



HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE
Mount Carmel Health Plan, Inc.

| | | | | | |
|--|--|--|---------------------------|----------------------|------------|
| NAIC Group Code | 2838 (Current) | NAIC Company Code | 95655 | Employer's ID Number | 31-1471229 |
| Organized under the Laws of | Ohio | , State of Domicile or Port of Entry OH | | | |
| Country of Domicile | United States of America | | | | |
| Licensed as business type: | Health Maintenance Organization | | | | |
| Is HMO Federally Qualified? Yes [] No [X] | | | | | |
| Incorporated/Organized | 08/07/1996 | Commenced Business | 04/01/1997 | | |
| Statutory Home Office | 3100 Easton Square Place (Street and Number) | Columbus, OH, US 43219 (City or Town, State, Country and Zip Code) | | | |
| Main Administrative Office | 3100 Easton Square Place (Street and Number) | Columbus, OH, US 43219 (Area Code) (Telephone Number) | | | |
| Mail Address | 3100 Easton Square Place (Street and Number or P.O. Box) | Columbus, OH, US 43219 (City or Town, State, Country and Zip Code) | | | |
| Primary Location of Books and Records | 3100 Easton Square Place (Street and Number) | Columbus, OH, US 43219 (Area Code) (Telephone Number) | | | |
| Internet Website Address | www.medicgold.com | | | | |
| Statutory Statement Contact | David Lee Vis (Name) David.Vis@medicgold.com (E-mail Address) | 407-754-5667 (Area Code) (Telephone Number) 614-546-3131 (FAX Number) | | | |
| OFFICERS | | | | | |
| President | John Charles Randolph | Secretary & Treasurer | Joseph Jerome Patrick Jr. | | |
| Board Chair | Stephen Michael Lundregan | Vice President & CFO | David Lee Vis | | |
| OTHER | | | | | |
| Trisha Anne Whetstone, Assistant Secretary | David Lee Vis, Assistant Treasurer | | | | |
| DIRECTORS OR TRUSTEES | | | | | |
| Lorraine Leigh Lutton | Stephen Michael Lundregan | Joseph Jerome Patrick, Jr. | | | |
| John Charles Randolph | Todd Daniel Fox | Cathy Krupska Eddy | | | |
| Jill Dyan Phlegar | Meredith Nicole Mucha, MD # | Charles Joseph Hickey, MD # | | | |

State of Ohio
County of Franklin SS:

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

John Charles Randolph
President & CEO

Joseph Jerome Patrick, Jr.
Secretary & Treasurer

David Lee Vis
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
3. Number of pages attached.....

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 283,316,719 | | 283,316,719 | 276,032,392 |
| 2. Stocks: | | | | 0 |
| 2.1 Preferred stocks | | | 0 | 0 |
| 2.2 Common stocks | 152,593,757 | | 152,593,757 | 143,517,194 |
| 3. Mortgage loans on real estate: | | | | 0 |
| 3.1 First liens | | | 0 | 0 |
| 3.2 Other than first liens..... | | | 0 | 0 |
| 4. Real estate: | | | | 0 |
| 4.1 Properties occupied by the company (less \$ encumbrances) | | | 0 | 0 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | | | 0 | 0 |
| 4.3 Properties held for sale (less \$ encumbrances) | | | 0 | 0 |
| 5. Cash (\$ (4,549,443)), cash equivalents (\$ 32,411,966) and short-term investments (\$ 18,360,538) | 46,223,062 | | 46,223,062 | 60,182,437 |
| 6. Contract loans (including \$ premium notes) | | | 0 | 0 |
| 7. Derivatives | | | 0 | 0 |
| 8. Other invested assets | | | 0 | 0 |
| 9. Receivables for securities | 495,125 | | 495,125 | 37,490 |
| 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) | 482,628,663 | 0 | 482,628,663 | 479,769,513 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 2,056,095 | | 2,056,095 | 1,886,483 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 532,731 | 7,002 | 525,729 | 547,424 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | | | 0 | 0 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 33,763 | | 33,763 | 192,188 |
| 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 (\$) | 1,872,297 | 1,872,297 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | | | 0 | 2,702,275 |
| 24. Health care (\$ 15,514,345) and other amounts receivable | 16,730,887 | 1,216,542 | 15,514,345 | 14,040,210 |
| 25. Aggregate write-ins for other than invested assets | 2,678,653 | 635,202 | 2,043,451 | 2,544,696 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 506,533,089 | 3,731,043 | 502,802,046 | 501,682,789 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | 0 |
| 28. Total (Lines 26 and 27) | 506,533,089 | 3,731,043 | 502,802,046 | 501,682,789 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | 0 | 0 |
| 1102. | | | 0 | 0 |
| 1103. | | | 0 | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Miscellaneous receivable | | | 0 | 501,245 |
| 2502. Deposits | 2,043,451 | | 2,043,451 | 2,043,451 |
| 2503. Prepaid expenses | 635,202 | 635,202 | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 2,678,653 | 635,202 | 2,043,451 | 2,544,696 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|----------------|----------------|-------------|-------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$ reinsurance ceded) | 42,734,563 | | 42,734,563 | 40,209,182 |
| 2. Accrued medical incentive pool and bonus amounts | 11,616,145 | | 11,616,145 | 7,994,079 |
| 3. Unpaid claims adjustment expenses | 893,853 | | 893,853 | 816,664 |
| 4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public 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 | 244,591 | | 244,591 | 249,603 |
| 9. General expenses due or accrued | 7,932,540 | | 7,932,540 | 4,311,385 |
| 10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses)) | | | 0 | 0 |
| 10.2 Net deferred tax liability | | | 0 | 0 |
| 11. Ceded reinsurance premiums payable | | | 0 | 0 |
| 12. Amounts withheld or retained for the account of others | | | 0 | 0 |
| 13. Remittances and items not allocated | | | 0 | 0 |
| 14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current) | | | 0 | 0 |
| 15. Amounts due to parent, subsidiaries and affiliates | 2,118,865 | | 2,118,865 | 7,280,263 |
| 16. Derivatives | | | 0 | 0 |
| 17. Payable for securities | 857,356 | | 857,356 | 38,744 |
| 18. Payable for securities lending | | | 0 | 0 |
| 19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers) | | | 0 | 0 |
| 20. Reinsurance in unauthorized and certified (\$) companies | | | 0 | 0 |
| 21. Net adjustments in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 22. Liability for amounts held under uninsured plans | | | 0 | 0 |
| 23. Aggregate write-ins for other liabilities (including \$ current) | 15,377,093 | 0 | 15,377,093 | 20,159,842 |
| 24. Total liabilities (Lines 1 to 23) | 81,775,006 | 0 | 81,775,006 | 81,059,762 |
| 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 | 86,333,538 | 76,538,375 |
| 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 | 334,693,502 | 344,084,652 |
| 32. Less treasury stock, at cost: | | | | |
| 32.1 shares common (value included in Line 26 \$) | XXX | XXX | | |
| 32.2 shares preferred (value included in Line 27 \$) | XXX | XXX | | |
| 33. Total capital and surplus (Lines 25 to 31 minus Line 32) | XXX | XXX | 421,027,040 | 420,623,027 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 502,802,046 | 501,682,789 |
| DETAILS OF WRITE-INS | | | | |
| 2301. Due to CMS RAPS Delete | 16,082,435 | | 16,082,435 | 16,082,435 |
| 2302. 2023 FYRA Part C | | | 0 | (4,917,913) |
| 2303. Part D Risk Corridor Estimate | 1,250,000 | | 1,250,000 | 0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | (1,955,342) | 0 | (1,955,342) | 8,995,320 |
| 2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above) | 15,377,093 | 0 | 15,377,093 | 20,159,842 |
| 2501. | XXX | XXX | | 0 |
| 2502. | XXX | XXX | | 0 |
| 2503. | XXX | XXX | | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | XXX | XXX | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | XXX | XXX | 0 | 0 |
| 3001. | XXX | XXX | | 0 |
| 3002. | XXX | XXX | | 0 |
| 3003. | XXX | XXX | | 0 |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | XXX | XXX | 0 | 0 |
| 3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above) | XXX | XXX | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|---|-------------------------|-------------|-----------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. Member Months |XXX..... | 232,761 | 232,959 | 460,493 |
| 2. Net premium income (including \$ non-health premium income)..... |XXX..... | 289,094,080 | 282,026,452 | 554,841,981 |
| 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..... | 289,094,080 | 282,026,452 | 554,841,981 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits | | 137,108,702 | 144,281,937 | 284,993,057 |
| 10. Other professional services | | 84,192,478 | 81,702,791 | 156,923,575 |
| 11. Outside referrals | | | | |
| 12. Emergency room and out-of-area | | | | |
| 13. Prescription drugs | | 29,530,565 | 24,385,556 | 40,002,813 |
| 14. Aggregate write-ins for other hospital and medical | 0 | 0 | 0 | 0 |
| 15. Incentive pool, withhold adjustments and bonus amounts | | 9,625,608 | 862,878 | 8,954,409 |
| 16. Subtotal (Lines 9 to 15) | 0 | 260,457,353 | 251,233,162 | 490,873,854 |
| Less: | | | | |
| 17. Net reinsurance recoveries | | 272,580 | 769,229 | 1,588,783 |
| 18. Total hospital and medical (Lines 16 minus 17) | 0 | 260,184,773 | 250,463,933 | 489,285,071 |
| 19. Non-health claims (net) | | | | |
| 20. Claims adjustment expenses, including \$ 5,601,384 cost containment expenses | | 9,735,072 | 8,943,902 | 18,902,623 |
| 21. General administrative expenses | | 20,126,196 | 18,490,538 | 39,587,560 |
| 22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only) | | | 0 | |
| 23. Total underwriting deductions (Lines 18 through 22)..... | 0 | 290,046,041 | 277,898,373 | 547,775,254 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) |XXX..... | (951,961) | 4,128,079 | 7,066,727 |
| 25. Net investment income earned | | 7,067,739 | 4,387,635 | 10,530,727 |
| 26. Net realized capital gains (losses) less capital gains tax of \$ | | 2,898,621 | 649,497 | 755,297 |
| 27. Net investment gains (losses) (Lines 25 plus 26) | 0 | 9,966,360 | 5,037,132 | 11,286,024 |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$)] (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 income taxes (Lines 24 plus 27 plus 28 plus 29) |XXX..... | 9,014,399 | 9,165,211 | 18,352,751 |
| 31. Federal and foreign income taxes incurred |XXX..... | | | |
| 32. Net income (loss) (Lines 30 minus 31) |XXX..... | 9,014,399 | 9,165,211 | 18,352,751 |
| DETAILS OF WRITE-INS | | | | |
| 0601. |XXX..... | | | 0 |
| 0602. |XXX..... | | 0 | 0 |
| 0603. |XXX..... | | 0 | 0 |
| 0698. Summary of remaining write-ins for Line 6 from overflow page |XXX..... | 0 | 0 | 0 |
| 0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above) |XXX..... | 0 | 0 | 0 |
| 0701. |XXX..... | | | 0 |
| 0702. |XXX..... | | 0 | 0 |
| 0703. |XXX..... | | 0 | 0 |
| 0798. Summary of remaining write-ins for Line 7 from overflow page |XXX..... | 0 | 0 | 0 |
| 0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above) |XXX..... | 0 | 0 | 0 |
| 1401. | | | | 0 |
| 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. | | | 0 | 0 |
| 2903. | | | 0 | 0 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 | 0 | 0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 0 | 0 | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 33. Capital and surplus prior reporting year..... | 420,623,027 | 408,553,898 | 408,553,898 |
| 34. Net income or (loss) from Line 32 | 9,014,399 | 9,165,211 | 18,352,751 |
| 35. Change in valuation basis of aggregate policy and claim reserves | | | |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$ | (1,000,814) | 8,764,758 | 7,078,232 |
| 37. Change in net unrealized foreign exchange capital gain or (loss) | | | |
| 38. Change in net deferred income tax | | | |
| 39. Change in nonadmitted assets | 595,265 | (569,817) | (2,714,116) |
| 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 | 9,795,163 | 5,306,359 | 12,352,262 |
| 45.2 Transferred to capital (Stock Dividend) | | | |
| 45.3 Transferred from capital | | | |
| 46. Dividends to stockholders | (18,000,000) | (23,000,000) | (23,000,000) |
| 47. Aggregate write-ins for gains or (losses) in surplus | 0 | 0 | 0 |
| 48. Net change in capital & surplus (Lines 34 to 47) | 404,013 | (333,489) | 12,069,129 |
| 49. Capital and surplus end of reporting period (Line 33 plus 48) | 421,027,040 | 408,220,409 | 420,623,027 |
| DETAILS OF WRITE-INS | | | |
| 4701. | | | 0 |
| 4702. | | 0 | 0 |
| 4703. | | 0 | 0 |
| 4798. Summary of remaining write-ins for Line 47 from overflow page | 0 | 0 | 0 |
| 4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above) | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 289,106,505 | 341,659,477 | 555,086,120 |
| 2. Net investment income | 6,758,448 | 5,024,315 | 10,529,810 |
| 3. Miscellaneous income | 0 | 0 | 0 |
| 4. Total (Lines 1 to 3) | 295,864,953 | 346,683,792 | 565,615,930 |
| 5. Benefit and loss related payments | 254,867,110 | 266,954,820 | 507,994,975 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 26,162,924 | 27,409,494 | 58,012,921 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 0 | 0 | 0 |
| 10. Total (Lines 5 through 9) | 281,030,034 | 294,364,314 | 566,007,896 |
| 11. Net cash from operations (Line 4 minus Line 10) | 14,834,919 | 52,319,478 | (391,966) |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 53,100,010 | 14,724,335 | 63,021,247 |
| 12.2 Stocks | 32,053,592 | 9,583,800 | 23,022,912 |
| 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 | 303 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 818,612 | 214,249 | 12,862 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 85,972,517 | 24,522,383 | 86,057,021 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 70,919,207 | 14,534,918 | 70,324,577 |
| 13.2 Stocks | 28,558,102 | 18,303,920 | 34,904,260 |
| 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 | 457,635 | 71,351 | 12,007 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 99,934,944 | 32,910,189 | 105,240,844 |
| 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) | (13,962,427) | (8,387,806) | (19,183,823) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 9,795,163 | 5,306,359 | 12,352,262 |
| 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 | 18,000,000 | 23,000,000 | 23,000,000 |
| 16.6 Other cash provided (applied) | (6,627,029) | 941,447 | 4,117,512 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (14,831,866) | (16,752,194) | (6,530,226) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (13,959,374) | 27,179,479 | (26,106,015) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 60,182,437 | 86,288,452 | 86,288,452 |
| 19.2 End of period (Line 18 plus Line 19.1) | 46,223,062 | 113,467,930 | 60,182,437 |

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

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 |
|---|-------------|---------------------------------------|-------|------------------------|-------------|-------------|---|-------------------------|-----------------------|------------|----------------------|-------------------|-----------------|---------------------|
| | | 2 | 3 | | | | | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health | Other Non-Health |
| Total Members at end of: | | | | | | | | | | | | | | |
| 1. Prior Year | 37,604 | 0 | 0 | 0 | 0 | 0 | 0 | 37,604 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. First Quarter | 38,816 | 0 | 0 | 0 | 0 | 0 | 0 | 38,816 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Second Quarter | 38,524 | | | | | | | 38,524 | | | | | | |
| 4. Third Quarter | 0 | | | | | | | | | | | | | |
| 5. Current Year | 0 | | | | | | | | | | | | | |
| 6. Current Year Member Months | 232,761 | | | | | | | 232,761 | | | | | | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | | | | | |
| 7. Physician | 166,882 | | | | | | | 166,882 | | | | | | |
| 8. Non-Physician | 55,627 | | | | | | | 55,627 | | | | | | |
| 9. Total | 222,509 | 0 | 0 | 0 | 0 | 0 | 0 | 222,509 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Hospital Patient Days Incurred | 36,259 | | | | | | | 36,259 | | | | | | |
| 11. Number of Inpatient Admissions | 4,350 | | | | | | | 4,350 | | | | | | |
| 12. Health Premiums Written (a) | 289,956,290 | | | | | | | 289,956,290 | | | | | | |
| 13. Life Premiums Direct | 0 | | | | | | | | | | | | | |
| 14. Property/Casualty Premiums Written | 0 | | | | | | | | | | | | | |
| 15. Health Premiums Earned | 289,951,278 | | | | | | | 289,951,278 | | | | | | |
| 16. Property/Casualty Premiums Earned | 0 | | | | | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 254,037,325 | | | | | | | 254,037,325 | | | | | | |
| 18. Amount Incurred for Provision of Health Care Services | 260,457,353 | | | | | | | 260,457,353 | | | | | | |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 289,956,290

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

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

Aging Analysis of Unpaid Claims

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

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

| Line of Business | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 | 6 |
|--|---|---|--|---|------------|------------|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid Dec. 31 of Prior Year | 4 On Claims Incurred During the Year | | |
| 1. Comprehensive (hospital and medical) individual | | | | | 0 | 0 |
| 2. Comprehensive (hospital and medical) group | | | | | 0 | 0 |
| 3. Medicare Supplement | | | | | 0 | 0 |
| 4. Vision only | | | | | 0 | 0 |
| 5. Dental only | | | | | 0 | 0 |
| 6. Federal Employees Health Benefits Plan | | | | | 0 | 0 |
| 7. Title XVIII - Medicare | 36,146,635 | 211,887,148 | 597,196 | 42,137,367 | 36,743,831 | 40,209,182 |
| 8. Title XIX - Medicaid | | | | | 0 | 0 |
| 9. Credit A&H | | | | | 0 | 0 |
| 10. Disability Income | | | | | 0 | 0 |
| 11. Long-term care | | | | | 0 | 0 |
| 12. Other health | | | | | 0 | 0 |
| 13. Health subtotal (Lines 1 to 12) | 36,146,635 | 211,887,148 | 597,196 | 42,137,367 | 36,743,831 | 40,209,182 |
| 14. Health care receivables (a) | | | | | 0 | 0 |
| 15. Other non-health | | | | | 0 | 0 |
| 16. Medical incentive pools and bonus amounts | 702,302 | 5,301,240 | 7,467,116 | 4,149,029 | 8,169,418 | 7,994,079 |
| 17. Totals (Lines 13 - 14 + 15 + 16) | 36,848,937 | 217,188,388 | 8,064,312 | 46,286,396 | 44,913,249 | 48,203,261 |

(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 Page | F/S Line # | 2024 | 2023 |
|---|--------|-------------|---------------|-------------|-------------|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 32, Columns 2 & 4) | XXX | XXX | XXX | 9,014,399 | 18,352,751 |
| (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 | 9,014,399 | 18,352,751 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 33, Columns 3 & 4) | XXX | XXX | XXX | 421,027,040 | 420,623,027 |
| (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 | 421,027,040 | 420,623,027 |

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

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

C. Accounting Policy

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

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

In addition, the Company uses the following accounting policies:

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

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

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

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

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

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

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

(7) The Company carries its investments in Mount Carmel Health Plan of Idaho, Inc. (MCHP-ID), Mount Carmel Health Plan of New York, Inc. (MCHP-NY), Mount Carmel Health Plan of Connecticut, Inc. (MCHP-CT), and Trinity Health Plan of Michigan, Inc. (THP-MI) 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

D. Loan-Backed Securities

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

(3)

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

(4)

| | |
|---|------------|
| a. The aggregate amount of unrealized losses: | |
| 1. Less than 12 Months | 228,620 |
| 2. 12 Months or Longer | 2,801,164 |
| b. The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 Months | 26,137,391 |
| 2. 12 Months or Longer | 49,746,118 |

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

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 Total Gross (Admitted & Nonadmitted) Restricted from Current Year | 2 Total Gross (Admitted & Nonadmitted) Restricted from Prior Year | 3 Increase/ (Decrease) (1 minus 2) | 4 Total Current Year Nonadmitted Restricted | 5 Total Current Year Admitted Restricted (1 minus 4) | 6 Gross (Admitted & Nonadmitted) Restricted to Total Assets (a) | 7 Admitted Restricted to Total Admitted Assets (b) |
|---|--|--|---|---|--|---|--|
| a. Subject to contractual obligation for which liability is not shown | | | 0 | | 0 | 0.000 | 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 | 522,074 | 511,373 | 10,701 | 0 | 522,074 | 0.103 | 0.104 |
| 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 | 522,074 | 511,373 | 10,701 | 0 | 522,074 | 0.103 | 0.104 |

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

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

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

| Collateral Assets | 1 Book/Adjusted Carrying Value (BACV) | 2 Fair Value | 3 % of BACV to Total Assets (Admitted and Nonadmitted)* | 4 % of BACV to Total Admitted Assets ** |
|--|--|-----------------|---|--|
| a. Cash, Cash Equivalents and Short-Term Investments | | | 0.000 % | 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 Amount | 2 % of Liability to Total Liabilities * |
|---|-------------|---|
| k. Recognized Obligation to Return Collateral Asset | | 0.000 % |

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

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

| | Gross Amount Recognized | Amount Offset* | Net Amount Presented on Financial Statements |
|---|----------------------------|----------------|---|
| (1) Assets | | | |
| Due from Centers for Medicare and Medicaid Services | 11,511,807 | 11,511,807 | 0 |

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

| | Gross Amount Recognized | Amount Offset* | Net Amount Presented on Financial Statements |
|---|----------------------------|----------------|---|
| (2) Liabilities | | | |
| Due to Centers for Medicare and Medicaid Services | 26,883,726 | 11,511,807 | 15,371,919 |

* 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 | 0 |
| 2. Aggregate Amount of Investment Income | 0 |

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

| Asset Type | Percent Share |
|---------------------------------|---------------|
| (1) Cash | 9.8% |
| (2) Cash Equivalents | 70.1% |
| (3) Short-Term Investments..... | 39.7% |
| (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-.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

| Interest Income Due and Accrued | Amount |
|---------------------------------|-----------|
| 1. Gross | 2,056,095 |
| 2. Nonadmitted | |
| 3. Admitted | 2,056,095 |

D. The aggregate deferred interest.

| Aggregate Deferred Interest | Amount |
|-----------------------------------|--------|
|0 | 0 |

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

| Cumulative amounts of PIK interest included in the current principal balance | Amount |
|--|--------|
|0 | 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 \$1,547,444 on June 30, 2024.

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"), Mount Carmel Health Plan of New York, Inc. ("MCHP-NY"), Mount Carmel Health Plan of Connecticut ("MCHP-CT"), and Trinity Health Plan of Michigan, Inc. ("THP-MI"). Amounts related to services provided by the Company were \$2,067,267 on June 30, 2024.

In 2018, the Company made a capital contribution of \$2,124,262 to MCHP-ID, a wholly owned subsidiary. A capital contribution of \$2,184,172 to MCHP-ID was made in first quarter 2024 and \$912,796 in second quarter 2024. As of June 30, 2024, the investment in MCHP-ID is valued at \$7,265,084.

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 \$45,394 to MCHP-NY was made in first quarter 2024 and \$511,460 in second quarter 2024. As of June 30, 2024, the investment in MCHP of New York is valued at \$25,486,421.

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 and \$1,000,000 in fourth quarter 2022. The Company started writing business in Connecticut on January 1, 2023. A capital contribution of \$362,550 to Mount Carmel Health Plan of Connecticut ("MCHP-CT") was made in first quarter 2024 and \$254,332 in second quarter 2024. As of June 30, 2024, the investment in MCHP of Connecticut is valued at \$3,510,022.

During December 2022, the Company obtained license in Michigan to write Medicare business. A capital contribution of \$1,500,000 to Trinity Health Plan of Michigan, Inc. was made in fourth quarter 2022. The Company started writing business in Michigan on January 1, 2024. A capital contribution of \$1,247,637 to Trinity Health Plan of Michigan, Inc. ("THP-MI") was made in first quarter 2024 and \$1,815,865 in second quarter 2024. As of June 30, 2024, the investment in Trinity Health Plan of Michigan, Inc. is valued at \$2,743,439.

- D. The Company owed \$2,118,865 to Mount Carmel Health System (MCHS) and its affiliates as of June 30, 2024.
- 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

M. All SCA Investments

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

| SCA Entity | Percentage of SCA Ownership | Gross Amount | Admitted Amount | Nonadmitted Amount |
|--|-----------------------------|--------------|-----------------|--------------------|
| a. SSAP No. 97 8a Entities | | | | |
| Mount Carmel Health Plan of Idaho, Inc. | 100.0 | 7,265,084 | 7,265,084 | 0 |
| Mount Carmel Health Plan of New York, Inc. | 100.0 | 25,486,421 | 25,486,421 | 0 |
| Mount Carmel Health Plan on Connecticut, Inc. | 100.0 | 3,510,022 | 3,510,022 | 0 |
| Trinity Health Plan of Michigan, Inc. | 100.0 | 2,743,439 | 2,743,439 | 0 |
| Total SSAP No. 97 81 Entities | XXX | 39,004,966 | 39,004,966 | 0 |
| b. SSAP No. 97 8b(ii) Entities | | | | |
| Total SSAP No. 97 8b(ii) Entities | XXX | 0 | 0 | 0 |
| c. SSAP No. 97 8b(iii) Entities | | | | |
| Total SSAP No. 97 8b(iii) Entities | XXX | 0 | 0 | 0 |
| d. SSAP No. 97 8b(iv) Entities | | | | |
| Total SSAP No. 97 8b(iv) Entities | XXX | 0 | 0 | 0 |
| e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d) | XXX | 0 | 0 | 0 |
| f. Aggregate Total (a+ e) | XXX | 39,004,966 | 39,004,966 | 0 |

(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.

(2) The Company has no preferred stock outstanding.

(3-6) Dividends on common stock are paid as declared by the Board of Directors of the Company. Under the insurance regulations of Ohio, the maximum amount of dividends paid that the Company may pay shareholders in a twelve month period is limited to the greater of 10% of the preceding year-end capital and surplus or the net income for that same year-end. An \$18,000,000 dividend was paid by the Company in May 2024.

(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 June 30, 2024.

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

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

A ASQ 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 |
|--|--------------------|------------------|-----------|-----------------------|--------------------|
| a. Assets at fair value | | | | | |
| Cash and cash Equivalents | 21,178,192 | 6,681,254 | | | 27,859,446 |
| Common Stock | 152,593,757 | | | | 152,593,757 |
| Total assets at fair value/NAV | 173,771,949 | 6,681,254 | 0 | 0 | 180,453,203 |

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

(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. Liabilities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total Liabilities | 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 | 27,859,446 | 27,862,524 | 21,178,192 | 6,681,254 | 0 | 0 | 0 |
| Common Stock | 152,593,757 | 152,593,757 | 152,593,757 | 0 | 0 | 0 | 0 |
| Bonds | 284,086,947 | 301,677,257 | 80,017,763 | 204,069,184 | 0 | 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. | 7,265,084 | ..... | ..... | Carrying this common stock at a net equity value ... |
| Mount Carmel Health Plan of New York, Inc. | 25,486,421 | ..... | ..... | Carrying this common stock at a net equity value ... |
| Mount Carmel Health Plan of Connecticut, Inc. | 3,510,022 | ..... | ..... | Carrying this common stock at a net equity value ... |
| Trinity Health Plan of Michigan, Inc. | 2,743,439 | ..... | ..... | Carrying this common stock at a net equity value ... |

21. Other Items

A. Extraordinary Item

Not Applicable

B. Troubled Debt Restructuring Debtors

Not Applicable

C. Other Disclosures and Unusual Items

Not Applicable

D. Business Interruption Insurance Recoveries

Not Applicable

E. State Transferable and Non-transferable Tax Credits

Not Applicable

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 August 14, 2024 for the statutory statement filed on August 15, 2024.

The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at June 30, 2024, which would have a material effect on its financial condition.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 14, 2024 for the statutory statement filed on August 15, 2024.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at June 30, 2024, 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

Not Applicable

25. Change in Incurred Claims and Claim Adjustment Expenses

Not Applicable

26. Intercompany Pooling Arrangements

- A. – G. Not Applicable

27. Structured Settlements

The Company has no structured statements

28. Health Care Receivables

Not Applicable

29. Participating Policies

Not Applicable

30. Premium Deficiency Reserves

- 1. Liability carried for premium deficiency reserves..... 0
- 2. Date of the most recent evaluation of this liability 12/31/2023
- 3. Was anticipated investment income utilized in the calculation? Yes [X] No []

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-.

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.
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 Name of Entity | 2 NAIC Company Code | 3 State of Domicile |
|---------------------|------------------------|------------------------|
| | | |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A [] If yes, attach an explanation. _____

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

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). 05/26/2022

6.4 By what department or departments?
Ohio Department of Insurance _____

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] 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 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| | | | | | |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

GENERAL INTERROGATORIES

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$.....

INVESTMENT

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

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

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

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

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 Prior Year-End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 35,024,216 | \$ 39,004,966 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 35,024,216 | \$ 39,004,966 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.
GENERAL INTERROGATORIES

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

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

| 1 Name of Custodian(s) | 2 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 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

17.4 If yes, give full information relating thereto:

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

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

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| 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 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|--|------------------------------------|----------------------|---|
| 151829 | PNC Capital Advisors, LLC | 549300VVB7V480CY3U49 | SEC | DS..... |
| 30107 | State Street Global Advisors Trust Company | 549300BYW0XNH286YR10 | N/A | NO..... |
| 00071052 | Wellington Management Company LLP | 549300YHP12TEZNLX41 | 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:

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES**PART 2 - HEALTH**

1. Operating Percentages:

| | |
|---|------------------|
| 1.1 A&H loss percent | 92.0 % |
| 1.2 A&H cost containment percent | 2.0 % |
| 1.3 A&H expense percent excluding cost containment expenses | 90.0 % |
| 2.1 Do you act as a custodian for health savings accounts? | Yes [] No [X] |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date | \$..... |
| 2.3 Do you act as an administrator for health savings accounts? | Yes [] No [X] |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date | \$..... |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [X] 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 [] |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| States, etc. | 1 Active Status (a) | Direct Business Only | | | | | | | | |
|--|---------------------------|-----------------------------------|---------------------------|-------------------------|---------------------|---|---|---------------------------------|--------------------------------|------------------------------|
| | | 2 Accident and Health Premiums | 3 Medicare Title XVIII | 4 Medicaid Title XIX | 5 CHIP Title XXI | 6 Federal Employees Health Benefits Program Premiums | 7 Life and Annuity Premiums & Other Considerations | 8 Property/Casualty Premiums | 9 Total Columns 2 Through 8 | 10 Deposit-Type Contracts |
| 1. Alabama | AL | N | | | | | | | 0 | |
| 2. Alaska | AK | N | | | | | | | 0 | |
| 3. Arizona | AZ | N | | | | | | | 0 | |
| 4. Arkansas | AR | N | | | | | | | 0 | |
| 5. California | CA | N | | | | | | | 0 | |
| 6. Colorado | CO | N | | | | | | | 0 | |
| 7. Connecticut | CT | N | | | | | | | 0 | |
| 8. Delaware | DE | N | | | | | | | 0 | |
| 9. 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 | 5,611,336 | | | | | | 5,611,336 | |
| 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 | 284,344,954 | | | | | | 284,344,954 | |
| 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 | 289,956,290 | 0 | 0 | 0 | 0 | 289,956,290 | 0 |
| 60. Reporting Entity Contributions for Employee Benefit Plans | | XXX | | | | | | | | 0 |
| 61. Totals (Direct Business) | | XXX | 0 | 289,956,290 | 0 | 0 | 0 | 0 | 289,956,290 | 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 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 2. Q - Qualified - Qualified or accredited reinsurer..... 0
 2. R - Registered - Non-domiciled RRGs..... 0 5. N - None of the above - Not allowed to write business in the state..... 55
 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

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

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

| | | | | | | | | | | | |
|--|---|--|--|--|--|--|--|--|--|--|--|
| | Genesis Health System (IA); FEIN: 42-1418847 (100% Controlled by Mercy Health Network, Inc. d/b/a Mercy One) | | | | | | | | | | |
| | Genesis Medical Center, DeWitt (dba of Genesis Health System (IA)); FEIN: 42-1418847 (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Genesis Health Group (dba of Genesis Health System (IA)); FEIN: 42-1418847 (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Clyfee Dialysis, LLC; FEIN: 47-1681144 (20% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Genesis Accountable Care Organization, LLC; FEIN: 45-4168932 (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Genesis Community Health Education Foundation; FEIN: (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Genesis Health Services Foundation; FEIN: 42-1421670 (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Genesis Health System Workers Compensation Plan and Trust; FEIN: 39-1905171 (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | GenGastro, L.L.C.; FEIN: 56-2315623 (86.25% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | GenOrtho, L.L.C.; FEIN: 20-3406994 (40% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | GenRad Imaging, LLC; FEIN: 45-3571628 (50% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | GenVentures, Inc.; FEIN: 42-1269171 (100% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Genesys Heart Institute Owner's Association, Inc.; FEIN: 86-3949369 (59.11% Controlled by GenVentures, Inc.) | | | | | | | | | | |
| | Spring Park Surgery Center, L.L.C.; FEIN: 42-1483989 (40% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Wellspire, LLC; FEIN: 83-3724025 (40% Controlled by Genesis Health System (IA)) | | | | | | | | | | |
| | Mercy Community Hospital Group, LLC; FEIN: 35-2473948 (100% Controlled by Mercy Health Network, Inc. dba MercyOne) | | | | | | | | | | |
| | Central Community Hospital dba MercyOne Elkhorn Medical Center; FEIN: 42-0818642 (100% Controlled by Mercy Community Hospital Group) | | | | | | | | | | |
| | Wheaton Franciscan Healthcare - Iowa, Inc. dba MercyOne Northeast Iowa; FEIN: 42-1177001 (100% Controlled by Mercy Health Network, Inc. dba MercyOne) | | | | | | | | | | |
| | [N.E. Iowa Real Estate Investments, Ltd.]; FEIN: 42-1207432 (100% Controlled by Wheaton Franciscan Healthcare - Iowa, Inc. dba MercyOne Northeast Iowa) | | | | | | | | | | |
| | Mercy Hospital of Franciscan Sisters, Inc. dba MercyOne Oelwein Medical Center; FEIN: 42-1178403 (100% Controlled by Wheaton Franciscan Healthcare - Iowa, Inc. dba MercyOne Northeast Iowa) | | | | | | | | | | |
| | Covenant Medical Center, Inc. dba MercyOne Waterloo Foundation; FEIN: 42-1295784 (100% Controlled by Covenant Medical Center, Inc. dba MercyOne Waterloo Medical Center) | | | | | | | | | | |
| | Sartori Memorial Hospital, Inc. dba MercyOne Cedar Falls Medical Center; FEIN: 42-0758901 (100% Controlled by Wheaton Franciscan Healthcare - Iowa, Inc. dba MercyOne Northeast Iowa) | | | | | | | | | | |
| | [Sartori Health Care Foundation, Inc. dba MercyOne Cedar Falls Foundation]; FEIN: 42-1240996 (100% Controlled by Sartori Memorial Hospital, Inc. dba MercyOne Cedar Falls Medical Center) | | | | | | | | | | |
| | Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center; FEIN: 42-06804486 (100% Controlled by Mercy Health Network, Inc. dba MercyOne) | | | | | | | | | | |
| | St. Joseph's Mercy Hospital, Centerville, Iowa, dba MercyOne Centerville Medical Center; FEIN: 42-0680308 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | PLEASE NOTE: ENTITY IS OPERATIONALLY INACTIVE EFFECTIVE 12/31/2022: Mercy Rural ACO, LLC dba Mercy ACO I; FEIN: 81-2764963 (100% Controlled by St. Joseph's Mercy Hospital, Centerville, Iowa, dba MercyOne Centerville Medical Center) | | | | | | | | | | |
| | House of Mercy dba MercyOne House of Mercy; FEIN: 42-1323808 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Mercy College of Health Sciences; FEIN: 42-151168 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Mercy Clinics, Inc. dba MercyOne Medical Group - Central Iowa; FEIN: 42-1193699 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | MercyOne Central Iowa Urgent Care, LLC; FEIN: (100% Controlled by Mercy Clinics, Inc.) | | | | | | | | | | |
| | Mercy Health Network ACO, LLC dba MercyOne ACO III; FEIN: 81-2764963 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Mercy ACO, LLC dba MercyOne ACO III PHSO (Statewide); FEIN: 45-4498644 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | MercyOne ACO V, LLC; FEIN: 83-0397103 (100% Controlled by Mercy ACO, LLC dba MercyOne ACO III) | | | | | | | | | | |
| | Mercy Foundation of Des Moines, Iowa dba MercyOne Des Moines Foundation; FEIN: 23-735794 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | [Mercy Auxiliary of Central Iowa]; FEIN: 42-6076069 (100% Controlled by Mercy Foundation of Des Moines, Iowa dba MercyOne Des Moines Foundation) | | | | | | | | | | |
| | Mercy Medical Center-Newton dba MercyOne Newton Medical Center; FEIN: 42-1470935 (100% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Jasper County Health Ventures, LLC; FEIN: 46-52004428 (50% Controlled by Mercy Medical Center-Newton dba MercyOne Newton Medical Center) | | | | | | | | | | |
| | Ross Medical Arts Building Owners Association, Inc.; FEIN: (65.20% Controlled by Mercy Medical Center-Newton dba MercyOne Newton Medical Center) | | | | | | | | | | |
| | Des Moines Medical Center, Inc.; FEIN: 42-0837382 (92.98% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Iowa Medical Education Collaborative; FEIN: 46-0867190 (50% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Mercy Terrace Hill Surgery Center, L.L.C.; FEIN: 42-1473103 (50% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | RCG Mercy Des Moines, LLC; FEIN: 45-0537617 (20% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | West Lakes Surgery Center, L.L.C.; FEIN: 20-5345292 (50% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Mercy Rehabilitation Hospital, LLC; FEIN: 81-4437201 (51% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Clive Behavioral Health, LLC; FEIN: 83-0831660 (48% Controlled by Catholic Health Initiatives - Iowa, Corp. dba MercyOne Des Moines Medical Center) | | | | | | | | | | |
| | Mercy Health Services - Iowa, Corp. (Iowa/Nebraska); FEIN: 31-1373080 (100% Controlled by Trinity Health) | | | | | | | | | | |
| | Mercy Medical Center - Clinton, Inc. dba MercyOne Clinton Medical Center; FEIN: 42-1336618 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Mercy Healthcare Foundation-Clinton; FEIN: 42-1316126 (Entity is independent of and not controlled by Mercy Medical Center - Clinton, Inc. dba MercyOne Clinton Medical Center) | | | | | | | | | | |
| | Mercy-Clinton Anesthesia Group, LLC; FEIN: 46-1906752 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | MercyOne Dyersville Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080 | | | | | | | | | | |
| | MercyOne Dubuque Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080 | | | | | | | | | | |
| | Dubuque Mercy Foundation, Inc. (dba MercyOne Dubuque Foundation); FEIN: 26-2227941 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Dyersville Health Foundation, Inc. (dba MercyOne Dyersville Foundation); FEIN: 20-5383271 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Preferred Health Choices, LLC.; FEIN: 90-0139311 (50% Controlled by Immediate Parent) | | | | | | | | | | |
| | Health Management Services, L.L.C.; FEIN: 46-1861361 (50% Controlled by MercyOne Dubuque Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | Tri-State Surgery Center, L.L.C.; FEIN: 91-1900559 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Medical Associates/Mercy Family Care Network, L.L.C.; FEIN: 42-1478444 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Tri-State Occupational Health, L.L.C.; FEIN: 90-1039315 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | MercyOne New Hampton Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080 | | | | | | | | | | |
| | MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080 | | | | | | | | | | |
| | MercyOne - KRHC Home Medical Shop, LLC; FEIN: 92-3276114 (51% Controlled by Mercy Health Services - Iowa, Corp. dba MercyOne North Iowa Medical Center and 49% Controlled by Kossoff Regional Health Center) | | | | | | | | | | |
| | MercyOne Hansen Family Hospital Medical Shop, LLC; FEIN: (51% Controlled by Mercy Health Services - Iowa, Corp. dba MercyOne North Iowa Medical Center and 49% Controlled by Ellsworth Municipal Hospital dba Hansen Family Hospital, an Iowa municipal hospital) | | | | | | | | | | |
| | Hospice of North Iowa dba MercyOne North Iowa Hospice; FEIN: 42-1173708 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Mercy Medical Center Foundation - North Iowa dba MercyOne North Iowa Foundation; FEIN: 42-1229151 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Forest Park Imaging, LLC; FEIN: 13-4365966 (52.89% Controlled by MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | Fresenius Kidney Center North Iowa; FEIN: 81-2470407 (20% Controlled by Immediate Parent) | | | | | | | | | | |
| | Surgical Center Building Associates, LLC; FEIN: 31-1373080 (35% Controlled by MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | YMCA and Rehabilitation Center; FEIN: 42-1491491 (50% Controlled by MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | Magnetic Resonance Services, LLC; FEIN: 42-1328388 (49% Controlled by MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | Mason City Ambulatory Surgery Center, LLC dba Mason City Surgery Center; FEIN: 20-1960348 (51% Controlled by MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | Mercy Heart Center Outpatient Services, LLC; FEIN: 13-4237594 (51% Controlled by MercyOne North Iowa Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | MercyOne Siouxland Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080 | | | | | | | | | | |
| | Hawarden Regional Healthcare Clinics, LLC; FEIN: 20-1444339 (50% Controlled by MercyOne Siouxland Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | Mercy Medical Services, Inc. dba MercyOne Medical Group - Siouxland; FEIN: 42-1283849 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Mercy Medical Center - Sioux City Foundation dba MercyOne Siouxland Foundation; FEIN: 14-1880022 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Health, Incorporated; FEIN: 31-1712115 (50% Controlled by MercyOne Siouxland Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | [Siouxland Paramedics, Inc.]; FEIN: 42-1185707 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | [Siouxland Regional Cancer Center dba June E. Nylen Cancer Center]; FEIN: 42-1411233 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Mercy/USP Health Ventures, L.L.C.; FEIN: 47-1290300 (55.71% Controlled by MercyOne Siouxland Medical Center (dba of Mercy Health Services - Iowa, Corp.); FEIN: 31-1373080) | | | | | | | | | | |
| | [Siouxland Surgery Center Limited Liability Partnership dba Dunes Surgical Hospital]; FEIN: 46-0423353 (55.54% Controlled by Mercy/USP Health Ventures, L.L.C.) | | | | | | | | | | |
| | PLEASE NOTE: HOSPITAL HAS CEASED OPERATIONS - CLINIC WILL REMAIN OPEN: Oakland Mercy Hospital dba MercyOne Oakland Medical Center; FEIN: 20-8072234 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | [Oakland Mercy Hospital Foundation dba MercyOne Oakland Foundation]; FEIN: 31-1678345 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | PLEASE NOTE - DISSOLUTION IS IN PROCESS FOR THIS ENTITY: Baum Harmon Mercy Hospital dba MercyOne Primghar Medical Center; FEIN: 42-1500277 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | [PLEASE NOTE - DISSOLUTION IS IN PROCESS FOR THIS ENTITY: Baum Harmon Mercy Hospital and Clinics Foundation dba MercyOne Primghar Foundation; FEIN: 26-2973307 (100% Controlled by Immediate Parent)] | | | | | | | | | | |
| | MHN ACO, LLC dba MercyOne ACO V; FEIN: 42-1521367 (100% Held by Mercy Health Services - Iowa, Corp.) | | | | | | | | | | |
| | Saint Joseph Regional Medical Center, Inc. (Indiana); FEIN: 35-1568321 (100% Controlled by Trinity Health) | | | | | | | | | | |
| | The Foundation of Saint Joseph Regional Medical Center, Inc.; FEIN: 35-1654543 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Alick's Home Medical Equipment, Inc.; FEIN: 35-1548294 (13.50% Controlled by Immediate Parent) | | | | | | | | | | |
| | Saint Joseph Regional Medical Center - Health Insurance Services, LLC; FEIN: 46-2814097 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | Northern Indiana Magnetic Resonance Center, L.P.; FEIN: 35-1832912 (25% Controlled by Immediate Parent) | | | | | | | | | | |
| | Select Health Network, Inc.; FEIN: 35-1922210 (50% Controlled by Immediate Parent) | | | | | | | | | | |
| | Michiana Health Information Network, LLC; FEIN: 35-2050128 (33.33% Controlled by Immediate Parent) | | | | | | | | | | |
| | Edison Lakes, Inc.; FEIN: 35-1783309 (23.84% Controlled by Immediate Parent) | | | | | | | | | | |
| | Edison Lakes ROC, LLC.; FEIN: 27-178694 (30% Controlled by Immediate Parent) | | | | | | | | | | |
| | Saint Joseph Regional Medical Center - South Bend Campus, Inc.; FEIN: 35-0868157 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | [West Michigan Shared Hospital Laundry]; FEIN: 38-2026913 (2.5% interest held by Saint Joseph Regional Medical Center - South Bend Campus, Inc.) | | | | | | | | | | |
| | Saint Joseph Regional Medical Center - Plymouth Campus, Inc.; FEIN: 35-1142669 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | [West Michigan Shared Hospital Laundry]; FEIN: 38-2026913 (2.5% interest held by Saint Joseph Regional Medical Center - Plymouth Campus, Inc.) | | | | | | | | | | |
| | SIRM Holdings, Inc.; FEIN: 47-4763735 (100% Controlled by Immediate Parent) | | | | | | | | | | |
| | JMCMC Urgent Care Management, LLC; FEIN: 47-4729865 (40% Controlled by Immediate Parent) | | | | | | | | | | |
| | [J. Michiana Urgent Care Management, LLC; FEIN: 47-4729852 (100% Controlled by Trinity Health)] | | | | | | | | | | |
| | Saint Alphonsus Health System, Inc. (Idaho/Oregon); FEIN: 27-1928502 (100% Controlled by Trinity Health) | | | | | | | | | | |
| | Saint Alphonsus Medical Center - Nampa, Inc.; FEIN: 82-0200896 | | | | | | | | | | |

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

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|--|--|--|--|--|--|--|--|--|--|--|--|
| Trinity Health - Michigan [Michigan]; FEIN: 38-2113393 (100% Controlled by Trinity Health Corporation) | | | | | | | | | | | |
| BH JV Grand Rapids, LLC dba Southridge Behavioral Hospital; FEIN: (49% Controlled by Trinity Health-Michigan) | | | | | | | | | | | |
| Grand River Endoscopy Center, LLC; FEIN: (100% Controlled by Trinity Health-Michigan) | | | | | | | | | | | |
| Huron Gastro Endoscopy Center, LLC; FEIN: (51% Controlled by Trinity Health-Michigan) | | | | | | | | | | | |
| Joint Venture Hospital Laboratories, LLC; FEIN: (25% Controlled by Trinity Health-Michigan) | | | | | | | | | | | |
| Tri-Hospital Emergency Medical Services Corporation; FEIN: 38-2485700 (33.33% Controlled by Immediate Parent) | | | | | | | | | | | |
| Saint Joseph Mercy Health System (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| St. Joseph Mercy Chelsea, dba Chelsea Hospital; dba ChelseaCare; dba ChelseaCare Pharmacy; dba SRSLY; FEIN: 82-4757260 (51% Controlled by Immediate Parent) | | | | | | | | | | | |
| Parent: 49% Controlled by University of Michigan) | | | | | | | | | | | |
| Trinity Health Ann Arbor Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Trinity Health Livingston Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Trinity Health Livonia Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Trinity Health Oakland Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Trinity Health Grand Rapids Hospital (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Saint Mary's Foundation; FEIN: 38-1779602 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Mercy Hospital Cadillac Foundation; FEIN: 20-3357131 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Metropolitan Detroit Area Hospital Services, Inc.; FEIN: 38-1958953 (A Michigan Non-Profit Co-Op); Members include Trinity Health- Michigan d/b/a Saint Joseph Mercy Health System (33.30% Interest); Henry Ford Health System, Inc.; and University of Michigan | | | | | | | | | | | |
| Health Park Central, LLC; FEIN: 38-3006501 (10.55% Controlled by Immediate Parent) | | | | | | | | | | | |
| Sixty-Fourth Street, LLC; FEIN: 20-2443646 (53.94% Controlled by Immediate Parent) | | | | | | | | | | | |
| Washtenaw/Livingston Medical Control Corporation; FEIN: 38-2843970 (50% Controlled by Immediate Parent) | | | | | | | | | | | |
| Center for Digestive Care, LLC; FEIN: 02-0447062 (51% Controlled by Immediate Parent) | | | | | | | | | | | |
| Huron Arbor Corporation; FEIN: 38-2475644 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| [Proprietary LLC]; FEIN: 27-3074736 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Probility Therapy Services; FEIN: 20-202039 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Advantage Health/ Saint Mary's Medical Group d/b/a Mercy Health Physician Partners; FEIN: 27-2491974 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Advent Rehabilitation LLC; FEIN: 38-3306673 (50% Controlled by Immediate Parent) | | | | | | | | | | | |
| Life Circles; FEIN: 26-0170498 (25.5% Controlled by Immediate Parent) | | | | | | | | | | | |
| [Woodland Imaging Center, LLC dba Avant Imaging; FEIN: 76-0820959 (51% Controlled by Immediate Parent); | | | | | | | | | | | |
| IHA Health Services Corporation; FEIN: 38-3316559 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| [IHPH of West Michigan, LLC; FEIN: 85-4334405 (100% Controlled by IHA Health Services Corporation); | | | | | | | | | | | |
| IHA Affiliation Corp.; FEIN: 38-3188895 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| McAuley Health Partners ACO, LLC; FEIN: 83-0959000 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| IHA Olma Primary Care Risk, LLC; FEIN: 85-3429296 (100% Controlled by IHA Health Services Corporation) | | | | | | | | | | | |
| IHA Olma Primary Non Risk, LLC; FEIN: 85-3450897 (100% Controlled by IHA Health Services Corporation) | | | | | | | | | | | |
| IHA Olma Specialty Services, LLC; FEIN: 85-3475812 (100% Controlled by IHA Health Services Corporation) | | | | | | | | | | | |
| IHA Olma Specialty 1 LLC; FEIN: 86-2523920 (100% Controlled by IHA Health Services Corporation) | | | | | | | | | | | |
| IHA OOMA Primary LLC; FEIN: 86-1513584 (100% Controlled by IHA Health Services Corporation) | | | | | | | | | | | |
| IHA WILMA Specialty LLC; FEIN: 86-1513330 (100% Controlled by IHA Health Services Corporation) | | | | | | | | | | | |
| Catherine McAuley Health Services Corporation; FEIN: 38-2501713 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Oakland Health Alliance, LLC; FEIN: 82-2021072 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Southeast Michigan Clinical Network, LLC; FEIN: 47-3856789 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Warde Medical Laboratory, LLC; FEIN: 38-2648446 (100% Controlled by Trinity Health-Michigan) | | | | | | | | | | | |
| West Michigan Shared Hospital Laundry; FEIN: 38-2026913 (17.36% Controlled by Mercy Health Partners; 10.70% Interest Held by Trinity Health - Michigan) | | | | | | | | | | | |
| Western Michigan Associates; FEIN: 38-2960292 (14.06% Controlled by Mercy Health Partners; 10.70% Controlled by Trinity Health - Michigan) | | | | | | | | | | | |
| Northern Michigan Supply Alliance, LLC; FEIN: 38-3453378 (50% Controlled by Immediate Parent) | | | | | | | | | | | |
| Mercy Health Partners; FEIN: 38-2589966 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| [Trinity Health Specialty Hospital - Grand Haven; FEIN: 38-3330803 (100% Controlled by Mercy Health Partners); | | | | | | | | | | | |
| Trinity Health Specialty Hospital - Grand Haven; FEIN: 38-3330803 (100% Controlled by Mercy Health Partners) | | | | | | | | | | | |
| [1101 South Beacon Boulevard, LLC; FEIN: (100% Controlled by Trinity Health Grand Haven Hospital); | | | | | | | | | | | |
| NOCH Physician Billing Company, LLC; FEIN: (100% Controlled by Trinity Health Grand Haven Hospital) | | | | | | | | | | | |
| Lakeshore Healthcare LLC; FEIN: (50% Controlled by Trinity Health Grand Haven Hospital) | | | | | | | | | | | |
| Synanon, Inc.; FEIN: (100% Controlled by Trinity Health Grand Haven Hospital) | | | | | | | | | | | |
| Trinity Health Muskegon Hospital (dba of Mercy Health Partners); FEIN: 38-2589966 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Trinity Health Shelby Hospital (dba of Mercy Health Partners); FEIN: 38-2589966 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Muskegon Community Health Project; FEIN: 91-1932918 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Muskegon SC, LLC; FEIN: 20-3244346 (28.58% Controlled by Immediate Parent) | | | | | | | | | | | |
| West Shore Professional Building Condominium Association; FEIN: 38-2700166 (97.39% Controlled by Immediate Parent) | | | | | | | | | | | |
| Professional Med Team; FEIN: 38-2638284 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| [Mobile Health Resources, LLC; FEIN: 38-3285823 (14.3% Controlled by Immediate Parent); | | | | | | | | | | | |
| Mercy Health Clinically Integrated Network, LLC dba Affinia Health Network; FEIN: 47-2070753 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| [Affinia Physician Network, LLC; FEIN: 82-2910979 (100% Controlled by Immediate Parent); | | | | | | | | | | | |
| Western Michigan Associates; FEIN: 38-2960292 (14.06% Controlled by Mercy Health Partners; 10.70% Controlled by Trinity Health - Michigan) | | | | | | | | | | | |
| West Michigan Shared Hospital Laundry; FEIN: 38-2026913 (17.36% Controlled by Mercy Health Partners; 10.70% Interest Held by Trinity Health - Michigan) | | | | | | | | | | | |
| Hackley Health Ventures, Inc.; FEIN: 38-2589959 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Hackley Professional Pharmacy, Inc. dba Mercy Health Partners-Pharmacy Inc.; dba Mercy Health Pharmacy - Lakes; dba Mercy Health Pharmacy - North Muskegon; FEIN: 38-2447870 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Loyola University Health System [Illinois]; FEIN: 36-3342448 (100% Controlled by Trinity Health Corporation) | | | | | | | | | | | |
| Loyola Physician Partners ACO, LLC; FEIN: 38-3930598 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Gottlieb Memorial Hospital; FEIN: 36-2379649 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| [Gottlieb/West Towns PHO, Inc.; FEIN: 36-4006263 (50% Controlled by Immediate Parent); | | | | | | | | | | | |
| Gottlieb Community Health Services Corporation dba MacNeal Hospital; FEIN: 36-3322852 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| L Medicine Labs, LLC; FEIN: 37-1878743 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Primary Care Physicians Center, LLC; FEIN: 36-4038505 (94% Controlled by GHSC) | | | | | | | | | | | |
| Chicago Health System ACO, LLC (Inactive operationally since 2019 due to termination of Medicare Shared Savings Program but remains active with the IL SOS); FEIN: 45-3020116 (100% Controlled by GHSC) | | | | | | | | | | | |
| MacNeal Health Providers, Inc. dba Chicago Health System, Inc.; FEIN: 36-3361297 (100% Controlled by GHSC) | | | | | | | | | | | |
| Loyola University Medical Center; FEIN: 36-4015560 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Loyola Ambulatory Centers, LLC; FEIN: 36-4321058 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Loyola Ambulatory Surgery Center at Oakbrook, L.P.; FEIN: 36-4119522 (50% Controlled by LUMC; 49% controlled by LAC; 1% controlled by LUHS) | | | | | | | | | | | |
| RMHLP Corporation; FEIN: 36-4160869 (50% Controlled by Immediate Parent) | | | | | | | | | | | |
| RML Health Providers Limited Partnership; FEIN: 36-4160869 (50% Controlled by Loyola University Medical Center) | | | | | | | | | | | |
| Loyola Medicine Transport, LLC; FEIN: 47-4147171 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Loyola Medical Group, LLC; FEIN: 32-0552496 (100% Controlled by LUMC) | | | | | | | | | | | |
| Palos Health Surgery Center, LLC; FEIN: 35-2634975 (48.99% Controlled by Loyola University Medical Center) | | | | | | | | | | | |
| Loyola Physician Partners, LLC; FEIN: 37-1756257 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Saint Agnes Medical Center [California]; FEIN: 94-145713 (100% Controlled by Trinity Health) | | | | | | | | | | | |
| Saint Agnes Medical Foundation; dba Saint Agnes Care; Saint Agnes Care Center-Northwest; and Saint Agnes Urgent Care; FEIN: 94-2839324 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Saint Agnes Medical Providers, Inc.; FEIN: 46-1465093 (Sole Shareholder physician assistants appointed by SAMC - Not Controlled by SAMC) | | | | | | | | | | | |
| Central Valley Health Plan, Inc.; FEIN: 61-1846844 (100% Controlled by Immediate Parent) | | | | | | | | | | | |
| Saint Agnes/USP Surgery Centers, LLC; FEIN: 36-4896811 (49.50% Controlled by Saint Agnes/USP Surgery Centers, LLC) | | | | | | | | | | | |
| Renaissance Surgery Center, LLC; FEIN: 20-597652 (87.58% held by Saint Agnes/USP Surgery Centers, LLC) | | | | | | | | | | | |
| Saint Agnes/Dignity/USP Surgery Centers, LLC; FEIN: 84-3522777 (50.1% Controlling Interest held by Saint Agnes Medical Center) | | | | | | | | | | | |
| Central California Healthcare Holdings, LLC; FEIN: 47-4538833 (70.78% Controlling Interest held by Saint Agnes/Dignity/USP Surgery Centers, LLC) | | | | | | | | | | | |
| FSC Hospital, LLC; FEIN: 77-0528014 (100% Controlled by Central California Healthcare Holdings, LLC) | | | | | | | | | | | |
| Fresno Surgery Center, L.P.; FEIN: 77-0011624 (75.102212% Controlling Interest held by FSC Hospital, LLC; 24.897788% held by Central California Healthcare Holdings, LLC) | | | | | | | | | | | |
| Saint Agnes/Dignity/USP Surgery Centers II, LLC; FEIN: 93-3304232 (29.90% held by Saint Agnes Medical Center) | | | | | | | | | | | |
| Sierra Pacific Surgery Center, LLC; FEIN: 95-4810282 (70.78% Controlled by Saint Agnes/Dignity/USP Surgery Centers II, LLC) | | | | | | | | | | | |
| Pittsburgh Mercy Health System, Inc. [Pennsylvania]; FEIN: 25-1464211 (100% Controlled by Trinity Health) | | | | | | | | | | | |

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

| | | | |
|--|--|--|--|
| Mercy LIFE of Alabama, FEIN: 27-3163002 (100% Controlled by Immediate Parent) | | | |
| Mercy LIFE, Inc; FEIN: 45-3086711 (100% Controlled by Immediate Parent) | | | |
| LIFE at Lourdes Inc dba Trinity Health LIFE New Jersey; FEIN: 26-1854750 (100% Controlled by Immediate Parent) | | | |
| Trinity Health ACO, Inc.; FEIN: 47-3794666 (100% Controlled by Trinity Health) | | | |
| Trinity Integrated Care, LLC; FEIN: 81-2772383 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - THIS ENTITY IS OPERATIONALLY INACTIVE: Trinity Accountable Care, LLC, FEIN: 81-2870900 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - THIS ENTITY IS OPERATIONALLY INACTIVE: Trinity Accountable Care II, LLC, FEIN: 84-2508775 (100% Controlled by Immediate Parent) | | | |
| Trinity Health of the Mid-Atlantic Region (Effective 7.1.19; formerly Mercy Health System of Southeastern Pennsylvania); FEIN: 23-2212638 (100% Controlled by Trinity Health) | | | |
| Mercy Health Foundation of Southeastern Pennsylvania; FEIN: 23-2829864 (100% Controlled by Immediate Parent) | | | |
| Mercy Catholic Medical Center of Southeastern Pennsylvania; FEIN: 23-1352191 (100% Controlled by Immediate Parent) | | | |
| Mercy Fitzgerald Hospital (dba of Mercy Catholic Medical Center - Southeastern Pennsylvania); FEIN: 23-1352191 (100% Controlled by Trinity Health of the Mid-Atlantic Region) | | | |
| PLEASE NOTE ASSETS WERE SOLD TO PHMC WEST ON 3/24/2021, BUT ENTITY/FIGITITIOUS NAME STILL REMAINS: Mercy Catholic Medical Center - Mercy Philadelphia Campus (dba of Mercy Catholic Medical Center of Southeastern Pennsylvania); FEIN: 23-1352191 (100% Controlled by Trinity Health of the Mid-Atlantic Region) | | | |
| Mercy Suburban Hospital (inactive - Assets Sold 2/1/2016 but entity remains); FEIN: 23-1396763 (100% Controlled by Immediate Parent) | | | |
| Nazareth Hospital; FEIN: 23-7941211 (100% Controlled by Immediate Parent) | | | |
| Nazareth Medical Office Building Associates, L.P.; FEIN: 23-2388040 (63.85% Controlled by Immediate Parent) | | | |
| PLEASE NOTE THAT THE NAME CHANGE OF LANGHORNE PHYSICIAN SERVICES TO TRINITY HEALTH MID-ATLANTIC MEDICAL GROUP AND THE ENTITY'S CORPORATE MEMBER CHANGE TO TRINITY HEALTH OF THE MID-ATLANTIC REGION WERE FILED 4/7/2023, EFFECTIVE 1/1/2024 - ENTITY IS MOVED UNDER THMA REGION; Trinity Health Mid-Atlantic Medical Group; FEIN: 23-2571699 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - DELAWARE CARE COLLABORATION ("DCC") LLC AND MERCY ACCOUNTABLE CARE, LLC MERGED INTO THIS ENTITY AND THE ENTITY'S CORPORATE MEMBER CHANGED FROM ST. MARY MEDICAL CENTER TO THMA REGION EFFECTIVE 1/1/2024 - MOVE ENTITY UNDER THMA REGION EFF. 1/1/2024: Quality Health Alliance LLC; FEIN: 46-5686622 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - ENTITY IS OPERATIONALLY INACTIVE: Mercy Accountable Care Network, LLC; FEIN: 46-2774097 (100% Controlled by Immediate Parent) | | | |
| Nazareth Physician Services, Inc.; FEIN: 20-2261266 (100% Controlled by Immediate Parent) | | | |
| Mercy Management of Southeastern Pennsylvania; FEIN: 23-2627944 (100% Controlled by Immediate Parent) | | | |
| Mercy Eastwick, Inc.; FEIN: 23-2184261 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - ENTITY IS OPERATIONALLY INACTIVE: Mercy Home Health Services; FEIN: 23-2352058 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - ENTITY IS OPERATIONALLY INACTIVE: Mercy Family Support; FEIN: 23-2325059 (100% Controlled by Immediate Parent) | | | |
| St. Mary Medical Center [Pennsylvania]; FEIN: 23-1913910 (100% Controlled by Trinity Health of the Mid-Atlantic Region) | | | |
| St. Mary Emergency Medical Services; FEIN: 46-3534512 (100% Controlled by Immediate Parent) | | | |
| St. Mary Building and Development; FEIN: 46-1827502 (100% Controlled by Immediate Parent) | | | |
| Langhorne Services, Inc.; FEIN: 23-2625981 (100% Controlled by Immediate Parent) | | | |
| Langhorne Services II, Inc.; FEIN: 23-2795549 (100% Controlled by Immediate Parent) | | | |
| Langhorne MOB Partners, LP; FEIN: 23-2622772 (42.85% Controlled by Immediate Parent) | | | |
| The Ambulatory Surgery Center at St. Mary, LLC; FEIN: 23-2871206 (51% Controlled by Immediate Parent) | | | |
| SMMC MOB II, Limited Partnership; FEIN: 36-4559869 (65.75% Controlled by Immediate Parent) | | | |
| PLEASE NOTE - ENTITY IS OPERATIONALLY INACTIVE: Quality Health Alliance - ACO LLC; FEIN: 46-5675954 (100% Controlled by Immediate Parent) | | | |
| Endoscopy Center at St. Mary Management, LLC; FEIN: (16.524% Controlled by St. Mary Medical Center) | | | |
| Endoscopy Center at St. Mary, LP; FEIN: 20-5253611 (16.349% Controlled by St. Mary Medical Center; 1% Controlled by Endoscopy Center at St. Mary Management, LLC (General Partner)) | | | |
| St. Mary Rehabilitation Hospital, LLP; FEIN: 27-3938747 (59% Controlled by SMMC) | | | |
| PLEASE NOTE THIS ENTITY IS OPERATIONALLY INACTIVE BUT NOT YET DISOLVED - ST. MARY MEDICAL CENTER TERMINATED THE CO-MGMT AGRMT WITH THIS ENTITY EFF 10/30/2018. Heart Institute of St. Mary, LLC; FEIN: 45-4903701 (10% Controlled by SMMC) | | | |
| St. Francis Hospital, Inc. [Delaware]; FEIN: 51-0064326 (100% Controlled by Trinity Health of the Mid-Atlantic Region) | | | |
| St. Francis Emergency Medical Services, LLC; FEIN: 92-0924799 (100% Controlled by St. Francis Hospital, Inc.) | | | |
| Per CT Audit, ENTITY IS VOID IN DE AS OF 3/1/2016 - WAITING TO HEAR FINAL DISPOSITION FROM MINISTRY AND WHETHER ENTITY WILL BE REINSTATED; Franciscan Eldercare Corporation; FEIN: 22-3008680 (100% Controlled by Immediate Parent) | | | |
| Trinity Health Georgia, Inc. [Georgia]; FEIN: 88-0786411 (100% Controlled by Trinity Health Corporation) | | | |
| Good Samaritan Hospital, Inc. dba St. Mary's Good Samaritan Hospital; FEIN: 16-1720984 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| St. Mary's Sacred Heart Hospital, Inc. dba HealthWorks; FEIN: 47-3752176 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| Sacred Heart Enterprises, LLC; FEIN: 35-2534772 (100% Controlled by St. Mary's Sacred Heart Hospital, Inc.) | | | |
| Cobb Enterprises, LLC; FEIN: 20-8360011 (100% Controlled by Sacred Heart Enterprises, LLC) | | | |
| St. Mary's Hospital, Inc.; FEIN: 58-0566223 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| St. Mary's Medical Group, Inc.; FEIN: 26-1858563 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| St. Mary's Foundation, Inc.; FEIN: 58-2544236 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| St. Mary's Good Samaritan Foundation, Inc.; FEIN: 81-1660008 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| St. Mary's Highland Hills, Inc. dba Mary's Highland Hills Village and dba Highland Hills Village; FEIN: 02-076648 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| Athen's Residential Properties, LLC; FEIN: Not Issued (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| Accountable Care of Georgia, LLC.; FEIN: 46-5491058 (100% Controlled by Trinity Health Georgia, Inc.) | | | |
| St. Peter's Health Partners [New York]; FEIN: 45-3570151 (100% Controlled by Trinity Health) | | | |
| Capital Region UC LDC/b/a WellNow; FEIN: 38-1424497; (25% Interest Held by SPHICP) | | | |
| Innovative Health Alliance of New York, LLC (100% Controlled by Immediate Parent); FEIN: 46-5676066 | | | |
| St. Peter's Hospital Foundation, Inc.; FEIN: 22-2262582 (100% Controlled by Immediate Parent) | | | |
| Manning Medical, PLLC (Nominally Controlled by SPHICP Physician in accordance with NY law; SPHICP exercises control through an Agreement and Reserve Powers); FEIN: 46-4331512 | | | |
| Albany Advanced Imaging, P.L.L.C. dba St. Peter's Health Partners Imaging (Manning Medical PLLC controls 44.65%; Albany Radiology Partners, PLLC controls 55.35%); FEIN: 14-1813068 | | | |
| St. Peter's Health Partners Medical Associates, P.C.; FEIN: 46-1177336 (100% Controlled by Immediate Parent) | | | |
| St. Peter's Hospital of the City of Albany dba St. Peter's Hospital; FEIN: 14-1348692 (100% Controlled by Immediate Parent) | | | |
| Villa Mary Immaculate d/b/a St Peter's Nursing & Rehabilitation Center; FEIN: 14-1438749 (100% Controlled by Immediate Parent) | | | |
| St. Peter's Ambulatory Surgery Center LLC (St. Peter's Hospital 50%; AGC Associates, Inc. 50%); FEIN: 46-0463892 | | | |
| Everett Road ASC, LLC; FEIN: 83-3542382 (SPHICP holds 20% Interest) | | | |
| St. Peter's Hospital of College of Nursing; FEIN: 84-3749499 (100% Controlled by SPHICP) | | | |
| The Community Hospice, Inc.; FEIN: 14-1608921 (100% Controlled by Immediate Parent) | | | |
| The Community Hospice Foundation, Inc.; FEIN: 22-2692940 (100% Controlled by Immediate Parent) | | | |
| Samaritan Hospital of Troy, New York dba Samaritan Hospital of Troy, New York | | | |
| Alliance for Better Health Care, LLC; FEIN: 47-2920659 / JV Samaritan Hospital 20%; Ellis Hospital 20%; Hometown Health 20%; St. Mary Hospital of Amsterdam 20%; Whitney M. Young Health Center 20% | | | |
| Healthy Alliance, IPA, LLC; FEIN: (20% Controlled by Samaritan Hospital of Troy, New York) | | | |
| Samaritan Hospital - St. Mary's Campus (dba of Samaritan Hospital); FEIN: 14-1338544 (100% Controlled by Immediate Parent) | | | |
| Samaritan Hospital - Albany Memorial Campus (dba of Samaritan Hospital); FEIN: 14-1338544 (100% Controlled by Immediate Parent) | | | |
| Samaritan Hospital and The Eddy Foundation; 22-2743478 (100% Controlled by Immediate Parent) | | | |
| Sunnyview Hospital and Rehabilitation Center; FEIN: 14-1338396 (100% Controlled by Immediate Parent) | | | |
| Sunnyview Hospital and Rehabilitation Center Foundation, Inc.; FEIN: 22-2505127 (100% Controlled by Immediate Parent) | | | |
| LTC (Eddy), Inc. dba The Eddy; FEIN: 22-2564710 (100% Controlled by Immediate Parent) | | | |
| Our Lady of Mercy Life Center; FEIN: 14-1743506 (100% Controlled by Immediate Parent) | | | |
| The James A. Eddy Memorial Geriatric Center, Inc. dba Eddy Memorial Geriatric Center; FEIN: 22-2570478 (100% Controlled by Immediate Parent) | | | |
| Capital Region Geriatric Center, Inc. dba Eddy Village Green; FEIN: 14-1705159 (100% Controlled by Immediate Parent) | | | |
| Heritage House Nursing Center, Inc. dba Eddy Heritage House Nursing and Rehabilitation Center; FEIN: 14-1725101 (100% Controlled by Immediate Parent) | | | |
| Senior Care Connection, Inc. dba Eddy Senior Care; FEIN: 14-1708554 (100% Controlled by Immediate Parent) | | | |
| Home Aide Service of Eastern New York, Inc. dba Eddy Visiting Nurse Association; FEIN: 14-1514867 (100% Controlled by Immediate Parent) | | | |
| Beverwyck, Inc. dba Eddy Village Green at Beverwyck; FEIN: 14-1717028 (100% Controlled by Immediate Parent) | | | |
| Glen Eddy, Inc.; FEIN: 14-1794150 (100% Controlled by Immediate Parent) | | | |
| The Glen at Hilland Meadows, Inc.; FEIN: 16-1529639 (50% Controlled by Immediate Parent) | | | |
| Hawthorne Ridge, Inc. dba Eddy Hawthorne Ridge; FEIN: 80-0102840 (100% Controlled by Immediate Parent) | | | |
| The Marjorie Doyle Rockwell Center, Inc.; FEIN: 14-1793851 (100% Controlled by Immediate Parent) | | | |
| Beechwood, Inc. dba Eddy Property Services; FEIN: 14-1651563 (100% Controlled by Immediate Parent) | | | |
| Samaritan Medical Office Building, Inc.; FEIN: 14-1607244 (100% Controlled by Immediate Parent) | | | |
| Eddy Licensed Home Care Agency, Inc.; FEIN: 14-1818568 (100% Controlled by Immediate Parent) | | | |
| Empire Home Infusion Service, Inc. dba Northeast Home Medical Equipment; FEIN: 14-1795732 (100% Controlled by Immediate Parent) | | | |
| Seton Health at Schuyler Ridge Residential Healthcare dba Schuyler Ridge; FEIN: 14-1756230 (100% Controlled by Immediate Parent) | | | |
| Baycare Health System, Inc. [JOA - 50.4% Controlled by Trinity Health, not all facilities Controlled; Other Parties to the JOA include Morton Plant Mease Health Care, Inc. and South Florida Baptist Hospital, Inc.] (Florida); FEIN: 59-2796965 | | | |
| Morton Plant Mease Health Care, Inc.; FEIN: 59-2374556 (Entity is a Party to the JOA BayCare Health System; Membership of this entity is a Directors Model - the members of the Board of Directors of Morton Plant Mease Health Care, Inc. are the Members of this Corporation's Immediate Parent) | | | |
| Trustees of Mease Hospital, Inc. d/b/a Mease Countywide Hospital; FEIN: 59-0855412 (100% Controlled by Immediate Parent) | | | |
| Morton Plant Hospital Association, Inc. d/b/a Morton Plant Hospital; FEIN: 59-0624462 (100% Controlled by Immediate Parent) | | | |
| Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Hospital; FEIN: 59-0624462 (100% Controlled by Immediate Parent) | | | |
| Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Hospital Recovery Center; FEIN: 59-0624462 (100% Controlled by Immediate Parent) | | | |
| Morton Plant Hospital Association, Inc. d/b/a Morton Plant Rehabilitation Center; FEIN: 59-0624462 (100% Controlled by Immediate Parent) | | | |
| South Florida Baptist Hospital, Inc.; FEIN: 59-0594631 (Entity is a Party to the JOA BayCare Health System; Membership of this entity consists of 21 individuals who are members of Missionary Baptist Churches in FL - 100% Controlled by Immediate Parent) | | | |
| Bartow Regional Medical Center, Inc.; FEIN: 47-5387418 (100% Controlled by Immediate Parent) | | | |
| Winter Haven Hospital, Inc.; FEIN: 59-0724462 (100% Controlled by Immediate Parent) | | | |
| Winter Haven Hospital, Inc. dba Winter Haven Women's Hospital; FEIN: 59-0724462 (100% Controlled by Immediate Parent) | | | |
| BayCare Alliant Hospital, Inc.; FEIN: 05-0615150 (100% Controlled by Immediate Parent) | | | |
| Baycare Physician Partners, LLC; FEIN: 45-2909908 (100% Controlled by Immediate Parent) | | | |
| Baycare Physician Partners ACO, LLC; FEIN: 46-5700072 (Members are Baycare Health System and 2 individuals) | | | |
| BayCare Medical Group, Inc. (f/k/a Morton Plant Mease Primary Care, Inc.); FEIN: 59-3140335 (100% Controlled by Immediate Parent) | | | |
| St. Joseph's Hospital, Inc.; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Hospital, Inc. d/b/a Joseph's Children's Hospital; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Hospital, Inc. d/b/a St. Joseph's Women's Hospital; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital - North; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital - South; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital Behavioral Health Center; FEIN: 59-0774199 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Health Care Center, Inc.; FEIN: 59-2593686 (100% Controlled by Trinity Health Corporation) | | | |
| St. Joseph's Hospital of Tampa, Foundation, Inc.; FEIN: 59-1100828 (100% Controlled by Immediate Parent) | | | |
| HealthPoint Medical Group, Inc.; FEIN: 59-3244268 (100% Controlled by Immediate Parent) | | | |
| Francis Properties, Inc.; FEIN: 59-2822519 (100% Controlled by Immediate Parent) | | | |
| St. Joseph's Community Care, Inc.; FEIN: 59-3152608 (100% Controlled by Immediate Parent) | | | |
| St. Joseph's Enterprises, Inc.; FEIN: 59-2822516 (100% Controlled by Immediate Parent) | | | |
| St. Anthony's Professional Building and Services, Inc.; FEIN: 59-2038848 (100% Controlled by Immediate Parent) | | | |
| St. Anthony's Hospital, Inc.; FEIN: 59-2043026 (100% Controlled by Trinity Health Corporation) | | | |
| St. Anthony's Hospital Auxiliary, Inc.; FEIN: 59-0201974 (100% Controlled by Immediate Parent) | | | |
| St. Anthony's Health Care Foundation, Inc.; FEIN: 59-2128991 (100% Controlled by Immediate Parent) | | | |
| St. Anthony's Physicians Surgery Center, LLC; FEIN: 01-0861245 (100% Controlled by Immediate Parent) | | | |
| Saint Joseph's Health System, Inc. [Georgia]; FEIN: 58-1744848 (100% Controlled by Trinity Health) | | | |
| Saint Joseph's Mercy Care Services, Inc. dba Mercy Care; FEIN: 58-1744848 (100% Controlled by Immediate Parent) | | | |
| Mercy Senior Care, Inc. dba Mercy Care Rome; FEIN: 58-1366508 (100% Controlled by Immediate Parent) | | | |
| Mercy Care Foundation, Inc. (f/k/a Saint Joseph's Mercy Foundation, Inc.); FEIN: 58-1448522 (100% Controlled by Immediate Parent) | | | |
| Mercy Services Downtown, Inc.; FEIN: 27-2946353 (100% Controlled by Immediate Parent) | | | |
| SIHS/JOC Holdings, Inc.; FEIN: 47-2299757 (100% Controlled by Immediate Parent) | | | |
| Emory/Saint Joseph's, Inc. (f/k/a JOC - 49% Controlled by SIHS/JOC Holdings, Inc.); FEIN: 45-2721833 | | | |
| Saint Joseph's McAuley Park I, LLC; FEIN: 88-0592157 (100% Controlled by Saint Joseph's Health System, Inc.) | | | |
| McAuley Park MM, LLC; FEIN: (20% Controlled by Saint Joseph's McAuley Park I, LLC) | | | |
| Saint Joseph's McAuley Park I LLC; FEIN: (0.010000% Controlled by McAuley Park MM LLC) | | | |
| Saint Joseph's Development, LLC; FEIN: 88-0615394 (100% Controlled by Saint Joseph's Health System, Inc.) | | | |
| Holy Cross Hospital, Inc. [Florida]; FEIN: 59-0791028 (100% Controlled by Trinity Health) | | | |
| Holy Cross Primary Care, Inc.; FEIN: 82-2531495 (100% Controlled by Immediate Parent) | | | |
| PLEASE NOTE: THIS ENTITY IS NO LONGER A HOME HEALTH AGENCY AS OF 12/2010 DUE TO FL LAW CHANGE AS TO HHA OWNERSHIP REQUIREMENTS, BUT THE ENTITY REMAINS, AS IT OWNS A MOB ON THE HCH CAMPUS: Nursing Network, Inc.; FEIN: 59-1145192 (100% Controlled by Immediate Parent) | | | |
| Holy Cross Outpatient Services, Inc.; FEIN: 46-5421088 (100% Controlled by Immediate Parent) | | | |
| Holy Cross Physician Services, LLC; FEIN: 36-4712116 (100% Controlled by Immediate Parent) | | | |

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

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

| | Response |
|---|----------|
| 1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 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. | YES |

Explanation:

1.

Bar Code:

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



STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 23

| | Current Period | | | Prior Year |
|---|----------------|----------------|--------------|------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 2304. 2023 Part D Estimate | 4,511,245 | | 4,511,245 | 4,440,807 |
| 2305. CMS Premium Part C Payable | 235,793 | | 235,793 | 1,174,423 |
| 2306. Unclaimed Funds | 5,174 | | 5,174 | 5,694 |
| 2307. CGD Payable | (3,419) | | (3,419) | 76,074 |
| 2308. 2022 Part D Estimate | | | 0 | 3,838,918 |
| 2309. 2024 MYRA Part D | (244,850) | | (244,850) | 0 |
| 2310. Receivable for CMS/LIS amounts | | | 0 | (303,617) |
| 2311. 2023 FYRA Part D | | | 0 | (236,979) |
| 2312. 2024 MYRA Part C | (11,164,055) | | (11,164,055) | |
| 2313. 2024 Part D Settlement | 4,704,770 | | 4,704,770 | |
| 2397. Summary of remaining write-ins for Line 23 from overflow page | (1,955,342) | 0 | (1,955,342) | 8,995,320 |

Additional Write-ins for Statement of Revenue and Expenses Line 6

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|--|-------------------------|------------|-----------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 0604. Intercompany management fees | XXX | | 0 | |
| 0697. Summary of remaining write-ins for Line 6 from overflow page | XXX | 0 | 0 | 0 |

Additional Write-ins for Statement of Revenue and Expenses Line 7

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|--|-------------------------|------------|-----------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 0704. Other non-health related revenue | XXX | | 0 | |
| 0797. Summary of remaining write-ins for Line 7 from overflow page | XXX | 0 | 0 | 0 |

Additional Write-ins for Statement of Revenue and Expenses Line 29

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|---|-------------------------|------------|-----------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 2904. Other revenue | | | 0 | |
| 2905. Other income | | | 0 | |
| 2997. Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 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) | | |

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | | |
| 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) | | |

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 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) | | |

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 419,549,586 | 392,911,185 |
| 2. Cost of bonds and stocks acquired | 99,477,309 | 105,228,837 |
| 3. Accrual of discount | 392,795 | 355,184 |
| 4. Unrealized valuation increase/(decrease) | (1,000,814) | 7,077,130 |
| 5. Total gain (loss) on disposals | 2,898,318 | 934,385 |
| 6. Deduct consideration for bonds and stocks disposed of | 85,153,602 | 86,044,159 |
| 7. Deduct amortization of premium | 253,116 | 733,888 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 179,089 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 0 | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 435,910,476 | 419,549,586 |
| 12. Deduct total nonadmitted amounts | 0 | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 435,910,476 | 419,549,586 |

STATEMENT AS OF JUNE 30, 2024 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 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 255,945,277 | 43,097,141 | 35,935,914 | 1,196,718 | 255,945,277 | 264,303,222 | 0 | 251,828,365 |
| 2. NAIC 2 (a) | 46,919,195 | 1,393,129 | 3,467,806 | (786,151) | 46,919,195 | 44,058,367 | 0 | 50,294,334 |
| 3. NAIC 3 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. NAIC 4 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. NAIC 5 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. NAIC 6 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Total Bonds | 302,864,472 | 44,490,270 | 39,403,720 | 410,567 | 302,864,472 | 308,361,589 | 0 | 302,122,699 |
| 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 | 302,864,472 | 44,490,270 | 39,403,720 | 410,567 | 302,864,472 | 308,361,589 | 0 | 302,122,699 |

(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 \$ 23,000,502 ; NAIC 2 \$ 2,044,369 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year-to-Date | 5 Paid for Accrued Interest Year-to-Date |
|-------------------|--------------------------------------|----------------|------------------|---|---|
| 7709999999 Totals | 18,360,538 | XXX | 18,065,407 | 29,960 | 17,895 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 21,853,025 | 19,059,510 |
| 2. Cost of short-term investments acquired | 15,267,450 | 43,048,334 |
| 3. Accrual of discount | 441,761 | 872,382 |
| 4. Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 303 | 0 |
| 6. Deduct consideration received on disposals | 19,202,000 | 41,125,000 |
| 7. Deduct amortization of premium | 0 | 2,201 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 18,360,538 | 21,853,025 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 18,360,538 | 21,853,025 |

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 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 42,380,527 | 65,584,822 |
| 2. Cost of cash equivalents acquired | 5,190,465,739 | 694,874,687 |
| 3. Accrual of discount | 140,564 | 216,950 |
| 4. Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 5,200,574,864 | 718,295,932 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 32,411,966 | 42,380,527 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 32,411,966 | 42,380,527 |

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
N O N E

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

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

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

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol |
|---|---|--------------|-----------------------|-----------------------------------|--------------------------------------|------------------|----------------|--|--|
| 912810-TB-4 | UNITED STATES TREASURY | | 06/06/2024 | Northern Trust | 835,679 | 1,415,000 | 1,658 | 1.A | |
| 912810-TN-8 | UNITED STATES TREASURY | | 04/16/2024 | CITADEL | 522,525 | 640,000 | 3,952 | 1.A | |
| 912810-TT-5 | UNITED STATES TREASURY | | 05/29/2024 | Various | 1,054,135 | 1,170,000 | 12,834 | 1.A | |
| 912828-4V-9 | UNITED STATES TREASURY | | 05/29/2024 | Northern Trust | 2,450,009 | 2,630,000 | 21,811 | 1.A | |
| 912828-6T-2 | UNITED STATES TREASURY | | 05/29/2024 | NOMURA SECURITIES INTL INC | 1,215,633 | 1,350,000 | 1,307 | 1.A | |
| 912828-ZQ-6 | UNITED STATES TREASURY | | 06/06/2024 | CITADEL | 550,189 | 680,000 | 266 | 1.A | |
| 91282C-FZ-9 | UNITED STATES TREASURY | | 06/10/2024 | Various | 5,366,292 | 5,515,000 | 74,846 | 1.A | |
| 91282C-HM-6 | UNITED STATES TREASURY | | 05/29/2024 | Northern Trust | 4,643,731 | 4,685,000 | 69,467 | 1.A | |
| 91282C-JZ-5 | UNITED STATES TREASURY | | 05/29/2024 | Northern Trust | 575,743 | 605,000 | 6,981 | 1.A | |
| 91282C-KE-0 | UNITED STATES TREASURY | | 03/27/2024 | JP MORGAN | (1,993,828) | (2,000,000) | (3,003) | 1.A | |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | 15,220,107 | 16,690,000 | 190,118 | XXX | |
| 3132CX-J4-5 | FH SB183 - RMBS | | 06/07/2024 | INTL FCStone Financial Inc. | 1,518,066 | 1,588,948 | 1,390 | 1.A | |
| 3140QD-KP-8 | FN CA5701 - RMBS | | 06/25/2024 | INTL FCStone Financial Inc. | 113,236 | 134,830 | 234 | 1.A | |
| 31400F-A9-0 | FN CA7231 - RMBS | | 06/25/2024 | INTL FCStone Financial Inc. | 1,600,319 | 1,909,760 | 3,316 | 1.A | |
| 3140XJ-UG-6 | FN FS3282 - RMBS | | 04/05/2024 | MIZUHO SECURITIES | 781,721 | 793,625 | 694 | 1.A | |
| 3140XQ-CZ-8 | FN FS8187 - RMBS | | 06/20/2024 | INTL FCStone Financial Inc. | 1,206,070 | 1,275,000 | 3,223 | 1.A | |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | 5,219,412 | 5,702,163 | 8,857 | XXX | |
| 036752-AZ-6 | ELEVANCE HEALTH INC | | 05/20/2024 | Various | 289,951 | 290,000 | 0 | 2.B FE | |
| 05522R-DJ-4 | BACCT 2024-1 A - ABS | | 06/06/2024 | Northern Trust | 1,269,929 | 1,270,000 | 0 | 1.A FE | |
| 10373Q-BY-5 | BP CAPITAL MARKETS AMERICA INC | | 05/16/2024 | Various | 499,913 | 500,000 | 105 | 1.G FE | |
| 13608J-AA-5 | CANADIAN IMPERIAL BANK OF COMMERCE | | 04/02/2024 | BNP Paribas | 429,346 | 430,000 | 0 | 1.F FE | |
| 14041N-FV-8 | COMET 2019-3 A - ABS | | 04/18/2024 | JP MORGAN | 742,625 | 800,000 | 320 | 1.A FE | |
| 17252M-AP-5 | CINTAS NO 2 CORP | | 04/25/2024 | Morgan Stanley | 245,015 | 250,000 | 4,265 | 1.G FE | |
| 45866F-AT-1 | INTERCONTINENTAL EXCHANGE INC | | 04/25/2024 | GOLDMAN | 196,206 | 200,000 | 3,163 | 1.G FE | |
| 47786W-AD-2 | JDOT 2024-B A3 - ABS | | 06/11/2024 | RBC | 524,897 | 525,000 | 0 | 1.A FE | |
| 59156R-AM-0 | METLIFE INC | | 06/03/2024 | Northern Trust | 570,734 | 555,000 | 14,851 | 1.G FE | |
| 74464A-AA-9 | PUBLIC STORAGE OPERATING CO | | 04/09/2024 | MORGAN STANLEY | 550,000 | 550,000 | 0 | 1.F FE | |
| 874054-AK-5 | TAKE-TWO INTERACTIVE SOFTWARE INC | | 06/10/2024 | Northern Trust | 562,214 | 570,000 | 5,721 | 2.B FE | |
| 92348K-CD-3 | VZMT 2023-7 A1A - RMBS | | 04/24/2024 | Northern Trust | 251,963 | 250,000 | 236 | 1.A FE | |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 6,132,793 | 6,190,000 | 28,661 | XXX | |
| 2509999997. Total - Bonds - Part 3 | | | | | 26,572,313 | 28,582,163 | 227,637 | XXX | |
| 2509999998. Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | |
| 2509999999. Total - Bonds | | | | | 26,572,313 | 28,582,163 | 227,637 | XXX | |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | 0 | XXX | XXX | XXX | |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | |
| 4509999999. Total - Preferred Stocks | | | | | 0 | XXX | XXX | XXX | |
| 001055-10-2 | AFLAC ORD | | 06/11/2024 | JP MORGAN | 100,000 | 8,757 | 0 | 0 | |
| 00287Y-10-9 | ABBVIE ORD | | 04/30/2024 | MORGAN STANLEY | 100,000 | 16,264 | 0 | 0 | |
| 002896-20-7 | ABERCROMBIE AND FITCH CL A ORD | | 05/14/2024 | Various | 333,000 | 44,588 | 0 | 0 | |
| 00404A-10-9 | ACADIA HEALTHCARE COMPANY ORD | | 05/09/2024 | LIQUIDNET, INC. | 153,000 | 10,682 | 0 | 0 | |
| 00912X-30-2 | AIR LEASE CL A ORD | | 05/29/2024 | Various | 898,000 | 43,975 | 0 | 0 | |
| 02665T-30-6 | AMERICAN HOMES 4 RENT CL A REIT ORD | | 06/28/2024 | Various | 4,081,000 | 149,461 | 0 | 0 | |
| 03753U-10-6 | APELLIS PHARMACEUTICALS ORD | | 05/14/2024 | RBC Dain Rauscher (US) | 54,000 | 2,226 | 0 | 0 | |
| 03770N-10-1 | APOGEE THERAPEUTICS ORD | | 06/20/2024 | Various | 139,000 | 6,481 | 0 | 0 | |
| 037833-10-0 | APPLE ORD | | 04/30/2024 | MORGAN STANLEY | 100,000 | 17,033 | 0 | 0 | |
| 04351P-10-1 | ASCENDIS PHARMA ADR REP ORD | C. | 05/16/2024 | GOLDMAN | 46,000 | 5,656 | 0 | 0 | |
| 05370A-10-8 | AVIDITY BIOSCIENCES ORD | | 04/05/2024 | Morgan Stanley | 104,000 | 2,524 | 0 | 0 | |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol |
|------------------------------|------------------------------------|--------------|-----------------------|---------------------------|--------------------------------------|------------------|----------------|--|--|
| 05478C-10-5 | AZEK COMPANY CL A ORD | | 06/21/2024 | Various | 2,027,000 | 91,415 | | 0 | |
| 060505-10-4 | BANK OF AMERICA ORD | | 04/30/2024 | MORGAN STANLEY | 300,000 | 11,104 | | 0 | |
| 090043-10-0 | BILL HOLDINGS ORD | | 06/10/2024 | Various | 1,527,000 | 91,052 | | 0 | |
| 099406-10-0 | BOOT BARN HOLDINGS ORD | | 05/24/2024 | Various | 732,000 | 82,602 | | 0 | |
| 100557-10-7 | BOSTON BEER CL A ORD | | 05/31/2024 | Morgan Stanley | 44,000 | 13,856 | | 0 | |
| 109641-10-0 | BRINKER INTERNATIONAL ORD | | 04/04/2024 | JEFFERIES & COMPANY, INC. | 321,000 | 15,206 | | 0 | |
| 12008R-10-7 | BUILDERS FIRSTSOURCE ORD | | 06/04/2024 | Various | 96,000 | 14,007 | | 0 | |
| 12541W-20-9 | CH ROBINSON WORLDWIDE ORD | | 06/21/2024 | Various | 4,644,000 | 352,334 | | 0 | |
| 126408-10-3 | CSX ORD | | 04/30/2024 | MORGAN STANLEY | 400,000 | 13,289 | | 0 | |
| 147528-10-3 | CASEY'S GENERAL STORES ORD | | 06/20/2024 | Various | 99,000 | 32,311 | | 0 | |
| 149568-10-7 | CAVCO INDUSTRIES ORD | | 05/29/2024 | COWEN AND COMPANY, LLC | 27,000 | 9,175 | | 0 | |
| 161150-30-8 | CHART INDUSTRIES ORD | | 06/28/2024 | Merrill Lynch | 242,000 | 34,912 | | 0 | |
| 17243V-10-2 | CINEMARK HOLDINGS ORD | | 04/26/2024 | Warburg Dillon Reed | 870,000 | 15,416 | | 0 | |
| 192422-10-3 | COGNEX ORD | | 04/30/2024 | Warburg Dillon Reed | 1,076,000 | 44,967 | | 0 | |
| 19247G-10-7 | COHERENT ORD | | 06/28/2024 | Various | 2,259,000 | 162,443 | | 0 | |
| 227046-10-9 | CROCS ORD | | 06/13/2024 | Various | 964,000 | 131,656 | | 0 | |
| 22788C-10-5 | CROWDSTRIKE HOLDINGS CL A ORD | | 06/21/2024 | JP MORGAN | 295,000 | 112,287 | | 0 | |
| 23282W-60-5 | CYTOKINETICS ORD | | 06/20/2024 | Various | 84,000 | 4,347 | | 0 | |
| 25402D-10-2 | DIGITALOCEAN HOLDINGS ORD | | 06/13/2024 | Various | 1,837,000 | 67,804 | | 0 | |
| 254604-10-1 | DISC MEDICINE ORD | | 06/14/2024 | LEERINK SWANN & CO INC. | 280,000 | 9,213 | | 0 | |
| 26701L-10-0 | DUTCH BROS CL A ORD | | 06/26/2024 | Various | 4,230,000 | 167,487 | | 0 | |
| 285512-10-9 | ELECTRONIC ARTS ORD | | 04/30/2024 | MORGAN STANLEY | 100,000 | 12,682 | | 0 | |
| 291011-10-4 | EMERSON ELECTRIC ORD | | 06/11/2024 | JP MORGAN | 100,000 | 10,761 | | 0 | |
| 29452E-10-1 | EQUITABLE HOLDINGS ORD | | 06/12/2024 | Warburg Dillon Reed | 1,091,000 | 44,579 | | 0 | |
| 29977A-10-5 | EVERCORE CL A ORD | | 06/24/2024 | JEFFERIES & COMPANY, INC. | 376,000 | 74,182 | | 0 | |
| 300508-10-1 | EVOLENT HEALTH CL A ORD | | 06/10/2024 | Various | 1,336,000 | 32,461 | | 0 | |
| 30063P-10-5 | EXACT SCIENCES ORD | | 05/09/2024 | LIQUIDNET, INC. | 407,000 | 21,536 | | 0 | |
| 30231G-10-2 | EXXON MOBIL ORD | | 05/03/2024 | Various | 706,314 | 46,665 | | 0 | |
| 315616-10-2 | F5 ORD | | 06/28/2024 | Various | 1,076,000 | 183,262 | | 0 | |
| 320517-10-5 | FIRST HORIZON ORD | | 06/28/2024 | COLLINS STEWART INC. | 4,235,000 | 66,462 | | 0 | |
| 34379V-10-3 | FLUENCE ENERGY CL A ORD | | 05/15/2024 | Various | 1,586,000 | 28,389 | | 0 | |
| 36828A-10-1 | GE VERNONA ORD | | 04/02/2024 | Various | 348,250 | 19,093 | | 0 | |
| 368736-10-4 | GENERAC HOLDINGS ORD | | 04/10/2024 | Various | 327,000 | 42,794 | | 0 | |
| 369604-30-1 | GE AEROSPACE ORD | | 04/02/2024 | Various | 1,393,000 | 73,063 | | 0 | |
| 374163-10-3 | GERON ORD | | 04/05/2024 | JEFFERIES & COMPANY, INC. | 961,000 | 3,142 | | 0 | |
| 37959E-10-2 | GLOBE LIFE ORD | | 04/26/2024 | Various | 2,413,000 | 182,493 | | 0 | |
| 380237-10-7 | GODADDY CL A ORD | | 06/21/2024 | JP MORGAN | 100,000 | 13,766 | | 0 | |
| 41068X-10-0 | HANNON ARMSTRONG SUST INFR CAP ORD | | 05/24/2024 | Various | 1,060,000 | 31,415 | | 0 | |
| 436893-20-0 | HOME BANCSHARES ORD | | 06/05/2024 | FIRST UNION CAPITAL | 2,375,000 | 55,432 | | 0 | |
| 451107-10-6 | IDACORP ORD | | 06/25/2024 | Warburg Dillon Reed | 99,000 | 9,081 | | 0 | |
| 45378A-10-6 | INDEPENDENCE REALTY ORD | | 06/28/2024 | Various | 8,834,000 | 160,291 | | 0 | |
| 457669-30-7 | INSMED ORD | | 06/20/2024 | Various | 483,000 | 26,854 | | 0 | |
| 457730-10-9 | INSPIRE MEDICAL SYSTEMS ORD | | 05/09/2024 | Various | 157,000 | 31,341 | | 0 | |
| 45781V-10-1 | INNOVATIVE INDUSTRIAL PPTY ORD | | 05/03/2024 | Morgan Stanley | 1,601,000 | 168,785 | | 0 | |
| 458140-10-0 | INTEL ORD | | 06/21/2024 | JP MORGAN | 300,000 | 9,328 | | 0 | |
| 458334-10-9 | INTER PARFUMS ORD | | 06/20/2024 | Morgan Stanley | 71,000 | 7,933 | | 0 | |
| 460690-10-0 | INTERPUBLIC GROUP OF COMPANIES ORD | | 04/26/2024 | GOLDMAN | 357,000 | 11,259 | | 0 | |
| 462222-10-0 | IONIS PHARMACEUTICALS ORD | | 05/16/2024 | GOLDMAN | 41,000 | 1,527 | | 0 | |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol |
|------------------------------|--------------------------------------|--------------|-----------------------|-------------------------------|--------------------------------------|------------------|----------------|--|--|
| 480200-10-7 | JONES LANG LASALLE ORD | | 04/08/2024 | Various | 852,000 | 168,791 | | 0 | |
| 48251W-10-4 | KKR AND CO ORD | | 06/21/2024 | JP MORGAN | 700,000 | 76,176 | | 0 | |
| 49177J-10-2 | KENVUE ORD | | 06/11/2024 | JP MORGAN | 600,000 | 11,084 | | 0 | |
| 501270-10-2 | KURA SUSHI USA CL A ORD | | 06/28/2024 | Various | 894,000 | 92,196 | | 0 | |
| 526057-10-4 | LENMAR CL A ORD | | 06/11/2024 | JP MORGAN | 100,000 | 15,223 | | 0 | |
| 53228F-10-1 | LIFESTANCE HEALTH GROUP ORD | | 05/28/2024 | Various | 11,333,000 | 66,441 | | 0 | |
| 53947R-10-5 | LOAR HOLDINGS ORD | | 04/25/2024 | JEFFERIES & COMPANY, INC. | 400,000 | 11,200 | | 0 | |
| 54300N-10-3 | LONGBOARD PHARMACEUTICALS ORD | | 05/16/2024 | RBC Dain Rauscher (US) | 175,000 | 3,589 | | 0 | |
| 55306N-10-4 | MKS INSTRUMENTS ORD | | 06/25/2024 | COWEN AND COMPANY, LLC | 231,000 | 29,928 | | 0 | |
| 553368-10-1 | MP MATERIALS CL A ORD | | 05/15/2024 | Warburg Dillon Reed | 1,944,000 | 35,137 | | 0 | |
| 554382-10-1 | MACERICH REIT ORD | | 05/08/2024 | Various | 2,980,000 | 44,496 | | 0 | |
| 59156R-10-8 | METLIFE ORD | | 06/11/2024 | JP MORGAN | 100,000 | 6,906 | | 0 | |
| 596278-10-1 | MIDDLEBY ORD | | 05/23/2024 | Various | 393,000 | 54,146 | | 0 | |
| 607828-10-0 | MODINE MANUFACTURING ORD | | 06/06/2024 | Various | 1,796,000 | 165,840 | | 0 | |
| 61559X-10-4 | MOONLAKE IMMUNOTHERAPEUTICS CL A ORD | C | 05/10/2024 | Various | 104,000 | 4,337 | | 0 | |
| 617700-10-9 | MORNINGSTAR ORD | | 06/28/2024 | Various | 373,000 | 110,073 | | 0 | |
| 61775R-10-5 | MORPHIC HOLDING ORD | | 05/16/2024 | GOLDMAN | 37,000 | 1,244 | | 0 | |
| 629377-50-8 | NRG ENERGY ORD | | 06/28/2024 | Various | 799,000 | 61,619 | | 0 | |
| 632307-10-4 | NATERA ORD | | 06/05/2024 | GOLDMAN | 554,000 | 60,967 | | 0 | |
| 64125C-10-9 | NEUROCRINE BIOSCIENCES ORD | | 05/16/2024 | GOLDMAN | 14,000 | 1,987 | | 0 | |
| 650111-10-7 | NEW YORK TIMES CL A ORD | | 04/26/2024 | Barclays Bank - CP | 303,000 | 13,121 | | 0 | |
| 65290E-10-1 | NEXTRACKER CL A ORD | | 06/27/2024 | Various | 1,563,000 | 71,966 | | 0 | |
| 65473P-10-5 | NISOURCE ORD | | 06/25/2024 | JEFFERIES & COMPANY, INC. | 634,000 | 18,275 | | 0 | |
| 67066G-10-4 | NVIDIA ORD | | 04/30/2024 | MORGAN STANLEY | 20,000 | 17,280 | | 0 | |
| 67080M-10-3 | NURIX THERAPEUTICS ORD | | 06/18/2024 | Various | 1,246,000 | 18,463 | | 0 | |
| 674215-20-7 | CHORD ENERGY ORD | | 05/31/2024 | Unknown | 851,715 | 157,916 | | 0 | |
| 68062P-10-6 | OLEMA PHARMACEUTICALS ORD | | 05/02/2024 | RBC Dain Rauscher (US) | 229,000 | 2,299 | | 0 | |
| 68235P-10-8 | ONE GAS ORD | | 05/02/2024 | Warburg Dillon Reed | 134,000 | 8,815 | | 0 | |
| 69007J-10-6 | OUTFRONT MEDIA ORD | | 04/26/2024 | Various | 1,803,000 | 28,236 | | 0 | |
| 69380Q-10-7 | PACS GROUP ORD | | 04/11/2024 | CITIGROUP GLOBAL MARKETS INC. | 900,000 | 18,900 | | 0 | |
| 71377A-10-3 | PERFORMANCE FOOD GROUP ORD | | 04/23/2024 | Various | 491,000 | 34,321 | | 0 | |
| 73278L-10-5 | POOL ORD | | 06/25/2024 | Various | 1,516,000 | 546,157 | | 0 | |
| 73744G-10-4 | POST HOLDINGS ORD | | 04/01/2024 | Various | 700,000 | 74,097 | | 0 | |
| 74624M-10-2 | PURE STORAGE CL A ORD | | 06/26/2024 | Various | 342,000 | 21,536 | | 0 | |
| 759351-60-4 | REINSURANCE GROUP OF AMER ORD | | 06/10/2024 | GOLDMAN | 143,000 | 29,287 | | 0 | |
| 75960P-10-4 | REMITLY GLOBAL ORD | | 05/20/2024 | Various | 1,375,000 | 20,263 | | 0 | |
| 77313F-10-6 | ROCKET PHARMACEUTICALS ORD | | 04/23/2024 | RBC Dain Rauscher (US) | 60,000 | 1,462 | | 0 | |
| 781154-10-9 | RUBRIK CL A ORD | | 04/25/2024 | GOLDMAN | 200,000 | 6,400 | | 0 | |
| 803607-10-0 | SAREPTA THERAPEUTICS ORD | | 05/16/2024 | GOLDMAN | 29,000 | 3,840 | | 0 | |
| 805111-10-1 | SAVARA ORD | | 06/28/2024 | JEFFERIES & COMPANY, INC. | 2,075,000 | 7,906 | | 0 | |
| 819047-10-1 | SHAKE SHACK CL A ORD | | 06/20/2024 | Various | 217,000 | 21,124 | | 0 | |
| 830566-10-5 | SKECHERS USA CL A ORD | | 06/25/2024 | Various | 2,240,000 | 165,223 | | 0 | |
| 830830-10-5 | SKYLINE CHAMPION ORD | | 06/05/2024 | Morgan Stanley | 699,000 | 49,304 | | 0 | |
| 834203-30-9 | SOLENO THERAPEUTICS ORD | | 05/03/2024 | JEFFERIES & COMPANY, INC. | 31,000 | 1,409 | | 0 | |
| 83444M-10-1 | SOLVENTUM CORPORATION | | 04/01/2024 | Various | 176,248 | 15,623 | | 0 | |
| 85225A-10-7 | SQUARESPACE CL A ORD | | 06/13/2024 | Various | 4,509,000 | 197,028 | | 0 | |
| 85914M-10-7 | STEPSTONE GROUP CL A ORD | | 06/24/2024 | Warburg Dillon Reed | 389,000 | 17,302 | | 0 | |
| 860630-10-2 | STIFEL FINANCIAL ORD | | 06/28/2024 | Various | 1,531,000 | 124,812 | | 0 | |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol |
|--|-------------------------------|--------------|-----------------------|----------------------------|--------------------------------------|------------------|----------------|--|--|
| 86366E-10-6 | STRUCTURE THERAPEUTICS ADR | | 06/06/2024 | GOLDMAN | 90,000 | 4,725 | | 0 | |
| 86771W-10-5 | SUNRUN ORD | | 05/10/2024 | Various | 4,658,000 | 56,904 | | 0 | |
| 87043Q-10-8 | SWEETGREEN CL A ORD | | 06/06/2024 | Various | 4,946,000 | 137,287 | | 0 | |
| 87161C-50-1 | SYNOVUS FINANCIAL ORD | | 04/18/2024 | GOLDMAN | 896,000 | 30,368 | | 0 | |
| 872657-10-1 | TPG CL A ORD | | 06/28/2024 | Bear Stearns | 4,478,000 | 187,620 | | 0 | |
| 875465-10-6 | TANGER ORD | | 04/24/2024 | Morgan Stanley | 785,000 | 22,497 | | 0 | |
| 87612E-10-6 | TARGET ORD | | 04/30/2024 | MORGAN STANLEY | 100,000 | 16,098 | | 0 | |
| 88224Q-10-7 | TEXAS CAPITAL BANCSHARES ORD | | 04/01/2024 | Various | 614,000 | 37,079 | | 0 | |
| 882681-10-9 | TEXAS ROADHOUSE ORD | | 06/20/2024 | Various | 727,000 | 118,666 | | 0 | |
| 88579Y-10-1 | 3M ORD | | 04/01/2024 | Various | 704,990 | 83,039 | | 0 | |
| 89377M-10-9 | TRANSIMEDICS GROUP ORD | | 04/29/2024 | Various | 728,000 | 69,946 | | 0 | |
| 896288-10-7 | TRINET GROUP ORD | | 06/25/2024 | Various | 801,000 | 84,784 | | 0 | |
| 898202-10-6 | TRUPANION ORD | | 06/21/2024 | Various | 3,289,000 | 92,923 | | 0 | |
| 902788-10-8 | UMB FINANCIAL ORD | | 04/01/2024 | KEEFE BRUYETTE + WOODS INC | 275,000 | 23,525 | | 0 | |
| 90400D-10-8 | ULTRAGENYX PHARMACEUTICAL ORD | | 06/14/2024 | Bear Stearns | 62,000 | 2,418 | | 0 | |
| 912008-10-9 | US FOODS ORD | | 06/06/2024 | Various | 916,000 | 47,458 | | 0 | |
| 91332U-10-1 | UNITY SOFTWARE ORD | | 05/10/2024 | Various | 4,679,000 | 117,049 | | 0 | |
| 920253-10-1 | VALMONT INDS ORD | | 06/10/2024 | Various | 601,000 | 154,886 | | 0 | |
| 92243G-10-8 | VACCYTE ORD | | 05/03/2024 | RBC Dain Rauscher (US) | 27,000 | 1,783 | | 0 | |
| 92346J-10-8 | VERICEL ORD | | 05/08/2024 | RBC Dain Rauscher (US) | 374,000 | 17,995 | | 0 | |
| 92511U-10-2 | VERRA MOBILITY CL A ORD | | 05/06/2024 | STIFEL NICOLAUS & CO. | 302,000 | 8,030 | | 0 | |
| 92839U-20-6 | VISTEON ORD | | 04/10/2024 | JEFFERIES & COMPANY, INC. | 555,000 | 62,549 | | 0 | |
| 92840M-10-2 | VISTRA ORD | | 05/07/2024 | JP MORGAN | 400,000 | 32,697 | | 0 | |
| 96208T-10-4 | WEX ORD | | 05/22/2024 | SUNTRUST ROBINSON-HUMPHREY | 53,000 | 10,222 | | 0 | |
| 97717P-10-4 | WISDOMTREE ORD | | 06/25/2024 | FIRST UNION CAPITAL | 2,600,000 | 24,973 | | 0 | |
| 60750C-10-8 | AXALTA COATING SYSTEMS ORD | | 05/21/2024 | BURNS FRY HOARE GOVETT INC | 1,948,000 | 68,224 | | 0 | |
| G3934V-10-9 | GENIUS SPORTS ORD | C. | 06/06/2024 | Various | 5,809,000 | 32,328 | | 0 | |
| G5537H-10-1 | MAREX GROUP ORD | C. | 04/25/2024 | GOLDMAN | 2,900,000 | 55,100 | | 0 | |
| G93A5A-10-1 | VIKING HOLDINGS ORD | | 05/01/2024 | Various | 2,498,000 | 62,858 | | 0 | |
| M7518J-10-4 | ODDITY TECH CL A ORD | C. | 04/03/2024 | RBC Dain Rauscher (US) | 531,000 | 20,641 | | 0 | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 7,551,527 | XXX | 0 | XXX |
| 47803P-23-7 | J HANCOCK DS VAL ITL R6 | | 06/12/2024 | Not Available | 381,922,340 | 6,000,000 | | 0 | |
| 54348E-82-9 | LOMIS SAYLES:INV GB N | | 06/24/2024 | Not Available | 9,311,760 | 90,178 | | 0 | |
| 552966-80-6 | MFS INTERNATIONAL EQT R6 | | 06/11/2024 | Not Available | 171,526,590 | 6,000,000 | | 0 | |
| 74440B-88-4 | PGIM TOT RTN BOND R6 | | 05/31/2024 | Not Available | 7,681,750 | 90,372 | | 0 | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 12,180,550 | XXX | 0 | XXX |
| 46428T-65-5 | ISHARES:RUS2 2000 ETF | | 06/25/2024 | Various | 5,997,000 | 1,210,569 | | 0 | |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | 1,210,569 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 20,942,646 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 20,942,646 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 20,942,646 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 47,514,959 | XXX | 227,637 | XXX |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | For- eign | Disposal Date | Name of Purchaser | 5 Number of Shares of Stock | 6 Consid- eration | 7 Par Value | 8 Actual Cost | 9 Prior Year Book/ Adjusted Carrying Value | 10 Unrealized Valuation Increase/ (Decrease) | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol | | | | |
|--|----------------------------|--------------|------------------|----------------------|--------------------------------------|-------------------------|----------------|---------------------|---|--|---|---|---|---|---|---|--|---|---|---|--|---|------------|------------|------------|-----|
| | | | | | | | | | | | 11 Current Year's Other Than Temporary Impairment Recogn- ized | 12 Current Year's Temporar- y Carrying Value | 13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | | | | |
| ..3620AA-TY-4 | GN 724267 - RMBS | | 06/01/2024 | Paydown | | 3,638 | 3,638 | 3,784 | 3,796 | 0 | (158) | 0 | (158) | 0 | 3,638 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 09/15/2039 | 1.A | | |
| ..38378U-II-E-3 | GNR 2013-148 PD - CMO/RMBS | | 06/01/2024 | Paydown | | 42,891 | 42,891 | 41,028 | 41,092 | 0 | 1,799 | 0 | 1,799 | 0 | 42,891 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 053 | 07/20/2043 | 1.A | |
| ..38380V-06-1 | GNR 2018-036 VJ - CMO/RMBS | | 06/01/2024 | Paydown | | 43,770 | 43,770 | 41,746 | 41,746 | 0 | 2,024 | 0 | 2,024 | 0 | 43,770 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 219 | 07/20/2029 | 1.A | |
| ..38383W-ZF-6 | GNR 2023-041 MV - CMO/RMBS | | 06/01/2024 | Paydown | | 22,947 | 22,947 | 22,388 | 22,401 | 0 | 547 | 0 | 547 | 0 | 22,947 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 478 | 03/01/2034 | 1.A | |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | 113,247 | 113,247 | 108,946 | 67,289 | 0 | 4,212 | 0 | 4,212 | 0 | 113,247 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,309 | XXX | XXX | | |
| ..312935-M2-2 | FH A88477 - RMBS | | 06/01/2024 | Paydown | | 4,572 | 4,572 | 4,769 | 4,795 | 0 | (223) | 0 | (223) | 0 | 4,572 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 09/01/2039 | 1.A | |
| ..3132CW-MJ-0 | FH SB0361 - RMBS | | 06/01/2024 | Paydown | | 99,341 | 99,341 | 90,819 | 90,836 | 0 | 8,505 | 0 | 8,505 | 0 | 99,341 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,262 | 07/01/2035 | 1.A | |
| ..3132D0-GL-5 | FH SD3575 - RMBS | | 06/01/2024 | Paydown | | 34,158 | 34,158 | 29,528 | 29,537 | 0 | 4,621 | 0 | 4,621 | 0 | 34,158 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 438 | 01/01/2050 | 1.A | |
| ..3132D0-NV-8 | FH SD3107 - RMBS | | 06/01/2024 | Paydown | | 34,453 | 34,453 | 31,664 | 31,682 | 0 | 2,771 | 0 | 2,771 | 0 | 34,453 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 592 | 03/01/2053 | 1.A | |
| ..3132D0-SH-0 | FH SD3220 - RMBS | | 06/01/2024 | Paydown | | 20,538 | 20,538 | 20,468 | 0 | 0 | .71 | 0 | .71 | 0 | 20,538 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 279 | 06/01/2053 | 1.A | |
| ..3132D0-V7-5 | FH SD8090 - RMBS | | 06/01/2024 | Paydown | | 18,635 | 18,635 | 16,924 | 10,408 | 0 | 1,704 | 0 | 1,704 | 0 | 18,635 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 129 | 09/01/2050 | 1.A | |
| ..3132D0-CX-9 | FH SD8186 - RMBS | | 06/01/2024 | Paydown | | 83,074 | 83,074 | 81,308 | 81,260 | 0 | 1,814 | 0 | 1,814 | 0 | 83,074 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,192 | 11/01/2051 | 1.A | |
| ..3132D0-E7-4 | FH SD8258 - RMBS | | 06/01/2024 | Paydown | | 43,713 | 43,713 | 42,637 | 42,661 | 0 | 1,052 | 0 | 1,052 | 0 | 43,713 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 912 | 10/01/2052 | 1.A | |
| ..3132D0-FH-1 | FH SD8268 - RMBS | | 06/01/2024 | Paydown | | 37,910 | 37,910 | 37,613 | 37,618 | 0 | .293 | 0 | .293 | 0 | 37,910 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 880 | 11/01/2052 | 1.A | |
| ..3132D0-FU-2 | FH SD8279 - RMBS | | 06/01/2024 | Paydown | | 39,396 | 39,396 | 39,695 | 39,689 | 0 | (293) | 0 | (293) | 0 | 39,396 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 992 | 11/01/2052 | 1.A | |
| ..3132E0-VM-1 | FH SD4220 - RMBS | | 06/01/2024 | Paydown | | 25,601 | 25,601 | 24,837 | 0 | 0 | .764 | 0 | .764 | 0 | 25,601 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 333 | 09/01/2053 | 1.A | |
| ..3132H1-BA-4 | FH U89032 - RMBS | | 06/01/2024 | Paydown | | 80,155 | 80,155 | 74,294 | 74,368 | 0 | 5,788 | 0 | 5,788 | 0 | 80,155 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 990 | 07/01/2033 | 1.A | |
| ..3133B8-TU-3 | FH QE2363 - RMBS | | 06/01/2024 | Paydown | | 24,676 | 24,676 | 24,156 | 24,177 | 0 | .500 | 0 | .500 | 0 | 24,676 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 364 | 05/01/2052 | 1.A | |
| ..3133KJ-A6-9 | FH RA2729 - RMBS | | 06/01/2024 | Paydown | | 29,101 | 29,101 | 29,273 | 29,278 | 0 | (178) | 0 | (178) | 0 | 29,101 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 282 | 06/01/2050 | 1.A | |
| ..3136B0-TJ-9 | FNR 2018-11 PA - CMO/RMBS | | 06/01/2024 | Paydown | | 65,041 | 65,041 | 61,631 | 62,226 | 0 | 2,814 | 0 | 2,814 | 0 | 65,041 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 757 | 06/25/2046 | 1.A | |
| ..31371L-6G-9 | FN 255671 - RMBS | | 06/01/2024 | Paydown | | 2,175 | 2,175 | 2,171 | 0 | 0 | 4 | 0 | 4 | 0 | 2,175 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47 | 04/01/2035 | 1.A | |
| ..3137H9-CG-2 | FHR 5272 AC - CMO/RMBS | | 06/01/2024 | Paydown | | 28,399 | 28,399 | 28,106 | 0 | 0 | .293 | 0 | .293 | 0 | 28,399 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 640 | 01/25/2040 | 1.A | |
| ..3137H9-TW-9 | FHR 5299 VA - CMO/RMBS | | 06/01/2024 | Paydown | | 27,987 | 27,987 | 25,145 | 25,196 | 0 | 2,792 | 0 | 2,792 | 0 | 27,987 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 350 | 06/25/2034 | 1.A | |
| ..3137H9-BW-2 | FHR 5366 MV - CMO/RMBS | | 06/01/2024 | Paydown | | 22,057 | 22,057 | 22,312 | 0 | 0 | (255) | 0 | (255) | 0 | 22,057 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 331 | 09/25/2034 | 1.A | |
| ..3138AB-YR-4 | FN AH9719 - RMBS | | 06/01/2024 | Paydown | | 2,677 | 2,677 | 2,768 | 2,788 | 0 | (111) | 0 | (111) | 0 | 2,677 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51 | 04/01/2041 | 1.A | |
| ..3138AK-QW-2 | FN A15868 - RMBS | | 06/01/2024 | Paydown | | 1,322 | 1,322 | 1,376 | 1,383 | 0 | (61) | 0 | (61) | 0 | 1,322 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25 | 07/01/2041 | 1.A | |
| ..3138E2-GH-2 | FN AJ9199 - RMBS | | 06/01/2024 | Paydown | | 1,139 | 1,139 | 1,170 | 1,187 | 0 | (48) | 0 | (48) | 0 | 1,139 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19 | 01/01/2042 | 1.A | |
| ..3138EG-HX-5 | FN AL0245 - RMBS | | 06/01/2024 | Paydown | | 3,335 | 3,335 | 3,368 | 3,385 | 0 | (49) | 0 | (49) | 0 | 3,335 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56 | 04/01/2041 | 1.A | |
| ..3138MS-LN-7 | FN AP2132 - RMBS | | 06/01/2024 | Paydown | | 7,768 | 7,768 | 7,796 | 7,818 | 0 | (50) | 0 | (50) | 0 | 7,768 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 112 | 08/01/2042 | 1.A | |
| ..3138WE-6X-2 | FN AS5385 - RMBS | | 06/01/2024 | Paydown | | 8,729 | 8,729 | 8,910 | 9,182 | 0 | (453) | 0 | (453) | 0 | 8,729 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 158 | 07/01/2045 | 1.A | |
| ..3138WM-KQ-8 | FNR 2010-18 CZ - CMO/RMBS | | 06/01/2024 | Paydown | | 81,443 | 81,443 | 60,329 | 60,337 | 0 | 698 | 0 | 698 | 0 | 61,035 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/25/2040 | 1.A |
| ..314020-WA-5 | FH 735141 - RMBS | | 06/01/2024 | Paydown | | 1,453 | 1,453 | 1,422 | 1,427 | 0 | .26 | 0 | .26 | 0 | 1,453 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33 | 01/01/2035 | 1.A | |
| ..31403C-GL-0 | FH 745275 - RMBS | | 06/01/2024 | Paydown | | 796 | 796 | 825 | 823 | 0 | (27) | 0 | (27) | 0 | 796 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16 | 02/01/2036 | 1.A | |
| ..31403D-IU-9 | FH 745959 - RMBS | | 06/01/2024 | Paydown | | 728 | 728 | 772 | 767 | 0 | (39) | 0 | (39) | 0 | 728 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17 | 11/01/2036 | 1.A | |
| ..31408F-6B-0 | FN 850566 - RMBS | | 06/01/2024 | Paydown | | 291 | 291 | 276 | 0 | 0 | .14 | 0 | .14 | 0 | 291 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 01/01/2036 | 1.A | |
| ..31409W-LB-5 | FN 880622 - RMBS | | 06/01/2024 | Paydown | | 369 | 369 | 357 | 358 | 0 | .11 | 0 | .11 | 0 | 369 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8 | 04/01/2036 | 1.A | |
| ..3140F0-JX-3 | FN BC4777 - RMBS | | 06/01/2024 | Paydown | | 27,881 | 27,881 | 28,288 | 28,245 | 0 | (364) | 0 | (364) | 0 | 27,881 | 0 | 0 | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|---|--------------------------------------|---------|---------------|-------------------|---------------------------|----------------|-----------|-------------|---|--|---|---|---|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|------------|--------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation and SVO Admin-istrative Symbol | | |
| ..3140XA-Y5-5 | FN FM7031 - RMBS | | 06/01/2024 | Paydown | | | 30,027 | 30,027 | 28,685 | 0 | 0 | 1,342 | 0 | 1,342 | 0 | 0 | 0 | 0 | 0 | 306 | 01/01/2051 | 1.A |
| ..3140XB-4Y-3 | FN FM8038 - RMBS | | 06/01/2024 | Paydown | | | 26,213 | 26,213 | 22,600 | 0 | 0 | 3,612 | 0 | 3,612 | 0 | 0 | 0 | 0 | 0 | 209 | 07/01/2051 | 1.A |
| ..3140XB-H8-6 | FN FM7454 - RMBS | | 06/01/2024 | Paydown | | | 59,706 | 59,706 | 59,277 | 0 | 0 | 423 | 0 | 423 | 0 | 0 | 0 | 0 | 0 | 791 | 12/01/2035 | 1.A |
| ..3140XF-UW-9 | FN FS0596 - RMBS | | 06/01/2024 | Paydown | | | 11,700 | 11,700 | 11,387 | 0 | 0 | 318 | 0 | 318 | 0 | 0 | 0 | 0 | 0 | 139 | 08/01/2051 | 1.A |
| ..3140XJ-U6-6 | FN FS3282 - RMBS | | 06/01/2024 | Paydown | | | 21,940 | 21,940 | 21,611 | 0 | 0 | 329 | 0 | 329 | 0 | 0 | 0 | 0 | 0 | 130 | 11/01/2037 | 1.A |
| ..3140XL-J3-3 | FN FS4781 - RMBS | | 06/01/2024 | Paydown | | | 79,830 | 79,830 | 73,808 | 0 | 0 | 6,030 | 0 | 6,030 | 0 | 0 | 0 | 0 | 0 | 1,323 | 10/01/2051 | 1.A |
| ..3140XL-R5-9 | FN FS5007 - RMBS | | 06/01/2024 | Paydown | | | 53,695 | 53,695 | 47,638 | 0 | 0 | 5,969 | 0 | 5,969 | 0 | 0 | 0 | 0 | 0 | 868 | 09/01/2052 | 1.A |
| ..31411E-2C-0 | FN 906271 - RMBS | | 06/01/2024 | Paydown | | | 2,148 | 2,148 | 2,121 | 0 | 0 | 30 | 0 | 30 | 0 | 0 | 0 | 0 | 0 | 42 | 01/01/2037 | 1.A |
| ..31411E-YD-3 | FN 906206 - RMBS | | 06/01/2024 | Paydown | | | 980 | 980 | 967 | 0 | 0 | 12 | 0 | 12 | 0 | 0 | 0 | 0 | 0 | 22 | 01/01/2037 | 1.A |
| ..31412P-6K-2 | FN 931574 - RMBS | | 06/01/2024 | Paydown | | | 441 | 441 | 451 | 0 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 0 | 9 | 02/01/2035 | 1.A |
| ..31416T-L5-6 | FN AA9347 - RMBS | | 06/01/2024 | Paydown | | | 2,920 | 2,920 | 3,015 | 0 | 0 | (100) | 0 | (100) | 0 | 0 | 0 | 0 | 0 | 66 | 08/01/2039 | 1.A |
| ..31418C-KN-9 | FN MA3384 - RMBS | | 06/01/2024 | Paydown | | | 21,611 | 21,611 | 20,338 | 0 | 0 | 1,273 | 0 | 1,273 | 0 | 0 | 0 | 0 | 0 | 219 | 06/01/2048 | 1.A |
| ..31418D-HD-7 | FN MA3827 - RMBS | | 06/01/2024 | Paydown | | | 11,782 | 11,782 | 11,917 | 0 | 0 | (217) | 0 | (217) | 0 | 0 | 0 | 0 | 0 | 121 | 11/01/2034 | 1.A |
| ..31418D-YB-2 | FN MA4305 - RMBS | | 06/01/2024 | Paydown | | | 22,528 | 22,528 | 17,710 | 0 | 0 | 4,819 | 0 | 4,819 | 0 | 0 | 0 | 0 | 0 | 115 | 04/01/2051 | 1.A |
| ..31418D-YC-0 | FN MA4306 - RMBS | | 06/01/2024 | Paydown | | | 33,218 | 33,218 | 29,446 | 0 | 0 | 3,708 | 0 | 3,708 | 0 | 0 | 0 | 0 | 0 | 319 | 04/01/2051 | 1.A |
| ..31418E-E6-3 | FN MA4656 - RMBS | | 06/01/2024 | Paydown | | | 27,046 | 27,046 | 27,059 | 0 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 0 | 519 | 07/01/2052 | 1.A |
| ..31418E-J7-6 | FN MA4785 - RMBS | | 06/01/2024 | Paydown | | | 33,518 | 33,518 | 33,468 | 0 | 0 | 52 | 0 | 52 | 0 | 0 | 0 | 0 | 0 | 704 | 10/01/2052 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | 1,626,068 | 1,605,660 | 1,526,980 | 1,317,297 | 0 | 77,099 | 0 | 77,099 | 0 | 1,605,660 | 0 | 20,408 | 20,408 | 21,657 | XXX | XXX | | |
| ..00115A-AN-9 | AEP TRANSMISSION COMPANY LLC | | 06/06/2024 | MORGAN STANLEY | | | 153,833 | 250,000 | 245,902 | 0 | 0 | .43 | 0 | .43 | 0 | 245,945 | 0 | (92,113) | (92,113) | 5,576 | 08/15/2051 | 2.A FE |
| ..032095-AG-6 | AMPHENOL CORP | | 04/01/2024 | Maturity @ 100.00 | | | 700,000 | 700,000 | 696,367 | 0 | 0 | 570 | 0 | 570 | 0 | 700,000 | 0 | 0 | 0 | 11,200 | 04/01/2024 | 2.A FE |
| ..037833-EV-8 | APPLE INC | | 05/29/2024 | Northern Trust | | | 629,974 | 650,000 | 649,422 | 0 | 0 | .20 | 0 | .20 | 0 | 649,472 | 0 | (19,498) | (19,498) | 15,528 | 05/10/2033 | 1.B FE |
| ..038222-AN-5 | APPLIED MATERIALS INC | | 06/06/2024 | GOLDMAN SACHS | | | 548,672 | 650,000 | 647,511 | 0 | 0 | 105 | 0 | 105 | 0 | 648,458 | 0 | (99,787) | (99,787) | 5,877 | 06/01/2030 | 1.F FE |
| ..05602R-AD-3 | BMWOT 2022-A A3 - ABS | | 06/25/2024 | Paydown | | | 619,336 | 619,336 | 616,737 | 0 | 0 | 1,032 | 0 | 1,032 | 0 | 619,336 | 0 | 0 | 0 | 8,271 | 08/25/2026 | 1.A FE |
| ..05971K-AM-1 | BANCO SANTANDER SA | C. | 05/24/2024 | Maturity @ 100.00 | | | 800,000 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 800,000 | 0 | 0 | 0 | 15,568 | 05/24/2024 | 1.E FE |
| ..064159-3X-2 | BANK OF NOVA SCOTIA | | 04/15/2024 | Maturity @ 100.00 | | | 1,000,000 | 1,000,000 | 999,760 | 0 | 0 | .23 | 0 | .23 | 0 | 1,000,000 | 0 | 0 | 0 | 3,500 | 04/15/2024 | 1.G FE |
| ..12657W-AC-4 | CNH 2021-B A3 - ABS | | 06/15/2024 | Paydown | | | 188,063 | 188,063 | 188,018 | 0 | 0 | .11 | 0 | .11 | 0 | 188,063 | 0 | 0 | 0 | 339 | 08/17/2026 | 1.A FE |
| ..12660D-AC-1 | CNH 2022-A A3 - ABS | | 06/15/2024 | Paydown | | | 128,031 | 128,031 | 128,021 | 0 | 0 | .4 | 0 | .4 | 0 | 128,031 | 0 | 0 | 0 | 1,527 | 07/15/2027 | 1.A FE |
| ..13607H-R4-6 | CANADIAN IMPERIAL BANK OF COMMERCE | | 04/02/2024 | LLC/SL CONDUIT | | | 733,845 | 750,000 | 743,220 | 0 | 0 | 650 | 0 | 650 | 0 | 747,380 | 0 | (13,535) | (13,535) | 12,169 | 04/07/2025 | 1.F FE |
| ..14043Q-AC-6 | COPAR 2022-1 A3 - ABS | | 06/15/2024 | Paydown | | | 164,239 | 164,239 | 164,224 | 0 | 0 | .15 | 0 | .15 | 0 | 164,239 | 0 | 0 | 0 | 2,163 | 04/15/2027 | 1.A FE |
| ..21036P-AS-7 | CONSTELLATION BRANDS INC | | 06/10/2024 | Northern Trust | | | 523,683 | 550,000 | 548,713 | 0 | 0 | .42 | 0 | .42 | 0 | 549,708 | 0 | (26,025) | (26,025) | 11,336 | 05/09/2027 | 2.C FE |
| ..30040W-AS-7 | EVERSOURCE ENERGY | | 06/27/2024 | Maturity @ 100.00 | | | 200,000 | 200,000 | 199,928 | 0 | 0 | .18 | 0 | .18 | 0 | 200,000 | 0 | 0 | 0 | 4,200 | 06/27/2024 | 2.A FE |
| ..34535A-AD-2 | FORDO 2022-C A3 - ABS | | 06/15/2024 | Paydown | | | 501,582 | 501,582 | 501,553 | 0 | 0 | .14 | 0 | .14 | 0 | 501,582 | 0 | 0 | 0 | 9,843 | 12/15/2026 | 1.A FE |
| ..36260K-AD-6 | GMCAR 2020-4 A4 - ABS | | 04/26/2024 | Various | | | 1,824,390 | 1,850,000 | 1,849,501 | 0 | 0 | .41 | 0 | .41 | 0 | 1,849,949 | 0 | (25,559) | (25,559) | 3,437 | 02/17/2026 | 1.A FE |
| ..375558-BF-9 | GILEAD SCIENCES INC | | 05/29/2024 | JP MORGAN | | | 897,537 | 925,000 | 915,769 | 0 | 0 | 513 | 0 | 513 | 0 | 922,710 | 0 | (25,173) | (25,173) | 25,228 | 03/01/2026 | 2.A FE |
| ..380146-AC-4 | GMCAR 2022-1 A3 - ABS | | 06/16/2024 | Paydown | | | 156,840 | 156,840 | 156,826 | 0 | 0 | 4 | 0 | 4 | 0 | 156,840 | 0 | 0 | 0 | 822 | 11/16/2026 | 1.A FE |
| ..404280-CX-5 | HSBC HOLDINGS PLC | C. | 05/17/2024 | Not Available | | | 650,657 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 0 | 0 | 700,000 | 0 | (49,343) | (49,343) | 7,660 | 11/22/2027 | 1.G FE |
| ..438516-CB-0 | HONEYWELL INTERNATIONAL INC | | 05/29/2024 | MARKET TAXES CORP | | | 480,170 | 500,000 | 513,200 | 0 | 0 | (1,106) | 0 | (1,106) | 0 | 502,729 | 0 | (22,559) | (22,559) | 3,356 | 06/01/2025 | 1.F FE |
| ..448977-AD-0 | HART 2022-A A3 - ABS | | 06/15/2024 | Paydown | | | 301,664 | 301,664 | 301,652 | 0 | 0 | .4 | 0 | .4 | 0 | 301,664 | 0 | 0 | 0 | 2,784 | 10/15/2026 | 1.A FE |
| ..459200-KT-7 | INTERNATIONAL BUSINESS MACHINES CORP | | 06/06/2024 | MORGAN STANLEY | | | 391,144 | 400,000 | 399,480 | 0 | 0 | .43 | 0 | .43 | 0 | 399,661 | 0 | (8,517) | (8,517) | 14,294 | 07/27/2027 | 1.G FE |
| ..47787C-AB-9 | JDOT 2023-C A2 - ABS | | 06/15/2024 | Paydown | | | 56,197 | 56,197 | 56,194 | 0 | 0 | 3 | 0 | 3 | 0 | 56,197 | 0 | 0 | 0 | 1,477 | 08/17/2026 | 1.A FE |
| ..47787J-AC-2 | JDOT 2022 A3 - ABS | | 06/15/2024 | Paydown | | | 97,355 | 97,334 | 97,348 | 0 | 0 | 7 | 0 | 7 | 0 | 97,355 | 0 | 0 | 0 | 931 | 09/15/2026 | 1.A FE |
| ..548661-ED-5 | LIONE'S COMPANIES INC | | 06/10/2024 | JP MORGAN | | | 348,196 | 400,000 | 399,108 | 0 | 0 | .56 | 0 | .56 | 0 | 399,443 | 0 | (51,247) | (51,247) | 5,024 | 09/15/2028 | 2.A FE |
| ..58933Y-BK-0 | MERCK & CO INC | | 06/03/2024 | MORGAN STANLEY | | | 603,569 | 625,000 | 624,450 | 0 | 0 | .19 | 0 | .19 | 0 | 624,497 | 0 | (20,928) | (20,928) | 15,391 | 05/17/2033 | 1.E FE |
| ..61747Y-EQ-4 | MORGAN STANLEY | | 04/17/2024 | Call @ 100.00 | | | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 18,100 | 04/17/2026 | 1.G FE |
| ..65479Q-AC-1 | NAROT 2022-A A3 - ABS | | 06/15/2024 | Paydown | | | 282,869 | 282,869 | 282,850 | 0 | 0 | .18 | 0 | .18 | 0 | 282,869 | 0 | 0 | 0 | 2,185 | 08/17/2026 | 1.A FE |

E05. 1

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol | | | | |
|--|---|-------------------|-----------------------|--|--------------------------------------|-------------------------|----------------|---------------------|--|---|--|---|---|---|---|--|---|---|---|--|--|---------|-------|-------|-------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | | | | |
| ..744448-CS-8 | PUBLIC SERVICE COMPANY OF COLORADO ..... | ..... | 06/06/2024 | RBC ..... | ..... | 672,160 |1,000,000 |1,076,380 |1,072,598 |0 |(818) |0 |(818) |0 |0 |0 |(399,620) |0 |(399,620) |24,533 | 03/01/2050 | 1.F FE | | | |
| ..87612E-BL-9 | TARGET CORP ..... | ..... | 05/29/2024 | RBC ..... | ..... | 1,265,459 |1,300,000 |1,387,893 |1,323,832 |0 |0 |0 |(7,563) |0 |0 |0 |(50,810) |0 |(50,810) |18,281 | 04/15/2025 | 1.F FE | | | |
| ..89236T-JK-2 | TOYOTA MOTOR CREDIT CORP ..... | ..... | 05/29/2024 | Northern Trust ..... | ..... | 552,162 |600,000 |599,736 |599,868 |0 |0 |0 |22 |0 |0 |0 |599,890 |0 |(47,728) |(47,728) | 06/18/2026 | 1.E FE | | | |
| ..89236X-AD-8 | TAOT 2020-D A4 - ABS ..... | ..... | 06/15/2024 | Paydown ..... | ..... | 239,590 |239,620 |239,594 |239,594 |0 |0 |0 |(4) |0 |0 |0 |239,590 |0 |0 |0 | 01/15/2026 | 1.A FE | | | |
| ..89238F-AD-5 | TAOT 2022-B A3 - ABS ..... | ..... | 06/15/2024 | Paydown ..... | ..... | 521,999 |521,999 |514,393 |518,908 |0 |0 |0 |3,091 |0 |0 |0 |521,999 |0 |0 |0 | 09/15/2026 | 1.A FE | | | |
| ..89239K-AC-5 | TAOT 2022-A A3 - ABS ..... | ..... | 06/15/2024 | Paydown ..... | ..... | 157,829 |157,829 |157,821 |157,821 |0 |0 |0 |8 |0 |0 |0 |157,829 |0 |0 |0 | 06/15/2026 | 1.A FE | | | |
| ..92868K-AC-7 | VALET 2021-1 A3 - ABS ..... | ..... | 06/20/2024 | Paydown ..... | ..... | 513,757 |513,757 |511,378 |513,065 |0 |0 |0 |692 |0 |0 |0 |513,757 |0 |0 |0 | 06/22/2026 | 1.A FE | | | |
| ..93114Z-EL-3 | WALMART INC ..... | ..... | 04/09/2024 | MILLENIUM ADVISORS LLC ..... | ..... | 496,835 |500,000 |542,500 |505,524 |0 |(2,950) |0 |(2,950) |0 |0 |0 |502,573 |0 |(5,738) |(5,738) | 07/08/2024 | 1.C FE | | | |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 18,401,633 | 19,279,350 | 19,455,177 | 19,365,187 | 0 | 0 | (5,373) | 0 | 0 | (5,373) | 0 | 0 | 19,359,814 | 0 | 0 | (958,181) | (958,181) | 274,273 | XXX | XXX | |
| 2509999997. Total - Bonds - Part 4 | | | | | 20,140,947 | 20,998,256 | 21,091,102 | 20,749,773 | 0 | 0 | 75,938 | 0 | 0 | 75,938 | 0 | 0 | 21,078,720 | 0 | 0 | (937,773) | (937,773) | 297,240 | XXX | XXX | |
| 2509999998. Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 2509999999. Total - Bonds | | | | | 20,140,947 | 20,998,256 | 21,091,102 | 20,749,773 | 0 | 0 | 75,938 | 0 | 0 | 75,938 | 0 | 0 | 21,078,720 | 0 | 0 | (937,773) | (937,773) | 297,240 | XXX | XXX | |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 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 | XXX | XXX | XXX | | |
| 4509999999. Total - Preferred Stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | |
| ..002824-10-0 | ABBOTT LABORATORIES ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 217,000 |22,554 |9,579 |23,885 |(14,306) |0 |0 |0 |(14,306) |0 |0 |9,579 |0 |0 |12,975 |12,975 | 239 | ..... | ..... |  |
| ..00287Y-10-9 | ABBVIE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 229,000 |35,963 |16,406 |33,938 |(19,158) |0 |0 |0 |(19,158) |0 |0 |16,406 |0 |0 |19,556 |19,556 | 679 | ..... | ..... |  |
| ..006739-10-6 | ADDUS HOME CARE ORD ..... | ..... | 06/05/2024 | Various ..... | ..... | 364,000 |39,684 |33,788 |33,797 |(9) |0 |0 |0 |(9) |0 |0 |33,788 |0 |0 |5,896 |5,896 | 0 | ..... | ..... |  |
| ..00724F-10-1 | ADOBE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 70,000 |33,278 |7,426 |41,762 |(34,336) |0 |0 |0 |(34,336) |0 |0 |7,426 |0 |0 |25,852 |25,852 | 0 | ..... | ..... |  |
| ..007903-10-7 | ADVANCED MICRO DEVICES ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 188,000 |31,272 |7,691 |26,377 |(20,302) |0 |0 |0 |(20,302) |0 |0 |7,691 |0 |0 |23,582 |23,582 | 0 | ..... | ..... |  |
| ..00846U-10-1 | AGILENT TECHNOLOGIES ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 35,000 |5,273 |1,447 |4,866 |(3,419) |0 |0 |0 |(3,419) |0 |0 |1,447 |0 |0 |3,826 |3,826 | 17 | ..... | ..... |  |
| ..00912X-30-2 | AIR LEASE CL A ORD | | 03/28/2024 | Various | | 0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 | 0 | 136 | |
| ..009158-10-6 | AIR PRODUCTS AND CHEMICALS ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 23,000 |6,086 |2,821 |6,297 |(3,476) |0 |0 |0 |(3,476) |0 |0 |2,821 |0 |0 |3,264 |3,264 | 81 | ..... | ..... |  |
| ..020002-10-1 | ALLSTATE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 59,000 |9,725 |2,578 |8,259 |(5,681) |0 |0 |0 |(5,681) |0 |0 |2,578 |0 |0 |7,146 |7,146 | 107 | ..... | ..... |  |
| ..02079K-10-7 | ALPHABET CL C ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 538,000 |94,856 |17,303 |75,820 |(58,517) |0 |0 |0 |(58,517) |0 |0 |17,303 |0 |0 |77,553 |77,553 | 0 | ..... | ..... |  |
| ..02079K-30-5 | ALPHABET CL A ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 625,000 |109,358 |20,672 |87,306 |(66,634) |0 |0 |0 |(66,634) |0 |0 |20,672 |0 |0 |88,686 |88,686 | 0 | ..... | ..... |  |
| ..02209S-10-3 | ALTRIA GROUP ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 230,000 |10,460 |9,012 |9,278 |(266) |0 |0 |0 |(266) |0 |0 |9,012 |0 |0 |1,447 |1,447 | 451 | ..... | ..... |  |
| ..023135-10-6 | AMAZON COM ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 999,000 |180,552 |47,553 |149,969 |(104,505) |0 |0 |0 |(104,505) |0 |0 |47,553 |0 |0 |132,999 |132,999 | 0 | ..... | ..... |  |
| ..025537-10-1 | AMERICAN ELECTRIC POWER ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 51,000 |4,537 |2,788 |4,142 |(1,354) |0 |0 |0 |(1,354) |0 |0 |2,788 |0 |0 |1,748 |1,748 | 90 | ..... | ..... |  |
| ..025816-10-9 | AMERICAN EXPRESS ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 104,000 |24,769 |5,920 |19,483 |(13,563) |0 |0 |0 |(13,563) |0 |0 |5,920 |0 |0 |18,848 |18,848 | 135 | ..... | ..... |  |
| ..02665T-30-6 | AMERICAN HOMES 4 RENT CL A REIT ORD ..... | ..... | 06/12/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 3,728,000 |133,384 |130,819 |37,529 |(3,048) |0 |0 |0 |(3,048) |0 |0 |130,819 |0 |0 |2,565 |2,565 | 786 | ..... | ..... |  |
| ..026874-78-4 | AMERICAN INTERNATIONAL GROUP ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 140,000 |10,922 |6,833 |9,485 |(2,652) |0 |0 |0 |(2,652) |0 |0 |6,833 |0 |0 |4,089 |4,089 | 50 | ..... | ..... |  |
| ..03027X-10-0 | AMERICAN TOWER REIT ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED ..... | ..... | 56,000 |10,411 |6,207 |12,089 |(5,882) |0 |0 |0 |(5,882) |0 |0 |6,207 |0 |0 |4,204 |4,204 | 186 | ..... | ..... |  |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|---|-------------------|-----------------------|--|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..030420-10-3 | AMERICAN WATER WORKS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 26,000 | 3,334 | | 2,166 | 3,432 | (1,265) | 0 | 0 | (1,265) | 0 | 2,166 | 0 | 1,167 | 1,167 | 38 | | |
| ..03073E-10-5 | CENCORA ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 16,000 | 3,502 | | 1,291 | 3,286 | (1,995) | 0 | 0 | (1,995) | 0 | 1,291 | 0 | 2,211 | 2,211 | 16 | | |
| ..03076C-10-6 | AMERIPRISE FINANCE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 10,583 | | 2,707 | 9,116 | (6,409) | 0 | 0 | (6,409) | 0 | 2,707 | 0 | 7,876 | 7,876 | 68 | | |
| ..031100-10-0 | AMETEK ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 22,000 | 3,820 | | 1,135 | 3,628 | (2,493) | 0 | 0 | (2,493) | 0 | 1,135 | 0 | 2,686 | 2,686 | 6 | | |
| ..031162-10-0 | AMGEN ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 79,000 | 24,160 | | 9,712 | 22,754 | (13,041) | 0 | 0 | (13,041) | 0 | 9,712 | 0 | 14,447 | 14,447 | 356 | | |
| ..032095-10-1 | AMPHENOL CL A ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 66,000 | 8,991 | | 1,795 | 6,543 | (4,748) | 0 | 0 | (4,748) | 0 | 1,795 | 0 | 7,196 | 7,196 | 29 | | |
| ..032654-10-5 | ANALOG DEVICES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 88,000 | 20,459 | | 7,167 | 17,473 | (10,306) | 0 | 0 | (10,306) | 0 | 7,167 | 0 | 13,292 | 13,292 | 81 | | |
| ..036620-10-5 | ANSYS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 12,000 | 3,973 | | 1,875 | 4,355 | (2,479) | 0 | 0 | (2,479) | 0 | 1,875 | 0 | 2,098 | 2,098 | 0 | | |
| ..036752-10-3 | ELEVANCE HEALTH ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 33,000 | 17,206 | | 4,272 | 15,561 | (11,289) | 0 | 0 | (11,289) | 0 | 4,272 | 0 | 12,933 | 12,933 | 54 | | |
| ..037833-10-0 | APPLE ORD | | 06/21/2024 | Various | 1,788,000 | 341,404 | | 42,055 | 342,399 | (301,976) | 0 | 0 | (301,976) | 0 | 42,055 | 0 | 299,349 | 299,349 | 874 | | |
| ..038222-10-5 | APPLIED MATERIAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 118,000 | 26,063 | | 2,760 | 19,124 | (16,364) | 0 | 0 | (16,364) | 0 | 2,760 | 0 | 23,303 | 23,303 | 85 | | |
| ..039483-10-2 | ARCHER DANIELS MIDLAND ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 86,000 | 5,201 | | 3,466 | 6,211 | (2,745) | 0 | 0 | (2,745) | 0 | 3,466 | 0 | 1,735 | 1,735 | 86 | | |
| ..040413-10-6 | ARISTA NETWORKS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 21,000 | 6,437 | | 1,254 | 4,946 | (3,692) | 0 | 0 | (3,692) | 0 | 1,254 | 0 | 5,183 | 5,183 | 0 | | |
| ..047726-30-2 | ATLANTA BRAVES HOLDINGS SRS C ORD | | 05/06/2024 | Warburg Dillon Reed | 1,520,000 | 58,138 | | 40,274 | 60,162 | (19,887) | 0 | 0 | (19,887) | 0 | 40,274 | 0 | 17,863 | 17,863 | 0 | | |
| ..051774-10-7 | AURORA INNOVATION CL A ORD | | 04/17/2024 | Morgan Stanley | 29,111,000 | 88,733 | | 75,937 | 127,215 | (51,278) | 0 | 0 | (51,278) | 0 | 75,937 | 0 | 12,795 | 12,795 | 0 | | |
| ..052769-10-6 | AUTODESK ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 5,157 | | 1,753 | 5,844 | (4,090) | 0 | 0 | (4,090) | 0 | 1,753 | 0 | 3,404 | 3,404 | 0 | | |
| ..053015-10-3 | AUTOMATIC DATA PROCESSING ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 54,000 | 13,440 | | 4,289 | 12,580 | (8,291) | 0 | 0 | (8,291) | 0 | 4,289 | 0 | 9,150 | 9,150 | 151 | | |
| ..053332-10-2 | AUTOZONE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 4,000 | 11,171 | | 2,346 | 10,342 | (7,996) | 0 | 0 | (7,996) | 0 | 2,346 | 0 | 8,825 | 8,825 | 0 | | |
| ..05464C-10-1 | AXON ENTERPRISE ORD | | 06/26/2024 | Various | 639,000 | 186,420 | | 121,166 | 165,073 | (43,907) | 0 | 0 | (43,907) | 0 | 121,166 | 0 | 65,254 | 65,254 | 0 | | |
| ..05464T-10-4 | AXSOME THERAPEUTICS ORD | | 06/20/2024 | SANFORD C. BERNSTEIN AND CO., LLC | 18,000 | 1,320 | | 1,354 | 1,355 | (78) | 0 | 0 | (78) | 0 | 1,354 | 0 | (34) | (34) | 0 | | |
| ..05478C-10-5 | AZEK COMPANY CL A ORD | | 04/15/2024 | Various | 969,000 | 46,490 | | 21,880 | 37,064 | (15,184) | 0 | 0 | (15,184) | 0 | 21,880 | 0 | 24,610 | 24,610 | 0 | | |
| ..057226-10-0 | BAKER HUGHES CL A ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 181,000 | 5,857 | | 4,420 | 6,187 | (1,767) | 0 | 0 | (1,767) | 0 | 4,420 | 0 | 1,437 | 1,437 | 76 | | |
| ..058498-10-6 | BALL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 58,000 | 3,994 | | 1,725 | 3,336 | (1,612) | 0 | 0 | (1,612) | 0 | 1,725 | 0 | 2,270 | 2,270 | 12 | | |
| ..060505-10-4 | BANK OF AMERICA ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 754,000 | 29,924 | | 13,274 | 24,521 | (12,199) | 0 | 0 | (12,199) | 0 | 13,274 | 0 | 16,649 | 16,649 | 175 | | |
| ..064058-10-0 | BANK OF NEW YORK MELLON ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 99,000 | 5,849 | | 3,423 | 5,153 | (1,730) | 0 | 0 | (1,730) | 0 | 3,423 | 0 | 2,425 | 2,425 | 83 | | |
| ..075887-10-9 | BECTON DICKINSON ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 30,000 | 6,863 | | 4,484 | 7,315 | (2,831) | 0 | 0 | (2,831) | 0 | 4,484 | 0 | 2,379 | 2,379 | 29 | | |
| ..07831C-10-3 | BELLRING BRANDS ORD | | 04/03/2024 | COVEN AND COMPANY, LLC | 681,000 | 39,444 | | 16,557 | 37,748 | (21,191) | 0 | 0 | (21,191) | 0 | 16,557 | 0 | 22,888 | 22,888 | 0 | | |
| ..08265T-20-8 | BENTLEY SYSTEMS CL B ORD | | 04/05/2024 | Various | 1,604,000 | 79,798 | | 66,183 | 83,697 | (17,514) | 0 | 0 | (17,514) | 0 | 66,183 | 0 | 13,616 | 13,616 | 96 | | |
| ..084670-70-2 | BERKSHIRE HATHAWAY CL B ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 217,000 | 88,403 | | 31,108 | 77,395 | (46,288) | 0 | 0 | (46,288) | 0 | 31,108 | 0 | 57,295 | 57,295 | 0 | | |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol | |
|-----------------------------------|---------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | |
| .086516-10-1 | BEST BUY ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 74,000 | 5,290 | | 2,105 | 5,793 | (3,688) | 0 | 0 | (3,688) | 0 | 2,105 | 0 | 3,185 | 3,185 | 138 | | | |
| .09062X-10-3 | BIOGEN ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 16,000 | 3,485 | | 3,482 | 4,140 | (659) | 0 | 0 | (659) | 0 | 3,482 | 0 | 3 | 3 | 0 | | | |
| .09247X-10-1 | BLACKROCK ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 29,000 | 22,674 | | 11,013 | 23,542 | (12,529) | 0 | 0 | (12,529) | 0 | 11,013 | 0 | 11,661 | 11,661 | 148 | | | |
| .09260D-10-7 | BLACKSTONE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 63,000 | 7,788 | | 7,169 | 8,248 | (1,079) | 0 | 0 | (1,079) | 0 | 7,169 | 0 | 619 | 619 | 112 | | | |
| .097023-10-5 | BOEING ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 51,000 | 8,900 | | 6,310 | 13,294 | (6,984) | 0 | 0 | (6,984) | 0 | 6,310 | 0 | 2,589 | 2,589 | 0 | | | |
| .09739D-10-0 | BOISE CASCADE ORD | | 05/21/2024 | COHEN AND COMPANY, LLC | 249,000 | 34,064 | | 13,101 | 27,703 | (19,159) | 0 | 0 | (19,159) | 0 | 13,101 | 0 | 20,963 | 20,963 | 43 | | | |
| .09857L-10-8 | BOOKING HOLDINGS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 6,000 | 22,771 | | 7,548 | 21,283 | (13,735) | 0 | 0 | (13,735) | 0 | 7,548 | 0 | 15,223 | 15,223 | 53 | | | |
| .100557-10-7 | BOSTON BEER CL A ORD | | 06/03/2024 | Morgan Stanley | 44,000 | 12,722 | | 13,856 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,856 | 0 | (1,135) | 0 | | |
| .101137-10-7 | BOSTON SCIENTIFIC ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 151,000 | 11,418 | | 2,621 | 8,729 | (6,109) | 0 | 0 | (6,109) | 0 | 2,621 | 0 | 8,797 | 8,797 | 0 | | | |
| .109641-10-0 | BRINKER INTERNATIONAL ORD | | 06/20/2024 | Various | 1,740,000 | 101,438 | | 75,718 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,718 | 0 | 25,720 | 25,720 | 0 | | |
| .110122-10-8 | BRISTOL MYERS SQUIBB ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 162,000 | 6,679 | | 8,568 | 8,312 | 256 | 0 | 0 | 256 | 0 | 8,568 | 0 | (1,889) | (1,889) | 194 | | | |
| .11120U-10-5 | BRIXMOR PROPERTY GROUP REIT ORD | | 04/09/2024 | Various | 12,988,000 | 288,592 | | 236,687 | 302,231 | (65,543) | 0 | 0 | (65,543) | 0 | 236,687 | 0 | 51,905 | 51,905 | 7,078 | | | |
| .11135F-10-1 | BROADCOM ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 46,000 | 64,758 | | 9,424 | 51,348 | (41,924) | 0 | 0 | (41,924) | 0 | 9,424 | 0 | 55,334 | 55,334 | 242 | | | |
| .12008R-10-7 | BUILDERS FIRSTSOURCE ORD | | 04/10/2024 | Various | 235,000 | 46,852 | | 14,302 | 39,700 | (25,397) | 0 | 0 | (25,397) | 0 | 14,302 | 0 | 32,550 | 32,550 | 0 | | | |
| .122017-10-6 | BURLINGTON STORES ORD | | 06/24/2024 | Various | 461,000 | 99,024 | | 79,499 | 78,648 | (10,181) | 0 | 0 | (10,181) | 0 | 79,499 | 0 | 19,525 | 19,525 | 0 | | | |
| .12503M-10-8 | CBOE GLOBAL MARKETS ORD | | 06/24/2024 | Various | 736,000 | 127,591 | | 100,305 | 131,420 | (31,115) | 0 | 0 | (31,115) | 0 | 100,305 | 0 | 27,285 | 27,285 | 798 | | | |
| .12504L-10-9 | CBRE GROUP CL A ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 82,000 | 7,174 | | 2,520 | 7,633 | (5,113) | 0 | 0 | (5,113) | 0 | 2,520 | 0 | 4,653 | 4,653 | 0 | | | |
| .125269-10-0 | CF INDUSTRIES HOLDINGS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 60,000 | 4,650 | | 2,632 | 4,770 | (2,138) | 0 | 0 | (2,138) | 0 | 2,632 | 0 | 2,018 | 2,018 | 60 | | | |
| .12541W-20-9 | CH ROBINSON WORLDWIDE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 39,000 | 3,381 | | 2,296 | 3,369 | (1,073) | 0 | 0 | (1,073) | 0 | 2,296 | 0 | 1,085 | 1,085 | 48 | | | |
| .125523-10-0 | CIGNA ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 47,000 | 15,632 | | 6,000 | 14,074 | (8,074) | 0 | 0 | (8,074) | 0 | 6,000 | 0 | 9,632 | 9,632 | 66 | | | |
| .125720-10-5 | CME GROUP CL A ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 47,000 | 10,100 | | 4,451 | 9,898 | (5,447) | 0 | 0 | (5,447) | 0 | 4,451 | 0 | 5,649 | 5,649 | 301 | | | |
| .126408-10-3 | CSX ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 393,000 | 13,270 | | 5,405 | 11,598 | (8,136) | 0 | 0 | (8,136) | 0 | 5,405 | 0 | 7,866 | 7,866 | 40 | | | |
| .126650-10-0 | CVS HEALTH ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 125,000 | 6,941 | | 8,292 | 9,870 | (1,578) | 0 | 0 | (1,578) | 0 | 8,292 | 0 | (1,351) | (1,351) | 166 | | | |
| .12674W-10-9 | CABALETTA B10 ORD | | 04/29/2024 | Merrill Lynch | 921,000 | 9,551 | | 14,202 | 18,001 | (6,442) | 0 | 0 | (6,442) | 0 | 14,202 | 0 | (4,651) | (4,651) | 0 | | | |
| .127055-10-1 | CABOT ORD | | 05/21/2024 | COHEN AND COMPANY, LLC | 332,000 | 33,848 | | 18,213 | 24,334 | (9,697) | 0 | 0 | (9,697) | 0 | 18,213 | 0 | 15,635 | 15,635 | 117 | | | |
| .127387-10-8 | CADENCE DESIGN SYSTEMS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 37,000 | 10,888 | | 1,721 | 10,078 | (8,357) | 0 | 0 | (8,357) | 0 | 1,721 | 0 | 9,167 | 9,167 | 0 | | | |
| .14040H-10-5 | CAPITAL ONE FINANCIAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 56,000 | 7,706 | | 4,020 | 7,343 | (3,323) | 0 | 0 | (3,323) | 0 | 4,020 | 0 | 3,686 | 3,686 | 67 | | | |
| .14448C-10-4 | CARRIER GLOBAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 69,000 | 4,529 | | 1,112 | 3,964 | (2,852) | 0 | 0 | (2,852) | 0 | 1,112 | 0 | 3,417 | 3,417 | 26 | | | |
| .147528-10-3 | CASEYS GENERAL STORES ORD | | 06/13/2024 | Various | 103,000 | 35,624 | | 29,281 | 18,320 | (174) | 0 | 0 | (174) | 0 | 29,281 | 0 | 6,342 | 6,342 | 71 | | | |
| .149123-10-1 | CATERPILLAR ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 84,000 | 29,306 | | 8,091 | 24,836 | (16,746) | 0 | 0 | (16,746) | 0 | 8,091 | 0 | 21,215 | 21,215 | 218 | | | |
| .149568-10-7 | CAVCO INDUSTRIES ORD | | 06/12/2024 | Various | 265,000 | 96,953 | | 66,272 | 84,603 | (25,165) | 0 | 0 | (25,165) | 0 | 66,272 | 0 | 30,681 | 30,681 | 0 | | | |
| .15118V-20-7 | CELSIUS HOLDINGS ORD | | 04/04/2024 | Various | 1,954,000 | 153,906 | | 63,214 | 106,532 | (43,318) | 0 | 0 | (43,318) | 0 | 63,214 | 0 | 90,692 | 90,692 | 0 | | | |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|--|-------------------|-----------------------|--|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..156504-30-0 | CENTURY COMMUNITIES ORD ..... | ..... | 06/25/2024 | Various | 1,595.000 | 134,684 | ..... | 104,665 | 76,848 | (37,170) | 0 | 0 | (37,170) | 0 | 104,665 | 0 | 30,018 | 30,018 | .398 | ..... | ..... |
| ..16119P-10-8 | CHARTER COMMUNICATIONS CL A ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24.000 | 6,515 | ..... | 6,812 | 9,328 | (2,517) | 0 | 0 | (2,517) | 0 | 6,812 | 0 | (297) | (297) | 0 | ..... | ..... |
| ..166764-10-0 | CHEVRON ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 192.000 | 30,285 | ..... | 20,013 | 28,639 | (8,625) | 0 | 0 | (8,625) | 0 | 20,013 | 0 | 10,272 | 10,272 | .626 | ..... | ..... |
| ..169656-10-5 | CHIPOTLE MEXICAN GRILL ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 3.000 | 9,455 | ..... | 1,716 | 6,861 | (5,145) | 0 | 0 | (5,145) | 0 | 1,716 | 0 | 7,738 | 7,738 | 0 | ..... | ..... |
| ..17243V-10-2 | CINemark HOLDINGS ORD ..... | ..... | 04/10/2024 | FAHNESTOCK & CO. | 688.000 | 12,746 | ..... | 9,454 | 9,694 | (240) | 0 | 0 | (240) | 0 | 9,454 | 0 | 3,292 | 3,292 | 0 | ..... | ..... |
| ..17275R-10-2 | CISCO SYSTEMS ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 347.000 | 16,103 | ..... | 6,646 | 17,530 | (10,884) | 0 | 0 | (10,884) | 0 | 6,646 | 0 | 9,457 | 9,457 | .274 | ..... | ..... |
| ..172908-10-5 | CINTAS ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 8.000 | 5,462 | ..... | 771 | 4,821 | (4,051) | 0 | 0 | (4,051) | 0 | 771 | 0 | 4,692 | 4,692 | .22 | ..... | ..... |
| ..172967-42-4 | CITIGROUP ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 194.000 | 12,332 | ..... | 9,434 | 9,979 | (545) | 0 | 0 | (545) | 0 | 9,434 | 0 | 2,898 | 2,898 | .206 | ..... | ..... |
| ..184496-10-7 | CLEAN HARBORS ORD ..... | ..... | 06/28/2024 | Various | 638.000 | 137,351 | ..... | 76,519 | 105,315 | (34,866) | 0 | 0 | (34,866) | 0 | 76,519 | 0 | 60,831 | 60,831 | 0 | ..... | ..... |
| ..185123-10-6 | CLEARWATER ANALYTICS HOLDIN CL A ORD ..... | ..... | 06/25/2024 | Morgan Stanley | 4,474.000 | 83,649 | ..... | 80,532 | 89,614 | (9,082) | 0 | 0 | (9,082) | 0 | 80,532 | 0 | 3,117 | 3,117 | 0 | ..... | ..... |
| ..191098-10-2 | COCA COLA CONSOLIDATED ORD ..... | ..... | 04/02/2024 | RBC DaIra Rauscher (US) | 22.000 | 18,007 | ..... | 19,567 | 20,425 | (857) | 0 | 0 | (857) | 0 | 19,567 | 0 | (1,560) | (1,560) | .363 | ..... | ..... |
| ..191216-10-0 | COCA-COLA ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 295.000 | 18,286 | ..... | 11,584 | 17,384 | (5,800) | 0 | 0 | (5,800) | 0 | 11,584 | 0 | 6,702 | 6,702 | .143 | ..... | ..... |
| ..192446-10-2 | COGNIZANT TECHNOLOGY SOLUTN CL A ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 72.000 | 4,918 | ..... | 3,546 | 5,438 | (1,892) | 0 | 0 | (1,892) | 0 | 3,546 | 0 | 1,372 | 1,372 | .43 | ..... | ..... |
| ..194162-10-3 | COLGATE PALMOLIVE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 115.000 | 10,728 | ..... | 7,251 | 9,167 | (1,916) | 0 | 0 | (1,916) | 0 | 7,251 | 0 | 3,477 | 3,477 | .113 | ..... | ..... |
| ..20030N-10-1 | COMCAST CL A ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 511.000 | 19,687 | ..... | 12,611 | 22,407 | (9,797) | 0 | 0 | (9,797) | 0 | 12,611 | 0 | 7,076 | 7,076 | .307 | ..... | ..... |
| ..200340-10-7 | COMER1CA ORD ..... | ..... | 06/21/2024 | JP MORGAN | 161.000 | 7,695 | ..... | 8,107 | 8,985 | (879) | 0 | 0 | (879) | 0 | 8,107 | 0 | (412) | (412) | .229 | ..... | ..... |
| ..20825C-10-4 | CONOCOPHILLIPS ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 126.000 | 14,772 | ..... | 6,822 | 14,625 | (7,803) | 0 | 0 | (7,803) | 0 | 6,822 | 0 | 7,950 | 7,950 | .197 | ..... | ..... |
| ..209115-10-4 | CONSOLIDATED EDISON ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 46.000 | 4,343 | ..... | 2,893 | 4,185 | (1,291) | 0 | 0 | (1,291) | 0 | 2,893 | 0 | 1,450 | 1,450 | .76 | ..... | ..... |
| ..21036P-10-8 | CONSTELLATION BRANDS CL A ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 21.000 | 5,218 | ..... | 2,099 | 5,077 | (2,978) | 0 | 0 | (2,978) | 0 | 2,099 | 0 | 3,120 | 3,120 | .40 | ..... | ..... |
| ..21037T-10-9 | CONSTELLATION ENERGY ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 41.000 | 9,455 | ..... | 1,165 | 4,792 | (3,627) | 0 | 0 | (3,627) | 0 | 1,165 | 0 | 8,290 | 8,290 | .14 | ..... | ..... |
| ..217204-10-6 | COPART ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 98.000 | 5,293 | ..... | 1,554 | 4,802 | (3,248) | 0 | 0 | (3,248) | 0 | 1,554 | 0 | 3,739 | 3,739 | 0 | ..... | ..... |
| ..219350-10-5 | CORNING ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 97.000 | 3,518 | ..... | 1,746 | 2,954 | (1,208) | 0 | 0 | (1,208) | 0 | 1,746 | 0 | 1,772 | 1,772 | .27 | ..... | ..... |
| ..219948-10-6 | CORPAY ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 27.000 | 7,234 | ..... | 5,895 | 5,895 | 0 | 0 | 0 | 0 | 5,895 | 0 | 1,338 | 1,338 | 0 | ..... | ..... |  |
| ..22052L-10-4 | CORTEVA ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 133.000 | 7,381 | ..... | 5,013 | 6,373 | (1,360) | 0 | 0 | (1,360) | 0 | 5,013 | 0 | 2,368 | 2,368 | .21 | ..... | ..... |
| ..22160K-10-5 | COSTCO WHOLESALE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 57.000 | 46,153 | ..... | 8,727 | 37,625 | (28,897) | 0 | 0 | (28,897) | 0 | 8,727 | 0 | 37,425 | 37,425 | .979 | ..... | ..... |
| ..22160N-10-9 | COSTAR GROUP ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 55.000 | 4,725 | ..... | 3,887 | 4,806 | (920) | 0 | 0 | (920) | 0 | 3,887 | 0 | 839 | 839 | 0 | ..... | ..... |
| ..22822V-10-1 | CROWN CASTLE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 43.000 | 4,219 | ..... | 3,726 | 4,953 | (1,227) | 0 | 0 | (1,227) | 0 | 3,726 | 0 | 493 | 493 | .67 | ..... | ..... |
| ..231561-10-1 | CURTISS WRIGHT ORD ..... | ..... | 06/25/2024 | Various | 264.000 | 70,061 | ..... | 43,581 | 58,817 | (15,236) | 0 | 0 | (15,236) | 0 | 43,581 | 0 | 26,480 | 26,480 | .53 | ..... | ..... |
| ..23331A-10-9 | D R HORTON ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 54.000 | 7,809 | ..... | 1,329 | 8,207 | (6,878) | 0 | 0 | (6,878) | 0 | 1,329 | 0 | 6,480 | 6,480 | .32 | ..... | ..... |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..235851-10-2 | DANAHER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 74,000 | 19,444 | ..... | 5,589 | 17,119 | (11,530) | 0 | 0 | (11,530) | 0 | 5,589 | 0 | 13,855 | 13,855 | 38 | ..... |  |
| ..237194-10-5 | DARDEN RESTAURANTS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 36,000 | 5,313 | ..... | 2,098 | 5,915 | (3,816) | 0 | 0 | (3,816) | 0 | 2,098 | 0 | 3,215 | 3,215 | 94 | ..... |  |
| ..23918K-10-8 | DAVITA ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 34,000 | 4,710 | ..... | 2,042 | 3,562 | (1,520) | 0 | 0 | (1,520) | 0 | 2,042 | 0 | 2,668 | 2,668 | 0 | ..... |  |
| ..243537-10-7 | DECKERS OUTDOOR ORD | ..... | 06/24/2024 | Various | 193,000 | 181,576 | ..... | 77,025 | 123,652 | (52,202) | 0 | 0 | (52,202) | 0 | 77,025 | 0 | 104,552 | 104,552 | 0 | ..... |  |
| ..244199-10-5 | DEERE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 48,000 | 17,997 | ..... | 4,907 | 19,194 | (14,287) | 0 | 0 | (14,287) | 0 | 4,907 | 0 | 13,090 | 13,090 | 141 | ..... |  |
| ..247361-70-2 | DELTA AIR LINES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 98,000 | 5,079 | ..... | 2,606 | 3,943 | (1,337) | 0 | 0 | (1,337) | 0 | 2,606 | 0 | 2,473 | 2,473 | 20 | ..... |  |
| ..24906P-10-9 | DENTSPLY SIRONA ORD | ..... | 04/02/2024 | MORGAN STANLEY | 282,000 | 8,975 | ..... | 14,514 | 10,036 | 4,477 | 0 | 0 | 4,477 | 0 | 14,514 | 0 | (5,539) | (5,539) | 85 | ..... |  |
| ..25179M-10-3 | DEVON ENERGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 97,000 | 4,669 | ..... | 2,559 | 4,394 | (1,835) | 0 | 0 | (1,835) | 0 | 2,559 | 0 | 2,110 | 2,110 | 43 | ..... |  |
| ..252131-10-7 | DEXCOM ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 49,000 | 6,240 | ..... | 5,161 | 6,080 | (920) | 0 | 0 | (920) | 0 | 5,161 | 0 | 1,080 | 1,080 | 0 | ..... |  |
| ..25278X-10-9 | DIAMONDBACK ENERGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 20,000 | 3,869 | ..... | 1,919 | 3,102 | (1,183) | 0 | 0 | (1,183) | 0 | 1,919 | 0 | 1,950 | 1,950 | 101 | ..... |  |
| ..25401T-60-3 | DIGITALBRIDGE GROUP CL A ORD | ..... | 05/03/2024 | Various | 9,438,000 | 142,140 | ..... | 155,526 | 165,543 | (10,017) | 0 | 0 | (10,017) | 0 | 155,526 | 0 | (13,386) | (13,386) | 189 | ..... |  |
| ..254687-10-6 | WALT DISNEY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 224,000 | 22,791 | ..... | 18,495 | 20,225 | (1,730) | 0 | 0 | (1,730) | 0 | 18,495 | 0 | 4,296 | 4,296 | 67 | ..... |  |
| ..256677-10-5 | DOLLAR GENERAL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 38,000 | 5,518 | ..... | 2,551 | 5,166 | (2,615) | 0 | 0 | (2,615) | 0 | 2,551 | 0 | 2,967 | 2,967 | 45 | ..... |  |
| ..256746-10-8 | DOLLAR TREE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 47,000 | 5,422 | ..... | 3,075 | 6,676 | (3,601) | 0 | 0 | (3,601) | 0 | 3,075 | 0 | 2,347 | 2,347 | 0 | ..... |  |
| ..25746U-10-9 | DOMINION ENERGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 101,000 | 5,330 | ..... | 6,130 | 4,747 | 1,383 | 0 | 0 | 1,383 | 0 | 6,130 | 0 | (800) | (800) | 67 | ..... |  |
| ..260003-10-8 | DOVER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 4,420 | ..... | 1,478 | 3,691 | (2,213) | 0 | 0 | (2,213) | 0 | 1,478 | 0 | 2,942 | 2,942 | 12 | ..... |  |
| ..260557-10-3 | DOW ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 106,000 | 6,121 | ..... | 5,188 | 5,813 | (625) | 0 | 0 | (625) | 0 | 5,188 | 0 | 933 | 933 | 74 | ..... |  |
| ..26441C-20-4 | DUKE ENERGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 99,000 | 10,113 | ..... | 7,508 | 9,607 | (2,099) | 0 | 0 | (2,099) | 0 | 7,508 | 0 | 2,606 | 2,606 | 203 | ..... |  |
| ..26603R-10-6 | DUOLINGO CL A ORD | ..... | 04/22/2024 | ISI GROUP INC. | 254,000 | 51,534 | ..... | 34,450 | 57,620 | (23,170) | 0 | 0 | (23,170) | 0 | 34,450 | 0 | 17,084 | 17,084 | 0 | ..... |  |
| ..26614N-10-2 | DUPONT DE NEMOURS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 48,000 | 3,893 | ..... | 3,575 | 3,693 | (117) | 0 | 0 | (117) | 0 | 3,575 | 0 | 318 | 318 | 18 | ..... |  |
| ..26856L-10-3 | ELF BEAUTY ORD | ..... | 04/04/2024 | RBC DaI Rauscher (US) | 217,000 | 38,777 | ..... | 27,974 | 31,322 | (3,348) | 0 | 0 | (3,348) | 0 | 27,974 | 0 | 10,803 | 10,803 | 0 | ..... |  |
| ..26875P-10-1 | EOG RESOURCES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 66,000 | 8,135 | ..... | 4,951 | 7,983 | (3,032) | 0 | 0 | (3,032) | 0 | 4,951 | 0 | 3,184 | 3,184 | 120 | ..... |  |
| ..277432-10-0 | EASTMAN CHEMICAL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 41,000 | 4,109 | ..... | 3,067 | 3,683 | (616) | 0 | 0 | (616) | 0 | 3,067 | 0 | 1,042 | 1,042 | 66 | ..... |  |
| ..278642-10-3 | EBAY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 104,000 | 5,657 | ..... | 1,791 | 4,536 | (2,746) | 0 | 0 | (2,746) | 0 | 1,791 | 0 | 3,867 | 3,867 | 28 | ..... |  |
| ..278865-10-0 | ECOLAB ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 21,000 | 4,920 | ..... | 2,447 | 4,165 | (1,718) | 0 | 0 | (1,718) | 0 | 2,447 | 0 | 2,473 | 2,473 | 24 | ..... |  |
| ..281020-10-7 | EDISON INTERNATIONAL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 46,000 | 3,430 | ..... | 2,516 | 3,289 | (772) | 0 | 0 | (772) | 0 | 2,516 | 0 | 913 | 913 | 72 | ..... |  |
| ..28176E-10-8 | EDWARDS LIFESCIENCES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 92,000 | 8,093 | ..... | 1,996 | 7,015 | (5,019) | 0 | 0 | (5,019) | 0 | 1,996 | 0 | 6,097 | 6,097 | 0 | ..... |  |
| ..285512-10-9 | ELECTRONIC ARTS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 69,000 | 9,318 | ..... | 4,489 | 6,743 | (4,754) | 0 | 0 | (4,754) | 0 | 4,489 | 0 | 4,829 | 4,829 | 9 | ..... |  |
| ..292766-10-2 | ENERPLUS ORD | ..... | 05/31/2024 | Adjustment | 8,412,000 | 173,395 | ..... | 104,367 | 129,040 | (24,673) | 0 | 0 | (24,673) | 0 | 104,367 | 0 | 69,028 | 69,028 | 2,288 | ..... |  |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|--------------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..29444U-70-0 | EQUINIX REIT ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 10,000 | 7,661 | ..... | 3,445 | 8,054 | (4,609) | 0 | 0 | (4,609) | 0 | 3,445 | 0 | 4,216 | 4,216 | 85 | ..... |  |
| ..29452E-10-1 | EQUITABLE HOLDINGS ORD | ..... | 04/26/2024 | GOLDMAN | 1,050,000 | 38,985 | ..... | 25,630 | 34,965 | (9,335) | 0 | 0 | (9,335) | 0 | 25,630 | 0 | 13,355 | 13,355 | 231 | ..... |  |
| ..30161N-10-1 | EXELON ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 136,000 | 4,988 | ..... | 3,152 | 4,882 | (1,731) | 0 | 0 | (1,731) | 0 | 3,152 | 0 | 1,836 | 1,836 | 103 | ..... |  |
| ..30212P-30-3 | EXPEDIA GROUP ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 40,000 | 4,412 | ..... | 3,801 | 6,072 | (2,271) | 0 | 0 | (2,271) | 0 | 3,801 | 0 | 611 | 611 | 0 | ..... |  |
| ..30231G-10-2 | EXXON MOBIL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 564,310 | 63,997 | ..... | 33,409 | 49,594 | (20,696) | 0 | 0 | (20,696) | 0 | 33,409 | 0 | 30,588 | 30,588 | 1,007 | ..... |  |
| ..30303M-10-2 | META PLATFORMS CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 261,000 | 124,809 | ..... | 25,469 | 92,384 | (66,914) | 0 | 0 | (66,914) | 0 | 25,469 | 0 | 99,339 | 99,339 | 131 | ..... |  |
| ..303075-10-5 | FACTSET RESEARCH SYSTEMS ORD | ..... | 06/24/2024 | RBC DaIn Rauscher (US) | 201,000 | 85,976 | ..... | 87,247 | 95,887 | (8,640) | 0 | 0 | (8,640) | 0 | 87,247 | 0 | (1,271) | (1,271) | 406 | ..... |  |
| ..303250-10-4 | FAIR ISAAC ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 3,000 | 4,154 | ..... | 1,965 | 3,492 | (1,527) | 0 | 0 | (1,527) | 0 | 1,965 | 0 | 2,189 | 2,189 | 0 | ..... |  |
| ..31428X-10-6 | FEDEX ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 45,000 | 11,141 | ..... | 6,658 | 11,384 | (4,726) | 0 | 0 | (4,726) | 0 | 6,658 | 0 | 4,483 | 4,483 | 113 | ..... |  |
| ..31620M-10-6 | FIDELITY NATIONAL INFORMATN SVCS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 77,000 | 5,989 | ..... | 4,863 | 4,625 | 238 | 0 | 0 | 238 | 0 | 4,863 | 0 | 1,126 | 1,126 | 28 | ..... |  |
| ..318672-70-6 | FIRST BANCORP ORD | ..... | 06/05/2024 | FIRST UNION CAPITAL | 3,025,000 | 52,059 | ..... | 41,215 | 49,761 | (8,546) | 0 | 0 | (8,546) | 0 | 41,215 | 0 | 10,844 | 10,844 | 968 | ..... |  |
| ..337686-10-7 | FIRSTCASH HOLDINGS ORD | ..... | 06/28/2024 | Various | 797,000 | 84,671 | ..... | 57,804 | 86,387 | (28,583) | 0 | 0 | (28,583) | 0 | 57,804 | 0 | 26,867 | 26,867 | 558 | ..... |  |
| ..337738-10-8 | FISERV ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 37,000 | 5,562 | ..... | 2,437 | 4,915 | (2,478) | 0 | 0 | (2,478) | 0 | 2,437 | 0 | 3,125 | 3,125 | 0 | ..... |  |
| ..337932-10-7 | FIRSTENERGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 96,000 | 3,740 | ..... | 3,251 | 3,519 | (268) | 0 | 0 | (268) | 0 | 3,251 | 0 | 489 | 489 | 80 | ..... |  |
| ..343412-10-2 | FLUOR ORD | ..... | 04/30/2024 | Various | 3,291,000 | 133,281 | ..... | 97,238 | 128,908 | (31,671) | 0 | 0 | (31,671) | 0 | 97,238 | 0 | 36,043 | 36,043 | 0 | ..... |  |
| ..34354P-10-5 | FLOWSERVE ORD | ..... | 06/07/2024 | Various | 1,312,000 | 62,249 | ..... | 41,466 | 54,081 | (12,615) | 0 | 0 | (12,615) | 0 | 41,466 | 0 | 20,783 | 20,783 | 538 | ..... |  |
| ..34379V-10-3 | FLUENCE ENERGY CL A ORD | ..... | 06/28/2024 | Various | 3,497,000 | 66,223 | ..... | 65,358 | 0 | 0 | 0 | 0 | 0 | 0 | 65,358 | 0 | 865 | 865 | 0 | ..... |  |
| ..345370-86-0 | FORD MOTOR ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 577,000 | 7,009 | ..... | 4,938 | 7,034 | (2,096) | 0 | 0 | (2,096) | 0 | 4,938 | 0 | 2,071 | 2,071 | 277 | ..... |  |
| ..34959E-10-9 | FORTINET ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 98,000 | 6,011 | ..... | 1,536 | 5,736 | (4,200) | 0 | 0 | (4,200) | 0 | 1,536 | 0 | 4,475 | 4,475 | 0 | ..... |  |
| ..34964C-10-6 | FORTUNE BRANDS INNOVATIONS ORD | ..... | 05/10/2024 | Various | 288,000 | 22,013 | ..... | 18,040 | 21,928 | (3,888) | 0 | 0 | (3,888) | 0 | 18,040 | 0 | 3,973 | 3,973 | 69 | ..... |  |
| ..35671D-85-7 | FREEPORT MC MORAN ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 175,000 | 9,015 | ..... | 2,397 | 7,450 | (5,053) | 0 | 0 | (5,053) | 0 | 2,397 | 0 | 6,618 | 6,618 | 53 | ..... |  |
| ..358039-10-5 | FRESHPIET ORD | ..... | 04/04/2024 | RBC DaIn Rauscher (US) | 480,000 | 54,305 | ..... | 35,246 | 37,334 | (6,299) | 0 | 0 | (6,299) | 0 | 35,246 | 0 | 19,059 | 19,059 | 0 | ..... |  |
| ..361448-10-3 | GATX ORD | ..... | 06/25/2024 | Various | 247,000 | 32,432 | ..... | 29,817 | 29,694 | 123 | 0 | 0 | 123 | 0 | 29,817 | 0 | 2,615 | 2,615 | 279 | ..... |  |
| ..363576-10-9 | ARTHUR J GALLAGHER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 6,049 | ..... | 1,642 | 5,397 | (3,755) | 0 | 0 | (3,755) | 0 | 1,642 | 0 | 4,407 | 4,407 | 14 | ..... |  |
| ..366651-10-7 | GARTNER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 12,000 | 5,268 | ..... | 1,357 | 5,413 | (4,056) | 0 | 0 | (4,056) | 0 | 1,357 | 0 | 3,911 | 3,911 | 0 | ..... |  |
| ..36828A-10-1 | GE VERNONA ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 33,250 | 5,891 | ..... | 1,823 | 0 | 0 | 0 | 0 | 0 | 0 | 1,823 | 0 | 4,068 | 4,068 | 0 | ..... |  |
| ..368736-10-4 | GENERAC HOLDINGS ORD | ..... | 06/27/2024 | Various | 712,000 | 98,281 | ..... | 86,604 | 0 | 0 | 0 | 0 | 0 | 0 | 86,604 | 0 | 11,677 | 11,677 | 0 | ..... |  |
| ..369550-10-8 | GENERAL DYNAMICS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 22,000 | 6,591 | ..... | 2,275 | 5,713 | (3,438) | 0 | 0 | (3,438) | 0 | 2,275 | 0 | 4,316 | 4,316 | 60 | ..... |  |
| ..369604-30-1 | GE AEROSPACE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 1,516,000 | 112,736 | ..... | 98,608 | 177,789 | (85,632) | 0 | 0 | (85,632) | 0 | 98,608 | 0 | 14,128 | 14,128 | 146 | ..... |  |
| ..370334-10-4 | GENERAL MILLS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 89,000 | 6,077 | ..... | 4,341 | 5,797 | (1,456) | 0 | 0 | (1,456) | 0 | 4,341 | 0 | 1,736 | 1,736 | 105 | ..... |  |
| ..37045V-10-0 | GENERAL MOTORS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 407,000 | 17,947 | ..... | 14,576 | 14,619 | (44) | 0 | 0 | (44) | 0 | 14,576 | 0 | 3,371 | 3,371 | 49 | ..... |  |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol | |
|-----------------------------------|--------------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | |
| ..372460-10-5 | GENUINE PARTS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 3,485 | | 2,020 | 3,324 | (1,304) | 0 | 0 | (1,304) | 0 | 2,020 | 0 | 1,465 | 1,465 | 47 | | | |
| ..374163-10-3 | GERON ORD | | 04/29/2024 | RBC Dain Rauscher (US) | 1,706,000 | 6,517 | | 4,406 | 2,849 | 438 | 0 | 0 | 0 | 438 | 0 | 4,406 | 0 | 2,111 | 2,111 | 0 | | |
| ..375558-10-3 | GILEAD SCIENCES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 161,000 | 10,572 | | 11,866 | 13,043 | (1,176) | 0 | 0 | 0 | (1,176) | 0 | 11,866 | 0 | (1,294) | (1,294) | 124 | | |
| ..37959E-10-2 | GLOBE LIFE ORD | | 06/14/2024 | Warburg Dillon Reed | 986,000 | 78,759 | | 74,576 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 74,576 | 0 | 4,183 | 4,183 | 0 | | |
| ..381416-10-4 | GOLDMAN SACHS GROUP ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 55,000 | 25,364 | | 9,034 | 21,217 | (12,183) | 0 | 0 | 0 | (12,183) | 0 | 9,034 | 0 | 16,329 | 16,329 | 151 | | |
| ..382550-10-1 | GOODYEAR TIRE AND RUBBER ORD | | 06/25/2024 | BURNS FRY HOARE GOVETT INC | 626,000 | 6,915 | | 8,529 | 6,579 | (94) | 0 | 0 | 0 | (94) | 0 | 8,529 | 0 | (1,613) | (1,613) | 0 | | |
| ..384802-10-4 | WW GRAINGER ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 5,000 | 4,832 | | 1,191 | 4,143 | (2,952) | 0 | 0 | 0 | (2,952) | 0 | 1,191 | 0 | 3,641 | 3,641 | 20 | | |
| ..40412C-10-1 | HCA HEALTHCARE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 44,000 | 14,022 | | 3,509 | 11,910 | (8,401) | 0 | 0 | 0 | (8,401) | 0 | 3,509 | 0 | 10,513 | 10,513 | 29 | | |
| ..407497-10-6 | HAMILTON LANE CL A ORD | | 06/24/2024 | Morgan Stanley | 294,000 | 34,527 | | 19,478 | 33,351 | (13,873) | 0 | 0 | 0 | (13,873) | 0 | 19,478 | 0 | 15,049 | 15,049 | 262 | | |
| ..41068X-10-0 | HANNON ARMSTRONG SUST INFR CAP ORD | | 06/27/2024 | COMPANY IN | 565,000 | 16,841 | | 15,002 | 8,003 | (664) | 0 | 0 | 0 | (664) | 0 | 15,002 | 0 | 1,840 | 1,840 | 297 | | |
| ..413160-10-2 | HARMONIC ORD | | 06/28/2024 | Various | 11,939,000 | 125,785 | | 145,276 | 114,070 | (7,638) | 0 | 0 | 0 | (7,638) | 0 | 145,276 | 0 | (19,492) | (19,492) | 0 | | |
| ..416515-10-4 | HARTFORD FINANCIAL SERVICES GRUP ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 81,000 | 8,202 | | 2,956 | 6,511 | (3,555) | 0 | 0 | 0 | (3,555) | 0 | 2,956 | 0 | 5,246 | 5,246 | 76 | | |
| ..42328H-10-9 | HELIOS TECHNOLOGIES ORD | | 06/28/2024 | Various | 1,030,000 | 51,215 | | 45,054 | 31,234 | (781) | 0 | 0 | 0 | (781) | 0 | 45,054 | 0 | 6,162 | 6,162 | 164 | | |
| ..427866-10-8 | HERSHEY FOODS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 16,000 | 3,152 | | 1,351 | 2,983 | (1,632) | 0 | 0 | 0 | (1,632) | 0 | 1,351 | 0 | 1,800 | 1,800 | 44 | | |
| ..42809H-10-7 | HESS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 45,000 | 6,812 | | 2,700 | 6,487 | (3,787) | 0 | 0 | 0 | (3,787) | 0 | 2,700 | 0 | 4,112 | 4,112 | 20 | | |
| ..42824C-10-9 | HEWLETT PACKARD ENTERPRISE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 240,000 | 4,415 | | 2,297 | 4,075 | (1,778) | 0 | 0 | 0 | (1,778) | 0 | 2,297 | 0 | 2,118 | 2,118 | 62 | | |
| ..43300A-20-3 | HILTON WORLDWIDE HOLDINGS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 51,000 | 10,364 | | 3,714 | 9,287 | (5,572) | 0 | 0 | 0 | (5,572) | 0 | 3,714 | 0 | 6,650 | 6,650 | 15 | | |
| ..436440-10-1 | HOLOGIC ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 65,000 | 4,796 | | 2,291 | 4,644 | (2,354) | 0 | 0 | 0 | (2,354) | 0 | 2,291 | 0 | 2,505 | 2,505 | 0 | | |
| ..437076-10-2 | HOME DEPOT ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 113,000 | 36,734 | | 7,877 | 39,160 | (31,283) | 0 | 0 | 0 | (31,283) | 0 | 7,877 | 0 | 28,857 | 28,857 | 254 | | |
| ..438516-10-6 | HONEYWELL INTERNATIONAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 88,000 | 17,571 | | 7,996 | 18,454 | (10,459) | 0 | 0 | 0 | (10,459) | 0 | 7,996 | 0 | 9,575 | 9,575 | 190 | | |
| ..443201-10-8 | HOWMET AEROSPACE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 41,000 | 3,473 | | 698 | 2,219 | (1,521) | 0 | 0 | 0 | (1,521) | 0 | 698 | 0 | 2,775 | 2,775 | 4 | | |
| ..443510-60-7 | HUBBELL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 39,000 | 16,106 | | 11,686 | 12,828 | (1,142) | 0 | 0 | 0 | (1,142) | 0 | 11,686 | 0 | 4,420 | 4,420 | 48 | | |
| ..444859-10-2 | HUMANA ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 21,000 | 7,335 | | 2,786 | 9,614 | (6,828) | 0 | 0 | 0 | (6,828) | 0 | 2,786 | 0 | 4,549 | 4,549 | 37 | | |
| ..45168D-10-4 | IDEXX LABORATORIES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 9,000 | 4,648 | | 1,429 | 4,995 | (3,567) | 0 | 0 | 0 | (3,567) | 0 | 1,429 | 0 | 3,220 | 3,220 | 0 | | |
| ..452308-10-9 | ILLINOIS TOOL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 38,000 | 9,122 | | 3,327 | 9,954 | (6,627) | 0 | 0 | 0 | (6,627) | 0 | 3,327 | 0 | 5,795 | 5,795 | 106 | | |
| ..452327-10-9 | ILLUMINA ORD | | 06/21/2024 | JP MORGAN | 195,000 | 21,170 | | 41,472 | 27,152 | 14,320 | 0 | 0 | 0 | 14,320 | 0 | 41,472 | 0 | (20,301) | (20,301) | 0 | | |
| ..45258J-10-2 | IMMUNOVANT ORD | | 05/30/2024 | BAYPOINT TRADING LLC | 573,000 | 15,750 | | 21,295 | 21,191 | (2,612) | 0 | 0 | 0 | (2,612) | 0 | 21,295 | 0 | (5,545) | (5,545) | 0 | | |
| ..45332Y-10-9 | INARI MEDICAL ORD | | 04/29/2024 | Morgan Stanley | 934,000 | 35,605 | | 75,092 | 60,635 | 14,457 | 0 | 0 | 0 | 14,457 | 0 | 75,092 | 0 | (39,487) | (39,487) | 0 | | |
| ..45687V-10-6 | INGERSOLL RAND ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 40,000 | 3,819 | | 1,015 | 3,094 | (2,079) | 0 | 0 | 0 | (2,079) | 0 | 1,015 | 0 | 2,805 | 2,805 | 2 | | |
| ..45784P-10-1 | INSULET ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 21,000 | 3,781 | | 3,971 | 4,557 | (586) | 0 | 0 | 0 | (586) | 0 | 3,971 | 0 | (190) | (190) | 0 | | |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|-------------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..457985-20-8 | INTEGRA LIFESCIENCES HOLDINGS ORD | | 05/07/2024 | GOLDMAN | 1,051,000 | 26,080 | | 56,702 | 45,771 | 10,931 | 0 | 0 | 10,931 | 0 | 56,702 | 0 | (30,622) | (30,622) | 0 | 0 | |
| ..458140-10-0 | INTEL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 430,000 | 13,204 | ..... | 11,854 | 21,608 | (9,753) | 0 | 0 | (9,753) | 0 | 11,854 | 0 | 1,350 | 1,350 | 108 | ..... |  |
| ..45866F-10-4 | INTERCONTINENTAL EXCHANGE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 51,000 | 6,953 | ..... | 2,099 | 6,550 | (4,451) | 0 | 0 | (4,451) | 0 | 2,099 | 0 | 4,854 | 4,854 | 23 | ..... |  |
| ..459200-10-1 | INTERNATIONAL BUSINESS MACHINES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 103,000 | 17,600 | ..... | 12,887 | 16,846 | (3,958) | 0 | 0 | (3,958) | 0 | 12,887 | 0 | 4,712 | 4,712 | 343 | ..... |  |
| ..460146-10-3 | INTERNATIONAL PAPER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 103,000 | 4,681 | ..... | 4,515 | 3,723 | 791 | 0 | 0 | 791 | 0 | 4,515 | 0 | 166 | 166 | 95 | ..... |  |
| ..46116X-10-1 | INTRA CELLULAR THERAPIES ORD | ..... | 04/16/2024 | GOLDMAN | 81,000 | 6,418 | ..... | 3,737 | 5,618 | (2,047) | 0 | 0 | (2,047) | 0 | 3,737 | 0 | 2,682 | 2,682 | 0 | ..... |  |
| ..461202-10-3 | INTUIT ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 36,000 | 21,851 | ..... | 5,296 | 22,501 | (17,205) | 0 | 0 | (17,205) | 0 | 5,296 | 0 | 16,555 | 16,555 | 65 | ..... |  |
| ..46120E-60-2 | INTUITIVE SURGICAL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 42,000 | 17,003 | ..... | 2,988 | 14,169 | (11,181) | 0 | 0 | (11,181) | 0 | 2,988 | 0 | 14,015 | 14,015 | 0 | ..... |  |
| ..46266C-10-5 | IQVIA HOLDINGS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 25,000 | 5,740 | ..... | 2,830 | 5,785 | (2,954) | 0 | 0 | (2,954) | 0 | 2,830 | 0 | 2,909 | 2,909 | 0 | ..... |  |
| ..46625H-10-0 | JPMORGAN CHASE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 320,000 | 64,221 | ..... | 18,741 | 54,432 | (35,691) | 0 | 0 | (35,691) | 0 | 18,741 | 0 | 45,480 | 45,480 | 704 | ..... |  |
| ..466313-10-3 | JABIL ORD | ..... | 06/26/2024 | Various | 338,000 | 38,658 | ..... | 39,121 | 35,436 | (4,266) | 0 | 0 | (4,266) | 0 | 39,121 | 0 | (463) | (463) | 52 | ..... |  |
| ..46982L-10-8 | JACOBS SOLUTIONS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 26,000 | 3,653 | ..... | 1,425 | 3,375 | (1,950) | 0 | 0 | (1,950) | 0 | 1,425 | 0 | 2,227 | 2,227 | 15 | ..... |  |
| ..478160-10-4 | JOHNSON & JOHNSON ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 238,000 | 34,975 | ..... | 20,310 | 37,304 | (16,994) | 0 | 0 | (16,994) | 0 | 20,310 | 0 | 14,665 | 14,665 | 578 | ..... |  |
| ..482480-10-0 | KLA ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 32,000 | 24,929 | ..... | 2,287 | 18,602 | (16,315) | 0 | 0 | (16,315) | 0 | 2,287 | 0 | 22,642 | 22,642 | 93 | ..... |  |
| ..49338L-10-3 | KEYSIGHT TECHNOLOGIES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 34,000 | 4,897 | ..... | 2,126 | 5,409 | (3,283) | 0 | 0 | (3,283) | 0 | 2,126 | 0 | 2,771 | 2,771 | 0 | ..... |  |
| ..494368-10-3 | KIMBERLY CLARK ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 43,000 | 5,673 | ..... | 4,580 | 5,225 | (645) | 0 | 0 | (645) | 0 | 4,580 | 0 | 1,092 | 1,092 | 103 | ..... |  |
| ..49456B-10-1 | KINDER MORGAN CL P ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 334,000 | 6,365 | ..... | 6,093 | 5,892 | 201 | 0 | 0 | 201 | 0 | 6,093 | 0 | 272 | 272 | 190 | ..... |  |
| ..499049-10-4 | KNIGHT SWIFT TRANSPRTATN CL A ORD | ..... | 06/21/2024 | SANFORD C. BERNSTEIN AND CO., LLC | 1,058,000 | 51,149 | ..... | 55,379 | 51,162 | (5,187) | 0 | 0 | (5,187) | 0 | 55,379 | 0 | (4,230) | (4,230) | 311 | ..... |  |
| ..500754-10-6 | KRAFT HEINZ ORD | ..... | 06/21/2024 | JP MORGAN | 400,000 | 13,179 | ..... | 15,657 | 14,792 | 865 | 0 | 0 | 865 | 0 | 15,657 | 0 | (2,479) | (2,479) | 480 | ..... |  |
| ..501044-10-1 | KROGER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 107,000 | 5,668 | ..... | 2,256 | 4,891 | (2,635) | 0 | 0 | (2,635) | 0 | 2,256 | 0 | 3,412 | 3,412 | 62 | ..... |  |
| ..502431-10-9 | L3HARRIS TECHNOLOGIES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 28,000 | 6,250 | ..... | 2,441 | 5,897 | (3,457) | 0 | 0 | (3,457) | 0 | 2,441 | 0 | 3,810 | 3,810 | 32 | ..... |  |
| ..504922-10-5 | LABCORP HOLDINGS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 26,000 | 5,190 | | 2,284 | 2,284 | 0 | 0 | 0 | 0 | 0 | 0 | 2,284 | 0 | 2,906 | 2,906 | 19 | |
| ..512807-10-8 | LAM RESEARCH ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 23,000 | 22,322 | ..... | 1,885 | 18,015 | (16,130) | 0 | 0 | (16,130) | 0 | 1,885 | 0 | 20,437 | 20,437 | 92 | ..... |  |
| ..518439-10-4 | ESTEE LAUDER CL A ORD | ..... | 06/21/2024 | JP MORGAN | 100,000 | 11,384 | ..... | 8,531 | 14,625 | (6,094) | 0 | 0 | (6,094) | 0 | 8,531 | 0 | 2,853 | 2,853 | 132 | ..... |  |
| ..52466B-10-3 | LEGALZOOM COM ORD | ..... | 06/03/2024 | Various | 4,566,000 | 40,049 | ..... | 57,832 | 34,601 | 2,770 | 0 | 0 | 2,770 | 0 | 57,832 | 0 | (17,783) | (17,783) | 0 | ..... |  |
| ..532457-10-8 | ELI LILLY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 89,000 | 71,858 | ..... | 6,730 | 51,880 | (45,150) | 0 | 0 | (45,150) | 0 | 6,730 | 0 | 65,128 | 65,128 | 231 | ..... |  |
| ..53947R-10-5 | LOAR HOLDINGS ORD | ..... | 04/25/2024 | GOLDMAN | 400,000 | 18,443 | ..... | 11,200 | 0 | 0 | 0 | 0 | 0 | 0 | 11,200 | 0 | 7,243 | 7,243 | 0 | ..... |  |
| ..539630-10-9 | LOCKHEED MARTIN ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 13,000 | 6,075 | ..... | 2,289 | 5,892 | (3,603) | 0 | 0 | (3,603) | 0 | 2,289 | 0 | 3,786 | 3,786 | 41 | ..... |  |
| ..548661-10-7 | LOWE'S COMPANIES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 27,000 | 5,810 | ..... | 1,366 | 6,009 | (4,643) | 0 | 0 | (4,643) | 0 | 1,366 | 0 | 4,445 | 4,445 | 59 | ..... |  |
| ..550021-10-9 | LULULEMON ATHLETICA ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 17,000 | 5,151 | ..... | 7,020 | 8,692 | (1,672) | 0 | 0 | (1,672) | 0 | 7,020 | 0 | (1,869) | (1,869) | 0 | ..... |  |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|---------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|--|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's Other Than Temporary Impairment Accre- tion | 13 Current Year's Tempor- ary Impairment Recog- nized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..552848-10-3 | MGIC INVESTMENT ORD | ..... | 04/26/2024 | Keybank | 2,456.000 | 49,846 | ..... | 31,015 | 47,376 | (16,362) | 0 | 0 | (16,362) | 0 | 31,015 | 0 | 18,831 | 18,831 | .282 | ..... | ..... |
| ..55354G-10-0 | MSCI ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 14.000 | 6,902 | ..... | 2,262 | 7,919 | (5,657) | 0 | 0 | (5,657) | 0 | 2,262 | 0 | 4,639 | 4,639 | .45 | ..... | ..... |
| ..56585A-10-2 | MARATHON PETROLEUM ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 75.000 | 13,334 | ..... | 5,142 | 11,127 | (5,985) | 0 | 0 | (5,985) | 0 | 5,142 | 0 | 8,192 | 8,192 | .124 | ..... | ..... |
| ..571748-10-2 | MARSH & MCLENNAN ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 65.000 | 13,512 | ..... | 3,663 | 12,316 | (8,652) | 0 | 0 | (8,652) | 0 | 3,663 | 0 | 9,848 | 9,848 | .92 | ..... | ..... |
| ..571903-20-2 | MARRIOTT INTERNATIONAL CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 62.000 | 14,667 | ..... | 4,142 | 13,982 | (9,839) | 0 | 0 | (9,839) | 0 | 4,142 | 0 | 10,525 | 10,525 | .71 | ..... | ..... |
| ..573284-10-6 | MARTIN MARIETTA MATERIALS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 7.000 | 4,054 | ..... | 912 | 3,492 | (2,580) | 0 | 0 | (2,580) | 0 | 912 | 0 | 3,141 | 3,141 | .5 | ..... | ..... |
| ..57636Q-10-4 | MASTERCARD CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 83.000 | 37,446 | ..... | 7,584 | 35,400 | (27,817) | 0 | 0 | (27,817) | 0 | 7,584 | 0 | 29,862 | 29,862 | .110 | ..... | ..... |
| ..57638P-10-4 | MASTERBRAND ORD | ..... | 06/11/2024 | Various | 3,604,000 | 62,050 | ..... | 33,105 | 53,519 | (20,414) | 0 | 0 | (20,414) | 0 | 33,105 | 0 | 28,945 | 28,945 | 0 | ..... | ..... |
| ..57667L-10-7 | MATCH GROUP ORD | ..... | 06/21/2024 | JP MORGAN | 354.000 | 10,976 | ..... | 15,293 | 12,921 | 2,372 | 0 | 0 | 2,372 | 0 | 15,293 | 0 | (4,316) | (4,316) | 0 | ..... | ..... |
| ..580135-10-1 | MCDONALD'S ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 102.000 | 26,325 | ..... | 11,072 | 30,244 | (19,172) | 0 | 0 | (19,172) | 0 | 11,072 | 0 | 15,253 | 15,253 | .170 | ..... | ..... |
| ..580589-10-9 | MCGRATH RENT ORD | ..... | 04/02/2024 | Warburg Dillon Reed | 114.000 | 13,807 | ..... | 11,714 | 13,637 | (1,922) | 0 | 0 | (1,922) | 0 | 11,714 | 0 | 2,093 | 2,093 | .53 | ..... | ..... |
| ..581550-10-3 | MCKESSON ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 37.000 | 20,746 | ..... | 5,378 | 17,130 | (11,752) | 0 | 0 | (11,752) | 0 | 5,378 | 0 | 15,368 | 15,368 | .46 | ..... | ..... |
| ..58933Y-10-5 | MERCK & CO ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 224.000 | 29,002 | ..... | 11,625 | 24,420 | (12,795) | 0 | 0 | (12,795) | 0 | 11,625 | 0 | 17,377 | 17,377 | .345 | ..... | ..... |
| ..592688-10-5 | METTLER TOLEDO ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 3.000 | 4,438 | ..... | 1,301 | 3,639 | (2,338) | 0 | 0 | (2,338) | 0 | 1,301 | 0 | 3,138 | 3,138 | 0 | ..... | ..... |
| ..594918-10-4 | MICROSOFT ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 824.000 | 354,432 | ..... | 47,971 | 308,554 | (262,026) | 0 | 0 | (262,026) | 0 | 47,971 | 0 | 306,461 | 306,461 | .1,233 | ..... | ..... |
| ..595017-10-4 | MICROCHIP TECHNOLOGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 67.000 | 6,580 | ..... | 2,065 | 6,042 | (3,977) | 0 | 0 | (3,977) | 0 | 2,065 | 0 | 4,515 | 4,515 | .60 | ..... | ..... |
| ..595112-10-3 | MICRON TECHNOLOGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 106.000 | 13,724 | ..... | 2,000 | 9,046 | (7,047) | 0 | 0 | (7,047) | 0 | 2,000 | 0 | 11,725 | 11,725 | .24 | ..... | ..... |
| ..596278-10-1 | MIDDLEBY ORD | ..... | 04/25/2024 | Morgan Stanley | 179.000 | 26,605 | ..... | 24,308 | 21,931 | (2,241) | 0 | 0 | (2,241) | 0 | 24,308 | 0 | 2,297 | 2,297 | 0 | ..... | ..... |
| ..60770K-10-7 | MODERNA ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 50.000 | 8,330 | ..... | 4,620 | 4,973 | (353) | 0 | 0 | (353) | 0 | 4,620 | 0 | 3,710 | 3,710 | 0 | ..... | ..... |
| ..607828-10-0 | MODINE MANUFACTURING ORD | ..... | 05/07/2024 | Various | 150.000 | 14,810 | ..... | 11,474 | 0 | 0 | 0 | 0 | 0 | 0 | 11,474 | 0 | 3,337 | 3,337 | 0 | ..... | ..... |
| ..609207-10-5 | MONDELEZ INTERNATIONAL CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 189.000 | 12,906 | ..... | 6,688 | 13,689 | (7,002) | 0 | 0 | (7,002) | 0 | 6,688 | 0 | 6,218 | 6,218 | .161 | ..... | ..... |
| ..61174X-10-9 | MONSTER BEVERAGE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 114.000 | 6,006 | ..... | 1,583 | 6,568 | (4,985) | 0 | 0 | (4,985) | 0 | 1,583 | 0 | 4,423 | 4,423 | 0 | ..... | ..... |
| ..615369-10-5 | MOODY'S ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 17.000 | 6,980 | ..... | 1,547 | 6,640 | (5,093) | 0 | 0 | (5,093) | 0 | 1,547 | 0 | 5,433 | 5,433 | .29 | ..... | ..... |
| ..617446-44-8 | MORGAN STANLEY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 149.000 | 14,744 | ..... | 4,950 | 13,894 | (8,944) | 0 | 0 | (8,944) | 0 | 4,950 | 0 | 9,794 | 9,794 | .253 | ..... | ..... |
| ..620076-30-7 | MOTOROLA SOLUTIONS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 23.000 | 8,385 | ..... | 1,905 | 7,201 | (5,296) | 0 | 0 | (5,296) | 0 | 1,905 | 0 | 6,481 | 6,481 | .45 | ..... | ..... |
| ..62482R-10-7 | MR COOPER GROUP ORD | ..... | 06/24/2024 | GOLDMAN | 495.000 | 40,434 | ..... | 27,826 | 32,234 | (4,408) | 0 | 0 | (4,408) | 0 | 27,826 | 0 | 12,608 | 12,608 | 0 | ..... | ..... |
| ..629377-50-8 | NRG ENERGY ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 61.000 | 5,245 | ..... | 1,600 | 3,154 | (1,554) | 0 | 0 | (1,554) | 0 | 1,600 | 0 | 3,645 | 3,645 | .50 | ..... | ..... |
| ..64110D-10-4 | NETAPP ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 43.000 | 4,973 | ..... | 1,718 | 3,791 | (2,073) | 0 | 0 | (2,073) | 0 | 1,718 | 0 | 3,255 | 3,255 | .43 | ..... | ..... |
| ..64110L-10-6 | NETFLIX ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 52.000 | 33,629 | ..... | 7,122 | 25,318 | (18,196) | 0 | 0 | (18,196) | 0 | 7,122 | 0 | 26,507 | 26,507 | 0 | ..... | ..... |
| ..651639-10-6 | NEWMONT ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 85.000 | 3,567 | ..... | 2,535 | 3,518 | (983) | 0 | 0 | (983) | 0 | 2,535 | 0 | 1,032 | 1,032 | .21 | ..... | ..... |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol | |
|-----------------------------------|--|-------------------|-----------------------|--|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|-------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | |
| .65290E-10-1 | NEXTRACKER CL A ORD ..... | ..... | 05/15/2024 | Various | 479,000 | 24,270 | ..... | 23,813 | 0 | 0 | 0 | 0 | 0 | 0 | 23,813 | 0 | 456 | 456 | 0 | ..... | ..... |  |
| .65339F-10-1 | NEXTERA ENERGY ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 59,000 | 4,519 | ..... | 1,852 | 3,584 | (1,731) | 0 | 0 | 0 | (1,731) | 0 | 1,852 | 0 | 2,667 | 2,667 | 30 | ..... | ..... |
| .654106-10-3 | NIKE CL B ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 102,000 | 9,357 | ..... | 4,131 | 11,074 | (6,943) | 0 | 0 | 0 | (6,943) | 0 | 4,131 | 0 | 5,226 | 5,226 | 75 | ..... | ..... |
| .655844-10-8 | NORFOLK SOUTHERN ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 43,000 | 9,754 | ..... | 4,046 | 10,164 | (6,118) | 0 | 0 | 0 | (6,118) | 0 | 4,046 | 0 | 5,708 | 5,708 | 116 | ..... | ..... |
| .666807-10-2 | NORTHROP GRUMMAN ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 25,000 | 11,660 | ..... | 3,435 | 11,704 | (8,268) | 0 | 0 | 0 | (8,268) | 0 | 3,435 | 0 | 8,225 | 8,225 | 98 | ..... | ..... |
| .670346-10-5 | NUCOR ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 57,000 | 9,761 | ..... | 2,808 | 9,920 | (7,112) | 0 | 0 | 0 | (7,112) | 0 | 2,808 | 0 | 6,953 | 6,953 | 62 | ..... | ..... |
| .670666-10-4 | NVIDIA ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 281,000 | 299,166 | ..... | 9,217 | 138,279 | (130,594) | 0 | 0 | 0 | (130,594) | 0 | 9,217 | 0 | 289,949 | 289,949 | 11 | ..... | ..... |
| .67079A-10-2 | NUVEI ORD | A..... | 06/25/2024 | Various | 4,570,000 | 147,167 | ..... | 131,921 | 57,041 | 14,225 | 0 | 0 | 0 | 14,225 | 0 | 131,921 | 0 | 15,246 | 15,246 | 478 | ..... | ..... |
| .67103H-10-7 | O'REILLY AUTOMOTIVE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 16,000 | 15,791 | ..... | 2,559 | 15,201 | (12,643) | 0 | 0 | 0 | (12,643) | 0 | 2,559 | 0 | 13,232 | 13,232 | 0 | ..... | ..... |
| .674215-20-7 | CHORD ENERGY ORD ..... | ..... | 05/31/2024 | Adjustment | 0.720 | 116 | ..... | 108 | .41 | 0 | 0 | 0 | 0 | 0 | 0 | 108 | 0 | 8 | 8 | 2 | ..... | ..... |
| .674599-10-5 | Occidental Petroleum ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 90,000 | 5,574 | ..... | 3,391 | 5,374 | (1,983) | 0 | 0 | 0 | (1,983) | 0 | 3,391 | 0 | 2,183 | 2,183 | 36 | ..... | ..... |
| .679580-10-0 | OLD DOMINION FREIGHT LINE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 34,000 | 5,883 | ..... | 2,089 | 6,891 | (4,802) | 0 | 0 | 0 | (4,802) | 0 | 2,089 | 0 | 3,795 | 3,795 | 9 | ..... | ..... |
| .681116-10-9 | OLLYES BARGAIN OUTLET HLDG ORD ..... | ..... | 05/14/2024 | Various | 601,000 | 43,169 | ..... | 41,095 | 45,610 | (4,515) | 0 | 0 | 0 | (4,515) | 0 | 41,095 | 0 | 2,075 | 2,075 | 0 | ..... | ..... |
| .681919-10-6 | OMNICOM GROUP ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 46,000 | 4,374 | ..... | 3,152 | 3,979 | (827) | 0 | 0 | 0 | (827) | 0 | 3,152 | 0 | 1,222 | 1,222 | 64 | ..... | ..... |
| .682189-10-5 | ON SEMICONDUCTOR ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 57,000 | 4,135 | ..... | 2,960 | 4,761 | (1,801) | 0 | 0 | 0 | (1,801) | 0 | 2,960 | 0 | 1,175 | 1,175 | 0 | ..... | ..... |
| .682680-10-3 | ONEOK ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 104,000 | 8,407 | ..... | 5,772 | 7,303 | (1,531) | 0 | 0 | 0 | (1,531) | 0 | 5,772 | 0 | 2,635 | 2,635 | 206 | ..... | ..... |
| .68268W-10-3 | ONEMAIN HOLDINGS ORD ..... | ..... | 06/28/2024 | Various | 1,668,000 | 81,955 | ..... | 66,286 | 82,066 | (15,780) | 0 | 0 | 0 | (15,780) | 0 | 66,286 | 0 | 15,670 | 15,670 | 3,403 | ..... | ..... |
| .68389X-10-5 | ORACLE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 115,000 | 14,133 | ..... | 4,433 | 12,124 | (7,692) | 0 | 0 | 0 | (7,692) | 0 | 4,433 | 0 | 9,700 | 9,700 | 92 | ..... | ..... |
| .68902V-10-7 | OTIS WORLDWIDE ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 50,000 | 4,878 | ..... | 2,458 | 4,474 | (2,015) | 0 | 0 | 0 | (2,015) | 0 | 2,458 | 0 | 2,419 | 2,419 | 37 | ..... | ..... |
| .69331C-10-8 | PG&E ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 233,000 | 4,298 | ..... | 3,193 | 4,201 | (1,008) | 0 | 0 | 0 | (1,008) | 0 | 3,193 | 0 | 1,105 | 1,105 | 5 | ..... | ..... |
| .693475-10-5 | PNC FINANCIAL SERVICES GROUP ORD ..... | ..... | 05/24/2024 | SERVICES LIMITED | 64,000 | 9,872 | ..... | 5,705 | 9,910 | (4,205) | 0 | 0 | 0 | (4,205) | 0 | 5,705 | 0 | 4,166 | 4,166 | 198 | ..... | ..... |
| .69351T-10-6 | PPL ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 157,000 | 4,501 | ..... | 4,577 | 4,255 | 322 | 0 | 0 | 0 | 322 | 0 | 4,577 | 0 | (77) | (77) | 78 | ..... | ..... |
| .693718-10-8 | PACCAR ORD ..... | ..... | 05/24/2024 | SERVICES LIMITED | 65,000 | 7,112 | ..... | 2,527 | 6,347 | (3,820) | 0 | 0 | 0 | (3,820) | 0 | 2,527 | 0 | 4,585 | 4,585 | 245 | ..... | ..... |
| .697435-10-5 | PALO ALTO NETWORKS ORD ..... | ..... | 05/24/2024 | SERVICES LIMITED | 33,000 | 10,612 | ..... | 8,136 | 9,731 | (1,595) | 0 | 0 | 0 | (1,595) | 0 | 8,136 | 0 | 2,477 | 2,477 | 0 | ..... | ..... |
| .701094-10-4 | PARKER HANNIFIN ORD ..... | ..... | 05/24/2024 | SERVICES LIMITED | 16,000 | 8,477 | ..... | 2,194 | 7,371 | (5,177) | 0 | 0 | 0 | (5,177) | 0 | 2,194 | 0 | 6,283 | 6,283 | 50 | ..... | ..... |
| .704326-10-7 | PAYCHEX ORD ..... | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 42,000 | 5,217 | ..... | 2,134 | 5,003 | (2,869) | 0 | 0 | 0 | (2,869) | 0 | 2,134 | 0 | 3,083 | 3,083 | 79 | ..... | ..... |
| .70450Y-10-3 | PAYPAL HOLDINGS ORD ..... | ..... | 05/24/2024 | SERVICES LIMITED | 113,000 | 6,964 | ..... | 4,739 | 6,939 | (2,200) | 0 | 0 | 0 | (2,200) | 0 | 4,739 | 0 | 2,224 | 2,224 | 0 | ..... | ..... |
| .713448-10-8 | PEPSICO ORD ..... | ..... | 05/24/2024 | SERVICES LIMITED | 179,000 | 31,857 | ..... | 16,411 | 30,401 | (13,990) | 0 | 0 | 0 | (13,990) | 0 | 16,411 | 0 | 15,446 | 15,446 | 453 | ..... | ..... |
| .71377A-10-3 | PERFORMANCE FOOD GROUP ORD ..... | ..... | 06/26/2024 | Various | 1,676,000 | 114,421 | ..... | 98,931 | 79,005 | (18,207) | 0 | 0 | 0 | (18,207) | 0 | 98,931 | 0 | 15,490 | 15,490 | 0 | ..... | ..... |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol | |
|-----------------------------------|-------------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|-------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | |
| ..717081-10-3 | PFIZER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 384,000 | 11,085 | ..... | 10,889 | 11,055 | (167) | 0 | 0 | (167) | 0 | 10,889 | 0 | 196 | 196 | 323 | ..... | ..... |  |
| ..718172-10-9 | PHILIP MORRIS INTERNATIONAL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 180,000 | 17,985 | ..... | 14,354 | 16,934 | (2,581) | 0 | 0 | (2,581) | 0 | 14,354 | 0 | 3,631 | 3,631 | 468 | ..... | ..... |  |
| ..723787-10-7 | PIONEER NATURAL RESOURCE ORD | ..... | 05/03/2024 | Adjustment | 304,000 | 46,665 | ..... | 46,665 | 68,364 | (21,698) | 0 | 0 | (21,698) | 0 | 46,665 | 0 | 0 | 0 | 778 | ..... | ..... |  |
| ..733174-70-0 | POPULAR ORD | ..... | 04/30/2024 | Various | 749,000 | 64,781 | ..... | 44,687 | 61,470 | (16,783) | 0 | 0 | (16,783) | 0 | 44,687 | 0 | 20,094 | 20,094 | 929 | ..... | ..... |  |
| ..736508-84-7 | PORTLAND GENERAL ELECTRIC ORD | | 01/25/2024 | INSTINET | 0,000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 335 | | |
| ..74144T-10-8 | T ROWE PRICE GROUP ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 30,000 | 3,546 | ..... | 2,447 | 3,231 | (783) | 0 | 0 | (783) | 0 | 2,447 | 0 | 1,098 | 1,098 | 37 | ..... | ..... |  |
| ..74164F-10-3 | PRIMORIS SERVICES ORD | ..... | 06/11/2024 | Various | 3,588,000 | 180,528 | ..... | 85,968 | 119,157 | (33,190) | 0 | 0 | (33,190) | 0 | 85,968 | 0 | 94,560 | 94,560 | 497 | ..... | ..... |  |
| ..74167P-10-8 | PRIMO WATER ORD | ..... | 04/03/2024 | ISI GROUP INC | 1,398,000 | 25,277 | ..... | 19,880 | 21,040 | (1,160) | 0 | 0 | (1,160) | 0 | 19,880 | 0 | 5,398 | 5,398 | 94 | ..... | ..... |  |
| ..74251V-10-2 | PRINCIPAL FINANCIAL GROUP ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 79,000 | 6,494 | ..... | 3,600 | 6,215 | (2,615) | 0 | 0 | (2,615) | 0 | 3,600 | 0 | 2,894 | 2,894 | 55 | ..... | ..... |  |
| ..742718-10-9 | PROCTER & GAMBLE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 300,000 | 49,594 | ..... | 22,458 | 42,520 | (21,559) | 0 | 0 | (21,559) | 0 | 22,458 | 0 | 27,136 | 27,136 | 575 | ..... | ..... |  |
| ..743315-10-3 | PROGRESSIVE ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 70,000 | 14,272 | ..... | 2,477 | 11,150 | (8,673) | 0 | 0 | (8,673) | 0 | 2,477 | 0 | 11,796 | 11,796 | 67 | ..... | ..... |  |
| ..74340W-10-3 | PROLOGIS REIT | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 119,000 | 12,463 | ..... | 6,864 | 15,863 | (8,999) | 0 | 0 | (8,999) | 0 | 6,864 | 0 | 5,599 | 5,599 | 114 | ..... | ..... |  |
| ..744320-10-2 | PRUDENTIAL FINANCIAL ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 58,000 | 6,922 | ..... | 4,858 | 6,015 | (1,157) | 0 | 0 | (1,157) | 0 | 4,858 | 0 | 2,064 | 2,064 | 151 | ..... | ..... |  |
| ..744573-10-6 | PUBLIC SERVICE ENTERPRISE GROUP ORD | ..... | 05/24/2024 | SERVICES LIMITED | 63,000 | 4,727 | ..... | 2,297 | 3,852 | (1,556) | 0 | 0 | (1,556) | 0 | 2,297 | 0 | 2,430 | 2,430 | 38 | ..... | ..... |  |
| ..74460D-10-9 | PUBLIC STORAGE REIT ORD | ..... | 05/24/2024 | SERVICES LIMITED | 18,000 | 4,903 | ..... | 3,302 | 5,490 | (2,188) | 0 | 0 | (2,188) | 0 | 3,302 | 0 | 1,600 | 1,600 | 54 | ..... | ..... |  |
| ..745867-10-1 | PULTEGROUP ORD | ..... | 06/21/2024 | Various | 170,000 | 19,156 | ..... | 3,726 | 17,547 | (13,821) | 0 | 0 | (13,821) | 0 | 3,726 | 0 | 15,430 | 15,430 | 68 | ..... | ..... |  |
| ..74736K-10-1 | QORVO ORD | ..... | 05/24/2024 | SERVICES LIMITED | 40,000 | 3,931 | ..... | 3,516 | 1,461 | (809) | 0 | 0 | (809) | 0 | 3,516 | 0 | 415 | 415 | 0 | ..... | ..... |  |
| ..747525-10-3 | QUALCOMM ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 137,000 | 28,817 | ..... | 9,202 | 18,437 | (10,705) | 0 | 0 | (10,705) | 0 | 9,202 | 0 | 19,615 | 19,615 | 110 | ..... | ..... |  |
| ..74758T-30-3 | QUALYS ORD | ..... | 05/10/2024 | Warburg Dillon Reed | 156,000 | 23,480 | ..... | 31,645 | 30,620 | 1,026 | 0 | 0 | 1,026 | 0 | 31,645 | 0 | (8,165) | (8,165) | 0 | ..... | ..... |  |
| ..74762E-10-2 | QUANTA SERVICES ORD | ..... | 05/24/2024 | SERVICES LIMITED | 12,000 | 3,401 | ..... | 355 | 2,590 | (2,235) | 0 | 0 | (2,235) | 0 | 355 | 0 | 3,046 | 3,046 | 2 | ..... | ..... |  |
| ..751212-10-1 | RALPH LAUREN CL A ORD | ..... | 05/24/2024 | SERVICES LIMITED | 22,000 | 3,816 | ..... | 3,135 | 3,172 | (38) | 0 | 0 | (38) | 0 | 3,135 | 0 | 681 | 681 | 33 | ..... | ..... |  |
| ..75513E-10-1 | RTX ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 140,000 | 14,876 | ..... | 7,302 | 11,780 | (4,478) | 0 | 0 | (4,478) | 0 | 7,302 | 0 | 7,574 | 7,574 | 171 | ..... | ..... |  |
| ..756109-10-4 | REALTY INCOME REIT ORD | ..... | 05/24/2024 | SERVICES LIMITED | 121,000 | 6,312 | ..... | 7,187 | 5,666 | 293 | 0 | 0 | 293 | 0 | 7,187 | 0 | (875) | (875) | 150 | ..... | ..... |  |
| ..75734B-10-0 | REDDIT, INC. | ..... | 04/04/2024 | COVEN AND COMPANY, LLC | 405,000 | 18,993 | ..... | 13,770 | 0 | 0 | 0 | 0 | 0 | 0 | 13,770 | 0 | 5,223 | 5,223 | 0 | ..... | ..... |  |
| ..75886F-10-7 | REGENERON PHARMACEUTICALS ORD | ..... | 05/24/2024 | SERVICES LIMITED | 14,000 | 13,790 | ..... | 5,675 | 12,296 | (6,621) | 0 | 0 | (6,621) | 0 | 5,675 | 0 | 8,115 | 8,115 | 0 | ..... | ..... |  |
| ..7591EP-10-0 | REGIONS FINANCIAL ORD | ..... | 05/24/2024 | SERVICES LIMITED | 213,000 | 4,070 | ..... | 2,190 | 4,128 | (1,938) | 0 | 0 | (1,938) | 0 | 2,190 | 0 | 1,879 | 1,879 | 102 | ..... | ..... |  |
| ..759351-60-4 | REINSURANCE GROUP OF AMER ORD | ..... | 04/26/2024 | Various | 229,000 | 43,433 | ..... | 29,543 | 37,048 | (7,505) | 0 | 0 | (7,505) | 0 | 29,543 | 0 | 13,890 | 13,890 | 195 | ..... | ..... |  |
| ..760759-10-0 | REPUBLIC SERVICES ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 31,000 | 5,791 | ..... | 1,146 | 5,112 | (3,966) | 0 | 0 | (3,966) | 0 | 1,146 | 0 | 4,644 | 4,644 | 33 | ..... | ..... |  |
| ..761152-10-7 | RESMED ORD | ..... | 05/24/2024 | SERVICES LIMITED | 18,000 | 3,838 | ..... | 1,617 | 3,096 | (1,480) | 0 | 0 | (1,480) | 0 | 1,617 | 0 | 2,222 | 2,222 | 17 | ..... | ..... |  |
| ..770323-10-3 | ROBERT HALF ORD | ..... | 06/21/2024 | JP MORGAN | 145,000 | 9,432 | ..... | 6,045 | 12,748 | (6,704) | 0 | 0 | (6,704) | 0 | 6,045 | 0 | 3,387 | 3,387 | 154 | ..... | ..... |  |

STATEMENT AS OF JUNE 30, 2024 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

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|-----------------------------------|--|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..773903-10-9 | ROCKWELL AUTOMAT ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 17,000 | 4,491 | | 2,007 | 5,278 | (3,271) | 0 | 0 | (3,271) | 0 | 2,007 | 0 | 2,484 | 2,484 | 43 | | |
| ..776696-10-6 | ROPER TECHNOLOGIES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 10,000 | 5,446 | | 1,677 | 5,452 | (3,775) | 0 | 0 | (3,775) | 0 | 1,677 | 0 | 3,770 | 3,770 | 15 | | |
| ..778296-10-3 | ROSS STORES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 50,000 | 7,106 | | 2,023 | 6,920 | (4,897) | 0 | 0 | (4,897) | 0 | 2,023 | 0 | 5,083 | 5,083 | 18 | | |
| ..781154-10-9 | RUBRIK CL A ORD | | 04/25/2024 | NorthernTrust | 200,000 | 7,716 | | 6,400 | 0 | 0 | 0 | 0 | 0 | 0 | 6,400 | 0 | 1,316 | 1,316 | 0 | | |
| ..783549-10-8 | RYDER SYSTEM ORD | | 06/24/2024 | PBC Dain Rauscher (US) | 699,000 | 85,102 | | 75,384 | 24,105 | (2,867) | 0 | 0 | (2,867) | 0 | 75,384 | 0 | 9,718 | 9,718 | 706 | | |
| ..78409V-10-4 | S&P GLOBAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 50,000 | 21,911 | | 6,398 | 22,026 | (15,628) | 0 | 0 | (15,628) | 0 | 6,398 | 0 | 15,513 | 15,513 | 46 | | |
| ..79466L-30-2 | SALESFORCE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 114,000 | 31,039 | | 12,986 | 28,792 | (17,155) | 0 | 0 | (17,155) | 0 | 12,986 | 0 | 18,053 | 18,053 | 44 | | |
| ..803607-10-0 | SAREpta THERAPEUTICS ORD | | 06/26/2024 | Various | 85,000 | 14,015 | | 8,470 | 7,868 | 151 | 0 | 0 | 151 | 0 | 8,470 | 0 | 5,545 | 5,545 | 0 | | |
| ..808625-10-7 | SCIENCE APPLICATIONS INTERNATIONAL ORD | | 05/08/2024 | Various | 517,000 | 66,995 | | 57,868 | 46,384 | (7,070) | 0 | 0 | (7,070) | 0 | 57,868 | 0 | 9,127 | 9,127 | 299 | | |
| ..816851-10-9 | SEMPRA ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 77,000 | 5,839 | | 3,986 | 5,754 | (1,769) | 0 | 0 | (1,769) | 0 | 3,986 | 0 | 1,853 | 1,853 | 94 | | |
| ..81762P-10-2 | SERVICENOW ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 20,000 | 14,770 | | 5,923 | 14,130 | (8,206) | 0 | 0 | (8,206) | 0 | 5,923 | 0 | 8,846 | 8,846 | 0 | | |
| ..819047-10-1 | SHAKE SHACK CL A ORD | | 06/06/2024 | Various | 314,000 | 31,313 | | 24,908 | 15,756 | (735) | 0 | 0 | (735) | 0 | 24,908 | 0 | 6,406 | 6,406 | 0 | | |
| ..824348-10-6 | SHERWIN WILLIAMS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 32,000 | 9,754 | | 2,522 | 9,981 | (7,459) | 0 | 0 | (7,459) | 0 | 2,522 | 0 | 7,232 | 7,232 | 46 | | |
| ..82452J-10-9 | SHIFT4 PAYMENTS CL A ORD | | 05/22/2024 | Various | 349,000 | 23,538 | | 17,761 | 26,158 | (8,397) | 0 | 0 | (8,397) | 0 | 17,761 | 0 | 5,778 | 5,778 | 0 | | |
| ..82489T-10-4 | SHOCKWAVE MEDICAL ORD | | 04/05/2024 | Various | 525,000 | 170,817 | | 119,203 | 100,044 | 19,159 | 0 | 0 | 19,159 | 0 | 119,203 | 0 | 51,614 | 51,614 | 0 | | |
| ..82489W-10-7 | SHOALS TECHNOLOGIES GROUP CL A ORD | | 04/02/2024 | Various | 3,195,000 | 35,459 | | 56,201 | 25,488 | 9,108 | 0 | 0 | 9,108 | 0 | 56,201 | 0 | (20,742) | (20,742) | 0 | | |
| ..828806-10-9 | SIMON PROP GRP REIT ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 42,000 | 6,210 | | 6,129 | 5,991 | 138 | 0 | 0 | 138 | 0 | 6,129 | 0 | .82 | .82 | .82 | | |
| ..830830-10-5 | SKYLINE CHAMPION ORD | | 06/25/2024 | Various | 153,000 | 11,376 | | 8,618 | 9,993 | (2,723) | 0 | 0 | (2,723) | 0 | 8,618 | 0 | 2,758 | 2,758 | 0 | | |
| ..83444MI-10-1 | SOLVENTUM CORPORATION | | 04/19/2024 | Adjustment | 0.250 | 16 | | 22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (6) | (6) | 0 | | |
| ..842587-10-7 | SOUTHERN ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 74,000 | 5,752 | | 3,364 | 5,189 | (1,825) | 0 | 0 | (1,825) | 0 | 3,364 | 0 | 2,389 | 2,389 | 105 | | |
| ..844741-10-8 | SOUTHWEST AIRLINES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 147,000 | 3,944 | | 3,831 | 4,245 | (414) | 0 | 0 | (414) | 0 | 3,831 | 0 | 112 | 112 | 53 | | |
| ..855244-10-9 | STARBUCKS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 171,000 | 13,484 | | 6,965 | 16,418 | (9,453) | 0 | 0 | (9,453) | 0 | 6,965 | 0 | 6,519 | 6,519 | 195 | | |
| ..857477-10-3 | STATE STREET ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 99,000 | 7,462 | | 6,750 | 7,669 | (919) | 0 | 0 | (919) | 0 | 6,750 | 0 | 712 | 712 | 137 | | |
| ..858119-10-0 | STEEL DYNAMICS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 41,000 | 5,466 | | 4,342 | 4,842 | (500) | 0 | 0 | (500) | 0 | 4,342 | 0 | 1,124 | 1,124 | 36 | | |
| ..85859N-10-2 | STEM ORD | | 05/03/2024 | Various | 6,639,000 | 10,620 | | 19,293 | 0 | 0 | 0 | 0 | 0 | 0 | 19,293 | 0 | (8,672) | (8,672) | 0 | | |
| ..863667-10-1 | STRYKER ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 39,000 | 13,085 | | 4,177 | 11,679 | (7,502) | 0 | 0 | (7,502) | 0 | 4,177 | 0 | 8,908 | 8,908 | 62 | | |
| ..86771W-10-5 | SUNRUN ORD | | 06/28/2024 | Various | 3,277,000 | 39,949 | | 41,784 | 0 | 0 | 0 | 0 | 0 | 0 | 41,784 | 0 | (1,836) | (1,836) | 0 | | |
| ..86800U-10-4 | SUPER MICRO COMPUTER ORD | | 06/28/2024 | Various | 302,000 | 250,321 | | 47,724 | 85,847 | (38,123) | 0 | 0 | (38,123) | 0 | 47,724 | 0 | 202,598 | 202,598 | 0 | | |
| ..87043Q-10-8 | SWEETGREEN CL A ORD | | 04/29/2024 | MIZUHO SECURITIES | 490,000 | 12,043 | | 11,258 | 0 | 0 | 0 | 0 | 0 | 0 | 11,258 | 0 | 785 | 785 | 0 | | |
| ..871607-10-7 | SYNOPSYS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 17,000 | 9,985 | | 1,450 | 8,753 | (7,304) | 0 | 0 | (7,304) | 0 | 1,450 | 0 | 8,536 | 8,536 | 0 | | |
| ..871829-10-7 | SYSCO ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 73,000 | 5,324 | | 3,038 | 5,338 | (2,301) | 0 | 0 | (2,301) | 0 | 3,038 | 0 | 2,287 | 2,287 | 73 | | |
| ..872540-10-9 | TJX ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 164,000 | 16,748 | | 4,934 | 15,385 | (10,451) | 0 | 0 | (10,451) | 0 | 4,934 | 0 | 11,814 | 11,814 | 116 | | |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | For- eign | Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|------------------------------------|--------------|------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..872590-10-4 | T MOBILE US ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 58,000 | 9,627 | | 5,375 | 9,299 | (3,924) | 0 | 0 | (3,924) | 0 | 5,375 | 0 | 4,252 | 4,252 | 38 | | |
| ..87612E-10-6 | TARGET ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 77,000 | 11,181 | | 5,945 | 9,177 | (5,255) | 0 | 0 | (5,255) | 0 | 5,945 | 0 | 5,237 | 5,237 | 156 | | |
| ..87612G-10-1 | TARGA RESOURCES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 44,000 | 5,028 | | 2,898 | 3,822 | (925) | 0 | 0 | (925) | 0 | 2,898 | 0 | 2,130 | 2,130 | 55 | | |
| ..879369-10-6 | TELEFLEX ORD | | 04/30/2024 | Morgan Stanley | 153,000 | 31,744 | | 29,409 | 38,149 | (8,740) | 0 | 0 | (8,740) | 0 | 29,409 | 0 | 2,335 | 2,335 | 52 | | |
| ..880770-10-2 | TERADYNE ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 27,000 | 3,888 | | 2,062 | 2,930 | (868) | 0 | 0 | (868) | 0 | 2,062 | 0 | 1,826 | 1,826 | 6 | | |
| ..88160R-10-1 | TESLA ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 261,000 | 46,777 | | 62,057 | 64,853 | (2,796) | 0 | 0 | (2,796) | 0 | 62,057 | 0 | (15,280) | (15,280) | 0 | | |
| ..882508-10-4 | TEXAS INSTRUMENTS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 112,000 | 22,306 | | 6,256 | 19,092 | (12,836) | 0 | 0 | (12,836) | 0 | 6,256 | 0 | 16,051 | 16,051 | 291 | | |
| ..882681-10-9 | TEXAS ROADHOUSE ORD | | 05/13/2024 | Various | 185,000 | 29,272 | | 20,239 | 18,507 | (3,265) | 0 | 0 | (3,265) | 0 | 20,239 | 0 | 9,033 | 9,033 | 97 | | |
| ..883203-10-1 | TEXTRON ORD | | 06/25/2024 | Various | 277,000 | 25,103 | | 13,721 | 21,423 | (8,619) | 0 | 0 | (8,619) | 0 | 13,721 | 0 | 11,382 | 11,382 | 12 | | |
| ..883556-10-2 | THERMO FISHER SCIENTIFIC ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 57,000 | 33,289 | | 8,231 | 30,255 | (22,024) | 0 | 0 | (22,024) | 0 | 8,231 | 0 | 25,058 | 25,058 | 42 | | |
| ..88579Y-10-1 | 3M ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 768,990 | 105,040 | | 106,201 | 77,070 | 21,593 | 0 | 0 | 21,593 | 0 | 106,201 | 0 | (1,161) | (1,161) | 1,109 | | |
| ..892356-10-6 | TRACTOR SUPPLY ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 6,768 | | 1,507 | 5,161 | (3,654) | 0 | 0 | (3,654) | 0 | 1,507 | 0 | 5,261 | 5,261 | 53 | | |
| ..89377M-10-9 | TRANSMEDICS GROUP ORD | | 06/05/2024 | Various | 728,000 | 93,620 | | 69,946 | 0 | 0 | 0 | 0 | 0 | 0 | 69,946 | 0 | 23,674 | 23,674 | 0 | | |
| ..89417E-10-9 | TRAVELERS COMPANIES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 43,000 | 9,172 | | 3,751 | 8,191 | (4,440) | 0 | 0 | (4,440) | 0 | 3,751 | 0 | 5,421 | 5,421 | 43 | | |
| ..898320-10-9 | TRUIST FINANCIAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 205,000 | 7,869 | | 7,219 | 7,569 | (350) | 0 | 0 | (350) | 0 | 7,219 | 0 | 651 | 651 | 213 | | |
| ..90353T-10-0 | UBER TECHNOLOGIES ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 102,000 | 6,553 | | 6,310 | 6,280 | .30 | 0 | 0 | .30 | 0 | 6,310 | 0 | 243 | 243 | 0 | | |
| ..90384S-30-3 | ULTA BEAUTY ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 12,000 | 4,581 | | 2,714 | 5,880 | (3,166) | 0 | 0 | (3,166) | 0 | 2,714 | 0 | 1,867 | 1,867 | 0 | | |
| ..907818-10-8 | UNION PACIFIC ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 97,000 | 22,507 | | 7,381 | 23,825 | (16,444) | 0 | 0 | (16,444) | 0 | 7,381 | 0 | 15,126 | 15,126 | 126 | | |
| ..911312-10-6 | UNITED PARCEL SERVICE CL B ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 103,000 | 14,280 | | 10,759 | 16,195 | (5,436) | 0 | 0 | (5,436) | 0 | 10,759 | 0 | 3,522 | 3,522 | 336 | | |
| ..911363-10-9 | UNITED RENTAL ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 13,000 | 8,756 | | 1,371 | 7,454 | (6,083) | 0 | 0 | (6,083) | 0 | 1,371 | 0 | 7,385 | 7,385 | 42 | | |
| ..912008-10-9 | US FOODS ORD | | 06/26/2024 | Various | 660,000 | 35,801 | | 28,398 | 18,148 | (2,672) | 0 | 0 | (2,672) | 0 | 28,398 | 0 | 7,403 | 7,403 | 0 | | |
| ..91324P-10-2 | UNITEDHEALTH GRP ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 104,000 | 52,847 | | 12,248 | 54,753 | (42,505) | 0 | 0 | (42,505) | 0 | 12,248 | 0 | 40,599 | 40,599 | 196 | | |
| ..913903-10-0 | UNIVERSAL HEALTH SERVICES CL B ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 34,000 | 5,996 | | 3,618 | 5,183 | (1,565) | 0 | 0 | (1,565) | 0 | 3,618 | 0 | 2,378 | 2,378 | 7 | | |
| ..918204-10-8 | VF ORD | | 04/02/2024 | JP MORGAN | 412,000 | 5,882 | | 14,763 | 7,746 | 7,018 | 0 | 0 | 7,018 | 0 | 14,763 | 0 | (8,881) | (8,881) | 37 | | |
| ..91913Y-10-0 | VALERO ENERGY ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 21,000 | 3,410 | | 1,236 | 2,730 | (1,494) | 0 | 0 | (1,494) | 0 | 1,236 | 0 | 2,175 | 2,175 | 22 | | |
| ..92343E-10-2 | VERISIGN ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 19,000 | 3,252 | | 1,506 | 3,913 | (2,407) | 0 | 0 | (2,407) | 0 | 1,506 | 0 | 1,746 | 1,746 | 0 | | |
| ..92343V-10-4 | VERIZON COMMUNICATIONS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 202,000 | 8,025 | | 9,664 | 7,615 | 2,049 | 0 | 0 | 2,049 | 0 | 9,664 | 0 | (1,640) | (1,640) | 269 | | |
| ..92345Y-10-6 | VERISK ANALYTICS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 31,000 | 7,798 | | 2,828 | 7,405 | (4,577) | 0 | 0 | (4,577) | 0 | 2,828 | 0 | 4,971 | 4,971 | 12 | | |
| ..92532F-10-0 | VERTEX PHARMACEUTICALS ORD | | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 29,000 | 13,251 | | 3,033 | 11,800 | (8,766) | 0 | 0 | (8,766) | 0 | 3,033 | 0 | 10,217 | 10,217 | 0 | | |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol |
|-----------------------------------|--------------------------------------|-------------------|-----------------------|--------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..92826C-83-9 | VISA CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 155,000 | 42,543 | | 6,832 | 40,354 | (33,522) | 0 | 0 | (33,522) | 0 | 6,832 | 0 | 35,710 | 35,710 | 161 | | |
| ..92839U-20-6 | VISTEON ORD | ..... | 04/25/2024 | JEFFERIES & COMPANY, INC. | 108,000 | 11,672 | | 12,172 | 0 | 0 | 0 | 0 | 0 | 0 | 12,172 | 0 | (500) | (500) | 0 | | |
| ..92840M-10-2 | VISTRA ORD | ..... | 06/28/2024 | Various | 1,187,000 | 97,552 | | 38,155 | 45,723 | (7,569) | 0 | 0 | (7,569) | 0 | 38,155 | 0 | 59,397 | 59,397 | 362 | | |
| ..929089-10-0 | VOYA FINANCIAL ORD | ..... | 04/24/2024 | Merrill Lynch | 101,000 | 6,958 | | 5,277 | 7,369 | (2,092) | 0 | 0 | (2,092) | 0 | 5,277 | 0 | 1,681 | 1,681 | 40 | | |
| ..929160-10-9 | VULCAN MATERIALS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 19,000 | 4,925 | | 1,344 | 4,313 | (2,969) | 0 | 0 | (2,969) | 0 | 1,344 | 0 | 3,581 | 3,581 | 17 | | |
| ..92939U-10-6 | WEC ENERGY GROUP ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 46,000 | 3,712 | | 2,265 | 3,872 | (1,607) | 0 | 0 | (1,607) | 0 | 2,265 | 0 | 1,446 | 1,446 | 77 | | |
| ..929740-10-8 | WABTEC ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 24,000 | 4,072 | | 1,712 | 3,046 | (1,334) | 0 | 0 | (1,334) | 0 | 1,712 | 0 | 2,361 | 2,361 | 10 | | |
| ..931142-10-3 | WALMART ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 444,000 | 29,022 | | 11,928 | 23,332 | (11,404) | 0 | 0 | (11,404) | 0 | 11,928 | 0 | 17,095 | 17,095 | 269 | | |
| ..94106L-10-9 | WASTE MANAGEMENT ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 52,000 | 10,857 | | 2,617 | 9,313 | (6,696) | 0 | 0 | (6,696) | 0 | 2,617 | 0 | 8,240 | 8,240 | 39 | | |
| ..94419L-10-1 | WAYFAIR CL A ORD | ..... | 06/24/2024 | Various | 1,927,000 | 99,430 | | 107,747 | 95,502 | (10,861) | 0 | 0 | (10,861) | 0 | 107,747 | 0 | (8,317) | (8,317) | 0 | | |
| ..949746-10-1 | WELLS FARGO ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 431,000 | 25,944 | | 14,994 | 21,214 | (6,220) | 0 | 0 | (6,220) | 0 | 14,994 | 0 | 10,951 | 10,951 | 302 | | |
| ..950400-10-4 | WELLTOWER ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 164,000 | 16,540 | | 11,495 | 11,118 | (3,341) | 0 | 0 | (3,341) | 0 | 11,495 | 0 | 5,046 | 5,046 | 175 | | |
| ..96208T-10-4 | WEX ORD | ..... | 04/19/2024 | Various | 227,000 | 53,491 | | 37,662 | 44,163 | (6,501) | 0 | 0 | (6,501) | 0 | 37,662 | 0 | 15,829 | 15,829 | 0 | | |
| ..969457-10-0 | WILLIAMS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 132,000 | 5,295 | | 3,572 | 4,598 | (1,026) | 0 | 0 | (1,026) | 0 | 3,572 | 0 | 1,724 | 1,724 | 63 | | |
| ..971378-10-4 | WILLSCOT MOBILE MINI HOLDIN CL A ORD | ..... | 06/28/2024 | INSTINET INVESTMENT SERVICES LIMITED | 3,425,000 | 130,449 | | 171,632 | 0 | 0 | 0 | 0 | 0 | 0 | 171,632 | 0 | (41,183) | (41,183) | 0 | | |
| ..98419M-10-0 | XYLEM ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 51,000 | 7,356 | | 3,166 | 5,832 | (2,666) | 0 | 0 | (2,666) | 0 | 3,166 | 0 | 4,190 | 4,190 | 18 | | |
| ..988498-10-1 | YUM BRANDS ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 39,000 | 5,368 | | 2,052 | 5,096 | (3,043) | 0 | 0 | (3,043) | 0 | 2,052 | 0 | 3,315 | 3,315 | 52 | | |
| ..989207-10-5 | ZEBRA TECHNOLOGIES CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 11,000 | 3,597 | | 2,777 | 3,007 | (229) | 0 | 0 | (229) | 0 | 2,777 | 0 | 819 | 819 | 0 | | |
| ..98978V-10-3 | ZOETIS CL A ORD | ..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 65,000 | 11,053 | | 2,630 | 12,829 | (10,199) | 0 | 0 | (10,199) | 0 | 2,630 | 0 | 8,423 | 8,423 | 56 | | |
| ..98980F-10-4 | ZOOMINFO TECHNOLOGIES ORD | ..... | 06/10/2024 | INSTINET INVESTMENT SERVICES LIMITED | 2,918,000 | 35,320 | | 66,760 | 53,954 | 12,806 | 0 | 0 | 12,806 | 0 | 66,760 | 0 | (31,439) | (31,439) | 0 | | |
| ..G0250X-10-7 | AMCOR ORD | C..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 424,000 | 4,209 | | 4,728 | 4,087 | 640 | 0 | 0 | 640 | 0 | 4,728 | 0 | (518) | (518) | 106 | | |
| ..G0403H-10-8 | AON CL A ORD | C..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 47,000 | 13,194 | | 4,113 | 13,678 | (9,565) | 0 | 0 | (9,565) | 0 | 4,113 | 0 | 9,081 | 9,081 | 61 | | |
| ..G0450A-10-5 | ARCH CAPITAL GROUP ORD | C..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 71,000 | 7,337 | | 4,083 | 5,273 | (1,190) | 0 | 0 | (1,190) | 0 | 4,083 | 0 | 3,255 | 3,255 | 0 | | |
| ..G0585R-10-6 | ASSURED GUARANTY ORD | C..... | 04/24/2024 | SANFORD C. BERNSTEIN AND CO. LLC | 61,000 | 4,796 | | 3,108 | 4,565 | (1,456) | 0 | 0 | (1,456) | 0 | 3,108 | 0 | 1,687 | 1,687 | 19 | | |
| ..G1151C-10-1 | ACCENTURE CL A ORD | C..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 79,000 | 23,777 | | 7,973 | 27,722 | (19,749) | 0 | 0 | (19,749) | 0 | 7,973 | 0 | 15,804 | 15,804 | 204 | | |
| ..G29183-10-3 | EATON ORD | C..... | 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 45,000 | 15,339 | | 3,094 | 10,837 | (7,743) | 0 | 0 | (7,743) | 0 | 3,094 | 0 | 12,245 | 12,245 | 85 | | |
| ..G3223R-10-8 | EVEREST GROUP ORD | C..... | 04/26/2024 | ISI GROUP INC. | 87,000 | 31,742 | | 31,048 | 30,761 | 286 | 0 | 0 | 286 | 0 | 31,048 | 0 | 695 | 695 | 152 | | |
| ..G3323L-10-0 | FABRINET ORD | C..... | 06/28/2024 | Various | 527,000 | 124,763 | | 72,013 | 100,304 | (28,291) | 0 | 0 | (28,291) | 0 | 72,013 | 0 | 52,750 | 52,750 | 0 | | |
| ..G3934V-10-9 | GENIUS SPORTS ORD | C..... | 06/28/2024 | Various | 1,005,000 | 5,530 | | 5,556 | 3,861 | (554) | 0 | 0 | (554) | 0 | 5,556 | 0 | (26) | (26) | 0 | | |
| ..G4863A-10-8 | INTERNATIONAL GAME TECHNOLOGY ORD | C..... | 04/23/2024 | Various | 4,004,000 | 81,826 | | 110,087 | 71,078 | 6,190 | 0 | 0 | 6,190 | 0 | 110,087 | 0 | (28,261) | (28,261) | 801 | | |

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Ident- ification | 2 Description | 3 For- eign Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consid- eration | 7 Par Value | 8 Actual Cost | 9 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol |
|--|--|---------------------------------------|--|--------------------------------------|-------------------------|----------------|---------------------|---|--|---|--|---|---|---|--|---|---|---|--|--|
| | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's Other Than Temporary Impairment Recogn- ized | 13 Current Year's Temporar- y Carrying Value | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Change in Book/ Adjusted Carrying Value | | | | | | | |
| ..G51502-10-5 | JOHNSON CONTROLS INTERNATIONAL ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 89,000 | 6,576 | ..... | 3,569 | 5,130 | (1,561) | 0 | 0 | (1,561) | 0 | 3,569 | 0 | 3,007 | 3,007 | 66 | ..... | ..... |
| ..G54950-10-3 | LINDE ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 74,000 | 32,230 | ..... | 10,650 | 30,393 | (19,742) | 0 | 0 | (19,742) | 0 | 10,650 | 0 | 21,580 | 21,580 | 103 | ..... | ..... |
| ..G5960L-10-3 | MEDTRONIC ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 174,000 | 14,316 | ..... | 11,875 | 14,334 | (2,459) | 0 | 0 | (2,459) | 0 | 11,875 | 0 | 2,441 | 2,441 | 240 | ..... | ..... |
| ..GS537H-10-1 | MAREX GROUP ORD | C..... 05/13/2024 | Various | 2,900,000 | 55,314 | ..... | 55,100 | 0 | 0 | 0 | 0 | 0 | 0 | 55,100 | 0 | 214 | 214 | 0 | ..... | ..... |
| ..G8192H-10-6 | SIRIUSPOINT ORD | C..... 04/24/2024 | COLLINS STEWART INC. | 212,000 | 2,561 | ..... | 2,551 | 0 | 0 | 0 | 0 | 0 | 0 | 2,551 | 0 | 11 | 11 | 0 | ..... | ..... |
| ..G8994E-10-3 | TRANE TECHNOLOGIES ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 28,000 | 9,461 | ..... | 1,298 | 6,829 | (5,531) | 0 | 0 | (5,531) | 0 | 1,298 | 0 | 8,163 | 8,163 | 24 | ..... | ..... |
| ..G93A5A-10-1 | VIKING HOLDINGS ORD | C..... 06/06/2024 | Various | 2,498,000 | 77,115 | ..... | 62,858 | 0 | 0 | 0 | 0 | 0 | 0 | 62,858 | 0 | 14,257 | 14,257 | 0 | ..... | ..... |
| ..G96629-10-3 | WILLIS TOWERS WATSON ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 20,000 | 5,064 | ..... | 2,624 | 4,824 | (2,200) | 0 | 0 | (2,200) | 0 | 2,624 | 0 | 2,440 | 2,440 | 34 | ..... | ..... |
| ..G98239-10-9 | XP CL A ORD | C..... 06/24/2024 | Various | 1,685,000 | 30,252 | ..... | 44,477 | 43,928 | 549 | 0 | 0 | 549 | 0 | 44,477 | 0 | (14,225) | (14,225) | 0 | ..... | ..... |
| ..H11356-10-4 | BUING GLOBAL ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 35,000 | 3,631 | ..... | 3,662 | 3,533 | 129 | 0 | 0 | 129 | 0 | 3,662 | 0 | (30) | (30) | 47 | ..... | ..... |
| ..H1467J-10-4 | CHUBB ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 71,000 | 18,797 | ..... | 7,483 | 16,046 | (8,563) | 0 | 0 | (8,563) | 0 | 7,483 | 0 | 11,314 | 11,314 | 122 | ..... | ..... |
| ..H2906T-10-9 | GARMIN ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 20,000 | 3,276 | ..... | 1,194 | 2,571 | (1,377) | 0 | 0 | (1,377) | 0 | 1,194 | 0 | 2,082 | 2,082 | 15 | ..... | ..... |
| ..H84989-10-4 | TE CONNECTIVITY ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 47,000 | 7,090 | ..... | 2,768 | 6,604 | (3,835) | 0 | 0 | (3,835) | 0 | 2,768 | 0 | 4,322 | 4,322 | 58 | ..... | ..... |
| ..M7518J-10-4 | ODDITY TECH CL A ORD | C..... 05/08/2024 | Warburg Dillon Reed | 789,000 | 26,021 | ..... | 31,397 | 0 | 0 | 0 | 0 | 0 | 0 | 31,397 | 0 | (5,376) | (5,376) | 0 | ..... | ..... |
| ..N6596X-10-9 | NXP SEMICONDUCTORS ORD | C..... 05/24/2024 | INSTINET INVESTMENT SERVICES LIMITED | 27,000 | 7,483 | ..... | 3,944 | 6,201 | (2,257) | 0 | 0 | (2,257) | 0 | 3,944 | 0 | 3,539 | 3,539 | 47 | ..... | ..... |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 12,238,239 | XXX | 7,522,787 | 9,793,767 | (3,790,040) | 0 | 0 | (3,790,040) | 0 | 7,522,787 | 0 | 4,715,452 | 4,715,452 | 58,216 | XXX | XXX |
| ..056823-33-9 | BAIL GIFF D EAFE AC K | 06/11/2024 | Adjustment | 350,189,414 | 4,670,670 | ..... | 4,370,105 | 4,447,406 | (77,301) | 0 | 0 | (77,301) | 0 | 4,370,105 | 0 | 300,565 | 300,565 | 0 | ..... | ..... |
| ..197660-78-3 | COLUMBIA PYRFORD IS ADV | 06/11/2024 | Adjustment | 468,209,867 | 6,704,765 | ..... | 6,572,392 | 6,536,210 | 36,182 | 0 | 0 | 36,182 | 0 | 6,572,392 | 0 | 132,374 | 132,374 | 817 | ..... | ..... |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | 11,375,435 | XXX | 10,942,496 | 10,983,615 | (41,119) | 0 | 0 | (41,119) | 0 | 10,942,496 | 0 | 432,938 | 432,938 | 817 | XXX | XXX |
| ..464287-65-5 | ISHARES:RUSS 2000 ETF | 06/27/2024 | Various | 6,110,997 | 1,233,904 | ..... | 1,229,673 | 52,887 | (4,218) | 0 | 0 | (4,218) | 0 | 1,229,671 | 0 | 4,233 | 4,233 | 982 | ..... | ..... |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | 1,233,904 | XXX | 1,229,673 | 52,887 | (4,218) | 0 | 0 | (4,218) | 0 | 1,229,671 | 0 | 4,233 | 4,233 | 982 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | 24,847,577 | XXX | 19,694,957 | 20,830,269 | (3,835,377) | 0 | 0 | (3,835,377) | 0 | 19,694,954 | 0 | 5,152,623 | 5,152,623 | 60,015 | XXX | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | 24,847,577 | XXX | 19,694,957 | 20,830,269 | (3,835,377) | 0 | 0 | (3,835,377) | 0 | 19,694,954 | 0 | 5,152,623 | 5,152,623 | 60,015 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | 24,847,577 | XXX | 19,694,957 | 20,830,269 | (3,835,377) | 0 | 0 | (3,835,377) | 0 | 19,694,954 | 0 | 5,152,623 | 5,152,623 | 60,015 | XXX | XXX |
| 6009999999 - Totals | | | | | 44,988,525 | XXX | 40,786,059 | 41,580,042 | (3,835,377) | 75,938 | 0 | (3,759,439) | 0 | 40,773,675 | 0 | 4,214,850 | 4,214,850 | 357,255 | 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

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-----------|--------------------------|--|--|---|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Northern Trust Company | | 0.000 | 0 | 0 | (598) | 0 | 0 | XXX |
| PNC Bank | | 0.000 | 0 | 0 | (3,606,882) | (4,514,032) | (4,549,443) | 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 | (3,607,480) | (4,514,032) | (4,549,443) | 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 | (3,607,480) | (4,514,032) | (4,549,443) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
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| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | (3,607,480) | (4,514,032) | (4,549,443) | XXX |

STATEMENT AS OF JUNE 30, 2024 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due and Accrued | 9 Amount Received During Year |
|--|--|-----------|--------------------|-----------------------|--------------------|--------------------------------------|--|-------------------------------------|
| 0109999999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 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 |
| ..... | Archer-Daniels-Midland Company | | 06/17/2024 | 0.000 | 07/08/2024 | 249,738 | 0 | .525 |
| ..... | Caterpillar Financial Services Corporati | | 06/27/2024 | 0.000 | 07/16/2024 | 111,751 | 0 | .66 |
| ..... | John Deere Capital Corporation | | 06/12/2024 | 0.000 | 08/07/2024 | 248,633 | 0 | .702 |
| ..... | Emerson Electric Co. | | 06/18/2024 | 0.000 | 07/23/2024 | 249,186 | 0 | .481 |
| ..... | Emerson Electric Co. | | 06/28/2024 | 0.000 | 08/09/2024 | 248,559 | 0 | .0 |
| ..... | Florida Power & Light Company | | 06/06/2024 | 0.000 | 08/05/2024 | 298,440 | 0 | 1,115 |
| ..... | Florida Power & Light Company | | 06/18/2024 | 0.000 | 08/07/2024 | 248,628 | 0 | .482 |
| ..... | GTA Funding LLC | | 04/09/2024 | 0.000 | 07/02/2024 | 249,963 | 0 | 3,084 |
| ..... | GTA Funding LLC | | 06/20/2024 | 0.000 | 08/23/2024 | 248,020 | 0 | .411 |
| ..... | Johnson & Johnson, Inc. | | 04/19/2024 | 0.000 | 07/11/2024 | 249,633 | 0 | 2,682 |
| ..... | Johnson & Johnson, Inc. | | 05/14/2024 | 0.000 | 08/01/2024 | 248,857 | 0 | .1,770 |
| ..... | Jupiter Securitization Company LLC | | 06/17/2024 | 0.000 | 07/17/2024 | 249,404 | 0 | .521 |
| ..... | Kenvue Inc. | | 05/20/2024 | 0.000 | 07/08/2024 | 249,740 | 0 | 1,558 |
| ..... | MetLife Short Term Funding LLC | | 06/17/2024 | 0.000 | 08/09/2024 | 248,559 | 0 | .517 |
| ..... | MetLife Short Term Funding LLC | | 06/21/2024 | 0.000 | 09/19/2024 | 247,039 | 0 | .370 |
| ..... | Microsoft Corporation | | 06/12/2024 | 0.000 | 07/25/2024 | 249,118 | 0 | .698 |
| ..... | National Securities Clearing Corporation | | 05/06/2024 | 0.000 | 07/08/2024 | 249,741 | 0 | 2,069 |
| ..... | National Securities Clearing Corporation | | 06/17/2024 | 0.000 | 09/12/2024 | 247,303 | 0 | .517 |
| ..... | New York Life Capital Corporation | | 05/24/2024 | 0.000 | 08/13/2024 | 248,414 | 0 | 1,401 |
| ..... | PACCAR Financial Corp. | | 06/05/2024 | 0.000 | 07/05/2024 | 249,852 | 0 | .961 |
| ..... | PACCAR Financial Corp. | | 06/11/2024 | 0.000 | 07/12/2024 | 249,594 | 0 | .739 |
| ..... | Pfizer Inc. | | 06/13/2024 | 0.000 | 08/30/2024 | 247,783 | 0 | .665 |
| ..... | Walmart Inc. | | 05/30/2024 | 0.000 | 07/24/2024 | 249,150 | 0 | 1,182 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 5,637,106 | 0 | 22,515 |
| ..... | Liberty Street Funding LLC | | 05/02/2024 | 0.000 | 07/25/2024 | 249,105 | 0 | .2,238 |
| ..... | Liberty Street Funding LLC | | 05/07/2024 | 0.000 | 08/02/2024 | 298,568 | 0 | .2,461 |
| ..... | Victory Receivables Corporation | | 04/09/2024 | 0.000 | 07/03/2024 | 249,926 | 0 | 3,084 |
| ..... | Victory Receivables Corporation | | 04/15/2024 | 0.000 | 07/11/2024 | 249,627 | 0 | .2,871 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 1,047,226 | 0 | 10,654 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 6,684,332 | 0 | 33,169 |
| 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 | | | | | | 5,637,106 | 0 | 22,515 |
| 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 | | | | | | 1,047,226 | 0 | 10,654 |
| 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 | | | | | | 6,684,332 | 0 | 33,169 |
| ..... | REPURCHASE AGREEMENT | | 06/30/2024 | | 07/01/2024 | 21,949,692 | | 756,052 |
| 8109999999. Subtotal - Sweep Accounts | | | | | | 21,949,692 | 0 | 756,052 |
| 316175-50-4 | FIDELITY IMM:TRS I | | 04/01/2020 | .5,190 | | 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 | | 06/28/2024 | .5,140 | | 3,701,435 | 0 | 8,117 |
| 665278-40-4 | NORTHERN INST:US GVT SHS | SD..... | 06/03/2024 | .5,140 | | 76,507 | 0 | 1,839 |
| 8309999999. Subtotal - All Other Money Market Mutual Funds | | | | | | 3,777,943 | 0 | 9,956 |
| 8609999999 - Total Cash Equivalents | | | | | | 32,411,966 | 0 | 799,177 |