      |           | .0                                      |   |
| 81762P-10-2          | SERVIGNOW ORD  |         | .03/18/2022   | MERRILL LYNCH & CO          | 6.000                     | 3,479       |           | .0                                      |   |
| 83001A-10-2          | SIX FLAGS ENTERTAINMENT ORD  |         | .03/23/2022   | Various                     | 1,759.000                 | 78,233      |           | .0                                      |   |
| 830830-10-5          | SKYLINE CHAMPION ORD   |         | .03/31/2022   | Various                     | 2,179.000                 | 138,566     |           | .0                                      |   |
| 85209W-10-9          | SPROUT SOCIAL CL A ORD   |         | .01/20/2022   | RBC Dain Rauscher (US)      | 503.000                   | 32,316      |           | .0                                      |   |
| 85914M-10-7          | STEPSTONE GROUP CL A ORD   |         | .02/14/2022   | Morgan Stanley              | 1,239.000                 | 43,244      |           | .0                                      |   |
| 86150R-10-7          | STOKE THERAPEUTICS ORD   |         | .03/14/2022   | Various                     | 1,014.000                 | 18,947      |           | .0                                      |   |
| 87161C-50-1          | SYNOVUS FINANCIAL ORD  |         | .03/01/2022   | GOLDMAN                     | 1,568.000                 | 77,652      |           | .0                                      |   |
| 87164F-10-5          | SYNDAX PHARMACEUTICALS ORD   |         | .03/31/2022   | Warburg Dillon Reed         | 810.000                   | 14,348      |           | .0                                      |   |
| 87166B-10-2          | SYNEOS HEALTH CL A ORD   |         | .02/17/2022   | Various                     | 405.000                   | 32,947      |           | .0                                      |   |
| 88160R-10-1          | TESLA ORD  |         | .03/18/2022   | Various                     | 42.000                    | 38,916      |           | .0                                      |   |
| 882681-10-9          | TEXAS ROADHOUSE ORD  |         | .03/21/2022   | Various                     | 884.000                   | 77,884      |           | .0                                      |   |
| 883220-10-8          | TG THERAPEUTICS ORD  |         | .03/18/2022   | JEFFERIES & COMPANY, INC.   | 1,114.000                 | 11,232      |           | .0                                      |   |
| 883556-10-2          | THERMO FISHER SCIENTIFIC ORD   |         | .03/18/2022   | MERRILL LYNCH & CO          | 6.000                     | 3,535       |           | .0                                      |   |
| 90041T-10-8          | TURNING POINT THERAPEUTICS ORD   |         | .03/31/2022   | Morgan Stanley              | 88.000                    | 2,385       |           | .0                                      |   |
| 901384-10-7          | 2SEVENTY BIO ORD   |         | .03/31/2022   | Various                     | 813.000                   | 15,823      |           | .0                                      |   |
| 90400D-10-8          | ULTRAGENYX PHARMACEUTICAL ORD  |         | .03/31/2022   | FIRST UNION CAPITAL         | 135.000                   | 9,851       |           | .0                                      |   |
| 91307C-10-2          | UNITED THERAPEUTICS ORD  |         | .03/14/2022   | BURNS FRY HOARE GOVETT INC  | 426.000                   | 73,664      |           | .0                                      |   |
| 91324P-10-2          | UNITEDHEALTH GRP ORD   |         | .03/18/2022   | MERRILL LYNCH & CO          | 10.000                    | 5,061       |           | .0                                      |   |
| 91734M-10-3          | US ECOLOGY ORD   |         | .01/28/2022   | Various                     | 2,022.000                 | 61,584      |           | .0                                      |   |
| 922280-10-2          | VARONIS SYSTEMS ORD  |         | .01/26/2022   | JEFFERIES & COMPANY, INC.   | 144.000                   | 5,018       |           | .0                                      |   |
| 92343V-10-4          | VERIZON COMMUNICATIONS ORD   |         | .03/18/2022   | MERRILL LYNCH & CO          | 128.000                   | 6,503       |           | .0                                      |   |
| 926400-10-2          | VICTORIA S SECRET ORD  |         | .02/16/2022   | Various                     | 1,555.000                 | 89,921      |           | .0                                      |   |
| 92858V-10-1          | VIZIO HOLDING CL A ORD   |         | .02/18/2022   | Various                     | 1,996.000                 | 34,572      |           | .0                                      |   |
| 95082P-10-5          | WESCO INTL ORD   |         | .03/01/2022   | Various                     | 265.000                   | 33,609      |           | .0                                      |   |
| 957638-10-9          | WESTERN ALLIANCE ORD   |         | .01/28/2022   | JANNEY MONTGOMERY SCOTT INC | 775.000                   | 75,411      |           | .0                                      |   |
| 96208T-10-4          | WEX ORD  |         | .03/22/2022   | Various                     | 1,188.000                 | 182,845     |           | .0                                      |   |
| 96758W-10-1          | WIDEOPENWEST ORD   |         | .03/04/2022   | Various                     | 393.000                   | 6,941       |           | .0                                      |   |
| 977852-10-2          | WOLFSPEED ORD  |         | .01/26/2022   | Morgan Stanley              | 62.000                    | 5,807       |           | .0                                      |   |
| 98888T-10-7          | ZIMVIE ORD   |         | .03/01/2022   | Various                     | 26.700                    | 803         |           | .0                                      |   |
| 98943L-10-7          | ZENTALIS PHARMACEUTICALS ORD   |         | .03/31/2022   | Various                     | 300.000                   | 14,605      |           | .0                                      |   |
| 98956P-10-2          | ZIMMER BIOMET HOLDINGS ORD   |         | .03/01/2022   | Various                     | 267.000                   | 26,062      |           | .0                                      |   |
| G47567-10-5          | IHS MARKIT ORD   | C.      | .01/18/2022   | GOLDMAN SACHS               | 20.000                    | 2,385       |           | .0                                      |   |
| G637AM-10-2          | MYOVANT SCIENCES ORD   | C.      | .03/15/2022   | Morgan Stanley              | 405.000                   | 4,712       |           | .0                                      |   |
| G8601N-10-8          | SVF INVESTMENT 3 CL A ORD  |         | .01/13/2022   | COWEN AND COMPANY, LLC      | 8,530.000                 | 85,430      |           | .0                                      |   |
| L0429Q-10-8          | ARRIVAL ORD  | C.      | .03/22/2022   | Various                     | 7,751.000                 | 29,439      |           | .0                                      |   |
| M8744T-10-6          | TABoola.COM ORD  | C.      | .03/01/2022   | Various                     | 1,617.000                 | 10,560      |           | .0                                      |   |
| Y2573F-10-2          | FLEX ORD   | C.      | .03/31/2022   | Bear Stearns                | 793.000                   | 14,916      |           | .0                                      |   |
| 5019999999           | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |         |               |                             |                           | 5,118,633   | XXX       | 0                                       | XXX   |
| 056823-33-9          | BAIL GIFF D EAFE AC K  |         | .01/01/2022   | Various                     | 10,486.210                | 181,307     |           | .0                                      |   |
| 543488-82-9          | LOOMIS SAYLES:INV GB N   |         | .02/24/2022   | Various                     | 2,734.900                 | 29,717      |           | .0                                      |   |
| 543488-82-9          | LOOMIS SAYLES:INV GB N   |         | .03/25/2022   | Various                     | 2,754.700                 | 28,869      |           | .0                                      |   |
| 74440B-88-4          | PGIM TOT RTN BOND R6   |         | .01/31/2022   | Various                     | 2,634.200                 | 37,663      |           | .0                                      |   |

STATEMENT AS OF MARCH 31, 2022 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 74440B-88-4  | PGIM TOT RTN BOND R6                          |         | 02/28/2022    | Various                   | 1,279,570                 | 17,684      |           | 0                                       |   |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO |   |         |               |                           |                           | 295,240     | XXX       | 0                                       | XXX   |
| 464287-65-5  | ISHARES:RUSS 2000 ETF                         |         | 02/10/2022    | Various                   | 2,567,000                 | 527,647     |           | 0                                       |   |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds                               |   |         |               |                           |                           | 527,647     | XXX       | 0                                       | XXX   |
| 62080#-10-9  | MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.       |         | 03/31/2022    | Internal capital infusion |                           | 1,031,065   |           | 0                                       |   |
| 62080@-10-1  | MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.    |         | 03/31/2022    | Internal capital infusion |                           | 729,576     |           | 0                                       |   |
| 62080*-10-3  | MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC. |         | 03/31/2022    | Internal capital infusion |                           | 2,000,000   |           | 0                                       |   |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other           |   |         |               |                           |                           | 3,760,641   | XXX       | 0                                       | XXX   |
| 5989999997. Total - Common Stocks - Part 3   |   |         |               |                           |                           | 9,702,161   | XXX       | 0                                       | XXX   |
| 5989999998. Total - Common Stocks - Part 5   |   |         |               |                           |                           | XXX         | XXX       | XXX                                     | XXX   |
| 5989999999. Total - Common Stocks  |   |         |               |                           |                           | 9,702,161   | XXX       | 0                                       | XXX   |
| 5999999999. Total - Preferred and Common Stocks  |   |         |               |                           |                           | 9,702,161   | XXX       | 0                                       | XXX   |
| 6009999999 - Totals  |   |         |               |                           |                           | 55,336,760  | XXX       | 78,299                                  | XXX   |

STATEMENT AS OF MARCH 31, 2022 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             | 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>Recogn-<br>ized | 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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 3620AA-TY-4  | GN 724267 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 4,167              | 4,167      | 4,334          | 4,332  | 0  | (165)  | 0   | (165)   | 0   | 4,167   | 0  | 0   | 0                                   | 34  | 09/15/2039                                     | 1.A  |
| 912810-TB-4  | UNITED STATES TREASURY  |              | 02/03/2022       | Merrill Lynch<br>BMO CAPITAL MARKET CORP            |                                 | 608,182            | 650,000    | 616,586        | 0  | 0  | 7  | 0   | 7   | 0   | 616,593   | 0  | (8,411)                                   | (8,411)                             | 2,727   | 11/15/2051                                     | 1.A  |
| 912810-TC-2  | UNITED STATES TREASURY  |              | 02/03/2022       |   |                                 | 241,113            | 250,000    | 242,686        | 0  | 0  | 3  | 0   | 3   | 0   | 242,688   | 0  | (1,575)                                   | (1,575)                             | 1,119   | 11/15/2041                                     | 1.A  |
| 912828-4N-7  | UNITED STATES TREASURY  |              | 01/31/2022       | CREDIT USA  |                                 | 1,495,703          | 1,400,000  | 1,385,555      | 1,389,936  | 0  | 123  | 0   | 123   | 0   | 1,390,059   | 0  | 105,644                                   | 105,644                             | 8,673   | 05/15/2028                                     | 1.A  |
| 912828-4V-9  | UNITED STATES TREASURY  |              | 01/31/2022       | HSBC BROKERAGE (USA)                                |                                 | 695,500            | 650,000    | 651,940        | 651,417  | 0  | (16)   | 0   | (16)  | 0   | 651,400   | 0  | 44,100                                    | 44,100                              | 8,633   | 08/15/2028                                     | 1.A  |
| 912828-5M-8  | UNITED STATES TREASURY  |              | 01/27/2022       | Wells Fargo BK<br>DEUTSCHE BANK SECURITIES<br>INC.  |                                 | 543,867            | 500,000    | 520,388        | 514,936  | 0  | (148)  | 0   | (148)   | 0   | 514,787   | 0  | 29,080                                    | 29,080                              | 3,194   | 11/15/2028                                     | 1.A  |
| 912828-6B-1  | UNITED STATES TREASURY  |              | 01/31/2022       |   |                                 | 708,656            | 670,000    | 679,422        | 677,104  | 0  | (77)   | 0   | (77)  | 0   | 677,027   | 0  | 31,629                                    | 31,629                              | 8,125   | 02/15/2029                                     | 1.A  |
| 912828-G3-8  | UNITED STATES TREASURY  |              | 03/23/2022       | BARCLAYS BANK PLC                                   |                                 | 998,359            | 1,000,000  | 1,034,905      | 1,034,835  | 0  | (2,918)  | 0   | (2,918)   | 0   | 1,031,917   | 0  | (33,558)                                  | (33,558)                            | 8,391   | 11/15/2024                                     | 1.A  |
| 912828-H8-6  | UNITED STATES TREASURY  |              | 01/31/2022       | Maturity @ 100.00                                   |                                 | 500,000            | 500,000    | 510,508        | 500,531  | 0  | (531)  | 0   | (531)   | 0   | 500,000   | 0  | 0   | 0                                   | 3,750   | 01/31/2022                                     | 1.A  |
| 912828-R3-6  | UNITED STATES TREASURY  |              | 03/25/2022       | Various   |                                 | 3,705,273          | 3,750,000  | 3,700,760      | 3,737,720  | 0  | 268  | 0   | 268   | 0   | 3,737,988   | 0  | (32,714)                                  | (32,714)                            | 15,319  | 05/15/2026                                     | 1.A  |
| 912828-UN-8  | UNITED STATES TREASURY  |              | 03/10/2022       | Nomura DTC 180<br>Deutsche Bank<br>Securities, Inc. |                                 | 402,922            | 400,000    | 397,483        | 399,070  | 0  | 164  | 0   | 164   | 0   | 399,235   | 0  | 3,687                                     | 3,687                               | 4,641   | 02/15/2023                                     | 1.A  |
| 912828-X8-8  | UNITED STATES TREASURY  |              | 01/27/2022       |   |                                 | 1,139,875          | 1,100,000  | 1,114,841      | 1,108,436  | 0  | (111)  | 0   | (111)   | 0   | 1,108,326   | 0  | 31,549                                    | 31,549                              | 5,340   | 05/15/2027                                     | 1.A  |
| 912828-ZL-7  | UNITED STATES TREASURY  |              | 01/27/2022       | CREDIT USA<br>DEUTSCHE BANK SECURITIES<br>INC.      |                                 | 1,932,734          | 2,000,000  | 1,964,375      | 1,965,190  | 0  | 768  | 0   | 768   | 0   | 1,965,958   | 0  | (33,223)                                  | (33,223)                            | 1,844   | 04/30/2025                                     | 1.A  |
| 91282C-CS-8  | UNITED STATES TREASURY  |              | 01/31/2022       |   |                                 | 2,858,906          | 3,000,000  | 2,951,758      | 2,952,114  | 0  | 398  | 0   | 398   | 0   | 2,952,512   | 0  | (93,606)                                  | (93,606)                            | 17,323  | 08/15/2031                                     | 1.A  |
| 0109999999 Subtotal - Bonds - U.S. Governments     |                         |              |                  |   |                                 | 15,835,258         | 15,874,167 | 15,775,540     | 14,935,620   | 0  | (2,235)  | 0   | (2,235)   | 0   | 15,792,657  | 0  | 42,602                                    | 42,602                              | 89,112  | XXX  | XXX  |
| 3128PL-A2-8  | FH J08125 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 668                | 668        | 673            | 668  | 0  | 0  | 0   | 0   | 0   | 668   | 0  | 0   | 0                                   | 5   | 06/01/2023                                     | 1.A  |
| 312935-M2-2  | FH A88477 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 6,742              | 6,742      | 7,033          | 7,051  | 0  | (309)  | 0   | (309)   | 0   | 6,742   | 0  | 0   | 0                                   | 44  | 09/01/2039                                     | 1.A  |
| 3132DV-7B-5  | FH S08090 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 16,203             | 16,203     | 15,827         | 16,203   | 0  | 376  | 0   | 376   | 0   | 16,203  | 0  | 0   | 0                                   | 39  | 09/01/2050                                     | 1.A  |
| 3133KJ-A6-9  | FH RA2729 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 50,194             | 50,194     | 50,492         | 0  | 0  | (298)  | 0   | (298)   | 0   | 50,194  | 0  | 0   | 0                                   | 153   | 06/01/2050                                     | 1.A  |
| 31371L-G6-9  | FN 255671 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 4,444              | 4,444      | 4,438          | 4,436  | 0  | 8  | 0   | 8   | 0   | 4,444   | 0  | 0   | 0                                   | 34  | 04/01/2035                                     | 1.A  |
| 3138AB-YR-4  | FN AH9719 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 6,325              | 6,325      | 6,542          | 6,555  | 0  | (230)  | 0   | (230)   | 0   | 6,325   | 0  | 0   | 0                                   | 46  | 04/01/2041                                     | 1.A  |
| 3138AK-QW-2  | FN A15868 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 2,168              | 2,168      | 2,255          | 2,256  | 0  | (88)   | 0   | (88)  | 0   | 2,168   | 0  | 0   | 0                                   | 16  | 07/01/2041                                     | 1.A  |
| 3138E2-GH-2  | FN AJ9199 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 11,859             | 11,859     | 12,180         | 12,275   | 0  | (416)  | 0   | (416)   | 0   | 11,859  | 0  | 0   | 0                                   | 82  | 01/01/2042                                     | 1.A  |
| 3138EG-HX-5  | FN AL0245 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 15,254             | 15,254     | 15,402         | 15,446   | 0  | (192)  | 0   | (192)   | 0   | 15,254  | 0  | 0   | 0                                   | 90  | 04/01/2041                                     | 1.A  |
| 3138M5-LN-7  | FN AP2132 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 29,555             | 29,555     | 29,660         | 29,710   | 0  | (154)  | 0   | (154)   | 0   | 29,555  | 0  | 0   | 0                                   | 152   | 08/01/2042                                     | 1.A  |
| 3138WE-6X-2  | FN AS5385 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 29,824             | 29,824     | 30,441         | 30,923   | 0  | (1,098)  | 0   | (1,098)   | 0   | 29,824  | 0  | 0   | 0                                   | 174   | 07/01/2045                                     | 1.A  |
| 31402Q-WA-5  | FN 735141 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 3,655              | 3,655      | 3,577          | 3,589  | 0  | 66   | 0   | 66  | 0   | 3,655   | 0  | 0   | 0                                   | 31  | 01/01/2035                                     | 1.A  |
| 31403C-6L-0  | FN 745275 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 2,361              | 2,361      | 2,445          | 2,438  | 0  | (77)   | 0   | (77)  | 0   | 2,361   | 0  | 0   | 0                                   | 19  | 02/01/2036                                     | 1.A  |
| 31403D-WU-9  | FN 745959 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 1,887              | 1,887      | 2,000          | 1,991  | 0  | (103)  | 0   | (103)   | 0   | 1,887   | 0  | 0   | 0                                   | 19  | 11/01/2036                                     | 1.A  |
| 31408F-6B-0  | FN 850566 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 304                | 304        | 288            | 289  | 0  | 15   | 0   | 15  | 0   | 304   | 0  | 0   | 0                                   | 3   | 01/01/2036                                     | 1.A  |
| 31409W-LB-5  | FN 880622 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 333                | 333        | 322            | 323  | 0  | 10   | 0   | 10  | 0   | 333   | 0  | 0   | 0                                   | 3   | 04/01/2036                                     | 1.A  |
| 3140FO-JX-3  | FN BC4777 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 41,579             | 41,579     | 42,186         | 38,607   | 0  | 2,972  | 0   | 2,972   | 0   | 41,579  | 0  | 0   | 0                                   | (2,972)   | 10/01/2031                                     | 1.A  |
| 3140OD-KP-8  | FN CA5701 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 17,428             | 17,428     | 17,284         | 0  | 0  | 144  | 0   | 144   | 0   | 17,428  | 0  | 0   | 0                                   | 36  | 05/01/2050                                     | 1.A  |
| 3140X8-BP-1  | FN FIM4545 - RMBS       |              | 03/01/2022       | Paydown   |                                 | 44,071             | 44,071     | 44,312         | 0  | 0  | (241)  | 0   | (241)   | 0   | 44,071  | 0  | 0   | 0                                   | 165   | 10/01/2050                                     | 1.A  |
| 3140X9-QL-2  | FN FIM5858 - RMBS       |              | 03/01/2022       | Paydown   |                                 | 50,145             | 50,145     | 51,524         | 0  | 0  | (1,379)  | 0   | (1,379)   | 0   | 50,145  | 0  | 0   | 0                                   | 214   | 01/01/2051                                     | 1.A  |
| 31411E-2C-0  | FN 906271 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 2,942              | 2,942      | 2,905          | 2,900  | 0  | 42   | 0   | 42  | 0   | 2,942   | 0  | 0   | 0                                   | 16  | 01/01/2037                                     | 1.A  |
| 31411E-YD-3  | FN 906208 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 2,180              | 2,180      | 2,151          | 2,155  | 0  | 25   | 0   | 25  | 0   | 2,180   | 0  | 0   | 0                                   | 21  | 01/01/2037                                     | 1.A  |
| 31412P-6K-2  | FN 931574 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 898                | 898        | 918            | 913  | 0  | (15)   | 0   | (15)  | 0   | 898   | 0  | 0   | 0                                   | 9   | 02/01/2035                                     | 1.A  |
| 31416T-L5-6  | FN AA9347 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 6,128              | 6,128      | 6,328          | 6,325  | 0  | (198)  | 0   | (198)   | 0   | 6,128   | 0  | 0   | 0                                   | 49  | 08/01/2039                                     | 1.A  |
| 31418D-HD-7  | FN MA3827 - RMBS        |              | 03/01/2022       | Paydown   |                                 | 41,281             | 41,281     | 41,755         | 36,488   | 0  | 4,793  | 0   | 4,793   | 0   | 41,281  | 0  | 0   | 0                                   | (6,891)   | 11/01/2034                                     | 1.A  |
| 0909999999 Subtotal - Bonds - U.S. Special Revenue |                         |              |                  |   |                                 | 388,427            | 388,427    | 392,938        | 205,337  | 0  | 3,651  | 0   | 3,651   | 0   | 388,427   | 0  | 0   | 0                                   | (8,441)   | XXX  | XXX  |
| 00287Y-CS-6  | ABBVIE INC              |              | 01/18/2022       | Call @ 100.00                                       |                                 | 600,000            | 600,000    | 615,240        | 603,047  | 0  | (710)  | 0   | (710)   | 0   | 602,337   | 0  | (2,337)                                   | (2,337)                             | 6,900   | 03/15/2022                                     | 2.B FE   |
| 06051G-GH-6  | BANK OF AMERICA CORP    |              | 01/20/2022       | Call @ 100.00                                       |                                 | 100,000            | 100,000    | 100,094        | 100,091  | 0  | (4)  | 0   | (4)   | 0   | 100,086   | 0  | (86)                                      | (86)                                | 330   | 01/20/2023                                     | 1.G FE   |
| 084670-BF-4  | BERKSHIRE HATHAWAY INC  |              | 01/31/2022       | Maturity @ 100.00                                   |                                 | 700,000            | 700,000    | 745,185        | 700,454  | 0  | (454)  | 0   | (454)   | 0   | 700,000   | 0  | 0   | 0                                   | 11,900  | 01/31/2022                                     | 1.C FE   |
| 12597C-AC-1  | ONH 2019-C A3 - ABS     |              | 03/15/2022       | Paydown   |                                 | 81,512             | 81,512     | 81,882         | 0  | 0  | (369)  | 0   | (369)   | 0   | 81,512  | 0  | 0   | 0                                   | 137   | 12/16/2024                                     | 1.A FE   |
| 14043M-AC-5  | COPAR 2020-1 A3 - ABS   |              | 03/15/2022       | Paydown   |                                 | 166,637            | 166,637    | 166,601        | 166,624  | 0  | 13   | 0   | 13  | 0   | 166,637   | 0  | 0   | 0                                   | 434   | 11/15/2024                                     | 1.A FE   |
| 17401U-AS-0  | CITIZENS BANK NA        |              | 01/14/2022       | Call @ 100.00                                       |                                 | 750,000            | 750,000    | 749,460        | 749,979  | 0  | 6  | 0   | 6   | 0   | 749,985   | 0  | 15  | 15                                  | 10,156  | 02/14/2022                                     | 2.A FE   |
| 24422E-RM-3  | JOHN DEERE CAPITAL CORP |              | 03/15/2022       | Maturity @ 100.00                                   |                                 | 1,250,000          | 1,250,000  | 1,270,388      | 1,250,502  | 0  | (502)  | 0   | (502)   | 0   | 1,250,000   | 0  | 0   | 0                                   | 17,188  | 03/15/2022                                     | 1.F FE   |
| 38013F-AD-3  | GMICAR 2018-4 A3 - ABS  |              | 03/16/2022       | Paydown   |                                 | 55,685             | 55,685     | 55,676         | 55,681   | 0  | 3  | 0   | 3   | 0   | 55,685  | 0  | 0   | 0                                   | 291   | 10/16/2023                                     | 1.A FE   |
| 38141G-GS-7  | GOLDMAN SACHS GROUP INC |              | 01/24/2022       | Maturity @ 100.00                                   |                                 | 650,000            | 650,000    | 766,662        | 650,923  | 0  | (929)  | 0   | (929)   | 0   | 650,000   | 0  | 0   | 0                                   | 18,688  | 01/24/2022                                     | 2.A FE   |

STATEMENT AS OF MARCH 31, 2022 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                         | 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>Recogn-<br>ized | 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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 43813R-AC-1  | HAROT 2020-1 A3 - ABS               |              | 03/21/2022       | Paydown                   |                                 | 290,581            | 290,581    | 291,737        | 291,114  | 0  | (533)  | 0   | (533)   | 0   | 290,581   | 0  | 0   | 0                                   | 764   | 04/22/2024                                     | 1.A FE   |
| 43815N-AC-8  | HAROT 2019-3 A3 - ABS               |              | 03/15/2022       | Paydown                   |                                 | 109,195            | 109,195    | 109,194        | 109,194  | 0  | 0  | 0   | 0   | 0   | 109,195   | 0  | 0   | 0                                   | 318   | 08/15/2023                                     | 1.A FE   |
| 65339K-BQ-2  | NEXTERA ENERGY CAPITAL HOLDINGS INC |              | 01/01/2022       | Call @ 100.00             |                                 | (3)                | 0          | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | (3)   | 05/01/2025                                     | 2.A FE   |
| 65479G-AD-1  | NAROT 2018-B A3 - ABS               |              | 03/15/2022       | Paydown                   |                                 | 60,601             | 60,601     | 60,599         | 60,600   | 0  | 0  | 0   | 0   | 0   | 60,601  | 0  | 0   | 0                                   | 270   | 03/15/2023                                     | 1.A FE   |
| 89238U-AD-2  | TAOT 2019-C A3 - ABS                |              | 03/15/2022       | Paydown                   |                                 | 110,125            | 110,125    | 110,124        | 110,124  | 0  | 0  | 0   | 0   | 0   | 110,125   | 0  | 0   | 0                                   | 342   | 09/15/2023                                     | 1.A FE   |
| 92347Y-AA-2  | VZOT 2019-A A1A - RMBS              |              | 03/20/2022       | Paydown                   |                                 | 142,858            | 142,858    | 142,829        | 142,855  | 0  | 3  | 0   | 3   | 0   | 142,858   | 0  | 0   | 0                                   | 661   | 09/20/2023                                     | 1.A FE   |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                     |              |                  |                           |                                 | 5,067,189          | 5,067,192  | 5,265,670      | 4,991,194  | 0  | (3,475)  | 0   | (3,475)   | 0   | 5,069,600   | 0  | (2,408)                                   | (2,408)                             | 68,373  | XXX  | XXX  |
| 2509999997. Total - Bonds - Part 4   |                                     |              |                  |                           |                                 | 21,290,874         | 21,329,785 | 21,434,147     | 20,132,151   | 0  | (2,059)  | 0   | (2,059)   | 0   | 21,250,684  | 0  | 40,193                                    | 40,193                              | 149,045   | XXX  | XXX  |
| 2509999998. Total - Bonds - Part 5   |                                     |              |                  |                           |                                 | XXX                | XXX        | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX   | XXX  | XXX  |
| 2509999999. Total - Bonds  |                                     |              |                  |                           |                                 | 21,290,874         | 21,329,785 | 21,434,147     | 20,132,151   | 0  | (2,059)  | 0   | (2,059)   | 0   | 21,250,684  | 0  | 40,193                                    | 40,193                              | 149,045   | XXX  | XXX  |
| 4509999997. Total - Preferred Stocks - Part 4                              |                                     |              |                  |                           |                                 | 0                  | XXX        | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | XXX  | XXX  |
| 4509999998. Total - Preferred Stocks - Part 5                              |                                     |              |                  |                           |                                 | XXX                | XXX        | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX   | XXX  | XXX  |
| 4509999999. Total - Preferred Stocks                                       |                                     |              |                  |                           |                                 | 0                  | XXX        | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | XXX  | XXX  |
| 001055-10-2  | AFLAC ORD                           |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (2)  |  |
| 001668-10-5  | ALX ONCOLOGY HOLDINGS ORD           |              | 03/31/2022       | Various                   | 1,537.000                       | 25,897             |            | 42,904         | 19,912   | 13,093   | 0  | 0   | 13,093  | 0   | 42,904  | 0  | (17,007)                                  | (17,007)                            | 0   |  |  |
| 00206R-10-2  | AT&T ORD                            |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (2)  |  |
| 002824-10-0  | ABBOTT LABORATORIES ORD             |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (1)  |  |
| 00287Y-10-9  | ABBVIE ORD                          |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (12)   |  |
| 00402L-10-7  | ACADEMY SPORTS AND OUTDOORS ORD     |              | 03/23/2022       | Various                   | 2,590.000                       | 94,505             |            | 114,554        | 110,645  | 3,910  | 0  | 0   | 3,910   | 0   | 114,554   | 0  | (20,050)                                  | (20,050)                            | 0   |  |  |
| 007800-10-5  | AEROJET ROCKETDYNE HOLDINGS ORD     |              | 02/03/2022       | Various                   | 1,024.000                       | 38,958             |            | 42,380         | 0  | 0  | 0  | 0   | 0   | 0   | 42,380  | 0  | (3,422)                                   | (3,422)                             | 0   |  |  |
| 007903-10-7  | ADVANCED MICRO DEVICES ORD          |              | 03/18/2022       | MERRILL LYNCH & CO        | 123.130                         | 13,969             |            | 4,114          | 11,012   | (8,988)  | 0  | 0   | (8,988)   | 0   | 4,114   | 0  | 9,855                                     | 9,855                               | 0   |  |  |
| 008973Y-10-8   | AKERO THERAPEUTICS ORD              |              | 03/31/2022       | LIQUIDNET, INC.           | 526.000                         | 7,725              |            | 14,345         | 11,267   | 3,078  | 0  | 0   | 3,078   | 0   | 14,345  | 0  | (6,621)                                   | (6,621)                             | 0   |  |  |
| 013091-10-3  | ALBERTSONS COMPANIES CL A ORD       |              | 01/04/2022       | COLLINS STEWART INC.      | 1,630.000                       | 48,127             |            | 48,548         | 49,177   | (629)  | 0  | 0   | (629)   | 0   | 48,548  | 0  | (422)                                     | (422)                               | 0   |  |  |
| 01626L-10-5  | ALIGOS THERAPEUTICS ORD             |              | 02/23/2022       | BAYPOINT TRADING LLC      | 400.000                         | 904                |            | 6,000          | 4,788  | 1,212  | 0  | 0   | 1,212   | 0   | 6,000   | 0  | (5,096)                                   | (5,096)                             | 0   |  |  |
| 01741R-10-2  | ALLEGHENY TECHNOLOGIES ORD          |              | 03/23/2022       | Keybank                   | 763.000                         | 21,346             |            | 14,903         | 11,956   | 2,947  | 0  | 0   | 2,947   | 0   | 14,903  | 0  | 6,443                                     | 6,443                               | 0   |  |  |
| 02079K-10-7  | ALPHABET CL C ORD                   |              | 03/18/2022       | MERRILL LYNCH & CO        | 2.000                           | 5,472              |            | 1,168          | 5,840  | (4,672)  | 0  | 0   | (4,672)   | 0   | 1,168   | 0  | 4,304                                     | 4,304                               | 0   |  |  |
| 02209S-10-3  | ALTRIA GROUP ORD                    |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | (1)   |  |  |
| 025816-10-9  | AMERICAN EXPRESS ORD                |              | 03/18/2022       | MERRILL LYNCH & CO        | 26.000                          | 4,959              |            | 1,480          | 4,268  | (2,788)  | 0  | 0   | (2,788)   | 0   | 1,480   | 0  | 3,479                                     | 3,479                               | 11  |  |  |
| 03027X-10-0  | AMERICAN TOWER REIT                 |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   |  |  |
| 030506-10-9  | AMERICAN WOODMARK ORD               |              | 03/24/2022       | GOLDMAN                   | 105.000                         | 5,323              |            | 6,709          | 5,215  | (44)   | 0  | 0   | (44)  | 0   | 6,709   | 0  | (1,386)                                   | (1,386)                             | 0   |  |  |
| 03152W-10-9  | AMICUS THERAPEUTICS ORD             |              | 03/14/2022       | JEFFERIES & COMPANY, INC. | 1,121.000                       | 9,887              |            | 15,894         | 13,082   | 2,812  | 0  | 0   | 2,812   | 0   | 15,894  | 0  | (6,007)                                   | (6,007)                             | 0   |  |  |
| 032654-10-5  | ANALOG DEVICES ORD                  |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (2)  |  |
| 03753U-10-6  | APELLIS PHARMACEUTICALS ORD         |              | 03/31/2022       | Various                   | 1,078.000                       | 46,990             |            | 40,485         | 51,690   | (11,205)   | 0  | 0   | (11,205)  | 0   | 40,485  | 0  | 6,505                                     | 6,505                               | 0   |  |  |
| 037833-10-0  | APPLE ORD                           |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (5)  |  |
| 040047-60-7  | ARENA PHARMACEUTICALS ORD           |              | 03/11/2022       | Bear Stearns              | 776.000                         | 75,367             |            | 40,995         | 72,090   | (31,096)   | 0  | 0   | (31,096)  | 0   | 40,995  | 0  | 34,372                                    | 34,372                              | 0   |  |  |
| 045327-10-3  | ASPEN TECHNOLOGY ORD                |              | 01/19/2022       | Warburg Dillon Reed       | 18.000                          | 2,724              |            | 1,569          | 2,736  | (1,167)  | 0  | 0   | (1,167)   | 0   | 1,569   | 0  | 1,155                                     | 1,155                               | 0   |  |  |
| 053015-10-3  | AUTOMATIC DATA PROCESSING ORD       |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   |  |  |
| 05338G-10-6  | AVALARA ORD                         |              | 03/07/2022       | NEEDHAM AND COMPANY LLC   | 106.000                         | 9,568              |            | 11,981         | 13,619   | (2,032)  | 0  | 0   | (2,032)   | 0   | 11,981  | 0  | (2,413)                                   | (2,413)                             | 0   |  |  |
| 05478C-10-5  | AZEK COMPANY CL A ORD               |              | 03/24/2022       | Various                   | 597.000                         | 22,097             |            | 19,414         | 17,176   | (3,112)  | 0  | 0   | (3,112)   | 0   | 19,414  | 0  | 2,683                                     | 2,683                               | 0   |  |  |
| 060505-10-4  | BANK OF AMERICA ORD                 |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (3)  |  |
| 075887-10-9  | BECTON DICKINSON ORD                |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (2)  |  |
| 09073M-10-4  | BIO TECHNE ORD                      |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (15)   |  |
| 09077B-10-4  | BIOATLA ORD                         |              | 01/18/2022       | INC.                      | 716.000                         | 7,915              |            | 21,332         | 14,499   | 6,833  | 0  | 0   | 6,833   | 0   | 21,332  | 0  | (13,417)                                  | (13,417)                            | 0   |  |  |
| 09247X-10-1  | BLACKROCK ORD                       |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (33)   |  |
| 097023-10-5  | BOEING ORD                          |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | (260)  | 0  | 0  | 0   | (260)   | 0   | 0   | 0  | 0   | 0                                   | 0   |  |  |
| 099406-10-0  | BOOT BARN HOLDINGS ORD              |              | 02/08/2022       | Various                   | 722.000                         | 61,932             |            | 63,493         | 90,373   | (26,879)   | 0  | 0   | (26,879)  | 0   | 63,493  | 0  | (1,562)                                   | (1,562)                             | 0   |  |  |
| 110122-10-8  | BRISTOL MYERS SQUIBB ORD            |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (1)  |  |
| 11135F-10-1  | BROADCOM ORD                        |              | 02/01/2022       | Adjustment                | 0.000                           | 0                  |            | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 0   | 0                                   | 0   | (1)  |  |
| 12008R-10-7  | BUILDERS FIRSTSOURCE ORD            |              | 03/24/2022       | Various                   | 2,069.000                       | 149,906            |            | 93,938         | 153,803  | (76,826)   | 0  | 0   | (76,826)  | 0   | 93,938  | 0  | 55,969                                    | 55,969                              | 0   |  |  |

STATEMENT AS OF MARCH 31, 2022 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                          | 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>Recogn-<br>ized | 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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 126650-10-0          | CVS HEALTH ORD                       |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 127097-10-3          | COTERRA ENERGY ORD                   |              | 02/01/2022       | Various                     | 679.000                         | 13,571             |           | 7,258          | 13,274   | (6,016)  | .0   | .0  | (6,016)   | .0  | 7,258   | .0   | 6,313                                     | 6,313                               | .0  |  |  |
| 127190-30-4          | CACI INTERNATIONAL CL A ORD          |              | 01/05/2022       | JEFFERIES & COMPANY, INC.   | .50.000                         | 13,879             |           | 12,772         | 13,461   | (689)  | .0   | .0  | (689)   | .0  | 12,772  | .0   | 1,107                                     | 1,107                               | .0  |  |  |
| 133131-10-2          | CAMDEN PROPERTY REIT ORD             |              | 01/10/2022       | BERNSTEIN (SANFORD C) & CO. | .75.000                         | 12,389             |           | 8,011          | 13,364   | (5,352)  | .0   | .0  | (5,352)   | .0  | 8,011   | .0   | 4,378                                     | 4,378                               | .0  | 27   |  |
| 14161W-10-5          | CARDLYTICS ORD                       |              | 03/04/2022       | BERNSTEIN (SANFORD C) & CO. | .452.000                        | 24,286             |           | 34,806         | 30,392   | 4,413  | .0   | .0  | 4,413   | .0  | 34,806  | .0   | (10,520)                                  | (10,520)                            | .0  |  |  |
| 141788-10-9          | CARGURUS CL A ORD                    |              | 03/01/2022       | Various                     | .177.000                        | 8,407              |           | 4,805          | 5,885  | (1,080)  | .0   | .0  | (1,080)   | .0  | 4,805   | .0   | 3,602                                     | 3,602                               | .0  |  |  |
| 149568-10-7          | CAVCO INDUSTRIES ORD                 |              | 03/24/2022       | Various                     | .134.000                        | 37,820             |           | 25,168         | 42,076   | (16,908)   | .0   | .0  | (16,908)  | .0  | 25,168  | .0   | 12,651                                    | 12,651                              | .0  |  |  |
| 15189T-10-7          | CENTERPOINT ENERGY ORD               |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (4)  |  |
| 156504-30-0          | CENTURY COMMUNITIES ORD              |              | 03/25/2022       | Various                     | 1,144.000                       | 73,427             |           | 51,095         | 87,685   | (40,768)   | .0   | .0  | (40,768)  | .0  | 51,095  | .0   | 22,332                                    | 22,332                              | .91   |  |  |
| 15677J-10-8          | CERIDIAN HCM HOLDING ORD             |              | 03/04/2022       | COWEN AND COMPANY, LLC      | .187.000                        | 12,458             |           | 13,119         | 14,033   | (5,409)  | .0   | .0  | (5,409)   | .0  | 13,119  | .0   | (661)                                     | (661)                               | .0  |  |  |
| 166764-10-0          | CHEVRON ORD                          |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (3)  |  |
| 17243V-10-2          | CINEMARK HOLDINGS ORD                |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | (10,173)   | .0   | .0   | (10,173)  | 10,173  | .0  | .0  | .0   | .0  | .0                                  | .0  | .0   |  |
| 17275R-10-2          | CISCO SYSTEMS ORD                    |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 172967-42-4          | CITIGROUP ORD                        |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 184496-10-7          | CLEAN HARBORS ORD                    |              | 03/31/2022       | Various                     | 1,529.000                       | 157,025            |           | 129,348        | 149,781  | (20,433)   | .0   | .0  | (20,433)  | .0  | 129,348   | .0   | 27,677                                    | 27,677                              | .0  |  |  |
| 191216-10-0          | COCA-COLA ORD                        |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 192446-10-2          | COGNIZANT TECHNOLOGY SOLUTN CL A ORD |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 20030N-10-1          | COMCAST CL A ORD                     |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 21037T-10-9          | CONSTELLATION ENERGY ORD             |              | 02/28/2022       | FRACTIONAL SHARES           | .0 343                          | 10                 |           | 10             | .0   | .0   | .0   | .0  | .0  | .0  | 10  | .0   | .0  | .0                                  | .0  | .0   |  |
| 22160K-10-5          | COSTCO WHOLESALE ORD                 |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (2)  |  |
| 227046-10-9          | CROCS ORD                            |              | 02/04/2022       | Various                     | 896.000                         | 88,680             |           | 125,260        | 83,441   | 10,465   | .0   | .0  | 10,465  | .0  | 125,260   | .0   | (36,580)                                  | (36,580)                            | .0  |  |  |
| 235851-10-2          | DANAHER ORD                          |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | .0   |  |
| 24344T-10-1          | DECIPHERA PHARMACEUTICALS ORD        |              | 02/02/2022       | Barclays Bank - CP          | .474.000                        | 4,011              |           | 29,419         | 4,773  | 24,646   | .0   | .0  | 24,646  | .0  | 29,419  | .0   | (25,408)                                  | (25,408)                            | .0  |  |  |
| 24790A-10-1          | DENBURY ORD                          |              | 01/21/2022       | Various                     | .452.000                        | 33,108             |           | 25,753         | 33,977   | (8,224)  | .0   | .0  | (8,224)   | .0  | 25,753  | .0   | 7,355                                     | 7,355                               | .0  |  |  |
| 25278X-10-9          | DIAMONDBACK ENERGY ORD               |              | 03/21/2022       | Various                     | .385.000                        | 52,207             |           | 14,295         | 41,314   | (27,019)   | .0   | .0  | (27,019)  | .0  | 14,295  | .0   | 37,912                                    | 37,912                              | .0  | (9)  |  |
| 25746U-10-9          | DOMINION ENERGY ORD                  |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (3)  |  |
| 26441C-20-4          | DUKE ENERGY ORD                      |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 26614N-10-2          | DUPONT DE NEMOURS ORD                |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 267475-10-1          | DYCOM INDUSTRIES ORD                 |              | 03/24/2022       | Various                     | 1,421.000                       | 134,938            |           | 67,510         | 132,039  | (64,529)   | .0   | .0  | (64,529)  | .0  | 67,510  | .0   | 67,428                                    | 67,428                              | .0  |  |  |
| 268150-10-9          | DYNATRACE ORD                        |              | 01/19/2022       | First Boston Corp           | .130.000                        | 6,743              |           | 7,257          | .0   | (617)  | .0   | .0  | (617)   | .0  | 7,257   | .0   | (514)                                     | (514)                               | .0  |  |  |
| 278865-10-0          | ECOLAB ORD                           |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 292671-70-8          | ENERGY FUELS ORD                     |              | 03/28/2022       | COWEN AND COMPANY, LLC      | 1,010.000                       | 9,257              |           | 8,318          | 7,676  | 642  | .0   | .0  | 642   | .0  | 8,318   | .0   | 939                                       | 939                                 | .0  |  |  |
| 29362U-10-4          | ENTERGIS ORD                         |              | 02/28/2022       | CO.                         | .29.000                         | 3,775              |           | 1,339          | 4,009  | (2,670)  | .0   | .0  | (2,670)   | .0  | 1,339   | .0   | 2,437                                     | 2,437                               | .0  | 3  |  |
| 29384C-10-8          | ENTRADA THERAPEUTICS ORD             |              | 03/14/2022       | Virtu Americas LLC          | .773.000                        | 6,904              |           | 15,462         | 13,234   | 2,228  | .0   | .0  | 2,228   | .0  | 15,462  | .0   | (8,558)                                   | (8,558)                             | .0  |  |  |
| 30161N-10-1          | EXELON ORD                           |              | 02/02/2022       | Adjustment                  | 1,237.000                       | 39,526             |           | 39,526         | 70,942   | (31,416)   | .0   | .0  | (31,416)  | .0  | 39,526  | .0   | .0  | .0                                  | .0  | .0   |  |
| 30231G-10-2          | EXXON MOBIL ORD                      |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | (1,677)  | .0   | .0   | (1,677)   | 1,677   | .0  | .0  | .0   | .0  | .0                                  | .0  | (3)  |  |
| 30303M-10-2          | META PLATFORMS CL A ORD              |              | 03/18/2022       | MERRILL LYNCH & CO          | .66.000                         | 14,288             |           | 6,249          | 22,728   | (16,479)   | .0   | .0  | (16,479)  | .0  | 6,249   | .0   | 8,039                                     | 8,039                               | .0  |  |  |
| 303075-10-5          | FACTSET RESEARCH SYSTEMS ORD         |              | 02/03/2022       | Merrill Lynch               | .116.000                        | 48,679             |           | 37,908         | 56,230   | (18,322)   | .0   | .0  | (18,322)  | .0  | 37,908  | .0   | 10,772                                    | 10,772                              | .0  |  |  |
| 313747-20-6          | FEDERAL REIT ORD                     |              | 01/01/2022       | Adjustment                  | .88.000                         | 12,912             |           | 12,912         | 12,067   | 846  | .0   | .0  | 846   | .0  | 12,912  | .0   | .0  | .0                                  | .0  | 94   |  |
| 31620M-10-6          | FIDELITY NATIONAL INFORMATN SVCS ORD |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | .0   |  |
| 336433-10-7          | FIRST SOLAR ORD                      |              | 03/01/2022       | COWEN AND COMPANY, LLC      | .783.000                        | 59,183             |           | 42,208         | 68,935   | (26,727)   | .0   | .0  | (26,727)  | .0  | 42,208  | .0   | 16,974                                    | 16,974                              | .0  |  |  |
| 33829M-10-1          | FIVE BELOW ORD                       |              | 02/16/2022       | RBC Dain Rauscher (US)      | .181.000                        | 30,521             |           | 26,037         | 34,371   | (11,289)   | .0   | .0  | (11,289)  | .0  | 26,037  | .0   | 4,484                                     | 4,484                               | .0  |  |  |
| 338307-10-1          | FIVE9 ORD                            |              | 01/27/2022       | Various                     | .829.000                        | 99,284             |           | 130,139        | 115,762  | 14,377   | .0   | .0  | 14,377  | .0  | 130,139   | .0   | (30,855)                                  | (30,855)                            | .0  |  |  |
| 34631B-10-1          | FORGEROCK CL A ORD                   |              | 03/23/2022       | COWEN AND COMPANY, LLC      | .296.000                        | 6,110              |           | 8,274          | 6,859  | 763  | .0   | .0  | 763   | .0  | 8,274   | .0   | (2,164)                                   | (2,164)                             | .0  |  |  |
| 34964C-10-6          | FORTUNE BRANDS HOME AND SECURITY ORD |              | 03/24/2022       | Various                     | .495.000                        | 43,861             |           | 37,888         | 52,361   | (14,473)   | .0   | .0  | (14,473)  | .0  | 37,888  | .0   | 5,973                                     | 5,973                               | .0  | (79)   |  |
| 35104E-10-0          | 4D MOLECULAR THERAPEUTICS ORD        |              | 01/20/2022       | BAYPOINT TRADING LLC        | .380.000                        | 6,102              |           | 9,498          | 8,311  | 1,187  | .0   | .0  | 1,187   | .0  | 9,498   | .0   | (3,396)                                   | (3,396)                             | .0  |  |  |
| 36251C-10-3          | GMS ORD                              |              | 03/24/2022       | INSTINET                    | .96.000                         | 4,938              |           | 4,911          | .0   | .0   | .0   | .0  | .0  | .0  | 4,911   | .0   | 27  | 27                                  | .0  |  |  |
| 364760-10-8          | GAP ORD                              |              | 02/02/2022       | MORGAN STANLEY              | .271.000                        | 4,791              |           | 3,554          | 4,851  | (1,297)  | .0   | .0  | (1,297)   | .0  | 3,554   | .0   | 1,236                                     | 1,236                               | .0  | 33   |  |
| 375558-10-3          | GILEAD SCIENCES ORD                  |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 38141G-10-4          | GOLDMAN SACHS GROUP ORD              |              | 02/01/2022       | Adjustment                  | .0 000                          | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |

STATEMENT AS OF MARCH 31, 2022 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>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | 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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 40171V-10-0                  | GUIDEWIRE SOFTWARE ORD              |              | 03/25/2022       | Various                | 114,000                         | 10,797             |           | 13,201         | 12,654   | 359  | .0   | .0  | 359   | .0  | 13,201  | .0   | (2,404)                                   | (2,404)                             | .0  |  |  |
| 40434L-10-5                  | HP ORD                              |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (4)  |  |
| 41068X-10-0                  | HANNON ARMSTRONG SUST INFR CAP ORD  |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (446)   |  |  |
| 437076-10-2                  | HOME DEPOT ORD                      |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 438516-10-6                  | HONEYWELL INTERNATIONAL ORD         |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| 44157R-10-9                  | HOUGHTON MIFFLIN HARCOURT ORD       |              | 03/24/2022       | Various                | 13,798,000                      | 276,961            |           | 82,479         | 223,114  | (140,635)  | .0   | .0  | (140,635)   | .0  | 82,479  | .0   | 194,482                                   | 194,482                             | .0  |  |  |
| 443320-10-6                  | HUB GROUP CL A ORD                  |              | 01/28/2022       | STIFEL NICOLAUS & CO   | 642,000                         | 49,820             |           | 43,036         | 54,031   | (10,994)   | .0   | .0  | (10,994)  | .0  | 43,036  | .0   | 6,783                                     | 6,783                               | .0  |  |  |
| 446413-10-6                  | HUNTINGTON INGALLS INDUSTRIES ORD   |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (121)   |  |  |
| 447011-10-7                  | HUNTSMAN ORD                        |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (44)  |  |  |
| 452308-10-9                  | ILLINOIS TOOL ORD                   |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (1)   |  |  |
| 45253H-10-1                  | IMMUNOGEN ORD                       |              | 03/14/2022       | BAYPOINT TRADING LLC   | 2,631,000                       | 12,968             |           | 12,464         | 16,170   | (6,134)  | .0   | .0  | (6,134)   | .0  | 12,464  | .0   | 503                                       | 503                                 | .0  |  |  |
| 45258D-10-5                  | IMMUNOCORE HOLDINGS ADR             | C            | 03/31/2022       | Morgan Stanley         | 90,000                          | 2,657              |           | 2,826          | 1,932  | 57   | .0   | .0  | .0  | 57  | 2,826   | .0   | (170)                                     | (170)                               | .0  |  |  |
| 458140-10-0                  | INTEL ORD                           |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (3)   |  |  |
| 45866F-10-4                  | INTERCONTINENTAL EXCHANGE ORD       |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 460690-10-0                  | INTERPUBLIC GROUP OF COMPANIES ORD  |              | 02/08/2022       | CO.                    | 246,000                         | 9,163              |           | 3,891          | 9,291  | (5,400)  | .0   | .0  | (5,400)   | .0  | 3,891   | .0   | 5,272                                     | 5,272                               | (267)   |  |  |
| 461202-10-3                  | INTUIT ORD                          |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 46625H-10-0                  | JPMORGAN CHASE ORD                  |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (2)   |  |  |
| 47580P-10-3                  | JELD WEN HOLDING ORD                |              | 03/24/2022       | Various                | 1,645,000                       | 38,319             |           | 35,804         | 42,918   | (7,114)  | .0   | .0  | (7,114)   | .0  | 35,804  | .0   | 2,514                                     | 2,514                               | .0  |  |  |
| 477143-10-1                  | JETBLUE AIRWAYS ORD                 |              | 03/07/2022       | FIRST UNION CAPITAL    | 1,936,000                       | 24,351             |           | 31,099         | 22,183   | 3,609  | .0   | .0  | 3,609   | .0  | 31,099  | .0   | (6,748)                                   | (6,748)                             | .0  |  |  |
| 478160-10-4                  | JOHNSON & JOHNSON ORD               |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (2)   |  |  |
| 48020Q-10-7                  | JONES LANG LASALLE ORD              |              | 03/07/2022       | Various                | 248,000                         | 56,285             |           | 37,476         | 67,414   | (29,938)   | .0   | .0  | (29,938)  | .0  | 37,476  | .0   | 18,809                                    | 18,809                              | .0  |  |  |
| 483497-10-3                  | KALVISTA PHARMACEUTICALS ORD        |              | 03/17/2022       | Warburg Dillon Reed    | 1,294,000                       | 18,898             |           | 24,935         | 14,449   | 6,849  | .0   | .0  | 6,849   | .0  | 24,935  | .0   | (6,037)                                   | (6,037)                             | .0  |  |  |
| 489170-10-0                  | KENNAMETAL ORD                      |              | 03/28/2022       | Various                | 1,060,000                       | 32,036             |           | 33,820         | 38,118   | (4,298)  | .0   | .0  | (4,298)   | .0  | 33,820  | .0   | (1,783)                                   | (1,783)                             | (521)   |  |  |
| 499049-10-4                  | KNIGHT SWIFT TRANSPRTATN CL A ORD   |              | 01/06/2022       | INSTINET               | 28,472,000                      | 28,006             |           | 22,309         | 28,674   | (6,365)  | .0   | .0  | (6,365)   | .0  | 22,309  | .0   | 5,697                                     | 5,697                               | .0  |  |  |
| 50127T-10-9                  | KURA ONCOLOGY ORD                   |              | 03/18/2022       | BAYPOINT TRADING LLC   | 2,047,000                       | 33,525             |           | 35,609         | 29,231   | 6,378  | .0   | .0  | 6,378   | .0  | 35,609  | .0   | (2,085)                                   | (2,085)                             | .0  |  |  |
| 517834-10-7                  | LAS VEGAS SANDS ORD                 |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (1)   |  |  |
| 518415-10-4                  | LATTICE SEMICONDUCTOR ORD           |              | 01/28/2022       | Various                | 867,000                         | 42,883             |           | 16,163         | 66,482   | (50,319)   | .0   | .0  | (50,319)  | .0  | 16,163  | .0   | 26,721                                    | 26,721                              | .0  |  |  |
| 524660-10-7                  | LEGGETT & PLATT ORD                 |              | 12/17/2021       | Northern Trust         | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | 70  |  |  |
| 52490G-10-2                  | LEGEND BIOTECH 2 ADR REP ORD        |              | 01/31/2022       | COWEN AND COMPANY, LLC | 70,000                          | 2,902              |           | 3,065          | 3,484  | (419)  | .0   | .0  | (419)   | .0  | 3,065   | .0   | (163)                                     | (163)                               | .0  |  |  |
| 531229-85-4                  | LIBERTY MEDIA FORMULA ONE SRS C ORD |              | 03/04/2022       | Various                | 823,000                         | 50,190             |           | 35,644         | 51,849   | (16,205)   | .0   | .0  | (16,205)  | .0  | 35,644  | .0   | 14,545                                    | 14,545                              | .0  |  |  |
| 532457-10-8                  | ELI LILLY ORD                       |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (1)   |  |  |
| 539830-10-9                  | LOCKHEED MARTIN ORD                 |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 548661-10-7                  | LOWE'S COMPANIES ORD                |              | 03/18/2022       | MERRILL LYNCH & CO     | 32,000                          | 7,541              |           | 1,618          | 8,204  | (6,586)  | .0   | .0  | (6,586)   | .0  | 1,618   | .0   | 5,923                                     | 5,923                               | 25  |  |  |
| 55306N-10-4                  | MKS INSTRUMENTS ORD                 |              | 02/28/2022       | Morgan Stanley         | 58,000                          | 8,729              |           | 7,496          | 9,236  | (2,494)  | .0   | .0  | (2,494)   | .0  | 7,496   | .0   | 1,232                                     | 1,232                               | 13  |  |  |
| 55354G-10-0                  | MSCI ORD                            |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 55910K-10-8                  | MAGENTA THERAPEUTICS ORD            |              | 03/14/2022       | CO.                    | 2,031,000                       | 5,600              |           | 7,855          | .0   | .0   | .0   | .0  | .0  | .0  | 7,855   | .0   | (2,255)                                   | (2,255)                             | .0  |  |  |
| 571748-10-2                  | MARSH & MCLENNAN ORD                |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 57636Q-10-4                  | MASTERCARD CL A ORD                 |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 58463J-30-4                  | MEDICAL PROPERTIES REIT ORD         |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (233)   |  |  |
| 59001K-10-0                  | MERITOR ORD                         |              | 02/02/2022       | Various                | 5,944,000                       | 144,236            |           | 141,940        | 146,579  | (4,639)  | .0   | .0  | (4,639)   | .0  | 141,940   | .0   | 2,296                                     | 2,296                               | .0  |  |  |
| 59045L-10-6                  | MERSANA THERAPEUTICS ORD            |              | 02/22/2022       | RBC Dain Rauscher (US) | 1,848,000                       | 7,250              |           | 34,111         | 11,827   | 22,284   | .0   | .0  | 22,284  | .0  | 34,111  | .0   | (26,860)                                  | (26,860)                            | .0  |  |  |
| 594918-10-6                  | MICROSOFT ORD                       |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (4)   |  |  |
| 596278-10-1                  | MIDDLEBY ORD                        |              | 03/31/2022       | Various                | 904,000                         | 170,215            |           | 105,956        | 175,243  | (71,686)   | .0   | .0  | (71,686)  | .0  | 105,956   | .0   | 64,258                                    | 64,258                              | .0  |  |  |
| 60855R-10-0                  | MOLINA HEALTHCARE ORD               |              | 03/18/2022       | MERRILL LYNCH & CO     | 27,000                          | 9,270              |           | 8,421          | .0   | .0   | .0   | .0  | .0  | .0  | 8,421   | .0   | 850                                       | 850                                 | .0  |  |  |
| 609207-10-5                  | MONDELEZ INTERNATIONAL CL A ORD     |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  |  |  |
| 615394-20-2                  | MOOG CL A ORD                       |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (88)  |  |  |
| 617446-44-8                  | MORGAN STANLEY ORD                  |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (3)   |  |  |
| 629377-50-8                  | NRG ENERGY ORD                      |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (588)   |  |  |
| 650111-10-7                  | NEW YORK TIMES CL A ORD             |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (2)   |  |  |
| 65290C-10-5                  | NEXTER OILFIELD SOLUTIONS ORD       |              | 03/29/2022       | Various                | 1,384,000                       | 11,625             |           | 5,645          | 4,969  | 676  | .0   | .0  | 676   | .0  | 5,645   | .0   | 5,981                                     | 5,981                               | .0  |  |  |
| 65339F-10-1                  | NEXTERA ENERGY ORD                  |              | 02/01/2022       | Adjustment             | 0.000                           | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | (1)   |  |  |
| 655663-10-2                  | NORDSON ORD                         |              | 03/18/2022       | MERRILL LYNCH & CO     | 32,000                          | 7,391              |           | 7,108          | .0   | .0   | .0   | .0  | .0  | .0  | 7,108   | .0   | 283                                       | 283                                 | 16  |  |  |



STATEMENT AS OF MARCH 31, 2022 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-<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>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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..66987E-20-6         | NOVAGOLD RESOURCES ORD               | C            | 02/11/2022       | RBC Dain Rauscher (US)         | 2,944,000                       | 19,188             |           | 19,884         | 19,754   | 130  | .0   | .0  | 130   | .0  | 19,884  | .0   | (696)                                     | (696)                               | .0  |  |  |
| ..670346-10-5         | NUCOR ORD                            |              | 03/18/2022       | MERRILL LYNCH & CO             | 37,000                          | 5,038              |           | 1,823          | 4,212  | (2,390)  | .0   | .0  | (2,390)   | .0  | 1,823   | .0   | 3,215                                     | 3,215                               | 19  |  |  |
| ..67066G-10-4         | NVIDIA ORD                           |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | .0   |  |
| ..67080M-10-3         | NURIX THERAPEUTICS ORD               |              | 02/22/2022       | LIQUIDNET, INC.                | 522,000                         | 8,344              |           | 9,895          | 15,650   | (5,755)  | .0   | .0  | (5,755)   | .0  | 9,895   | .0   | (1,550)                                   | (1,550)                             | .0  |  |  |
| ..68062P-10-6         | OLEMA PHARMACEUTICALS ORD            |              | 03/14/2022       | LIQUIDNET, INC.                | 1,097,000                       | 4,498              |           | 21,038         | 10,312   | 10,726   | .0   | .0  | 10,726  | .0  | 21,038  | .0   | (16,540)                                  | (16,540)                            | .0  |  |  |
| ..68134L-10-9         | OLO CL A ORD                         |              | 02/10/2022       | JEFFERIES & COMPANY, INC.      | 194,000                         | 3,607              |           | 4,655          | 2,997  | 762  | .0   | .0  | 762   | .0  | 4,655   | .0   | (1,048)                                   | (1,048)                             | .0  |  |  |
| ..68389X-10-5         | ORACLE ORD                           |              | 03/18/2022       | MERRILL LYNCH & CO             | 67,000                          | 5,472              |           | 2,313          | 5,897  | (3,584)  | .0   | .0  | (3,584)   | .0  | 2,313   | .0   | 3,159                                     | 3,159                               | 21  |  |  |
| ..69336V-10-1         | PGT INNOVATIONS ORD                  |              | 03/28/2022       | Various                        | 3,025,000                       | 59,021             |           | 53,283         | 67,397   | (14,114)   | .0   | .0  | (14,114)  | .0  | 53,283  | .0   | 5,738                                     | 5,738                               | .0  |  |  |
| ..69354N-10-6         | PRA GROUP ORD                        |              | 01/27/2022       | WILLIAMS CAPITAL GROUP LP (THE | 499,000                         | 22,885             |           | 18,069         | 24,715   | (6,647)  | .0   | .0  | (6,647)   | .0  | 18,069  | .0   | 4,816                                     | 4,816                               | .0  |  |  |
| ..693656-10-0         | PVH ORD                              |              | 03/25/2022       | Various                        | 1,667,000                       | 132,993            |           | 139,890        | 128,087  | (37,378)   | .0   | .0  | (37,378)  | .0  | 139,890   | .0   | (6,897)                                   | (6,897)                             | 55  |  |  |
| ..703343-10-3         | PATRICK INDUSTRIES ORD               |              | 03/01/2022       | Warburg Dillon Reed            | 57,000                          | 3,973              |           | 2,789          | 4,546  | (1,757)  | .0   | .0  | (1,757)   | .0  | 2,789   | .0   | 1,185                                     | 1,185                               | (4)   |  |  |
| ..70438V-10-6         | PAYLOCITY HOLDING ORD                |              | 01/04/2022       | Various                        | 231,000                         | 52,709             |           | 26,578         | 54,978   | (28,400)   | .0   | .0  | (28,400)  | .0  | 26,578  | .0   | 26,131                                    | 26,131                              | .0  |  |  |
| ..712704-10-5         | PEOPLES UNITED FINANCIAL ORD         |              | 03/01/2022       | GOLDMAN                        | 6,316,000                       | 122,717            |           | 109,341        | 111,793  | (2,452)  | .0   | .0  | (2,452)   | .0  | 109,341   | .0   | 13,376                                    | 13,376                              | 1,153   |  |  |
| ..713448-10-8         | PEPSICO ORD                          |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| ..71601V-10-5         | PETCO HEALTH AND WELLNESS C CL A ORD |              | 01/10/2022       | Various                        | 4,698,000                       | 86,452             |           | 102,918        | 91,658   | 11,260   | .0   | .0  | 11,260  | .0  | 102,918   | .0   | (16,465)                                  | (16,465)                            | .0  |  |  |
| ..718172-10-9         | PHILIP MORRIS INTERNATIONAL ORD      |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (2)  |  |
| ..733174-70-0         | POPULAR ORD                          |              | 01/28/2022       | JANNEY MONTGOMERY SCOTT INC.   | 227,000                         | 19,727             |           | 13,143         | 18,573   | (5,430)  | .0   | .0  | (5,430)   | .0  | 13,143  | .0   | 6,584                                     | 6,584                               | 102   |  |  |
| ..74144T-10-8         | T ROWE PRICE GROUP ORD               |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| ..742718-10-9         | PROCTER & GAMBLE ORD                 |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |
| ..74736L-10-9         | Q2 HOLDINGS ORD                      |              | 02/10/2022       | STIFEL NICOLAUS & CO.          | 749,000                         | 48,065             |           | 65,168         | 60,152   | 5,016  | .0   | .0  | 5,016   | .0  | 65,168  | .0   | (17,102)                                  | (17,102)                            | .0  |  |  |
| ..747525-10-3         | QUALCOMM ORD                         |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | .0   |  |
| ..750917-10-6         | RAMBUS ORD                           |              | 03/01/2022       | Virtu Americas LLC             | 636,000                         | 17,007             |           | 9,140          | 18,463   | (9,323)  | .0   | .0  | (9,323)   | .0  | 9,140   | .0   | 7,867                                     | 7,867                               | .0  |  |  |
| ..753422-10-4         | RAPID7 ORD                           |              | 03/21/2022       | Warburg Dillon Reed            | 101,000                         | 10,548             |           | 6,910          | 11,405   | (5,077)  | .0   | .0  | (5,077)   | .0  | 6,910   | .0   | 3,639                                     | 3,639                               | .0  |  |  |
| ..75382E-10-9         | RAPT THERAPEUTICS ORD                |              | 03/14/2022       | JEFFERIES & COMPANY, INC.      | 887,000                         | 18,991             |           | 21,221         | 32,180   | (10,959)   | .0   | .0  | (10,959)  | .0  | 21,221  | .0   | (2,231)                                   | (2,231)                             | .0  |  |  |
| ..75513E-10-1         | RAYTHEON TECHNOLOGIES ORD            |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (63)   |  |
| ..75615P-10-3         | REATA PHARMACEUTICALS CL A ORD       |              | 03/14/2022       | JEFFERIES & COMPANY, INC.      | 581,000                         | 18,817             |           | 58,322         | 15,327   | 42,995   | .0   | .0  | 42,995  | .0  | 58,322  | .0   | (39,505)                                  | (39,505)                            | .0  |  |  |
| ..75700L-10-8         | RED ROCK RESORTS CL A ORD            |              | 03/22/2022       | Various                        | 2,692,000                       | 122,757            |           | 127,405        | 146,391  | (18,986)   | .0   | .0  | (18,986)  | .0  | 127,405   | .0   | (4,648)                                   | (4,648)                             | 511   |  |  |
| ..75737F-10-8         | REDFIN ORD                           |              | 02/16/2022       | CONEN AND COMPANY, LLC         | 308,000                         | 9,448              |           | 10,877         | 12,092   | (1,215)  | .0   | .0  | (1,215)   | .0  | 10,877  | .0   | (1,429)                                   | (1,429)                             | .0  |  |  |
| ..76029N-10-6         | REPLIMUNE GROUP ORD                  |              | 02/22/2022       | RBC Dain Rauscher (US)         | 306,000                         | 4,924              |           | 9,844          | 8,485  | 1,359  | .0   | .0  | 1,359   | .0  | 9,844   | .0   | (4,920)                                   | (4,920)                             | .0  |  |  |
| ..78409V-10-4         | S&P GLOBAL ORD                       |              | 02/09/2022       | FRACTIONAL SHARES              | .012                            | .0                 |           | .1             | .6   | (.5)   | .0   | .0  | (.5)  | .0  | .1  | .0   | (1)                                       | (1)                                 | .0  |  |  |
| ..78709Y-10-5         | SAIA ORD                             |              | 03/16/2022       | CITIGROUP GLOBAL MARKETS INC.  | 173,000                         | 45,072             |           | 49,054         | .0   | .0   | .0   | .0  | .0  | .0  | 49,054  | .0   | (3,982)                                   | (3,982)                             | .0  |  |  |
| ..80706P-10-3         | SCHOLAR ROCK HOLDING ORD             |              | 03/14/2022       | JEFFERIES & COMPANY, INC.      | 742,000                         | 9,269              |           | 31,719         | 19,329   | 12,390   | .0   | .0  | 12,390  | .0  | 31,719  | .0   | (22,450)                                  | (22,450)                            | .0  |  |  |
| ..80874P-10-9         | SCIENTIFIC GAMES ORD                 |              | 02/16/2022       | Various                        | 2,160,000                       | 133,083            |           | 173,410        | 145,109  | 28,302   | .0   | .0  | 28,302  | .0  | 173,410   | .0   | (40,327)                                  | (40,327)                            | .0  |  |  |
| ..825690-10-0         | SHUTTERSTOCK ORD                     |              | 01/05/2022       | RBC Dain Rauscher (US)         | 94,000                          | 9,828              |           | 6,881          | 10,572   | (3,691)  | .0   | .0  | (3,691)   | .0  | 6,881   | .0   | 2,947                                     | 2,947                               | .0  |  |  |
| ..82669G-10-4         | SIGNATURE BANK ORD                   |              | 03/18/2022       | MERRILL LYNCH & CO             | 21,000                          | 6,566              |           | 6,373          | 6,714  | (341)  | .0   | .0  | (341)   | .0  | 6,373   | .0   | 193                                       | 193                                 | (365)   |  |  |
| ..826919-10-2         | SILICON LABORATORIES ORD             |              | 03/07/2022       | NEEDHAM AND COMPANY LLC        | 281,000                         | 39,525             |           | 31,603         | 57,939   | (26,337)   | .0   | .0  | (26,337)  | .0  | 31,603  | .0   | 7,922                                     | 7,922                               | .0  |  |  |
| ..830830-10-5         | SKYLINE CHAMPION ORD                 |              | 03/18/2022       | Various                        | 1,451,000                       | 108,354            |           | 64,185         | 89,588   | (45,611)   | .0   | .0  | (45,611)  | .0  | 64,185  | .0   | 44,170                                    | 44,170                              | .0  |  |  |
| ..83417M-10-4         | SOLAREDEGE TECHNOLOGIES ORD          | C            | 03/18/2022       | MERRILL LYNCH & CO             | 34,000                          | 10,625             |           | 9,821          | 9,600  | 221  | .0   | .0  | 221   | .0  | 9,821   | .0   | 804                                       | 804                                 | .0  |  |  |
| ..840441-10-9         | SOUTHSTATE ORD                       |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (127)  |  |
| ..842587-10-7         | SOUTHERN ORD                         |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (2)  |  |
| ..848574-10-9         | SPIRIT AEROSYSTEMS HLDGS A ORD       |              | 01/28/2022       | Various                        | 655,000                         | 28,351             |           | 28,859         | 28,204   | 655  | .0   | .0  | 655   | .0  | 28,859  | .0   | (508)                                     | (508)                               | .0  |  |  |
| ..85208T-10-7         | SPRINKLR CL A ORD                    |              | 01/31/2022       | Various                        | 3,443,000                       | 38,354             |           | 57,824         | 54,503   | 3,321  | .0   | .0  | 3,321   | .0  | 57,824  | .0   | (19,470)                                  | (19,470)                            | .0  |  |  |
| ..86366T-10-1         | STRIKER ORD                          |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | .0   |  |
| ..87157D-10-9         | SYNAPTICS ORD                        |              | 03/31/2022       | Morgan Stanley                 | 72,000                          | 14,608             |           | 9,393          | 20,714   | (11,321)   | .0   | .0  | (11,321)  | .0  | 9,393   | .0   | 5,215                                     | 5,215                               | .0  |  |  |
| ..87161C-50-1         | SYNOVUS FINANCIAL ORD                |              | 01/07/2022       | Morgan Stanley                 | 763,000                         | 39,998             |           | 30,845         | 36,372   | (5,527)  | .0   | .0  | (5,527)   | .0  | 30,845  | .0   | 9,153                                     | 9,153                               | 154   |  |  |
| ..882508-10-4         | TEXAS INSTRUMENTS ORD                |              | 02/01/2022       | Adjustment                     | .0                              | .0                 |           | .0             | .0   | .0   | .0   | .0  | .0  | .0  | .0  | .0   | .0  | .0                                  | .0  | (1)  |  |

STATEMENT AS OF MARCH 31, 2022 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>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | 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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 883203-10-1<br>883556-10-2  | TEXTRON ORD<br>THERMO FISHER SCIENTIFIC ORD  |              | 01/19/2022<br>02/01/2022   | Various<br>Adjustment<br>JEFFERIES & COMPANY,<br>INC.   | 210.000<br>0.000  | 15,950<br>.0                                     |           | 8,333<br>.0                                      | 16,206<br>.0   | (7,872)<br>.0                                      | .0<br>.0   | .0<br>.0  | (7,872)<br>.0   | .0<br>.0  | 8,333<br>.0   | .0<br>.0   | 7,617<br>.0                                       | 7,617<br>.0                                       | .4<br>.0  |  |  |
| 88369M-10-1   | THESEUS PHARMACEUTICALS ORD  |              | 01/25/2022   | KEEFE BRUYETTE + WOODS<br>INC.  | 824.000   | 7,944  |           | 13,184   | 10,119   | 3,065  | .0   | .0  | 3,065   | .0  | 13,184  | .0   | (5,240)   | (5,240)   | .0  |  |  |
| 88422P-10-9<br>88579Y-10-1  | THIRD COAST BANCSHARES ORD<br>3M ORD   |              | 01/18/2022<br>02/01/2022   | INC<br>Adjustment   | 800.000<br>0.000  | 19,977<br>.0                                     |           | 20,000<br>.0                                     | 20,784<br>.0   | (784)<br>.0  | .0<br>.0   | .0<br>.0  | (784)<br>.0   | .0<br>.0  | 20,000<br>.0  | .0<br>.0   | (23)<br>.0  | (23)<br>.0  | .0<br>(1)   |  |  |
| 896288-10-7<br>898202-10-6  | TRINET GROUP ORD<br>TRUPANTON ORD  |              | 01/28/2022<br>01/26/2022   | Morgan Stanley<br>Various<br>JONES TRADING<br>INSTITUTIONAL SERVICES                          | 39.000<br>2,247.000   | 3,175<br>228,632                                 |           | 2,115<br>77,939                                  | 3,730<br>293,750                                     | (1,615)<br>(215,812)                               | .0<br>.0   | .0<br>.0  | (1,615)<br>(215,812)  | .0<br>.0  | 2,115<br>77,939   | .0<br>.0   | 1,060<br>150,694                                  | 1,060<br>150,694                                  | .0<br>.0  |  |  |
| 90240B-10-6<br>91324P-10-2<br>91734M-10-3   | TYRA BIOSCIENCES ORD<br>UNITEDHEALTH GRP ORD<br>US ECOLOGY ORD   |              | 03/14/2022<br>02/01/2022<br>02/24/2022   | LLC<br>Adjustment<br>Various<br>NEEDHAM AND COMPANY LLC                                       | 994.000<br>0.000<br>3,143.000                                     | 11,150<br>.0<br>144,074                          |           | 15,904<br>.0<br>98,121                           | 13,846<br>.0<br>35,513                               | 2,058<br>.0<br>1,013                               | .0<br>.0<br>.0   | .0<br>.0<br>.0  | 2,058<br>.0<br>1,013  | .0<br>.0<br>.0  | 15,904<br>.0<br>98,121  | .0<br>.0<br>.0                                       | (4,754)<br>.0<br>45,953                           | (4,754)<br>.0<br>45,953                           | .0<br>(1)<br>.0   |  |  |
| 922280-10-2   | VARONIS SYSTEMS ORD  |              | 03/21/2022   | JEFFERIES & COMPANY,<br>INC.  | 321.000   | 13,841   |           | 18,100   | 15,032   | 2,342  | .0   | .0  | 2,342   | .0  | 18,100  | .0   | (4,259)   | (4,259)   | .0  |  |  |
| 92332V-10-7<br>92343V-10-4<br>92539P-10-1<br>925652-10-9  | VENTYX BIOSCIENCES ORD<br>VERIZON COMMUNICATIONS ORD<br>VERVE THERAPEUTICS ORD<br>VICI PPTYS ORD                             |              | 03/16/2022<br>02/01/2022<br>03/14/2022<br>02/01/2022   | INC<br>Adjustment<br>Various<br>Adjustment  | 1,000.000<br>0.000<br>546.000<br>0.000                            | 11,175<br>.0<br>14,053<br>.0                     |           | 16,000<br>.0<br>10,374<br>.0                     | 19,860<br>.0<br>20,595<br>.0                         | (3,860)<br>.0<br>(10,221)<br>.0                    | .0<br>.0<br>.0<br>.0                                   | .0<br>.0<br>.0<br>.0  | (3,860)<br>.0<br>(10,221)<br>.0   | .0<br>.0<br>.0<br>.0  | 16,000<br>.0<br>10,374<br>.0                                  | .0<br>.0<br>.0<br>.0                                 | (4,825)<br>.0<br>3,679<br>.0                      | (4,825)<br>.0<br>3,679<br>.0                      | .0<br>(2)<br>.0<br>(169)  |  |  |
| 92731L-10-6<br>92826C-83-9<br>92858V-10-1   | VINCERX PHARMA ORD<br>VISA CL A ORD<br>VIZIO HOLDING CL A ORD  |              | 01/20/2022<br>02/01/2022<br>03/11/2022   | INC<br>Adjustment<br>Morgan Stanley<br>BERNSTEIN (SANFORD C) &<br>CO.                         | 428.000<br>0.000<br>1,321.000                                     | 3,104<br>.0<br>12,025                            |           | 10,242<br>.0<br>22,880                           | 4,280<br>.0<br>.0                                    | 5,962<br>.0<br>.0                                  | .0<br>.0<br>.0   | .0<br>.0<br>.0  | 5,962<br>.0<br>.0   | .0<br>.0<br>.0  | 10,242<br>.0<br>22,880  | .0<br>.0<br>.0                                       | (7,137)<br>.0<br>(10,855)                         | (7,137)<br>.0<br>(10,855)                         | .0<br>.0<br>.0  |  |  |
| 92921W-30-0<br>931142-10-3<br>949746-10-1<br>95040Q-10-4<br>95082P-10-5<br>955306-10-5<br>957638-10-9 | VUZIX ORD<br>WALMART ORD<br>WELLS FARGO ORD<br>WELLTOWER ORD<br>WESCO INTL ORD<br>WEST PHARM SVC ORD<br>WESTERN ALLIANCE ORD |              | 01/12/2022<br>02/01/2022<br>03/18/2022<br>02/01/2022<br>03/25/2022<br>02/01/2022<br>02/01/2022 | INC<br>Adjustment<br>MERRILL LYNCH & CO<br>Adjustment<br>Various<br>Adjustment<br>Adjustment  | 272.000<br>0.000<br>122.000<br>0.000<br>198.000<br>0.000<br>0.000 | 2,220<br>.0<br>6,273<br>.0<br>25,377<br>.0<br>.0 |           | 3,325<br>.0<br>4,239<br>.0<br>25,981<br>.0<br>.0 | 2,375<br>.0<br>5,868<br>.0<br>21,277<br>.0<br>.0     | 951<br>.0<br>(1,630)<br>.0<br>363<br>.0<br>.0      | .0<br>.0<br>.0<br>.0<br>.0<br>.0<br>.0                 | .0<br>.0<br>.0<br>.0<br>.0<br>.0<br>.0  | 951<br>.0<br>(1,630)<br>.0<br>363<br>.0<br>.0                                     | .0<br>.0<br>.0<br>.0<br>.0<br>.0<br>.0  | 3,325<br>.0<br>4,239<br>.0<br>25,981<br>.0<br>.0              | .0<br>.0<br>.0<br>.0<br>.0<br>.0<br>.0               | (1,105)<br>.0<br>2,034<br>.0<br>(604)<br>.0<br>.0 | (1,105)<br>.0<br>2,034<br>.0<br>(604)<br>.0<br>.0 | .0<br>(1)<br>29<br>(3)<br>.0<br>(2)<br>.0<br>(132)                    |  |  |
| 96208T-10-4<br>966387-50-8  | WEX ORD<br>WHITING PETROLEUM ORD   |              | 03/04/2022<br>02/23/2022   | INC<br>SCOTIA MCLEOD INC<br>JEFFERIES & COMPANY,<br>INC.                                      | 53.000<br>62.000  | 8,451<br>3,946                                   |           | 8,802<br>2,386                                   | 2,707<br>4,021                                       | 930<br>(1,634)                                     | .0<br>.0   | .0<br>.0  | 930<br>(1,634)  | .0<br>.0  | 8,802<br>2,386  | .0<br>.0   | (352)<br>1,559                                    | (352)<br>1,559                                    | .0<br>16  |  |  |
| 974155-10-3<br>98389B-10-0<br>983919-10-1<br>984241-10-9  | WINGSTOP ORD<br>XCEL ENERGY ORD<br>XILINX ORD<br>Y MABS THERAPEUTICS ORD   |              | 01/04/2022<br>02/01/2022<br>02/14/2022<br>03/14/2022   | INC<br>Adjustment<br>Adjustment<br>LIQUIDNET, INC.<br>INSTINET INVESTMENT<br>SERVICES LIMITED | 96.000<br>0.000<br>484.000<br>1,556.000                           | 16,168<br>.0<br>36,885<br>13,646                 |           | 16,405<br>.0<br>36,885<br>58,486                 | 16,933<br>.0<br>103,523<br>26,343                    | (528)<br>.0<br>(66,638)<br>32,143                  | .0<br>.0<br>.0<br>.0                                   | .0<br>.0<br>.0<br>.0  | (528)<br>.0<br>(66,638)<br>32,143   | .0<br>.0<br>.0<br>.0  | 16,405<br>.0<br>36,885<br>58,486                              | .0<br>.0<br>.0<br>.0                                 | (237)<br>.0<br>.0<br>(44,840)                     | (237)<br>.0<br>.0<br>(44,840)                     | .0<br>.0<br>179<br>.0   |  |  |
| 98888T-10-7<br>98956P-10-2<br>G1115C-10-1<br>G3922B-10-7<br>G47567-10-5                               | ZIMVIE ORD<br>ZIMMER BIOMET HOLDINGS ORD<br>ACCENTURE CL A ORD<br>GENPACT ORD<br>IHS MARKIT ORD                              |              | 03/24/2022<br>03/01/2022<br>02/01/2022<br>01/26/2022<br>02/28/2022                             | INC<br>Adjustment<br>Adjustment<br>Various<br>Adjustment<br>BERNSTEIN (SANFORD C) &<br>CO.    | 26.700<br>267.000<br>0.000<br>3,225.000<br>498.000                | 627<br>26,865<br>.0<br>163,758<br>26,749         |           | 803<br>26,865<br>.0<br>105,273<br>63,254         | .0<br>34,248<br>.0<br>171,506<br>63,254              | .0<br>(7,384)<br>.0<br>(66,233)<br>(38,890)        | .0<br>.0<br>.0<br>.0<br>.0                             | .0<br>.0<br>.0<br>.0<br>.0  | .0<br>(7,384)<br>.0<br>(66,233)<br>(38,890)                                       | .0<br>.0<br>.0<br>.0<br>.0  | 803<br>26,865<br>.0<br>105,273<br>26,749                      | .0<br>.0<br>.0<br>.0<br>.0                           | (176)<br>.0<br>.0<br>58,485<br>.0                 | (176)<br>.0<br>.0<br>58,485<br>.0                 | .0<br>64<br>(1)<br>.0<br>100  |  |  |
| G50871-10-5<br>G5494J-10-3<br>G5960L-10-3<br>G8601N-10-8<br>H1467J-10-4<br>N70544-10-6                | JAZZ PHARMACEUTICALS ORD<br>LINDE ORD<br>MEDTRONIC ORD<br>SIV INVESTMENT 3 CL A ORD<br>CHUBB ORD<br>PLAYA HOTELS RESORTS ORD |              | 03/14/2022<br>02/01/2022<br>02/01/2022<br>03/23/2022<br>02/01/2022<br>01/11/2022               | INC<br>Adjustment<br>Adjustment<br>Various<br>Adjustment<br>BAYPOINT TRADING LLC              | 181.000<br>0.000<br>0.000<br>10,319.000<br>0.000<br>1,651.000     | 27,976<br>.0<br>.0<br>101,230<br>.0<br>12,312    |           | 31,178<br>.0<br>.0<br>103,390<br>.0<br>9,919     | 23,215<br>.0<br>.0<br>51,137<br>.0<br>12,779         | 7,963<br>.0<br>.0<br>120<br>.0<br>(2,860)          | .0<br>.0<br>.0<br>.0<br>.0                             | .0<br>.0<br>.0<br>.0<br>.0  | 7,963<br>.0<br>.0<br>120<br>.0<br>(2,860)   | .0<br>.0<br>.0<br>.0<br>.0  | 31,178<br>.0<br>.0<br>103,390<br>.0<br>9,919                  | .0<br>.0<br>.0<br>.0<br>.0<br>.0                     | (3,202)<br>.0<br>.0<br>(2,160)<br>.0<br>2,393     | (3,202)<br>.0<br>.0<br>(2,160)<br>.0<br>2,393     | .0<br>.0<br>.0<br>.0<br>.0<br>.0                                      |  |  |

STATEMENT AS OF MARCH 31, 2022 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>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>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<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| N71542-10-9  | PROQR THERAPEUTICS ORD  | C            | 03/14/2022       | Various              | 4,041,000                       | 7,158              |           | 19,869         | 33,015   | (13,146)   | 0  | 0   | (13,146)  | 0   | 19,869  | 0  | (12,711)                                  | (12,711)                            | 0   |  |  |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                         |              |                  |                      |                                 | 5,023,834          | XXX       | 4,428,509      | 5,210,427  | (1,230,079)  | 0  | (12,110)  | (1,217,969)   | 0   | 4,428,509   | 0  | 595,325                                   | 595,325                             | (614)   | XXX  | XXX  |
| 056823-33-9  | BAIL GIFF D EAFE AC K   |              | 01/01/2022       | Adjustment           | 0.000                           | 111,429            |           | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 111,429                                   | 111,429                             | 0   |  |  |
| 464287-65-5  | ISHARES:RUSS 2000 ETF   |              | 02/24/2022       | Various              | 0.000                           | 0                  |           | 0              | (711)  | 711  | 0  | 0   | 711   | 0   | 0   | 0  | 0   | 0                                   | 0   |  |  |
| 543488-82-9  | LOOMIS SAYLES: INV GB N |              | 03/25/2022       | Unknown              | 0.000                           | 9,839              |           | 0              | 0  | 0  | 0  | 0   | 0   | 0   | 0   | 0  | 9,839                                     | 9,839                               | 0   |  |  |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO         |                         |              |                  |                      |                                 | 121,267            | XXX       | 0              | (711)  | 711  | 0  | 0   | 711   | 0   | 0   | 0  | 121,267                                   | 121,267                             | 0   | XXX  | XXX  |
| 464287-65-5  | ISHARES:RUSS 2000 ETF   |              | 02/24/2022       | Adjustment           | 1,881,000                       | 383,188            |           | 413,807        | 323,492  | 0  | 0  | 0   | 0   | 0   | 413,807   | 0  | (30,619)                                  | (30,619)                            | 0   |  |  |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds                                       |                         |              |                  |                      |                                 | 383,188            | XXX       | 413,807        | 323,492  | 0  | 0  | 0   | 0   | 0   | 413,807   | 0  | (30,619)                                  | (30,619)                            | 0   | XXX  | XXX  |
| 5989999997. Total - Common Stocks - Part 4   |                         |              |                  |                      |                                 | 5,528,289          | XXX       | 4,842,315      | 5,533,209  | (1,229,368)  | 0  | (12,110)  | (1,217,258)   | 0   | 4,842,315   | 0  | 685,974                                   | 685,974                             | (614)   | XXX  | XXX  |
| 5989999998. Total - Common Stocks - Part 5   |                         |              |                  |                      |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX   | XXX  | XXX  |
| 5989999999. Total - Common Stocks  |                         |              |                  |                      |                                 | 5,528,289          | XXX       | 4,842,315      | 5,533,209  | (1,229,368)  | 0  | (12,110)  | (1,217,258)   | 0   | 4,842,315   | 0  | 685,974                                   | 685,974                             | (614)   | XXX  | XXX  |
| 5999999999. Total - Preferred and Common Stocks  |                         |              |                  |                      |                                 | 5,528,289          | XXX       | 4,842,315      | 5,533,209  | (1,229,368)  | 0  | (12,110)  | (1,217,258)   | 0   | 4,842,315   | 0  | 685,974                                   | 685,974                             | (614)   | XXX  | XXX  |
| 6009999999 - Totals  |                         |              |                  |                      |                                 | 26,819,162         | XXX       | 26,276,462     | 25,665,360   | (1,229,368)  | (2,059)  | (12,110)  | (1,219,317)   | 0   | 26,092,999  | 0  | 726,167                                   | 726,167                             | 148,430   | XXX  | XXX  |

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 DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**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 |   |              |             | *   |
| Northern Trust .....   |      | 0.000            | 0  | 0  | 13,114,813  | 7,318,646    | 966,391     | XXX |
| Northern Trust Company .....   |      | 0.000            | 0  | 0  | 8,171,544   | 3,528,353    | 3,863,264   | XXX |
| PNC Bank .....   |      | 0.000            | 0  | 0  | (2,425,145)   | (2,621,367)  | (1,986,657) | XXX |
| 0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories      | XXX  | XXX              | 0  | 0  | 0   | 0            | 0           | XXX |
| 0199999. Totals - Open Depositories  | XXX  | XXX              | 0  | 0  | 18,861,212  | 8,225,632    | 2,842,998   | XXX |
| 0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX  | XXX              | 0  | 0  | 0   | 0            | 0           | XXX |
| 0299999. Totals - Suspended Depositories   | XXX  | XXX              | 0  | 0  | 0   | 0            | 0           | XXX |
| 0399999. Total Cash on Deposit   | XXX  | XXX              | 0  | 0  | 18,861,212  | 8,225,632    | 2,842,998   | XXX |
| 0499999. Cash in Company's Office  | XXX  | XXX              | XXX  | XXX  | 0   | 0            | 0           | XXX |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| .....  |      |                  |  |  |   |              |             |     |
| 0599999. Total - Cash  | XXX  | XXX              | 0  | 0  | 18,861,212  | 8,225,632    | 2,842,998   | XXX |

STATEMENT AS OF MARCH 31, 2022 OF THE Mount Carmel Health Plan, Inc.

**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 |
|             | UNITED STATES TREASURY   |      | 02/09/2022    | 0.000            | 04/21/2022    | 499,951                      | 0                                  | 122                         |
| 0019999999  | Subtotal - Bonds - U.S. Governments - Issuer Obligations   |      |               |                  |               | 499,951                      | 0                                  | 122                         |
| 0109999999  | Total - U.S. Government Bonds  |      |               |                  |               | 499,951                      | 0                                  | 122                         |
| 0309999999  | Total - All Other Government Bonds   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 0509999999  | Total - U.S. States, Territories and Possessions Bonds   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 0709999999  | Total - U.S. Political Subdivisions Bonds  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 0909999999  | Total - U.S. Special Revenues Bonds  |      |               |                  |               | 0                            | 0                                  | 0                           |
|             | Amazon.com, Inc.   |      | 01/28/2022    | 0.000            | 04/19/2022    | 249,981                      | 0                                  | 66                          |
|             | Caterpillar Financial Services Corporati   |      | 03/31/2022    | 0.000            | 06/24/2022    | 299,552                      | 0                                  | 5                           |
|             | Emerson Electric Co.   |      | 03/04/2022    | 0.000            | 05/05/2022    | 249,906                      | 0                                  | 78                          |
|             | Kimberly-Clark Corporation   |      | 03/22/2022    | 0.000            | 04/07/2022    | 249,985                      | 0                                  | 24                          |
|             | Koch Industries, Inc.  |      | 03/14/2022    | 0.000            | 06/08/2022    | 249,693                      | 0                                  | 81                          |
|             | MetLife Funding, Inc.  |      | 02/17/2022    | 0.000            | 05/16/2022    | 249,875                      | 0                                  | 119                         |
|             | MetLife Short Term Funding LLC   |      | 02/14/2022    | 0.000            | 04/11/2022    | 249,983                      | 0                                  | 80                          |
|             | PACCAR Financial Corp.   |      | 03/15/2022    | 0.000            | 04/14/2022    | 299,966                      | 0                                  | 44                          |
|             | PepsiCo, Inc.  |      | 03/02/2022    | 0.000            | 04/14/2022    | 249,978                      | 0                                  | 50                          |
|             | Sheffield Receivables Company LLC  |      | 03/22/2022    | 0.000            | 04/05/2022    | 374,983                      | 0                                  | 44                          |
|             | Starbird Funding Corporation   |      | 03/22/2022    | 0.000            | 05/16/2022    | 249,828                      | 0                                  | 38                          |
|             | Toyota Motor Credit Corporation  |      | 02/01/2022    | 0.000            | 04/29/2022    | 249,971                      | 0                                  | 61                          |
| 1019999999  | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                          |      |               |                  |               | 3,223,701                    | 0                                  | 691                         |
|             | Gotham Funding Corporation   |      | 01/24/2022    | 0.000            | 04/12/2022    | 249,981                      | 0                                  | 116                         |
|             | Liberty Street Funding LLC   |      | 01/18/2022    | 0.000            | 04/18/2022    | 249,970                      | 0                                  | 125                         |
|             | Liberty Street Funding LLC   |      | 02/04/2022    | 0.000            | 04/25/2022    | 249,945                      | 0                                  | 121                         |
|             | Victory Receivables Corporation  |      | 01/27/2022    | 0.000            | 04/13/2022    | 299,975                      | 0                                  | 133                         |
| 1049999999  | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |      |               |                  |               | 1,049,871                    | 0                                  | 496                         |
| 1109999999  | Total - Industrial and Miscellaneous (Unaffiliated) Bonds  |      |               |                  |               | 4,273,573                    | 0                                  | 1,187                       |
| 1309999999  | Total - Hybrid Securities  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 1509999999  | Total - Parent, Subsidiaries and Affiliates Bonds  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 1909999999  | Subtotal - Unaffiliated Bank Loans   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2419999999  | Total - Issuer Obligations   |      |               |                  |               | 3,723,653                    | 0                                  | 812                         |
| 2429999999  | Total - Residential Mortgage-Backed Securities   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2439999999  | Total - Commercial Mortgage-Backed Securities  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2449999999  | Total - Other Loan-Backed and Structured Securities  |      |               |                  |               | 1,049,871                    | 0                                  | 496                         |
| 2459999999  | Total - SVO Identified Funds   |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2469999999  | Total - Affiliated Bank Loans  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2479999999  | Total - Unaffiliated Bank Loans  |      |               |                  |               | 0                            | 0                                  | 0                           |
| 2509999999  | Total Bonds  |      |               |                  |               | 4,773,524                    | 0                                  | 1,309                       |
|             | REPURCHASE AGREEMENT   |      | 03/31/2022    |                  | 04/01/2022    | 34,124,574                   |                                    | 1,297                       |
| 8109999999  | Subtotal - Sweep Accounts  |      |               |                  |               | 34,124,574                   | 0                                  | 1,297                       |
| 316175-50-4 | FIDELITY IMM:TRS I   |      | 04/01/2020    | 0.150            |               | 0                            | 0                                  | 0                           |
| 8209999999  | Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO                                       |      |               |                  |               | 0                            | 0                                  | 0                           |
| 665278-40-4 | NORTHERN INST:US GVT SHS   |      | 03/29/2022    | 0.070            |               | 636,775                      | 0                                  | 0                           |
| 665278-40-4 | NORTHERN INST:US GVT SHS   | SD   | 01/03/2022    | 0.070            |               | 22,973                       | 0                                  | 28                          |
| 8309999999  | Subtotal - All Other Money Market Mutual Funds   |      |               |                  |               | 659,748                      | 0                                  | 28                          |
| 8609999999  | Total Cash Equivalents   |      |               |                  |               | 39,557,846                   | 0                                  | 2,633                       |