



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period) , NAIC Company Code 95655 (Prior Period) Employer's ID Number 311471229

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

Country of Domicile US

Licensed as business type:
Life, Accident and Health [] Property/Casualty [] Hospital, Medical and Dental Service or Indemnity []
Dental Service Corporation [] Vision Service Corporation [] Other []
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes (X) No ()

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

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

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 6145463211 (Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, Columbus, Ohio 43213 (Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio 43213 (Street and Number, City or Town, State and Zip Code)
6145463211 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Veronica Szydowski 6145463211 (Name) (Area Code) (Telephone Number) (Extension)
vszydowski@mchs.com 6145463131 (E-Mail Address) (Fax Number)

OFFICERS

Jacqueline Primeau (Chairperson)
Greg Wise (Interim President & CEO)
Veronica Szydowski (COO/CFO)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Sister Barbara Hahl, CSC
Claus von Zychlin
Paula Autry
Daniel Wendorff, MD
Barry Fagan, 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.

Jacqueline Primeau Chairperson Greg Wise Interim President & CEO Veronica Szydowski COO/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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3 + Col 4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	32,198,033	12.638	32,198,033		32,198,033	12.638
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	19,576,228	7.684	19,576,228		19,576,228	7.684
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivision general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations	23,732,157	9.315	23,732,157		23,732,157	9.315
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,261,613	0.495	1,261,613		1,261,613	0.495
1.512 Issued or guaranteed by FNMA and FHLMC	16,406,214	6.440	16,406,214		16,406,214	6.440
1.513 All other	2,000,637	0.785	2,000,637		2,000,637	0.785
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)						
2.2 Unaffiliated non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publically traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	50,748,126	19.919	50,748,126		50,748,126	19.919
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	108,847,293	42.724	108,847,293		108,847,293	42.724
11. Other invested assets						
12. Total invested assets	254,770,301	100.000	254,770,301		254,770,301	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11		
8.2	Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 minus Line 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

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 (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
• 8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		135,697,221
2.	Cost of bonds and stocks acquired, Part 3, Column 7		70,595,384
3.	Accrual of discount		100,684
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	3,796,336	
4.4	Part 4, Column 11	(6,103,395)	(2,307,059)
5.	Total gain (loss) on disposals, Part 4, Column 19		6,230,073
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		58,733,022
7.	Deduct amortization of premium		284,724
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	4,401,650	
9.4	Part 4, Column 13	973,900	5,375,550
10.	Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		145,923,007
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		145,923,007

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	53,035,874	56,129,977	53,306,172	52,393,408
	2. Canada				
	3. Other Countries				
	4. Totals	53,035,874	56,129,977	53,306,172	52,393,408
U. S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U. S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U. S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	16,406,214	17,606,822	16,398,318	16,193,948
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	19,136,216	20,863,419	19,102,437	19,357,180
	9. Canada	3,034,098	3,172,974	3,032,818	3,035,000
	10. Other Countries	3,562,480	3,799,051	3,563,288	3,525,000
	11. Totals	25,732,794	27,835,444	25,698,543	25,917,180
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	95,174,882	101,572,243	95,403,033	94,504,536
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	48,143,051	48,143,051	38,876,838	
	21. Canada	327,661	327,661	284,104	
	22. Other Countries	2,277,414	2,277,414	1,948,128	
	23. Totals	50,748,126	50,748,126	41,109,070	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	50,748,126	50,748,126	41,109,070	
	26. Total Stocks	50,748,126	50,748,126	41,109,070	
	27. Total Bonds and Stocks	145,923,008	152,320,369	136,512,103	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31 , at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	81,453,952	11,968,394	17,307,951	21,103	248	110,751,648	54.3	85,285,938	50.7	110,751,649	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	81,453,952	11,968,394	17,307,951	21,103	248	110,751,648	54.3	85,285,938	50.7	110,751,649	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc. , Guaranteed											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1											
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc. , Non-Guaranteed											
5.1 Class 1	5,082,032	8,752,944	2,178,006	385,966	7,266	16,406,214	8.0	16,745,872	10.0	16,406,214	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	5,082,032	8,752,944	2,178,006	385,966	7,266	16,406,214	8.0	16,745,872	10.0	16,406,214	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31 , at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (Unaffiliated)											
6.1 Class 1	55,485,518	10,010,470	11,329,092			76,825,080	37.7	68,527,486	40.7	76,825,080	
6.2 Class 2											
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	55,485,518	10,010,470	11,329,092			76,825,080	37.7	68,527,486	40.7	76,825,080	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31 , at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 10. 7	Total from Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 142,021,502	30,731,808	30,815,049	407,069	7,514	203,982,942	100.0	X X X	X X X	203,982,943	
9.2 Class 2	(d)							X X X	X X X		
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d)							X X X	X X X		
9.5 Class 5	(d)							X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 Totals	142,021,502	30,731,808	30,815,049	407,069	7,514	(b) 203,982,942	100.0	X X X	X X X	203,982,943	
9.8 Line 9.7 as a % of Column 6	69.6	15.1	15.1	0.2		100.0	X X X	X X X	X X X	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	103,756,890	37,295,894	29,410,661	95,511	340	X X X	X X X	170,559,296	100.0	169,059,223	1,500,073
10.2 Class 2						X X X	X X X				
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 Totals	103,756,890	37,295,894	29,410,661	95,511	340	X X X	X X X	(b) 170,559,296	100.0	169,059,223	1,500,073
10.8 Line 10.7 as a % of Column 8	60.8	21.9	17.2	0.1		X X X	X X X	100.0	X X X	99.1	0.9
11. Total Publicly Traded Bonds											
11.1 Class 1	142,021,502	30,731,809	30,815,050	407,069	7,514	203,982,944	100.0	169,059,223	99.1	203,982,943	X X X
11.2 Class 2											X X X
11.3 Class 3											X X X
11.4 Class 4											X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 Totals	142,021,502	30,731,809	30,815,050	407,069	7,514	203,982,944	100.0	169,059,223	99.1	203,982,943	X X X
11.8 Line 11.7 as a % of Column 6	69.6	15.1	15.1	0.2		100.0	X X X	X X X	X X X	100.0	X X X
11.9 Line 11.7 as a % of Line 10.7, Column 6, Section 10	69.6	15.1	15.1	0.2		100.0	X X X	X X X	X X X	100.0	X X X
12. Total Privately Placed Bonds											
12.1 Class 1								1,500,073	0.9	X X X	
12.2 Class 2										X X X	
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 Totals								1,500,073	0.9	X X X	
12.8 Line 12.7 as a % of Column 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 10.7, Column 6, Section 10							X X X	X X X	X X X	X X X	

(a) Includes \$freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$current year, \$prior year of bonds with Z designations and \$current year, \$prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$current year, \$prior year of bonds with 5* designations and \$current year, \$prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 51,092,286 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31 , At Book /Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	81,037,410	11,291,201	17,161,425			109,490,036	53.7	83,882,102	49.9	109,490,036	
1.2 Residential Mortgage-Backed Securities	416,543	677,194	146,526	21,103	248	1,261,614	0.6	1,403,836	0.8	1,261,613	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	81,453,953	11,968,395	17,307,951	21,103	248	110,751,650	54.3	85,285,938	50.7	110,751,649	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc. , Non-Guaranteed											
5.1 Issuer Obligations											
5.2 Residential Mortgage-Backed Securities	5,082,032	8,752,944	2,178,006	385,966	7,266	16,406,214	8.0	16,745,872	10.0	16,406,214	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	5,082,032	8,752,944	2,178,006	385,966	7,266	16,406,214	8.0	16,745,872	10.0	16,406,214	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	54,807,250	8,688,101	11,329,092			74,824,443	36.7	67,152,288	39.9	74,824,443	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities								1,375,198	0.8		
6.4 Other Loan-Backed and Structured Securities	678,268	1,322,369				2,000,637	1.0			2,000,637	
6.5 Totals	55,485,518	10,010,470	11,329,092			76,825,080	37.7	68,527,486	40.7	76,825,080	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31 , At Book /Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	135,844,660	19,979,302	28,490,517			184,314,479	90.4	X X X	X X X	184,314,479	
9.2 Residential Mortgage-Backed Securities	5,498,575	9,430,138	2,324,532	407,069	7,514	17,667,828	8.7	X X X	X X X	17,667,827	
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities	678,268	1,322,369				2,000,637	1.0	X X X	X X X	2,000,637	
9.5 Totals	142,021,503	30,731,809	30,815,049	407,069	7,514	203,982,944	100.0	X X X	X X X	203,982,943	
9.6 Line 9.5 as a % of Column 6	69.6	15.1	15.1	0.2		100.0	X X X	X X X	X X X	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	96,145,407	26,932,987	27,955,997			X X X	X X X	151,034,391	88.4	149,534,317	1,500,073
10.2 Residential Mortgage-Backed Securities	7,323,271	9,470,865	1,259,720	95,511	340	X X X	X X X	18,149,707	10.8	18,149,708	
10.3 Commercial Mortgage-Backed Securities	288,212	892,042	194,944			X X X	X X X	1,375,198	0.8	1,375,198	
10.4 Other Loan-Backed and Structured Securities						X X X	X X X				
10.5 Totals	103,756,890	37,295,894	29,410,661	95,511	340	X X X	X X X	170,559,296	100.0	169,059,223	1,500,073
10.6 Line 10.5 as a % of Column 8	60.8	21.9	17.2	0.1		X X X	X X X	100.0	X X X	99.1	0.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	135,844,660	19,979,302	28,490,518			184,314,480	90.4	149,534,317	87.5	184,314,479	X X X
11.2 Residential Mortgage-Backed Securities	5,498,575	9,430,138	2,324,532	407,069	7,514	17,667,828	8.7	18,149,708	10.8	17,667,827	X X X
11.3 Commercial Mortgage-Backed Securities								1,375,198	0.8		X X X
11.4 Other Loan-Backed and Structured Securities	678,268	1,322,369				2,000,637	1.0			2,000,637	X X X
11.5 Totals	142,021,503	30,731,809	30,815,050	407,069	7,514	203,982,945	100.0	169,059,223	99.1	203,982,943	X X X
11.6 Line 11.5 as a % of Column 6	69.6	15.1	15.1	0.2		100.0	X X X	X X X	X X X	100.0	X X X
11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9	69.6	15.1	15.1	0.2		100.0	X X X	X X X	X X X	100.0	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations								1,500,073	0.9	X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals								1,500,073	0.9	X X X	
12.6 Line 12.5 as a % of Column 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Column 6, Section 9							X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	34,297,509	34,297,509			
2. Cost of short-term investments acquired	128,462,667	128,462,667			
3. Accrual of discount	1,759	1,759			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	110,333,013	110,333,013			
7. Deduct amortization of premium	144,471	144,471			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9)	52,284,451	52,284,451			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	52,284,451	52,284,451			

(a) Indicate the category of such assets, for example, joint ventures , transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/ (consideration received) on additions:		
2.1	Current year paid / (consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid / (consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/Adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 - Line 5 + Line 6 + Line 7 + Line 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)		
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus		
3.24	Section 1, Column 16, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized		
5.2	Used to adjust basis of hedged items		
6.	Book/Adjusted carrying value at end of current period (Lines 1 + Line 2 + Line 3.3 - Line 4.3 - Line 5.1 - Line 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

Page SI12

Schedule DB, Part C, Section 1
NONE

Page SI13

Schedule DB, Part C, Section 2
NONE

Page SI14

Schedule DB, Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value , December 31 of prior year	46,711,745	46,711,745	
2. Cost of cash equivalents acquired	558,708,925	558,708,925	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	548,893,700	548,893,700	
7. Deduct amortization of premium	3,359	3,359	
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	56,523,611	56,523,611	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	56,523,611	56,523,611	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment
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Page E01

Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02

Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03

Schedule A, Pt. 3, Real Estate Sold
NONE

Page E04

Schedule B, Pt. 1, Mortgage Loans Owned
NONE

Page E05

Schedule B, Pt. 2, Mortgage Loans Acquired
NONE

Page E06

Schedule B, Pt. 3, Mortgage Loans Disposed
NONE

Page E07

Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
NONE

Page E08

Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Page E09

Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

EO

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B. /A. C. V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U. S. Governments - Issuer Obligations																					
31331J-Q5-5	Federal Farm Credit Banks				1	933,566	101.395	937,903	925,000	931,032		(2,146)			1.150	0.913	AO	2,512	10,638	10/26/2010	10/06/2014
31331K-B3-3	Federal Farm Credit Banks				1	999,148	99.972	999,720	1,000,000	999,289		141			0.200	0.272	JD	17	500	10/20/2011	12/28/2012
31331K-JU-5	Federal Farm Credit Banks				1	750,000	100.000	750,000	750,000	750,000					0.200	0.203	MJSD	117	892	05/16/2011	06/04/2012
31331K-VB-3	Federal Farm Credit Banks				1	1,000,000	100.000	1,000,000	1,000,000	1,000,000					0.230	0.234	FMAN	288	588	08/17/2011	08/17/2012
313374-EM-8	Federal Home Loan Bank Bond				1	1,500,000	99.976	1,499,640	1,500,000	1,500,000					0.130	0.132	MJSD	54	989	06/16/2011	06/22/2012
313371-UC-8	Federal Home Loan Bank Bond 0.875%				1	269,409	100.861	272,323	270,000	269,601		192			0.875	0.952	JD	26	2,363	01/12/2011	12/27/2013
313370-H4-3	Federal Home Loan Bank Cons Bond				1	545,395	104.241	562,901	540,000	544,004		(1,000)			2.000	1.807	MN	1,740	10,800	08/02/2010	11/03/2015
3137EA-BA-6	Federal Home Loan Mortgage Corp				1	1,631,919	120.409	1,806,138	1,500,000	1,596,495		(14,361)			5.125	3.927	MN	9,396	76,875	06/17/2009	11/17/2017
3137EA-CA-5	Federal Home Loan Mortgage Corp				1	690,282	114.153	799,072	700,000	692,194		912			3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
31359M-4D-2	Federal National Mortgage Assoc.				1	1,018,750	118.095	1,180,951	1,000,000	1,018,750					5.000		FA	19,167	50,000	04/01/2008	02/13/2017
31359M-5H-2	Federal National Mortgage Assoc.				1	1,010,738	100.581	1,005,813	1,000,000	1,000,283		(2,632)			5.000	4.782	FA	18,750	50,000	09/21/2007	02/16/2012
31359M-UT-8	Federal National Mortgage Assoc.				1	1,573,866	108.205	1,623,080	1,500,000	1,536,343		(15,135)			4.125	3.043	AO	13,063	61,875	06/18/2009	04/15/2014
31359M-WJ-8	Federal National Mortgage Assoc.				1	323,625	111.114	333,342	300,000	312,915		(4,380)			4.625	3.025	AO	2,929	13,875	06/30/2009	10/15/2014
3136FP-HW-0	Federal National Mortgage Assoc.				1	46,494	102.883	46,297	45,000	46,476		(19)			1.700	0.673	MS	206		12/16/2011	03/24/2015
31398A-3X-8	Federal National Mortgage Assoc.				1	1,501,845	100.084	1,501,260	1,500,000	1,501,282		(563)			0.310	0.193	MJSD	245	2,370	09/08/2011	09/13/2012
31398A-DM-1	Federal National Mortgage Assoc.				1	3,930,223	120.823	4,530,848	3,750,000	3,865,730		(18,454)			5.375	4.788	JD	10,638	201,563	01/27/2009	06/12/2017
31398A-HZ-8	Federal National Mortgage Assoc.				1	2,061,552	103.973	2,079,460	2,000,000	2,011,835		(12,995)			4.750	4.097	MN	11,083	95,000	12/13/2007	11/19/2012
912828-CT-5	United States Treasury Note				1	1,599,313	110.196	1,763,136	1,600,000	1,599,669		93			4.250	4.302	FA	25,685	68,000	09/13/2007	08/15/2014
912828-FQ-8	United States Treasury Note				1	1,379,653	118.649	1,542,437	1,300,000	1,354,253		(8,721)			4.875	3.939	FA	23,938	59,109	05/31/2011	08/15/2016
912828-GH-7	United States Treasury Note				1	996,875	118.711	1,187,110	1,000,000	998,106		312			4.625	4.720	FA	17,469	46,250	10/15/2007	02/15/2017
912828-GW-4	United States Treasury Note				1	5,631,551	102.371	5,809,554	5,675,000	5,670,162		9,355			4.875	5.114	JD	139,088	138,328	07/05/2007	06/30/2012
912828-HV-5	United States Treasury Note				1	1,009,375	102.871	1,028,710	1,000,000	1,002,686		(2,113)			2.500	2.292	MS	6,352	25,000	10/07/2008	03/31/2013
912828-JR-2	United States Treasury Note				1	564,324	116.336	639,848	550,000	561,283		(1,447)			3.750	3.444	MN	2,663	20,625	11/30/2009	11/15/2018
912828-LY-4	United States Treasury Note				1	295,208	114.000	342,000	300,000	296,060		425			3.375	3.599	MN	1,307	10,125	12/16/2009	11/15/2019
912828-MJ-6	United States Treasury Note				1	1,508,672	100.079	1,501,185	1,500,000	1,500,707		(7,965)			0.875	0.296	JJ	5,493	6,563	01/31/2011	01/31/2012
912828-MP-2	United States Treasury Note				1	6,460,872	115.961	7,189,582	6,200,000	6,427,117		(24,021)			3.625	3.141	FA	84,892	221,125	05/31/2011	02/15/2020
912828-MU-1	United States Treasury Note				1	3,022,052	100.246	3,007,380	3,000,000	3,005,112		(16,940)			1.000	0.306	MS	7,623	28,250	03/31/2011	03/31/2012
912828-NE-6	United States Treasury Note				1	2,009,131	100.305	2,006,100	2,000,000	2,002,198		(5,310)			0.750	0.484	MN	1,311	15,000	11/30/2010	05/31/2012
912828-PV-6	United States Treasury Note				1	2,380,874	100.336	2,382,980	2,375,000	2,380,767		(120)			0.500	0.234	MN	1,038	1,875	11/30/2011	11/30/2012
912828-RC-6	United States Treasury Note				1	1,006,641	102.539	1,025,390	1,000,000	1,006,483		(157)			2.125	2.061	FA	8,026		09/28/2011	08/15/2021
912828-RF-9	United States Treasury Note				1	1,700,730	101.133	1,719,261	1,700,000	1,700,691		(40)			1.000	0.993	FA	5,745		09/28/2011	08/31/2016
912828-RG-7	United States Treasury Note				1	1,293,348	99.789	1,297,257	1,300,000	1,293,930		582			0.250	0.424	MS	964		09/28/2011	09/15/2014
912828-RQ-5	United States Treasury Note				1	699,590	100.063	700,438	700,000	699,602		12			0.375	0.395	MN	339		11/30/2011	11/15/2014
912828-RR-3	United States Treasury Note				1	699,207	101.110	707,770	700,000	699,208		1			2.000	2.023	MN	1,808		12/27/2011	11/15/2021
0199999	U. S. Governments - Issuer Obligations					52,044,227		54,778,885	51,180,000	51,774,261		(126,493)						430,826	1,244,826		
U. S. Governments - Residential Mortgage-Backed Securities																					
3620AA-TY-4	GNMA 30yr Pool #724267				1	1,261,944	111.347	1,351,092	1,213,408	1,261,613		(219)			5.000	3.287	MON	5,056	60,712	04/01/2010	09/15/2039
0299999	U. S. Governments - Residential Mortgage-Backed Securities					1,261,944		1,351,092	1,213,408	1,261,613		(219)						5,056	60,712		
0599999	Subtotal - U. S. Governments					53,306,172		56,129,977	52,393,408	53,035,874		(126,712)						435,882	1,305,538		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B. /A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847				1	1,593,476	108.566	1,658,453	1,527,599	1,593,829	(302)				5.000	3.193	MON	6,365	76,380	05/11/2010	09/01/2039
3128PL-A2-8	FHLMC PC Gold 15 Yr				1	262,153	106.108	275,837	259,960	261,983	(81)				4.500	4.155	MON	975	11,698	06/12/2009	06/01/2023
31416N-3J-9	FNMA 15yr Pool #AA5300				1	207,414	107.075	210,511	196,601	206,189	(847)				4.500	1.820	MON	737	8,847	03/18/2010	09/01/2020
31371L-6G-9	FNMA 30yr Pool #255671				1	725,724	109.191	793,528	726,734	725,724					5.500		MON	3,331	39,970	09/26/2008	04/01/2035
31402Q-WA-5	FNMA 30yr Pool #735141				1	859,331	109.254	959,233	877,988	859,500		85			5.500	6.418	MON	4,024	48,289	10/29/2008	01/01/2035
31408F-6B-0	FNMA 30yr Pool #850566				1	506,778	108.113	577,774	534,417	507,146		138			5.000	7.380	MON	2,227	26,721	10/30/2008	01/01/2036
31413V-UA-3	FNMA 30yr Pool #956977				1	751,314	110.941	832,085	750,025	751,276		(17)			6.000	5.925	MON	3,750	45,002	08/12/2008	12/01/2037
31416T-L5-6	FNMA 30yr Pool #AA9347				1	1,147,515	109.144	1,212,839	1,111,227	1,147,250	(172)				5.000	3.597	MON	4,630	55,561	04/01/2010	08/01/2039
3138AK-QW-2	FNMA Pass-Thru Lng 30 Year				1	1,461,816	106.498	1,496,477	1,405,170	1,466,256		4,440			4.500	2.774	MON	5,269	21,078	07/28/2011	07/01/2041
3138AB-YR-4	FNMA Pass-Thru Long 30 Year				1	953,122	106.498	981,471	921,587	953,190		67			4.500	3.124	MON	3,456	17,280	07/07/2011	04/01/2041
3138EG-HX-5	FNMA Pass-Thru Long 30 Year				1	978,317	105.721	1,024,365	968,930	981,280		2,964			4.000	3.602	MON	3,230	12,919	07/28/2011	04/01/2041
31403C-6L-0	FNMA Pass-Thru Long 30 Year				1	721,471	108.113	753,087	696,574	721,202	(167)				5.000	3.453	MON	2,902	34,829	11/03/2009	02/01/2036
31403D-PN-3	FNMA Pass-Thru Long 30 Year				1	353,045	110.316	391,284	354,694	353,054		1			6.000	6.196	MON	1,773	21,282	08/16/2007	08/01/2036
31403D-WU-9	FNMA Pass-Thru Long 30 Year				1	1,104,570	109.097	1,137,180	1,042,355	1,105,696	(346)				5.500	3.037	MON	4,777	57,330	01/28/2010	11/01/2036
31409W-LB-5	FNMA Pass-Thru Long 30 Year				1	697,719	109.097	785,874	720,343	698,025		90			5.500	6.865	MON	3,302	39,619	07/22/2008	04/01/2036
31411E-2C-0	FNMA Pass-Thru Long 30 Year				1	1,165,695	109.816	1,296,351	1,180,475	1,165,695					5.500		MON	5,411	64,926	10/31/2007	01/01/2037
31411E-YD-3	FNMA Pass-Thru Long 30 Year				1	1,228,850	109.816	1,367,304	1,245,086	1,228,850					5.500		MON	5,707	68,480	10/31/2007	01/01/2037
31412P-6K-2	FNMA Pass-Thru Long 30 Year				1	482,498	108.144	510,623	472,169	482,562	(93)				5.000	3.997	MON	1,967	23,608	07/23/2009	02/01/2035
31412W-N2-8	FNMA Pass-Thru Long 30 Year				1	1,197,509	111.691	1,342,545	1,202,017	1,197,508	(1)				6.000	6.158	MON	6,010	72,121	08/06/2007	06/01/2037
2699999 - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						16,398,318		17,606,822	16,193,948	16,406,214		5,760						69,844	745,939		
3199999 - Subtotal - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
						16,398,318		17,606,822	16,193,948	16,406,214		5,760						69,844	745,939		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
060505-DJ-0	Bank of America Corp				1FE	420,439	97.398	486,990	500,000	482,739		23,996			1.040		MJSD	301	4,042	10/23/2007	09/11/2012
06050B-AA-9	Bank of America Corp				1FE	1,020,390	101.309	1,013,090	1,000,000	1,002,752	(5,949)				3.125	2.528	JD	1,389	31,250	12/15/2008	06/15/2012
06406H-BM-0	Bank of New York Mellon				1FE	587,510	115.633	578,165	500,000	576,179	(9,060)				5.450	3.144	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	Bank of New York MTN				1FE	641,035	111.773	698,581	625,000	640,747	(727)				4.600	4.279	JJ	13,257	16,100	07/22/2011	01/15/2020
06406H-BL-2	Bank of New York MTN Bk Ent				1FE	59,981	107.885	64,731	60,000	60,013	(6)				4.300	4.335	MN	330	2,580	05/05/2009	05/15/2014
084664-BD-2	Berkshire Hathaway Finance Co				1FE	608,288	105.093	630,558	600,000	602,901	(2,031)				4.600	4.275	MN	3,527	27,600	01/13/2009	05/15/2013
172967-EH-0	Citigroup Inc				1FE	423,568	106.025	530,125	500,000	444,570		7,406			6.000		FA	11,333	30,000	10/31/2007	08/15/2017
19416G-DN-7	Colgate Palmolive Co Mtn Be Sr NT				1FE	399,436	107.669	430,676	400,000	399,729		68			3.150	3.195	FA	5,110	12,600	07/31/2009	08/05/2015
36962G-4Y-7	General Elec Cap Corp SR NT-A 4.62				1FE	603,161	104.963	629,778	600,000	603,052	(109)				4.625	4.608	JJ	13,413	11,563	07/22/2011	01/07/2021
36962G-3H-5	General Electric Cap Corp MTN				1FE	429,125	111.149	555,745	500,000	429,125					5.625		MS	8,281	28,125	10/31/2007	09/15/2017
36962G-3U-6	General Electric Cap Corp MTN				1FE	99,937	112.249	112,249	100,000	99,945		6			5.625	5.713	MN	938	5,625	10/14/2009	05/01/2018
38141G-ER-1	Goldman Sachs Group Inc				1FE	405,557	105.047	525,235	500,000	435,046		10,475			5.750		AO	7,188	28,750	10/16/2007	10/01/2016
38259P-AB-8	Google Inc				1FE	1,227,328	110.018	1,358,722	1,235,000	1,228,035		707			3.625	3.731	MN	5,223	22,384	07/22/2011	05/19/2021
478160-AU-8	Johnson & Johnson				1FE	982,550	121.377	1,213,770	1,000,000	982,550					5.150		JJ	23,747	51,500	06/18/2008	07/15/2018
481247-AE-4	JPMorgan Chase & Co				1FE	299,850	100.887	302,661	300,000	299,988		23			2.125	2.144	JD	159	6,375	12/18/2008	06/22/2012
(continues)																					

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B. /A. C. V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
48121C-YK-6	JPMorgan Chase Bank NA				1FE	458,294	107.233	536,165	500,000	458,294					6.000		AO	7,500	30,000	12/06/2007	10/01/2017
594918-AG-9	Microsoft Corp				1FE	1,307,893	103.913	1,350,869	1,300,000	1,308,408		166			1.625	1.454	MS	5,633	12,928	10/31/2011	09/25/2015
89837L-AA-3	Princeton University				1FE	497,655	118.036	590,180	500,000	498,177		203			4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
742718-DN-6	Procter & Gamble Co				1FE	479,155	118.758	570,038	480,000	479,482		57			4.700	4.773	FA	8,523	22,560	02/03/2009	02/15/2019
742718-DR-7	Procter & Gamble Co Note 1.375%				1FE	419,693	100.620	422,604	420,000	419,952		78			1.375	1.399	FA	2,406	5,775	02/01/2010	08/01/2012
742718-DS-5	Procter & Gamble Co Sr Nt 1.8%15				1FE	213,241	102.937	221,315	215,000	213,646		333			1.800	1.979	MN	495	3,838	11/15/2010	11/15/2015
85748K-AA-1	State Str Corp FDIC 2.15%12				1FE	1,025,940	100.631	1,006,310	1,000,000	1,005,707		(17,224)			2.150	0.420	AO	3,643	21,500	10/28/2010	04/30/2012
89233P-4R-4	Toyota Motor Credit Corp				1FE	723,992	103.930	753,493	725,000	724,449		457			2.800	2.840	JJ	9,586	10,150	01/05/2011	01/11/2016
91159H-GR-5	US Bancorp MTNs Bk Ent				1FE	603,120	106.674	640,044	600,000	601,637		(653)			4.200	4.118	MN	3,150	25,200	05/11/2009	05/15/2014
929903-DT-6	Wachovia Corp				1FE	375,234	113.453	567,265	500,000	375,234					5.750		JD	1,278	28,750	12/18/2007	06/15/2017
931142-CZ-4	Wal Mart Stores Inc Sr. Nt. 3.25%2				1FE	149,429	106.431	159,647	150,000	149,567		41			3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
931142-CU-5	Wal-Mart Stores Inc				1FE	999,080	109.189	1,091,890	1,000,000	999,888		10			3.625	3.659	JJ	17,420	36,250	06/30/2010	07/08/2020
949746-JE-2	Wells Fargo & Co				1FE	411,818	105.901	529,505	500,000	438,245		10,321			5.125		MS	7,545	25,625	07/12/2007	09/15/2016
949744-AC-0	Wells Fargo & Co. 2.125%12				1FE	513,660	100.851	504,255	500,000	503,826		(8,373)			2.125	0.442	JD	472	10,625	10/28/2010	06/15/2012
98385X-AP-1	XTO Energy Inc				1FE	685,854	121.207	727,242	600,000	671,698		(9,770)			5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
064149-A6-4	Bank Nova Scotia Halifax	I			1FE	359,539	104.820	377,352	360,000	359,768		69			3.400	3.451	JJ	5,406	12,240	01/19/2010	01/22/2015
064149-C8-8	Bank Nova Scotia Halifax Sr Nt 4.3	I			1FE	805,504	109.279	874,232	800,000	805,213		(291)			4.375	4.333	JJ	16,333	17,500	04/20/2011	01/13/2021
78008K-5V-1	Royal Bk of Cda Bd Cds	I			1FE	997,640	103.526	1,035,260	1,000,000	998,413		773			2.875	2.935	AO	5,750	14,375	04/12/2011	04/19/2016
89114Q-AE-8	Toronto Dominion Bank	I			1FE	870,135	101.272	886,130	875,000	870,705		570			2.375	2.499	AO	4,156		10/12/2011	10/19/2016
06739F-GP-0	Barclays Bank PLC	R			1FE	599,202	99.973	599,838	600,000	599,800		179			2.500	2.547	JJ	6,583	15,000	11/18/2009	01/23/2013
05565Q-BF-4	BP Capital Markets Plc	R			1FE	299,805	107.082	321,246	300,000	299,952		13			5.250	5.324	MN	2,363	15,750	11/04/2008	11/07/2013
22546Q-AA-5	Credit Suisse New York	R			1FE	275,787	105.052	288,893	275,000	275,494		(202)			5.500	5.487	MN	2,521	15,125	04/28/2009	05/01/2014
2515A0-T4-5	Deutsche Bank AG	R			1FE	499,510	99.883	499,415	500,000	499,896		97			2.375	2.410	JJ	5,608	11,875	01/05/2010	01/11/2013
822582-AM-4	Shell International Finance B	R			1FE	1,175,824	117.080	1,346,420	1,150,000	1,175,563		(1,032)			4.375	4.106	MS	13,417	41,563	07/25/2011	03/25/2020
961214-BK-8	Westpac Banking Corp	R			1FE	713,161	106.177	743,239	700,000	711,775		(1,269)			4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999	- Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					23,668,318		25,773,923	23,970,000	23,732,157		(648)						242,056	779,122		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E-CX-1	Citibank Credit Card Issuance				1FE	759,336	114.383	800,681	700,000	733,574		(15,941)			5.100	3.796	MN	4,066	35,700	04/07/2010	11/20/2017
34529G-AG-0	Ford Cr Auto Trust 2009-D				1FE	943,751	101.434	933,193	920,000	939,876		(3,875)			2.980	1.036	MON	1,218	4,569	10/14/2011	08/15/2014
43812B-AG-8	Honda Auto Receivables Owner				1FE	327,138	100.143	327,648	327,180	327,188		(8)			1.250	1.252	MON	114	4,090	02/18/2010	11/21/2013
3599999	- Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					2,030,225		2,061,521	1,947,180	2,000,637		(19,824)						5,398	44,359		
3899999	- Subtotal - Industrial and Miscellaneous (Unaffiliated)					25,698,543		27,835,444	25,917,180	25,732,794		(20,472)						247,454	823,481		
7799999	- Total Bonds - Subtotal - Issuer Obligations					75,712,545		80,552,808	75,150,000	75,506,418		(127,141)						672,882	2,023,948		
7899999	- Total Bonds - Subtotal - Residential Mortgage-Backed Securities					17,660,262		18,957,914	17,407,356	17,667,827		5,541						74,900	806,651		
8099999	- Total Bonds - Subtotal - Other Loan-Backed and Structured Securities					2,030,225		2,061,521	1,947,180	2,000,637		(19,824)						5,398	44,359		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B. /A. C. V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
8399999 - Subtotal - Total Bonds						95,403,032		101,572,243		94,504,536		95,174,882	(141,425)					753,180	2,874,958		

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Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A. C.V. (13 - 14)	Total Foreign Exchange Change in B./A. C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
002824-10-0	Abbott Laboratories			1,460,000	82,096	56,230	82,096	80,166				1,930		1,930		L	12/28/2011
00508X-20-3	Actuant Corp Class A New			12,047,000	273,346	22,690	273,346	261,596				11,751		11,751		L	10/26/2011
007974-10-8	Advent Software Inc			10,626,000	258,849	24,360	258,849	221,552				3,018	51,898	(48,880)		L	08/09/2010
015271-10-9	Alexandria Real Estate Equities			3,473,000	239,533	68,970	239,533	168,712	1,702	6,321		(14,899)		(14,899)		L	11/04/2010
041356-20-5	Alington Asset Inv't Corp			6,171,000	131,627	21,330	131,627	131,627	5,400	15,428			38,055	(38,055)		L	03/08/2011
020002-10-1	Allstate Corp			9,480,000	259,847	27,410	259,847	224,581	1,991	5,903		8,004	40,956	(32,952)		L	09/16/2011
02208R-10-6	Altra Holdings Inc			8,558,000	161,147	18,830	161,147	152,906				8,241		8,241		L	12/14/2011
024835-10-0	American Campus Communities I			6,081,000	255,159	41,960	255,159	181,189		8,209		62,026		62,026		L	08/31/2010
025816-10-9	American Express Co			1,720,000	81,132	47,170	81,132	74,439		1,091		5,997		5,997		L	12/28/2011
025932-10-4	American Finl Group Inc Ohio			10,472,000	386,312	36,890	386,312	325,365		3,534		60,947	36,808	24,139		L	04/27/2011
03073E-10-5	AmerisourceBergen Corp			1,993,000	74,120	37,190	74,120	66,817		737		1,322		1,322		L	12/28/2011
031100-10-0	AMETEK Inc			5,750,000	242,075	42,100	242,075	115,805		1,380		16,388		16,388		L	11/07/2008
03232P-40-5	AmSurg Corp			13,091,000	340,890	26,040	340,890	260,530				41,089		41,089		L	04/20/2011
037411-10-5	Apache Corp			5,223,000	473,099	90,580	473,099	426,324		1,849		(30,701)	40,401	(71,101)		L	12/20/2011
037833-10-0	Apple Inc			849,000	343,845	405,000	343,845	107,622				69,374		69,374		L	03/21/2011
03820C-10-5	Applied Ind'l Technologies			10,533,000	370,446	35,170	370,446	286,076		4,003		84,369	80,661	3,708		L	07/08/2011
038336-10-3	AptarGroup Inc			3,000,000	156,510	52,170	156,510	93,420		2,400		13,800		13,800		L	07/11/2008
043176-10-6	Aruba Networks Inc			8,302,000	153,753	18,520	153,753	153,753					48,537	(48,537)		L	10/25/2011
00206R-10-2	AT&T Inc			9,586,000	289,881	30,240	289,881	246,857		15,902		8,070		8,070		L	09/16/2011
05615F-10-2	Babcock & Wilcox Co			11,759,000	283,862	24,140	283,862	229,888				46,068	72,233	(26,165)		L	09/16/2011
073302-10-1	BE Aerospace Inc			4,084,000	158,092	38,710	158,092	58,646				6,861		6,861		L	06/12/2009
095180-10-5	Blount International Inc			15,744,000	228,603	14,520	228,603	210,340				18,263	58,756	(40,493)		L	07/08/2011
09643P-20-7	Blyth Inc			2,744,000	155,859	56,800	155,859	149,659		5,118		6,200		6,200		L	10/05/2011
099724-10-6	Borgwarner Inc Com			1,210,000	77,125	63,740	77,125	73,449				(2,071)	7,401	(9,472)		L	12/28/2011
111621-30-6	Brocade Communications System			74,614,000	387,247	5,190	387,247	322,082				65,164	82,219	(17,055)		L	10/25/2011
14170T-10-1	Carefusion Corp			9,068,000	230,418	25,410	230,418	217,179				13,239	50,315	(37,075)		L	05/16/2011
14754D-10-0	Cash Amer Intl Inc Com			2,795,000	130,331	46,630	130,331	103,030		391		27,112		27,112		L	06/14/2010
149568-10-7	Cavco Inds Inc			6,742,000	270,085	40,060	270,085	267,647				2,437		2,437		L	10/25/2011
150870-10-3	Celanese Corp Cl A			2,152,000	95,269	44,270	95,269	72,835		286		5,618	527	5,090		L	12/28/2011
15670R-10-7	Cepheid			5,753,000	197,961	34,410	197,961	179,511				18,450		18,450		L	05/16/2011
125269-10-0	CF Industries Holdings Inc			790,000	114,534	144,980	114,534	114,534					10,514	(10,514)		L	12/28/2011
166764-10-0	Chevron Corp			4,939,000	525,510	106,400	525,510	351,604		15,214		73,929		73,929		L	09/16/2011
168615-10-2	Chico Fas Inc			17,740,000	197,624	11,140	197,624	197,624		1,774			90,747	(90,747)		L	07/22/2011
169656-10-5	Chipotle Mexican Grill Inc			268,000	90,514	337,740	90,514	51,472				24,162		24,162		L	10/18/2011
171232-10-1	Chubb Corp			5,279,000	365,412	69,220	365,412	279,073	2,059	7,664		50,107		50,107		L	09/16/2011
171340-10-2	Church & Dwight Inc			3,020,000	138,195	45,760	138,195	78,867		2,054		33,975		33,975		L	10/07/2008
172908-10-5	Cintas Corp			8,495,000	295,711	34,810	295,711	239,049		4,587		56,662	48,094	8,567		L	07/08/2011
17275R-10-2	Cisco Systems Inc			33,119,000	598,792	18,080	598,792	513,345		4,988		85,447	71,273	14,174		L	08/22/2011
12561W-10-5	Cleco Corp			6,371,000	242,735	38,100	242,735	178,982		7,151		46,763		46,763		L	08/31/2010
125896-10-0	CMS Energy Corp			12,300,000	271,584	22,080	271,584	186,186		10,332		42,804		42,804		L	12/10/2009
12621E-10-3	Cno Finl Group Inc			35,824,000	226,049	6,310	226,049	193,808				32,242	39,227	(6,986)		L	02/09/2011
19122T-10-9	Coca Cola Enterprise Inc New			4,880,000	125,806	25,780	125,806	125,806					1,471	(1,471)		L	12/28/2011
191216-10-0	Coca-Cola Co			3,557,000	248,883	69,970	248,883	206,897		5,037		11,922		11,922		L	12/28/2011
19259P-30-0	Coinstar Inc			5,463,000	249,331	45,640	249,331	249,331					7,151	(7,151)		L	11/02/2011
200525-10-3	Commerce Bancshares Inc			6,206,000	236,573	38,120	236,573	205,389		2,719		31,184	51,356	(20,172)		L	07/08/2011
203607-10-6	Community Bank System Inc			8,016,000	222,845	27,800	222,845	116,713	2,084	8,644		241		241		L	10/24/2008
(continues)																	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 5 , the total \$ value (included in Column 8) of all such issues \$ 929,632 .

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A. C.V. (13 - 14)	Total Foreign Exchange Change in B./A. C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
20453E-10-9	Complete Production Services			5,337.000	179,110	33.560	179,110	100,602				61,281	39,879	21,401		L	11/04/2010
205306-10-3	Computer Programs & Systems			4,513.000	230,659	51.110	230,659	230,659		5,197			22,528	(22,528)		L	03/16/2011
20825C-10-4	ConocoPhillips			1,840.000	134,081	72.870	134,081	124,502				9,579		9,579		L	12/28/2011
210313-10-2	Constant Contact Inc			6,798.000	157,782	23.210	157,782	135,662				22,120		22,120		L	10/25/2011
21075N-20-4	Contango Oil & Gas Company			4,309.000	250,698	58.180	250,698	235,745				14,952	50,802	(35,850)		U	07/22/2011
225310-10-1	Credit Acceptance Corp			2,911.000	239,517	82.280	239,517	116,651				56,794		56,794		L	02/11/2010
228368-10-6	Crown Holdings Inc			3,050.000	102,419	33.580	102,419	93,475				8,944	19,175	(10,230)		L	12/28/2011
231021-10-6	Cummins Inc			1,040.000	91,541	88.020	91,541	72,350		1,285		(20,416)		(20,416)		L	10/18/2011
126650-10-0	CVS Caremark Corp			10,918.000	445,236	40.780	445,236	360,083		4,803		63,884		63,884		L	09/16/2011
235851-10-2	Danaher Corp Del Com			3,020.000	142,061	47.040	142,061	126,659	76	76		15,402	8,732	6,670		L	09/16/2011
242370-10-4	Dean Foods Co New			13,572.000	152,006	11.200	152,006	128,804				23,203		23,203		L	11/02/2011
247131-10-5	Delphi Financial Group Inc			8,004.000	354,577	44.300	354,577	172,246		2,881		182,331	70,298	112,033		L	03/08/2011
254067-10-1	Dillards Inc Cl A			4,203.000	188,631	44.880	188,631	145,896	210	786		29,169		29,169		L	12/06/2010
254709-10-8	Discover Financial Services			3,295.000	79,080	24.000	79,080	48,743	330	659		18,024		18,024		L	10/29/2010
256746-10-8	Dollar Tree Inc			940.000	78,123	83.110	78,123	70,783				7,340		7,340		L	12/28/2011
260003-10-8	Dover Corp			1,840.000	106,812	58.050	106,812	86,077		1,994		11,721	13,720	(1,999)		L	12/28/2011
23334L-10-2	DSW Inc			3,359.000	148,501	44.210	148,501	148,501		7,865			16,862	(16,862)		U	06/01/2011
278058-10-2	Eaton Corp			2,470.000	107,519	43.530	107,519	88,094				130	16,916	(16,786)		L	12/28/2011
278642-10-3	Ebay Inc			2,770.000	84,014	30.330	84,014	81,795				2,220	10,061	(7,842)		L	12/28/2011
281020-10-7	Edison Intl Com			3,655.000	151,317	41.400	151,317	133,585	1,188	2,197		17,732		17,732		L	09/26/2011
28140M-10-3	Education Management Corp			8,231.000	230,386	27.990	230,386	122,148				108,238	39,143	69,094		L	03/08/2011
268648-10-2	EMC Corp			4,723.000	101,733	21.540	101,733	92,868				(10,485)		(10,485)		L	12/28/2011
29266R-10-8	Energizer Holdings Inc			3,472.000	269,011	77.480	269,011	226,208				20,511		20,511		L	07/06/2011
26884L-10-9	EQT Corp			2,210.000	121,086	54.790	121,086	121,070		816		15	3,290	(3,274)		L	12/28/2011
29444U-50-2	Equinix Inc			3,518.000	356,725	101.400	356,725	319,195				37,530		37,530		L	10/05/2011
29472R-10-8	Equity Lifestyle Ppty Inc			1,931.000	128,778	66.690	128,778	95,568	724	2,752		20,778		20,778		L	12/10/2009
518439-10-4	Estee Lauder Companies Cl A			1,230.000	138,154	112.320	138,154	108,403		1,281		29,750	9,646	20,104		L	12/28/2011
30161N-10-1	Exelon Corp			8,953.000	388,292	43.370	388,292	355,400		17,566		12,410		12,410		L	09/16/2011
30231G-10-2	Exxon Mobil Corp			3,995.000	338,616	84.760	338,616	238,406		6,647		46,073		46,073		L	10/03/2011
302301-10-6	EZCORP Inc Cl A			9,256.000	244,081	26.370	244,081	99,780				(7,035)		(7,035)		L	07/23/2008
31787A-50-7	Finisar Corp			16,423.000	275,003	16.745	275,003	275,003					74,943	(74,943)		L	11/02/2011
319383-10-5	First Busey Corp			31,113.000	155,565	5.000	155,565	135,342		2,489		20,223	28,695	(8,472)		L	04/28/2011
31942D-10-7	First Cash Finl Svcs Inc			3,974.000	139,448	35.090	139,448	117,356				16,293		16,293		L	11/04/2010
349882-10-0	Fossil Inc			940.000	74,598	79.360	74,598	74,598					5,937	(5,937)		L	12/28/2011
368736-10-4	Generac Hldgs Inc			3,735.000	104,692	28.030	104,692	104,692					977	(977)		L	12/16/2011
370334-10-4	General Mills Inc			5,370.000	217,002	40.410	217,002	191,899		5,772		24,764		24,764		L	09/16/2011
37940X-10-2	Global Pmts Inc			5,589.000	264,807	47.380	264,807	225,740		224		39,067	63,052	(23,985)		L	05/23/2011
38259P-50-8	Google Inc			456.000	294,530	645.900	294,530	235,977				35,532		35,532		L	12/28/2011
39153L-10-6	Greatbatch Inc			13,017.000	287,676	22.100	287,676	260,470				27,206	69,280	(42,075)		L	04/20/2011
397624-10-7	Greif Inc Cl A			4,165.000	189,716	45.550	189,716	178,637	1,749	5,448		(55,328)	12,409	(67,736)		L	04/27/2011
398905-10-9	Group 1 Automotive Inc			2,827.000	146,439	51.800	146,439	66,519		1,357		28,383		28,383		L	03/18/2010
40637H-10-9	Halozyme Therapeutics Inc			16,497.000	156,886	9.510	156,886	154,310				2,577		2,577		L	12/16/2011
413086-10-9	Harman Intl Inds Inc			4,002.000	152,236	38.040	152,236	147,242				4,994		4,994		L	12/13/2011
421933-10-2	Health Management Association			44,926.000	331,105	7.370	331,105	331,105					136,232	(136,232)		L	10/25/2011
422806-10-9	HEICO Corp			5,217.000	305,090	58.480	305,090	212,979		563		92,111		92,111		L	11/04/2010
427866-10-8	Hershey Company			2,350.000	145,183	61.780	145,183	114,709		2,960		30,474		30,474		L	12/28/2011
428236-10-3	Hewlett Packard Co			8,355.000	215,225	25.760	215,225	195,833	1,003			19,392	10,738	8,654		L	10/19/2011
40418F-10-8	HFF Inc			9,236.000	95,408	10.330	95,408	95,408					1,222	(1,222)		L	10/26/2011
(continues)																	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A. C.V. (13 - 14)	Total Foreign Exchange Change in B./A. C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
436106-10-8	HollyFrontier Corp			5,545,000	129,753	23,400	129,753	129,753	324	3,457			35,058	(35,058)		L	12/12/2011
437076-10-2	Home Depot Inc			2,500,000	105,100	42,040	105,100	101,519				3,581		3,581		L	12/28/2011
44919P-50-8	IAC/InterActiveCorp			6,975,000	297,135	42,600	297,135	189,003		837		78,562		78,562		L	07/08/2011
451055-10-7	Iconix Brand Group			5,693,000	92,739	16,290	92,739	89,949				2,790	39,999	(37,209)		L	06/03/2011
451734-10-7	IHS Inc CI A			3,100,000	267,096	86,160	267,096	116,002				17,887		17,887		L	07/11/2008
452308-10-9	Illinois Tool Wks Inc			5,295,000	247,329	46,710	247,329	226,941	1,739	5,310		(19,099)	7,702	(26,801)		L	12/20/2011
45666Q-10-2	Informatica Corp			2,380,000	87,893	36,930	87,893	87,893				(18,680)	949	(19,629)		L	12/28/2011
458140-10-0	Intel Corp			4,556,000	110,483	24,250	110,483	87,839		2,669		13,672		13,672		L	12/28/2011
459200-10-1	International Business Machines			1,509,000	277,475	183,880	277,475	164,790		4,354		55,485		55,485		L	03/28/2011
46146P-10-2	Investors Bancorp Inc			9,918,000	133,695	13,480	133,695	125,264				8,430	15,943	(7,512)		L	04/20/2011
462044-10-8	ION Geophysical Corp			32,049,000	196,460	6,130	196,460	196,460					38,218	(38,218)		U	11/02/2011
464287-65-5	iShares Russell 2000 Index			2,669,000	196,839	73,750	196,839	171,617		1,626		25,222	18,118	7,104		L	09/16/2011
464287-49-9	iShares Russell Midcap Index			3,710,000	365,138	98,420	365,138	298,395		5,782		(12,354)		(12,354)		L	06/15/2010
466313-10-3	Jabil Circuit Inc			18,576,000	365,204	19,660	365,204	316,683		3,511		(16,962)		(16,962)		L	11/08/2011
46612K-10-8	JDA Software Group Inc			6,405,000	207,458	32,390	207,458	150,133				57,325	41,773	15,551		L	06/15/2011
481165-10-8	Joy Global Inc Com			1,210,000	90,714	74,970	90,714	75,892		775		10,289	25,258	(14,969)		L	12/28/2011
46625H-10-0	JPMorgan Chase & Co			9,560,000	317,870	33,250	317,870	287,947		7,389		(57,473)	28,159	(85,632)		L	09/16/2011
485170-30-2	Kansas City Southern			2,417,000	164,380	68,010	164,380	153,300				11,080		11,080		L	12/16/2011
48562P-10-3	Kapstone Paper & Packaging CRP			11,382,000	179,153	15,740	179,153	179,153					20,772	(20,772)		L	11/09/2011
492914-10-6	Key Energy Services Inc			22,553,000	348,895	15,470	348,895	214,028				134,867	200,142	(65,275)		L	08/03/2011
532716-10-7	Limited Brands Inc			2,570,000	103,700	40,350	103,700	78,448		9,378		25,252		25,252		L	12/28/2011
534187-10-9	Lincoln Natl Corp Ind Com			10,880,000	211,290	19,420	211,290	170,054		1,969		19,680	118,622	(98,942)		L	09/16/2011
548661-10-7	Lowe's Cos Inc			13,571,000	344,432	25,380	344,432	262,463		6,118		52,305	38,879	13,426		L	09/16/2011
502175-10-2	Ltc Pptys Inc			14,118,000	435,681	30,860	435,681	357,468		15,812		78,214	55,131	23,083		L	04/19/2011
55608B-10-5	Macquarie Infrastructure Co L			8,486,000	237,184	27,950	237,184	190,426		5,092		46,758	4,093	42,665		L	03/16/2011
55616P-10-4	Macys Inc			4,180,000	134,512	32,180	134,512	110,381	413	697		24,132	9,171	14,961		L	12/28/2011
576323-10-9	MasTec Inc			7,151,000	124,213	17,370	124,213	104,333				19,880		19,880		L	12/06/2010
57636Q-10-4	MasterCard Inc CI A			685,000	255,382	372,820	255,382	146,407			401	96,536		96,536		L	09/16/2011
580135-10-1	McDonald's Corp			1,875,000	188,119	100,330	188,119	145,453		3,191				35,119		L	12/28/2011
552690-10-9	MDU Resources Group			14,441,000	309,904	21,460	309,904	277,123	2,419	4,693		32,781	58,096	(25,315)		L	05/16/2011
583334-10-7	MeadWestvaco Corp			6,593,000	197,460	29,950	197,460	161,924		4,170		35,536	52,755	(17,218)		L	05/23/2011
58933Y-10-5	Merck & Co Inc New			17,280,000	651,456	37,700	651,456	565,056	7,258	21,074		43,257	1,698	41,558		L	09/16/2011
590672-10-1	Mesabi Tr			4,008,000	100,601	25,100	100,601	100,601		4,489			13,813	(13,813)		L	10/25/2011
594918-10-4	Microsoft Corp			25,898,000	672,312	25,960	672,312	644,871		13,615		(36,698)		(36,698)		L	12/28/2011
553530-10-6	MSC Indl Direct			2,872,000	205,492	71,550	205,492	162,153		1,350		43,338	39,985	3,353		L	05/16/2011
628464-10-9	Myers Inds Inc			11,961,000	147,599	12,340	147,599	147,599					8,373	(8,373)		L	12/16/2011
637071-10-1	National Oilwell Varco Inc			1,530,000	104,025	67,990	104,025	78,947		628		132	389	(258)		L	12/28/2011
65339F-10-1	Nextera Energy Inc Com			3,757,000	228,726	60,880	228,726	190,366		7,978		32,462		32,462		L	09/16/2011
65473P-10-5	NiSource Inc			8,674,000	206,528	23,810	206,528	168,163		3,990		38,365		38,365		L	06/15/2011
655844-10-8	Norfolk Southern Corp			1,830,000	133,334	72,860	133,334	129,101				4,233		4,233		L	12/28/2011
665859-10-4	Northern Trust Corp			6,473,000	256,719	39,660	256,719	226,426	1,812	5,976		5,414	86,034	(80,619)		L	09/26/2011
629377-50-8	NRG Energy Inc			4,515,000	81,812	18,120	81,812	81,812					7,132	(7,132)		L	09/16/2011
67103H-10-7	O'Reilly Automotive Inc			1,580,000	126,321	79,950	126,321	85,128				28,874		28,874		L	12/28/2011
675232-10-2	Oceaneering International Inc			6,000,000	276,780	46,130	276,780	87,420		2,700		55,890		55,890		L	07/11/2008
675746-30-9	Ocwen Finl Corp			21,206,000	307,063	14,480	307,063	280,131				26,932	8,253	18,678		L	07/22/2011
679580-10-0	Old Dominion Fght Lines			9,197,000	372,754	40,530	372,754	266,437				106,317	68,070	38,248		L	05/23/2011
681904-10-8	Omnicare Inc			7,639,000	263,164	34,450	263,164	194,260		917		68,904	45,305	23,599		L	05/16/2011
682128-10-3	Omnivision Technologies Inc			9,428,000	115,352	12,235	115,352	115,352					183,218	(183,218)		L	04/20/2011
(continues)																	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A. C.V. (13 - 14)	Total Foreign Exchange Change in B./A. C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
68389X-10-5	Oracle Corp			2,882,000	73,923	25,650	73,923	71,802		445		(13,150)		(13,150)		L	12/28/2011
688239-20-1	Oshkosh Corporation			12,020,000	256,988	21,380	256,988	189,195				67,793	176,498	(108,705)		L	09/26/2011
69840W-10-8	Panera Bread Co Cl A			1,994,000	282,051	141,450	282,051	99,421				80,239		80,239		L	09/26/2008
698813-10-2	Papa John's International Inc			10,293,000	387,840	37,680	387,840	306,704				81,136		81,136		L	04/27/2011
700666-10-0	Park Ohio Hldgs Corp			10,652,000	190,032	17,840	190,032	190,032					10,143	(10,143)		L	12/14/2011
709631-10-5	Pentair Inc			12,100,000	402,809	33,290	402,809	387,321		2,420		15,488	40,926	(25,438)		L	08/03/2011
713448-10-8	PepsiCo Inc			2,330,000	154,596	66,350	154,596	142,687		641		11,909	1,136	10,773		L	10/04/2011
714290-10-3	Perrigo Company			781,000	75,991	97,300	75,991	46,739		226		26,531		26,531		L	05/18/2010
73172K-10-4	Polycom Inc			4,270,000	69,601	16,300	69,601	69,601					69,060	(69,060)		L	07/08/2011
74112D-10-1	Prestige Brands Holdings Inc			10,522,000	118,583	11,270	118,583	54,504				(7,155)		(7,155)		L	07/23/2008
741511-10-9	Pricesmart Inc			2,910,000	202,507	69,590	202,507	106,622		1,746		95,885	8,974	86,910		L	01/11/2011
742718-10-9	Procter & Gamble Co			7,905,000	527,343	66,710	527,343	472,630		14,931		20,484		20,484		L	09/16/2011
743606-10-5	Prosperity Bancshares Inc			4,100,000	165,435	40,350	165,435	133,988	800	2,153		12,874	8,487	4,387		L	12/10/2009
74460D-10-9	Public Storage Com			660,000	88,744	134,460	88,744	66,421		2,225		20,457		20,457		L	10/18/2011
693656-10-0	PVH Corp			1,330,000	93,752	70,490	93,752	77,692		135		16,060	14,911	1,149		L	12/28/2011
747525-10-3	Qualcomm Inc			3,790,000	207,313	54,700	207,313	184,721		2,735		19,748	8,719	11,029		L	12/28/2011
748356-10-2	Questar Corp			13,592,000	269,937	19,860	269,937	267,779		2,209		2,158		2,158		L	11/08/2011
750086-10-0	Rackspace Hosting Inc			5,105,000	219,566	43,010	219,566	173,526				46,040		46,040		L	01/11/2011
756109-10-4	Realty Income Corp			8,323,000	290,972	34,960	290,972	268,334		10,204		22,639	25,353	(2,714)		L	04/27/2011
756577-10-2	Red Hat Inc			2,710,000	111,896	41,290	111,896	111,896					9,199	(9,199)		L	12/28/2011
768573-10-7	Riverbed Technology Inc			6,735,000	158,273	23,500	158,273	134,431				23,842	138,921	(115,079)		L	07/08/2011
770196-10-3	Robbins & Myers Inc			3,099,000	150,456	48,550	150,456	133,320				17,137		17,137		L	10/25/2011
774415-10-3	Rockwood Holdings Inc			5,824,000	229,291	39,370	229,291	159,901				1,456		1,456		L	04/20/2010
776696-10-6	Roper Industries Inc			1,290,000	112,062	86,870	112,062	54,761		568		13,468		13,468		L	07/11/2008
74972L-10-2	RSC Holdings Inc			28,338,000	524,253	18,500	524,253	269,288				254,965		254,965		L	11/02/2011
785688-10-2	Sabine Royalty Trust			2,137,000	134,738	63,050	134,738	134,716		5,139		21	2,777	(2,756)		L	05/23/2011
790849-10-3	Saint Jude Medical Inc			7,470,000	256,221	34,300	256,221	256,221	1,199	757			38,018	(38,018)		L	12/20/2011
79546E-10-4	Sally Beauty Hldgs Inc			13,912,000	293,961	21,130	293,961	175,361				91,819		91,819		L	11/04/2010
81725T-10-0	Sensient Technologies Corp			7,194,000	272,653	37,900	272,653	225,074		6,043				8,417		L	10/06/2010
826552-10-1	Sigma Aldrich Corp			1,165,000	72,766	62,460	72,766	67,634		409		5,132		5,132		L	09/16/2011
828806-10-9	Simon Property Group Inc			570,000	73,496	128,940	73,496	62,930		616		10,565	1,483	9,083		L	12/28/2011
829226-10-9	Sinclair Broadcast Group Inc			28,512,000	323,041	11,330	323,041	288,234		3,421		34,807		34,807		L	11/02/2011
83088M-10-2	Skyworks Solutions Inc			12,206,000	197,981	16,220	197,981	197,981					66,482	(66,482)		L	10/25/2011
832696-40-5	Smucker J M Co			1,290,000	100,839	78,170	100,839	94,028		1,806		6,811	1,767	5,045		L	04/26/2011
83545G-10-2	Sonic Automotive Inc			15,331,000	227,052	14,810	227,052	227,052					5,179	(5,179)		L	12/16/2011
835495-10-2	Sonoco Prods Co			2,570,000	84,707	32,960	84,707	72,551		1,389		12,156	4,981	7,175		L	08/22/2011
860370-10-5	Stewart Enterprises Inc			23,301,000	134,214	5,760	134,214	134,214					13,060	(13,060)		L	10/25/2011
87612E-10-6	Target Corp			10,690,000	547,542	51,220	547,542	505,439		9,226		21,968	34,096	(12,128)		L	09/16/2011
872375-10-0	Teco Energy Corp			7,715,000	147,665	19,140	147,665	132,158		3,317		15,507	13,568	1,939		L	05/23/2011
89417E-10-9	The Travelers Cos Inc			5,174,000	306,146	59,170	306,146	250,809		7,872		14,658		14,658		L	09/16/2011
88732J-20-7	Time Warner Cable Inc			3,224,000	204,950	63,570	204,950	123,847		6,092		(9,376)		(9,376)		L	07/06/2011
899896-10-4	Tupperware Brands Corp			3,134,000	175,410	55,970	175,410	168,421	940	1,880		6,989	30,615	(23,626)		L	05/16/2011
904214-10-3	Umpqua Hldgs Corp			16,542,000	204,955	12,390	204,955	204,524				432		432		L	12/16/2011
91324P-10-2	United Health Group Inc Corp			6,180,000	313,202	50,680	313,202	216,739		3,420		78,433		78,433		L	12/28/2011
92343V-10-4	Verizon Communications Inc			1,990,000	79,839	40,120	79,839	69,874		975		9,965		9,965		L	12/28/2011
92826C-83-9	Visa Inc Cl A			913,000	92,697	101,530	92,697	65,729		563		26,968		26,968		L	12/28/2011
38388F-10-8	W. R. Grace & Co			5,165,000	237,177	45,920	237,177	171,995				65,182	56,666	8,516		L	06/03/2011
931142-10-3	Wal-Mart Stores Inc			6,718,000	401,468	59,760	401,468	343,816	2,452	7,596		39,778		39,778		L	09/26/2011
(continues)																	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
949746-10-1	Wells Fargo & Co			6,295,000	173,490	27,560	173,490	146,891		3,023		(20,374)		(20,374)		L	09/16/2011
955306-10-5	West Pharmaceutical			7,301,000	277,073	37,950	277,073	270,867		2,555		6,206	59,877	(53,671)		L	05/23/2011
966837-10-6	Whole Foods Market Inc			1,290,000	89,758	69,580	89,758	78,652		122		11,107		11,107		L	12/28/2011
969904-10-1	Williams Sonoma Inc			3,128,000	120,428	38,500	120,428	96,311		1,064		24,117	41,538	(17,421)		L	05/16/2011
98310W-10-8	Wyndham Worldwide Corp			2,960,000	111,977	37,830	111,977	84,600		1,631		23,681	884	22,798		L	12/28/2011
989855-10-1	Zygo Corp			8,999,000	158,832	17,650	158,832	158,832					1,669	(1,669)		L	12/14/2011
74022D-30-8	Precision Drilling Corp	I		22,110,000	226,849	10,260	226,849	183,292				43,557	51,830	(8,274)		U	02/09/2011
893662-10-6	Transglobe Energy Corp	I		12,761,000	100,812	7,900	100,812	100,812					28,988	(28,988)		L	10/26/2011
G02602-10-3	Amdocs Ltd	R		12,981,000	370,348	28,530	370,348	352,045				18,303	41,141	(22,837)		L	08/03/2011
G0450A-10-5	Arch Capital Group Ltd	R		4,387,000	163,328	37,230	163,328	78,761				34,570		34,570		L	10/07/2008
10553M-10-1	Brasil Telecom SA ADR	R		6,611,000	117,610	17,790	117,610	115,428				2,182	74,704	(72,523)		L	06/15/2011
N22717-10-7	Core Laboratories NV	R		1,777,000	202,489	113,950	202,489	159,628	444	1,164		42,861	28,992	13,870		L	07/08/2011
G2554F-11-3	Covidien Plc	R		2,380,000	107,124	45,010	107,124	104,936			1,384	2,188	14,196	(12,009)		U	12/28/2011
G54050-10-2	Lazard Ltd	R		10,380,000	271,022	26,110	271,022	237,743			1,250	33,279	40,797	(7,518)		L	12/20/2011
585464-10-0	Melco Crown Entertainment Ltd ADR	R		11,560,000	111,207	9,620	111,207	111,207					11,463	(11,463)		L	10/25/2011
G6359F-10-3	Nabors Industries Inc	R		11,490,000	199,237	17,340	199,237	140,867				19,777	78,979	(59,201)		L	09/26/2011
H5833N-10-3	Noble Corporation	R		5,710,000	172,556	30,220	172,556	167,589		3,309		2,217	36,676	(34,458)		L	09/16/2011
G6852T-10-5	Partnerre Ltd Com	R		3,470,000	222,809	64,210	222,809	181,377		5,637		41,432	82,984	(41,552)		L	09/26/2011
82481R-10-6	Shire Plc Sponsored ADR	R		860,000	89,354	103,900	89,354	74,569			226	14,785		14,785		L	12/28/2011
H8817H-10-0	Transocean Ltd Reg Shs	R		2,385,000	91,560	38,390	91,560	91,560		1,134			20,443	(20,443)		L	11/29/2011
H27013-10-3	Weatherford International Ltd.	R		10,845,000	158,771	14,640	158,771	132,417				26,353	81,223	(54,869)		L	09/16/2011
9099999 - Industrial and Miscellaneous (Unaffiliated)					44,986,056		44,986,056	36,671,968	38,314	494,912		4,890,096	4,401,650	488,446			
Mutual Funds																	
69351J-10-8	PNC Fds Intl Eqt Fund I			450,161.657	5,762,069	12,800	5,762,069	4,437,102		77,889		(1,093,760)		(1,093,760)		L	12/19/2011
9299999 - Mutual Funds					5,762,069		5,762,069	4,437,102		77,889		(1,093,760)		(1,093,760)			
9799999 - Total Common Stocks					50,748,126		50,748,126	41,109,070	38,314	572,800		3,796,336	4,401,650	(605,314)			
9899999 - Total Preferred and Common Stocks					50,748,126		50,748,126	41,109,070	38,314	572,800		3,796,336	4,401,650	(605,314)			

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U. S. Governments								
31331K-B3-3	Federal Farm Credit Banks		10/20/2011	Morgan Stanley		999,148	1,000,000.00	122
31331K-JU-5	Federal Farm Credit Banks		05/16/2011	Morgan Stanley		750,000	750,000.00	50
31331K-VB-3	Federal Farm Credit Banks		08/17/2011	G. X. Clarke & Company		1,000,000	1,000,000.00	6
313374-EM-8	Federal Home Loan Bank Bond		06/16/2011	G. X. Clarke & Company		1,500,000	1,500,000.00	
313371-UC-8	Federal Home Loan Bank Bond 0.875%		01/12/2011	PNC Institutional Investm		269,409	270,000.00	98
3136FP-HW-0	Federal National Mortgage Assoc		12/16/2011	PNC Institutional Investm		46,494	45,000.00	183
31398A-3X-8	Federal National Mortgage Assoc		09/08/2011	G. X. Clarke & Company		1,501,845	1,500,000.00	1,139
912828-FQ-8	United States Treasury Note		05/31/2011	Greenwich Capital Markets		202,446	175,000.00	2,498
912828-MJ-6	United States Treasury Note		01/31/2011	Deutsche Bank Fixed Incom		1,508,672	1,500,000.00	36
912828-MP-2	United States Treasury Note		05/31/2011	UBS Securities LLC		212,805	200,000.00	2,123
912828-MU-1	United States Treasury Note		03/31/2011	VARIOUS		3,022,052	3,000,000.00	11,446
912828-PV-6	United States Treasury Note		11/30/2011	Deutsche Bank Fixed Incom		2,006,797	2,000,000.00	
912828-RC-6	United States Treasury Note		09/28/2011	Barclays Fixed Income		1,006,641	1,000,000.00	2,599
912828-RF-9	United States Treasury Note		09/28/2011	Barclays Fixed Income		1,700,730	1,700,000.00	1,354
912828-RG-7	United States Treasury Note		09/28/2011	Barclays Fixed Income		1,293,348	1,300,000.00	125
912828-RQ-5	United States Treasury Note		11/30/2011	Bank of America Fixed Inc		699,590	700,000.00	115
912828-RR-3	United States Treasury Note		12/27/2011	Barclays Fixed Income		699,207	700,000.00	1,654
0599999	Subtotal - Bonds - U.S. Governments					18,419,183	18,340,000.00	23,549
Bonds - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3138AK-QW-2	FNMA Pass-Thru Lng 30 Year		07/28/2011	Greenwich Capital Markets		1,550,468	1,490,386.86	186
3138AB-YR-4	FNMA Pass-Thru Long 30 Year		07/07/2011	UBS Securities LLC		1,024,338	990,445.94	1,362
3138EG-HX-5	FNMA Pass-Thru Long 30 Year		07/28/2011	Wells Fargo Securities		997,308	987,739.03	110
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					3,572,114	3,468,571.83	1,658
Bonds - Industrial and Miscellaneous (Unaffiliated)								
06406H-BP-3	Bank of New York MTN		07/22/2011	Wall Street Access		291,717	275,000.00	422
34529G-AG-0	Ford Cr Auto Trust 2009-D		10/14/2011	VARIOUS		943,751	920,000.00	237
36962G-4Y-7	General Elec Cap Corp SR NT-A 4.62		07/22/2011	VARIOUS		603,161	600,000.00	7,323
38259P-AB-8	Google Inc		07/22/2011	VARIOUS		1,227,328	1,235,000.00	1,027
594918-AG-9	Microsoft Corp		10/31/2011	HSBC Securities		511,405	500,000.00	858
89233P-4R-4	Toyota Motor Credit Corp		01/05/2011	Barclays Fixed Income		723,992	725,000.00	
064149-C8-8	Bank Nova Scotia Halifax Sr Nt 4.3	I	04/20/2011	Wall Street Access		805,504	800,000.00	10,014
78008K-5V-1	Royal Bk of Cda Bd Cds	I	04/12/2011	RBC Cap Mkts Corp		997,640	1,000,000.00	
89114Q-AE-8	Toronto Dominion Bank	I	10/12/2011	Chase Securities		870,135	875,000.00	
822582-AM-4	Shell International Finance B	R	07/25/2011	RBC Cap Mkts Corp		429,364	400,000.00	5,979
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,403,997	7,330,000.00	25,859
8399997	Subtotal - Bonds - Part 3					29,395,294	29,138,571.83	51,066
8399998	Summary Item from Part 5 for Bonds					704,523	700,000.00	1,609
8399999	Subtotal - Bonds					30,099,818	29,838,571.83	52,675
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002824-10-0	Abbott Laboratories		12/28/2011	VARIOUS	1,460.000	80,166		
00508X-20-3	Actuant Corp Class A New		10/26/2011	VARIOUS	17,907.000	388,844		
041356-20-5	Alington Asset Invt Corp		03/08/2011	BNY Convergenx	6,171.000	169,682		
020002-10-1	Allstate Corp		09/16/2011	VARIOUS	5,545.000	167,351		
02208R-10-6	Altra Holdings Inc		12/14/2011	VARIOUS	8,558.000	152,906		
025816-10-9	American Express Co		12/28/2011	VARIOUS	420.000	19,340		
(continues)								

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
025932-10-4	American Finl Group Inc Ohio		04/27/2011	VARIOUS	11,595.000	401,012		
03073E-10-5	AmerisourceBergen Corp		12/28/2011	VARIOUS	1,370.000	54,033		
03232P-40-5	AmSurg Corp		04/20/2011	VARIOUS	5,391.000	138,485		
037411-10-5	Apache Corp		12/20/2011	VARIOUS	3,125.000	294,056		
037833-10-0	Apple Inc		03/21/2011	J. P. Morgan Securities	40.000	13,563		
03820C-10-5	Applied Indl Technologies		07/08/2011	VARIOUS	10,533.000	366,737		
043176-10-6	Aruba Networks Inc		10/25/2011	Investment Technology Gro	8,302.000	202,290		
00206R-10-2	AT&T Inc		09/16/2011	VARIOUS	995.000	29,489		
05615F-10-2	Babcock & Wilcox Co		09/16/2011	VARIOUS	9,045.000	241,058		
095180-10-5	Blount International Inc		07/08/2011	VARIOUS	15,744.000	269,096		
09643P-20-7	Blyth Inc		10/05/2011	Investment Technology Gro	3,229.000	176,112		
099724-10-6	Borgwarner Inc Com		12/28/2011	VARIOUS	250.000	17,132		
111621-30-6	Brocade Communications System		10/25/2011	VARIOUS	74,614.000	404,301		
14170T-10-1	Carefusion Corp		05/16/2011	Investment Technology Gro	9,068.000	267,493		
149568-10-7	Cavco Inds Inc		10/25/2011	Investment Technology Gro	6,742.000	267,647		
150870-10-3	Celanese Corp Cl A		12/28/2011	VARIOUS	1,670.000	73,444		
15670R-10-7	Cepheid		05/16/2011	Investment Technology Gro	8,515.000	265,694		
125269-10-0	CF Industries Holdings Inc		12/28/2011	VARIOUS	790.000	125,049		
166764-10-0	Chevron Corp		09/16/2011	VARIOUS	170.000	16,447		
168615-10-2	Chico Fas Inc		07/22/2011	Investment Technology Gro	17,740.000	288,371		
169656-10-5	Chipotle Mexican Grill Inc		10/18/2011	VARIOUS	120.000	35,553		
171232-10-1	Chubb Corp		09/16/2011	VARIOUS	520.000	31,479		
172908-10-5	Cintas Corp		07/08/2011	Investment Technology Gro	8,495.000	287,144		
17275R-10-2	Cisco Systems Inc		08/22/2011	VARIOUS	30,510.000	524,591		
12621E-10-3	Cno Finl Group Inc		02/09/2011	Liquidnet Inc	35,824.000	233,035		
19122T-10-9	Coca Cola Enterprise Inc New		12/28/2011	VARIOUS	4,880.000	127,278		
191216-10-0	Coca-Cola Co		12/28/2011	VARIOUS	1,610.000	108,907		
19259P-30-0	Coinstar Inc		11/02/2011	Investment Technology Gro	5,463.000	256,482		
200525-10-3	Commerce Bancshares Inc		07/08/2011	Investment Technology Gro	5,911.000	256,767		
205306-10-3	Computer Programs & Systems		03/16/2011	BNY Convergenx	5,410.000	303,511		
20825C-10-4	ConocoPhillips		12/28/2011	VARIOUS	1,840.000	124,502		
210313-10-2	Constant Contact Inc		10/25/2011	Investment Technology Gro	6,798.000	135,662		
21075N-20-4	Contango Oil & Gas Company		07/22/2011	Investment Technology Gro	4,309.000	286,548		
228368-10-6	Crown Holdings Inc		12/28/2011	VARIOUS	3,050.000	112,649		
231021-10-6	Cummins Inc		10/18/2011	VARIOUS	210.000	20,649		
126650-10-0	CVS Caremark Corp		09/16/2011	VARIOUS	6,535.000	229,399		
235851-10-2	Danaher Corp Del Com		09/16/2011	VARIOUS	3,020.000	135,391		
242370-10-4	Dean Foods Co New		11/02/2011	Investment Technology Gro	13,572.000	128,804		
247131-10-5	Delphi Financial Group Inc		03/08/2011	BNY Convergenx	8,004.000	242,544		
256746-10-8	Dollar Tree Inc		12/28/2011	VARIOUS	940.000	70,783		
260003-10-8	Dover Corp		12/28/2011	VARIOUS	700.000	42,178		
23334L-10-2	DSW Inc		06/01/2011	VARIOUS	4,285.185	210,960		
278058-10-2	Eaton Corp		12/28/2011	VARIOUS	550.000	35,991		
278642-10-3	Ebay Inc		12/28/2011	VARIOUS	2,770.000	91,856		
281020-10-7	Edison Intl Com		09/26/2011	VARIOUS	4,440.000	162,276		
28140M-10-3	Education Management Corp		03/08/2011	BNY Convergenx	8,231.000	161,291		
268648-10-2	EMC Corp		12/28/2011	VARIOUS	1,440.000	37,038		
29266R-10-8	Energizer Holdings Inc		07/06/2011	VARIOUS	1,630.000	111,662		
26884L-10-9	EQT Corp		12/28/2011	VARIOUS	2,210.000	124,360		
29444U-50-2	Equinix Inc		10/05/2011	Investment Technology Gro	3,518.000	319,195		
518439-10-4	Estee Lauder Companies Cl A		12/28/2011	VARIOUS	1,230.000	118,050		
(continues)								

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
30161N-10-1	Exelon Corp		09/16/2011	VARIOUS	2,743.000	117,297		
30231G-10-2	Exxon Mobil Corp		10/03/2011	VARIOUS	630.000	46,571		
31787A-50-7	Finisar Corp		11/02/2011	Investment Technology Gro	16,423.000	349,946		
319383-10-5	First Busey Corp		04/28/2011	VARIOUS	31,113.000	164,037		
349882-10-0	Fossil Inc		12/28/2011	VARIOUS	940.000	80,536		
368736-10-4	Generac Hldgs Inc		12/16/2011	Investment Technology Gro	3,735.000	105,669		
370334-10-4	General Mills Inc		09/16/2011	VARIOUS	2,475.000	89,367		
37940X-10-2	Global Pmts Inc		05/23/2011	Investment Technology Gro	5,589.000	288,791		
38259P-50-8	Google Inc		12/28/2011	VARIOUS	340.000	189,459		
39153L-10-6	Greatbatch Inc		04/20/2011	Citation Group	15,790.000	399,997		
397624-10-7	Greif Inc Cl A		04/27/2011	Credit Suisse First Bosto	2,701.000	166,662		
40637H-10-9	Halozyme Therapeutics Inc		12/16/2011	JP Morgan Securities	16,497.000	154,310		
413086-10-9	Harman Intl Inds Inc		12/13/2011	Investment Technology Gro	4,002.000	147,242		
421933-10-2	Health Management Association		10/25/2011	VARIOUS	44,926.000	467,337		
427866-10-8	Hershey Company		12/28/2011	VARIOUS	510.000	27,953		
428236-10-3	Hewlett Packard Co		10/19/2011	VARIOUS	8,355.000	206,571		
40418F-10-8	HFF Inc		10/26/2011	VARIOUS	12,749.000	133,384		
436106-10-8	HollyFrontier Corp		12/12/2011	VARIOUS	5,085.000	243,271		
437076-10-2	Home Depot Inc		12/28/2011	VARIOUS	2,500.000	101,519		
44919P-50-8	IAC/InterActiveCorp		07/08/2011	Investment Technology Gro	1,892.000	72,690		
451055-10-7	Iconix Brand Group		06/03/2011	Credit Suisse First Bosto	5,693.000	129,948		
452308-10-9	Illinois Tool Wks Inc		12/20/2011	VARIOUS	1,640.000	78,988		
45666Q-10-2	Informatica Corp		12/28/2011	VARIOUS	540.000	26,507		
458140-10-0	Intel Corp		12/28/2011	VARIOUS	5,300.000	113,945		
459200-10-1	International Business Machines		03/28/2011	BNY Convergex	40.000	6,488		
46146P-10-2	Investors Bancorp Inc		04/20/2011	VARIOUS	9,918.000	141,207		
462044-10-8	ION Geophysical Corp		11/02/2011	Citation Group	32,049.000	234,679		
464287-65-5	iShares Russell 2000 Index		09/16/2011	Investment Technology Gro	10,458.000	743,441		
466313-10-3	Jabil Circuit Inc		11/08/2011	Barclays Fixed Income	8,932.000	188,418		
46612K-10-8	JDA Software Group Inc		06/15/2011	Instinet	6,405.000	191,907		
481165-10-8	Joy Global Inc Com		12/28/2011	VARIOUS	480.000	42,355		
46625H-10-0	JPMorgan Chase & Co		09/16/2011	VARIOUS	860.000	34,535		
485170-30-2	Kansas City Southern		12/16/2011	Investment Technology Gro	2,417.000	153,300		
48562P-10-3	Kapstone Paper & Packaging CRP		11/09/2011	VARIOUS	11,382.000	199,924		
492914-10-6	Key Energy Services Inc		08/03/2011	Citation Group	22,553.000	414,170		
532716-10-7	Limited Brands Inc		12/28/2011	VARIOUS	2,570.000	78,448		
534187-10-9	Lincoln Natl Corp Ind Com		09/16/2011	VARIOUS	3,149.000	95,233		
548661-10-7	Lowe's Cos Inc		09/16/2011	VARIOUS	5,495.000	128,526		
502175-10-2	Ltc Pptys Inc		04/19/2011	Citation Group	14,118.000	412,599		
55608B-10-5	Macquarie Infrastructure Co L		03/16/2011	BNY Convergex	8,486.000	194,519		
55616P-10-4	Macys Inc		12/28/2011	VARIOUS	4,180.000	119,551		
57636Q-10-4	MasterCard Inc Cl A		09/16/2011	VARIOUS	215.000	55,235		
580135-10-1	McDonald's Corp		12/28/2011	VARIOUS	1,160.000	98,246		
552690-10-9	MDU Resources Group		05/16/2011	Citation Group	14,441.000	335,219		
583334-10-7	MeadWestvaco Corp		05/23/2011	Investment Technology Gro	10,086.000	328,416		
58933Y-10-5	Merck & Co Inc New		09/16/2011	VARIOUS	9,145.000	315,231		
590672-10-1	Mesabi Tr		10/25/2011	Investment Technology Gro	6,716.000	191,718		
594918-10-4	Microsoft Corp		12/28/2011	VARIOUS	8,465.000	222,280		
553530-10-6	MSC Indl Direct		05/16/2011	Investment Technology Gro	2,872.000	202,138		
628464-10-9	Myers Inds Inc		12/16/2011	CitiGroup Global Markets	11,961.000	155,971		
637071-10-1	National Oilwell Varco Inc		12/28/2011	VARIOUS	360.000	25,600		
(continues)								

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
65339F-10-1	Nextera Energy Inc Com		09/16/2011	VARIOUS	340.000	18,681		
65473P-10-5	NiSource Inc		06/15/2011	Instinet	8,674.000	168,163		
655844-10-8	Norfolk Southern Corp		12/28/2011	VARIOUS	1,830.000	129,101		
665859-10-4	Northern Trust Corp		09/26/2011	VARIOUS	1,520.000	62,893		
629377-50-8	NRG Energy Inc		09/16/2011	VARIOUS	355.000	7,781		
67103H-10-7	O'Reilly Automotive Inc		12/28/2011	VARIOUS	750.000	47,143		
675746-30-9	Ocwen Finl Corp		07/22/2011	Investment Technology Gro	21,206.000	288,385		
679580-10-0	Old Dominion Fght Lines		05/23/2011	Investment Technology Gro	9,197.000	334,507		
681904-10-8	Omnicare Inc		05/16/2011	Investment Technology Gro	7,639.000	239,564		
682128-10-3	Omnivision Technologies Inc		04/20/2011	Citation Group	14,173.000	448,837		
68389X-10-5	Oracle Corp		12/28/2011	VARIOUS	3,570.000	109,294		
688239-20-1	Oshkosh Corporation		09/26/2011	VARIOUS	12,020.000	365,693		
698813-10-2	Papa John's International Inc		04/27/2011	VARIOUS	12,713.000	378,814		
700666-10-0	Park Ohio Hldgs Corp		12/14/2011	VARIOUS	10,652.000	200,175		
709631-10-5	Pentair Inc		08/03/2011	Investment Technology Gro	12,100.000	428,247		
713448-10-8	PepsiCo Inc		10/04/2011	VARIOUS	2,330.000	143,823		
73172K-10-4	Polycom Inc		07/08/2011	Investment Technology Gro	4,270.000	138,661		
741511-10-9	Pricesmart Inc		01/11/2011	Credit Suisse First Bosto	3,915.000	155,519		
742718-10-9	Procter & Gamble Co		09/16/2011	VARIOUS	3,135.000	200,004		
74460D-10-9	Public Storage Com		10/18/2011	VARIOUS	130.000	14,534		
693656-10-0	PVH Corp		12/28/2011	VARIOUS	1,330.000	92,603		
747525-10-3	Qualcomm Inc		12/28/2011	VARIOUS	1,780.000	96,809		
748356-10-2	Questar Corp		11/08/2011	Credit Suisse First Bosto	13,592.000	267,779		
750086-10-0	Rackspace Hosting Inc		01/11/2011	Credit Suisse First Bosto	5,105.000	173,526		
756109-10-4	Realty Income Corp		04/27/2011	VARIOUS	12,144.000	428,515		
756577-10-2	Red Hat Inc		12/28/2011	VARIOUS	2,710.000	121,095		
768573-10-7	Riverbed Technology Inc		07/08/2011	Investment Technology Gro	6,735.000	273,351		
770196-10-3	Robbins & Myers Inc		10/25/2011	Investment Technology Gro	3,099.000	133,320		
74972L-10-2	RSC Holdings Inc		11/02/2011	Investment Technology Gro	34,370.000	326,608		
785688-10-2	Sabine Royalty Trust		05/23/2011	Investment Technology Gro	2,137.000	137,494		
790849-10-3	Saint Jude Medical Inc		12/20/2011	VARIOUS	7,470.000	294,239		
826552-10-1	Sigma Aldrich Corp		09/16/2011	VARIOUS	1,165.000	67,634		
828806-10-9	Simon Property Group Inc		12/28/2011	VARIOUS	570.000	64,413		
829226-10-9	Sinclair Broadcast Group Inc		11/02/2011	Investment Technology Gro	28,512.000	288,234		
83088M-10-2	Skyworks Solutions Inc		10/25/2011	Investment Technology Gro	12,206.000	264,464		
832696-40-5	Smucker J M Co		04/26/2011	Knight Direct LLC	1,290.000	95,795		
83545G-10-2	Sonic Automotive Inc		12/16/2011	JP Morgan Securities	15,331.000	232,231		
835495-10-2	Sonoco Prods Co		08/22/2011	VARIOUS	2,570.000	77,532		
860370-10-5	Stewart Enterprises Inc		10/25/2011	Investment Technology Gro	23,301.000	147,274		
87612E-10-6	Target Corp		09/16/2011	VARIOUS	8,985.000	446,595		
872375-10-0	Teco Energy Corp		05/23/2011	Investment Technology Gro	7,715.000	145,726		
89417E-10-9	The Travelers Cos Inc		09/16/2011	VARIOUS	1,170.000	68,424		
88732J-20-7	Time Warner Cable Inc		07/06/2011	VARIOUS	265.000	19,306		
899896-10-4	Tupperware Brands Corp		05/16/2011	Investment Technology Gro	3,134.000	199,036		
904214-10-3	Umpqua Hldgs Corp		12/16/2011	CitiGroup Global Markets	16,542.000	204,524		
91324P-10-2	United Health Group Inc Corp		12/28/2011	VARIOUS	1,560.000	71,149		
92343V-10-4	Verizon Communications Inc		12/28/2011	VARIOUS	1,990.000	69,874		
92826C-83-9	Visa Inc Cl A		12/28/2011	VARIOUS	140.000	11,325		
38388F-10-8	W.R. Grace & Co		06/03/2011	Credit Suisse First Bosto	5,165.000	228,661		
931142-10-3	Wal-Mart Stores Inc		09/26/2011	VARIOUS	1,865.000	99,967		
949746-10-1	Wells Fargo & Co		09/16/2011	VARIOUS	325.000	8,892		
(continues)								

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
955306-10-5	West Pharmaceutical		05/23/2011	Investment Technology Gro	7,301.000	330,744		
966837-10-6	Whole Foods Market Inc		12/28/2011	VARIOUS	1,290.000	78,652		
969904-10-1	Williams Sonoma Inc		05/16/2011	Investment Technology Gro	4,528.000	199,547		
98310W-10-8	Wyndham Worldwide Corp		12/28/2011	VARIOUS	710.000	21,769		
989855-10-1	Zygo Corp		12/14/2011	VARIOUS	8,999.000	160,502		
74022D-30-8	Precision Drilling Corp	I	02/09/2011	Barclay's Capital Inc / L	22,110.000	235,122		
893662-10-6	Transglobe Energy Corp	I	10/26/2011	VARIOUS	12,761.000	129,800		
G02602-10-3	Amdocs Ltd	R	08/03/2011	Citation Group	12,981.000	393,185		
10553M-10-1	Brasil Telecom SA ADR	R	06/15/2011	Instinet	6,611.000	190,132		
N22717-10-7	Core Laboratories NV	R	07/08/2011	VARIOUS	2,540.000	266,307		
G2554F-11-3	Covidien Plc	R	12/28/2011	VARIOUS	2,380.000	119,133		
G54050-10-2	Lazard Ltd	R	12/20/2011	VARIOUS	10,380.000	278,540		
585464-10-0	Melco Crown Entertainment Ltd ADR	R	10/25/2011	Investment Technology Gro	11,560.000	122,670		
G6359F-10-3	Nabors Industries Inc	R	09/26/2011	VARIOUS	2,525.000	46,324		
H5833N-10-3	Noble Corporation	R	09/16/2011	VARIOUS	2,495.000	93,063		
G6852T-10-5	Partnerre Ltd Com	R	09/26/2011	VARIOUS	3,470.000	264,361		
82481R-10-6	Shire Plc Sponsored ADR	R	12/28/2011	VARIOUS	1,170.000	100,699		
H8817H-10-0	Transocean Ltd Reg Shs	R	11/29/2011	VARIOUS	2,385.000	112,003		
H27013-10-3	Weatherford International Ltd.	R	09/16/2011	VARIOUS	10,845.000	213,640		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					31,560,088		
Common Stocks - Mutual Funds								
69351J-10-8	PNC Fds Intl Eqt Fund I		12/19/2011	VARIOUS	34,665.369	502,891		
9299999	Subtotal - Common Stocks - Mutual Funds					502,891		
9799997	Subtotal - Common Stocks - Part 3					32,062,979		
9799998	Summary Item from Part 5 for Common Stocks					8,432,588		
9799999	Subtotal - Common Stocks					40,495,567		
9899999	Subtotal - Preferred and Common Stocks					40,495,567		
9999999	TOTALS					70,595,384		52,675

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

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1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Governments																				
3133XV-XT-3	Federal Home Loan Bank		06/07/2011	MATURITY		1,500,000	1,500,000.00	1,500,000	1,500,000						1,500,000				1,896	06/07/2011
313371-GS-9	Federal Home Loan Bank Bond Var		10/20/2011	MATURITY		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				2,839	10/20/2011
313372-5M-2	Federal Home Loan Bank Cons Bond		12/16/2011	MATURITY		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				5,881	12/16/2011
3133XV-TM-3	Federal Home Loan Bank Floating		05/26/2011	MATURITY		2,000,000	2,000,000.00	2,000,000	2,000,000						2,000,000				1,756	05/26/2011
3128X8-HJ-4	Federal Home Loan Mortgage Corp		01/28/2011	MATURITY		1,500,000	1,500,000.00	1,502,001	1,500,103		(103)		(103)		1,500,000				1,263	01/28/2011
3128X8-RC-8	Federal Home Loan Mortgage Corp		03/09/2011	MATURITY		1,500,000	1,500,000.00	1,502,910	1,500,343		(343)		(343)		1,500,000				1,396	03/09/2011
3128X9-3D-0	Federal Home Loan Mortgage Corp		09/26/2011	MATURITY		1,500,000	1,500,000.00	1,500,005	1,500,005		(5)		(5)		1,500,000				2,227	09/26/2011
3620AA-TY-4	GNMA 30yr Pool #724267		12/15/2011	PRINCIPAL RECEIPT		136,554	136,553.73	142,016	142,003		(5,450)		(5,450)		136,554				3,401	09/15/2039
912828-FQ-8	United States Treasury Note		01/05/2011	Morgan Stanley		537,900	475,000.00	497,043	490,001		(24)		(24)		489,976		47,924	47,924	9,313	08/15/2016
912828-LY-4	United States Treasury Note		04/20/2011	Greenwich Capital Markets		1,263,289	1,250,000.00	1,230,034	1,231,811		513		513		1,232,324		30,965	30,965	18,357	11/15/2019
912828-MP-2	United States Treasury Note		05/16/2011	Barclays Fixed Income		949,324	900,000.00	937,210	935,750		(1,290)		(1,290)		934,460		14,865	14,865	24,694	02/15/2020
912828-NE-6	United States Treasury Note		10/14/2011	VARIOUS		953,852	950,000.00	954,337	953,566		(1,971)		(1,971)		951,596		2,256	2,256	6,290	05/31/2012
912828-PV-6	United States Treasury Note		04/21/2011	Morgan Stanley		525,041	525,000.00	523,708	523,726		200		200		523,926		1,115	1,115	1,067	11/30/2012
0599999	- Subtotal - Bonds - U. S. Governments					15,365,960	15,236,553.73	15,289,264	15,277,308		(8,473)		(8,473)		15,268,835		97,125	97,125	80,380	
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847		12/15/2011	PRINCIPAL RECEIPT		255,283	255,283.46	266,293	266,402		(11,118)		(11,118)		255,283				7,402	09/01/2039
3128PL-A2-8	FHLMC PC Gold 15 Yr		12/15/2011	PRINCIPAL RECEIPT		93,335	93,335.05	94,123	94,090		(755)		(755)		93,335				2,070	06/01/2023
31416N-3J-9	FNMA 15yr Pool #AA5300		12/25/2011	PRINCIPAL RECEIPT		99,186	99,186.07	104,641	104,450		(5,264)		(5,264)		99,186				2,343	09/01/2020
31371L-6G-9	FNMA 30yr Pool #255671		12/25/2011	PRINCIPAL RECEIPT		209,086	209,085.66	208,795	208,795						208,795		291	291	5,973	04/01/2035
31402Q-WA-5	FNMA 30yr Pool #735141		12/25/2011	PRINCIPAL RECEIPT		291,002	291,002.36	284,819	284,846		6,156		6,156		291,002				8,142	01/01/2035
31408F-6B-0	FNMA 30yr Pool #850566		12/25/2011	PRINCIPAL RECEIPT		254,189	254,189.42	241,043	241,153		13,037		13,037		254,189				5,754	01/01/2036
31413V-UA-3	FNMA 30yr Pool #956977		12/25/2011	PRINCIPAL RECEIPT		141,766	141,765.62	142,009	142,005		(240)		(240)		141,766				5,368	12/01/2037
31416T-L5-6	FNMA 30yr Pool #AA9347		12/25/2011	PRINCIPAL RECEIPT		199,586	199,586.00	206,104	206,087		(6,501)		(6,501)		199,586				5,596	08/01/2039
3138AK-QW-2	FNMA Pass-Thru Lng 30 Year		12/25/2011	PRINCIPAL RECEIPT		85,217	85,217.14	88,652			(3,435)		(3,435)		85,217				1,058	07/01/2041
3138AB-YR-4	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		68,859	68,859.19	71,215			(2,356)		(2,356)		68,859				917	04/01/2041
3138EG-HX-5	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		18,809	18,808.99	18,991			(182)		(182)		18,809				145	04/01/2041
31403C-6L-0	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		228,952	228,952.39	237,136	237,102		(8,150)		(8,150)		228,952				5,875	02/01/2036
31403D-PN-3	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		115,542	115,541.85	115,005	115,007		535		535		115,542				3,436	08/01/2036
31403D-WU-9	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		372,002	372,002.06	394,206	394,731		(22,729)		(22,729)		372,002				10,367	11/01/2036
31409W-LB-5	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		308,567	308,567.01	298,876	298,968		9,599		9,599		308,567				8,554	04/01/2036
31411E-2C-0	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		315,704	315,703.74	311,751	311,751						311,751		3,953	3,953	9,529	01/01/2037
31411E-YD-3	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		466,783	466,782.74	460,696	460,696						460,696		6,087	6,087	12,544	01/01/2037
31412P-6K-2	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		148,323	148,322.90	151,567	151,617		(3,294)		(3,294)		148,323				3,823	02/01/2035
31412W-N2-8	FNMA Pass-Thru Long 30 Year		12/25/2011	PRINCIPAL RECEIPT		221,802	221,802.24	220,970	220,970		832		832		221,802				8,754	06/01/2037
3199999	- Subtotal - Bonds - U. S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					3,893,994	3,893,993.89	3,916,893	3,738,673		(33,868)		(33,868)		3,883,664		10,330	10,330	107,652	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
34528W-AE-1	Ford Credit Auto Tr 2007-B		02/15/2011	PRINCIPAL RECEIPT		32,837	32,837.42	31,538	25,653						25,653		7,184	7,184	159	11/15/2011
36967H-AG-2	General Electric Capital Corp		01/07/2011	MATURITY		1,200,000	1,200,000.00	1,199,184	1,199,993		7		7		1,200,000				9,750	01/07/2011
38146F-AF-8	Goldman Sachs Group Inc		07/15/2011	MATURITY		600,000	600,000.00	599,184	599,867		133		133		600,000				9,750	07/15/2011
43812B-AG-8	Honda Auto Receivables Owner		12/21/2011	PRINCIPAL RECEIPT		272,820	272,820.33	272,786	272,834		(14)		(14)		272,820				2,537	11/21/2013
3899999	- Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,105,658	2,105,657.75	2,102,692	2,098,348		126		126		2,098,474		7,184	7,184	22,195	
8399997	- Subtotal - Bonds - Part 4					21,365,612	21,236,205.37	21,308,849	21,114,328		(42,215)		(42,215)		21,250,973		114,639	114,639	210,227	
8399998	- Summary Item from Part 5 for Bonds					705,906	700,000.00	704,523			(400)		(400)		704,123		1,783	1,783	2,802	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
8399999 - Subtotal - Bonds						22,071,518	21,936,205.37	22,013,372	21,114,328	(42,615)			(42,615)		21,955,096		116,422	116,422	213,029	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-10-1	3M Company		01/06/2011	MKM Partners LLC	833.000	71,512		60,587	71,888	(11,301)			(11,301)		60,587		10,925	10,925		
002824-10-0	Abbott Laboratories		02/02/2011	Citation Group	1,571.000	71,383		75,267	75,267						75,267		(3,884)	(3,884)	691	
003881-30-7	Acacia Resh Corp		10/25/2011	VARIOUS	8,594.000	294,515		222,928	222,928						222,928		71,587	71,587		
00508X-20-3	Actuant Corp Class A New		12/16/2011	VARIOUS	15,075.000	346,671		338,462	245,303	(34,089)			(34,089)		338,462		8,209	8,209		
00738A-10-6	Adtran Inc		12/16/2011	VARIOUS	5,769.000	187,369		161,065	208,895	(29,180)		18,651	(47,830)		161,065		26,304	26,304	1,703	
015271-10-9	Alexandria Real Estate Equities		05/16/2011	VARIOUS	1,671.000	129,677		81,174	122,417	(41,243)			(41,243)		81,174		48,503	48,503	1,124	
018490-10-2	Allergan Inc		03/08/2011	Knight Direct LLC	925.000	66,406		42,804	63,520	(20,716)			(20,716)		42,804		23,602	23,602	46	
H01531-10-4	Allied World Assurance Holdin		06/15/2011	Instinet	2,300.000	126,728		111,340	136,712	(25,372)			(25,372)		111,340		15,388	15,388		
023135-10-6	Amazon com Inc		03/08/2011	Citation Group	420.000	70,805		52,681	75,600	(22,919)			(22,919)		52,681		18,125	18,125		
025932-10-4	American Finl Group Inc Ohio		12/16/2011	VARIOUS	1,123.000	40,779		34,892				3,947	(3,947)		34,892		5,887	5,887	379	
03076C-10-6	Ameriprise Financial Inc		08/18/2011	VARIOUS	1,320.000	54,518		56,743	75,966	(19,223)			(19,223)		56,743		(2,225)	(2,225)	838	
03073E-10-5	AmerisourceBergen Corp		10/07/2011	VARIOUS	1,760.000	66,151		55,193	44,828	(7,350)			(7,350)		55,193		10,958	10,958	401	
031100-10-0	AMETEK Inc		07/22/2011	VARIOUS	1,450.000	64,495		29,203	56,913	(27,710)			(27,710)		29,203		35,292	35,292	174	
032095-10-1	Amphenol Corp Cl A		08/03/2011	VARIOUS	2,612.000	124,493		70,050	137,861	(67,811)			(67,811)		70,050		54,443	54,443	118	
032657-20-7	Analogic Corp		05/16/2011	Investment Technology Gro	2,100.000	113,648		57,288	103,971	(46,683)			(46,683)		57,288		56,360	56,360	210	
037833-10-0	Apple Inc		03/28/2011	Instinet	60.000	21,199		7,606	18,502	(11,791)			(11,791)		7,606		13,594	13,594		
03836W-10-3	Aqua America Inc		12/14/2011	VARIOUS	8,700.000	187,285		150,297	195,576	(45,279)			(45,279)		150,297		36,988	36,988	4,110	
00206R-10-2	AT&T Inc		09/23/2011	VARIOUS	3,810.000	105,546		98,037	104,100	(13,982)			(13,982)		98,037		7,509	7,509	4,712	
053611-10-9	Avery Dennison Corp		07/19/2011	VARIOUS	6,065.000	219,288		211,010	256,792	(45,782)			(45,782)		211,010		8,279	8,279	2,458	
05615F-10-2	Babcock & Wilcox Co		03/31/2011	VARIOUS	6,860.000	215,427		157,639	171,342	(18,391)			(18,391)		157,639		57,788	57,788		
058498-10-6	Ball Corp		01/06/2011	Citation Group	1,300.000	91,271		75,968	88,465	(12,497)			(12,497)		75,968		15,303	15,303		
077454-10-6	Belden Inc Com		06/15/2011	Instinet	5,360.000	172,222		197,355							197,355		(25,133)	(25,133)	804	
081437-10-5	Bemis Inc		01/11/2011	Instinet	5,369.000	173,102		144,446	175,352	(30,906)			(30,906)		144,446		28,656	28,656		
05548J-10-6	BJ's Wholesale Club Inc		10/03/2011	Corporate Action	3,815.000	195,519		122,042	182,739	(60,697)			(60,697)		122,042		73,477	73,477		
09643P-20-7	Blyth Inc		12/13/2011	Investment Technology Gro	485.000	27,078		26,452							26,452		626	626	49	
055921-10-0	BMC Software Inc		07/22/2011	VARIOUS	2,500.000	131,578		67,275	117,850	(50,575)			(50,575)		67,275		64,303	64,303		
09746Y-10-5	Boise Inc		07/22/2011	Investment Technology Gro	17,900.000	136,890		107,649	141,947	(34,298)			(34,298)		107,649		29,241	29,241	7,160	
111320-10-7	Broadcom Corp Cl A		02/14/2011	VARIOUS	1,827.000	78,904		46,620	79,566	(32,946)			(32,946)		46,620		32,284	32,284		
118255-10-8	Buckeye Technologies Inc		05/16/2011	VARIOUS	7,200.000	186,488		79,965	151,272	(71,307)			(71,307)		79,965		106,523	106,523	568	
12811R-10-4	Calamos Asset Mgmt Inc		06/15/2011	Instinet	14,241.000	194,598		132,156	199,374	(67,218)			(67,218)		132,156		62,442	62,442	2,706	
131347-30-4	Calpine Corp		04/26/2011	VARIOUS	10,935.000	175,459		143,840	145,873	(2,033)			(2,033)		143,840		31,619	31,619		
149123-10-1	Caterpillar Inc		08/19/2011	VARIOUS	1,350.000	110,242		84,197	126,441	(42,244)			(42,244)		84,197		26,046	26,046	1,795	
150870-10-3	Celanese Corp Cl A		08/16/2011	VARIOUS	1,310.000	57,619		40,985	36,036	(16,057)			(16,057)		40,985		16,633	16,633	174	
15189T-10-7	CenterPoint Energy Inc		01/11/2011	Instinet	5,699.000	89,074		59,441	89,588	(30,148)			(30,148)		59,441		29,633	29,633		
153527-20-5	Central Garden & Pet Co		03/08/2011	BNY Convergenx	8,600.000	80,199		84,968	84,968						84,968		(4,769)	(4,769)		
15670R-10-7	Cepheid		12/13/2011	Investment Technology Gro	2,762.000	102,655		86,183							86,183		16,473	16,473		
159864-10-7	Charles River Laboratories		05/16/2011	VARIOUS	5,081.000	196,592		133,122	180,579	(47,457)			(47,457)		133,122		63,470	63,470		
163072-10-1	Cheesecake Factory Inc		11/02/2011	VARIOUS	7,926.000	224,938		148,692	243,011	(94,319)			(94,319)		148,692		76,246	76,246		
16411Q-10-1	Cheniere Energy Partners LP		02/09/2011	Weeden & Co	4,527.000	101,061		77,331	96,470	(19,139)			(19,139)		77,331		23,730	23,730	1,924	
166764-10-0	Chevron Corp		04/26/2011	VARIOUS	1,341.000	136,573		94,727	120,882	(27,677)			(27,677)		94,727		41,846	41,846	796	
169656-10-5	Chipotle Mexican Grill Inc		06/28/2011	Citation Group	80.000	24,198		11,675	13,953	(6,012)			(6,012)		11,675		12,524	12,524		
17275R-10-2	Cisco Systems Inc		11/17/2011	VARIOUS	5,846.000	93,678		95,621	69,976			15,397	(15,397)		95,621		(1,942)	(1,942)	440	
189754-10-4	Coach Inc		04/27/2011	VARIOUS	2,018.000	111,328		59,199	111,616	(52,417)			(52,417)		59,199		52,130	52,130	605	
200525-10-3	Commerce Bancshares Inc		12/21/2011	Cash In Lieu of Shares	0.550	21		18				5	(5)		18		3	3		
203607-10-6	Community Bank System Inc		03/16/2011	BNY Convergenx	3,284.000	77,929		47,815	91,197	(43,382)			(43,382)		47,815		30,114	30,114	788	
20478T-10-7	Compucredit Hldgs Corp Com		05/16/2011	VARIOUS	37,145.000	140,469		242,557	259,272				16,715	(16,715)	242,557		(102,088)	(102,088)		
(continues)																				

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
205306-10-3	Computer Programs & Systems		05/23/2011	VARIOUS	897,000	54,893		50,323							50,323		4,570	4,570		
205638-10-9	Compuware Corp		05/23/2011	VARIOUS	17,000,000	180,913		112,030	198,390	(86,360)			(86,360)		112,030		68,883	68,883		
20825C-10-4	ConocoPhillips		04/28/2011	VARIOUS	5,140,000	390,784		238,120	350,034	(111,914)			(111,914)		238,120		152,664	152,664	2,822	
21036P-10-8	Constellation Brands Inc Cl A		08/03/2011	VARIOUS	14,708,000	284,766		256,908	325,782	(68,874)			(68,874)		256,908		27,858	27,858		
212485-10-6	Convergys Corp		10/25/2011	Investment Technology Gro	16,000,000	185,269		102,560	210,720	(108,160)			(108,160)		102,560		82,709	82,709		
218681-10-4	Core-Mark Holding Co Inc		03/09/2011	BNY Convergenx	8,600,000	293,629		235,640	306,074	(70,434)			(70,434)		235,640		57,989	57,989		
219350-10-5	Corning Inc		06/28/2011	VARIOUS	4,812,000	84,622		78,340	92,968	(14,628)			(14,628)		78,340		6,281	6,281	478	
22410J-10-6	Cracker Barrel Old Country St		04/27/2011	VARIOUS	3,773,000	190,286		185,405	206,647	(14,883)		6,359	(21,242)		185,405		4,881	4,881	1,660	
126408-10-3	CSX Corp		11/23/2011	Citation Group	4,170,000	84,496		77,854	89,808	(14,658)		(2,704)	(11,954)		77,854		6,642	6,642	1,421	
12662P-10-8	CVR Energy Inc Com		12/14/2011	VARIOUS	15,675,000	302,734		201,549	237,947	(36,397)			(36,397)		201,549		101,185	101,185		
126650-10-0	CVS Caremark Corp		11/30/2011	VARIOUS	2,800,000	109,876		92,346	50,977	(5,455)			(5,455)		92,346		17,530	17,530	1,232	
243537-10-7	Deckers Outdoor Corp		05/16/2011	Investment Technology Gro	1,252,000	113,090		99,834	99,834						99,834		13,255	13,255		
24702R-10-1	Deil Inc		03/29/2011	VARIOUS	5,670,000	83,855		69,196	76,829	(7,633)			(7,633)		69,196		14,659	14,659		
254067-10-1	Dillards Inc Cl A		04/19/2011	Credit Suisse First Bosto	736,000	32,909		25,548	27,924	(2,376)			(2,376)		25,548		7,361	7,361	29	
254709-10-8	Discover Financial Services		04/01/2011	VARIOUS	4,870,000	106,333		72,041	90,241	(18,200)			(18,200)		72,041		34,291	34,291	97	
25659T-10-7	Dolby Laboratories Inc Cl A		01/18/2011	Goldman Sachs Co	984,000	60,037		38,983	65,633	(26,650)			(26,650)		38,983		21,054	21,054		
256746-10-8	Dollar Tree Inc		03/31/2011	VARIOUS	3,366,000	170,823		109,674	188,765	(79,091)			(79,091)		109,674		61,149	61,149		
23334L-10-2	DSW Inc		12/16/2011	VARIOUS	926,185	41,917		42,772	42,772			2,824	(2,824)		42,772		(855)	(855)	1,991	
277432-10-0	Eastman Chemical Co		10/07/2011	VARIOUS	2,160,000	76,660		74,012	90,806	(24,465)			(7,671)		74,012		2,648	2,648	2,084	
281020-10-7	Edison Intl Com		11/11/2011	VARIOUS	785,000	31,997		28,691							28,691		3,306	3,306	472	
283677-85-4	El Paso Electric Company		10/05/2011	VARIOUS	7,975,000	244,686		180,903	219,552	(38,649)			(38,649)		180,903		63,783	63,783	3,509	
291011-10-4	Emerson Electric Co		01/14/2011	VARIOUS	1,744,000	101,180		82,342	99,704	(17,362)			(17,362)		82,342		18,837	18,837		
G30397-10-6	Endurance Specialty Holdings Ltd		05/23/2011	VARIOUS	5,634,000	235,130		235,943	259,558	(23,615)			(23,615)		235,943		(813)	(813)	1,690	
29266R-10-8	Energizer Holdings Inc		09/07/2011	VARIOUS	2,795,000	205,634		181,535	161,372	(19,664)			(19,664)		181,535		24,099	24,099		
297425-10-0	Esterline Technologies Corp		11/08/2011	Barclays Fixed Income	3,200,000	187,694		64,608	219,488	(154,880)			(154,880)		64,608		123,086	123,086		
30231G-10-2	Exxon Mobil Corp		04/08/2011	VARIOUS	390,000	32,984		22,463	27,930	(6,131)			(6,131)		22,463		10,521	10,521	98	
302301-10-6	EZCORP Inc Cl A		02/09/2011	Credit Suisse First Bosto	1,444,000	39,792		15,566	39,176	(23,609)			(23,609)		15,566		24,225	24,225		
315616-10-2	F5 Networks Inc		05/23/2011	VARIOUS	1,526,000	163,275		105,608	198,624	(93,016)			(93,016)		105,608		57,667	57,667		
307000-10-9	Family Dollar Stores Inc		02/09/2011	VARIOUS	4,259,000	186,029		109,177	211,715	(102,538)			(102,538)		109,177		76,852	76,852	660	
31946M-10-3	First Citizens Bancshares Cl A		07/22/2011	Investment Technology Gro	722,000	133,311		133,765	136,494	(2,729)			(2,729)		133,765		(454)	(454)	650	
30249U-10-1	FMC Technologies Inc		05/18/2011	VARIOUS	6,301,000	310,381		131,766	311,630	(179,864)			(179,864)		131,766		178,615	178,615		
345370-86-0	Ford Motor Co		02/02/2011	Instinet	4,790,000	74,098		51,027	80,424	(29,397)			(29,397)		51,027		23,071	23,071		
369604-10-3	General Electric Co		12/12/2011	VARIOUS	28,525,000	465,034		395,283	521,722	(126,439)			(126,439)		395,283		69,751	69,751	14,662	
370334-10-4	General Mills Inc		10/13/2011	VARIOUS	775,000	30,301		27,695	16,473	(49)			(49)		27,695		2,606	2,606	563	
375558-10-3	Gilead Sciences Inc		12/02/2011	Citation Group	1,690,000	66,448		61,246	61,246						61,246		5,202	5,202		
38141G-10-4	Goldman Sachs Group Inc		08/05/2011	VARIOUS	872,000	108,752		107,816	146,636	(38,820)			(38,820)		107,816		936	936	610	
382550-10-1	Goodyear Tire & Rubber Co		04/28/2011	VARIOUS	10,820,000	171,331		109,380	128,217	(18,837)			(18,837)		109,380		61,950	61,950		
38259P-50-8	Google Inc		06/28/2011	VARIOUS	140,000	69,121		64,205	67,367	(18,312)			(18,312)		64,205		4,916	4,916		
383082-10-4	Gorman-Rupp Company		10/25/2011	VARIOUS	6,062,500	164,807		96,030	156,752	(60,722)			(60,722)		96,030		68,777	68,777	1,600	
39153L-10-6	Greatbatch Inc		05/23/2011	VARIOUS	2,773,000	78,039		70,246							70,246		7,793	7,793		
397624-10-7	Greif Inc Cl A		10/25/2011	VARIOUS	1,936,000	88,386		83,035	66,784	(30,867)		5,768	(36,635)		83,035		5,351	5,351	2,533	
398905-10-9	Group 1 Automotive Inc		05/23/2011	VARIOUS	3,222,000	125,362		75,814	134,551	(58,737)			(58,737)		75,814		49,548	49,548	167	
422704-10-6	Hecla Mng Co Com		03/08/2011	BNY Convergenx	10,991,000	101,477		117,649	123,759	(6,110)			(6,110)		117,649		(16,172)	(16,172)		
422806-10-9	HEICO Corp		05/04/2011	Fractional Shares	0,500	23		20	20						20		3	3		
428236-10-3	Hewlett Packard Co		05/18/2011	VARIOUS	991,000	35,839		40,601	41,721			1,120	(1,120)		40,601		(4,763)	(4,763)	79	
40418F-10-8	HFF Inc		12/16/2011	VARIOUS	3,513,000	37,301		36,754							36,754		547	547		
431475-10-2	Hill Rom Hldgs Inc		08/03/2011	VARIOUS	8,275,000	282,134		318,347	325,787			7,439	(7,439)		318,347		(36,213)	(36,213)	1,450	
436106-10-8	HollyFrontier Corp		10/17/2011	VARIOUS	2,230,000	73,802		58,471				19,990	(19,990)		58,471		15,332	15,332	1,264	
(continues)																				

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
452308-10-9	Illinois Tool Wks Inc		03/14/2011	VARIOUS	675,000	36,610		29,111	34,683	(6,968)			(6,968)		29,111		7,500	7,500	221	
45774N-10-8	Innophos Holdings Inc		01/05/2011	Knight Securites Broadcou	6,538,000	240,063		223,997	235,891	(11,894)			(11,894)		223,997		16,066	16,066		
45768S-10-5	Innospec Inc		08/03/2011	VARIOUS	13,033,000	386,789		243,070	265,873	(22,803)			(22,803)		243,070		143,719	143,719		
458118-10-6	Integrated Device Technology		12/14/2011	Investment Technology Gro	18,400,000	99,373		83,720	122,544	(38,824)			(38,824)		83,720		15,653	15,653		
458140-10-0	Intel Corp		09/12/2011	VARIOUS	6,360,000	124,345		116,613	79,709	(18,626)			(18,626)		116,613		7,732	7,732	2,224	
458334-10-9	Inter Parfums Inc		10/25/2011	VARIOUS	7,000,000	126,039		59,536	131,950	(72,414)			(72,414)		59,536		66,503	66,503	2,135	
459200-10-1	International Business Machines		10/28/2011	VARIOUS	1,430,000	240,052		178,463	209,032	(31,492)			(31,492)		178,463		61,589	61,589	1,301	
459506-10-1	International Flavors & Fragrances		10/25/2011	VARIOUS	5,009,000	290,862		180,775	278,450	(97,676)			(97,676)		180,775		110,087	110,087	2,863	
460146-10-3	International Paper Co		05/06/2011	VARIOUS	2,920,000	91,175		64,241	79,541	(15,300)			(15,300)		64,241		26,934	26,934	358	
461203-10-1	Invacare Corp		11/08/2011	Credit Suisse First Bosto	4,600,000	102,270		105,984	138,736	(27,086)		5,666	(32,752)		105,984		(3,714)	(3,714)	230	
464287-65-5	iShares Russell 2000 Index		11/02/2011	Investment Technology Gro	7,789,000	562,817		500,833				52,874	(52,874)		500,833		61,984	61,984	1,946	
466313-10-3	Jabil Circuit Inc		04/19/2011	Credit Suisse First Bosto	2,356,000	44,881		31,335	47,332	(15,997)			(15,997)		31,335		13,546	13,546	165	
46625H-10-0	JPMorgan Chase & Co		04/01/2011	Citation Group	675,000	31,220		22,256	27,392	(6,465)			(6,465)		22,256		8,964	8,964	32	
494368-10-3	Kimberly-Clark Corp		09/27/2011	VARIOUS	2,390,000	165,281		149,851	150,666	(815)			(815)		149,851		15,430	15,430	5,644	
501044-10-1	Kroger Co		08/11/2011	VARIOUS	6,835,000	161,853		142,701	152,831	(10,130)			(10,130)		142,701		19,152	19,152	1,690	
505597-10-4	Laclede Group Inc		10/25/2011	VARIOUS	4,200,000	165,714		139,146	153,468	(14,322)			(14,322)		139,146		26,568	26,568	5,977	
532791-10-0	Lincare Holdings Inc		01/05/2011	Credit Suisse First Bosto	3,837,000	103,806		96,232	102,947	(6,715)			(6,715)		96,232		7,574	7,574		
548661-10-7	Lowe's Cos Inc		04/27/2011	VARIOUS	3,490,000	91,758		78,542	67,825	(9,053)			(9,053)		78,542		13,216	13,216	297	
559181-10-2	Magma Design Automation		08/18/2011	Investment Technology Gro	27,263,000	153,808		119,477	136,588	(17,110)			(17,110)		119,477		34,331	34,331		
G5876H-10-5	Marvell Technology Group		03/08/2011	VARIOUS	2,927,000	47,054		46,130	54,296	(8,166)			(8,166)		46,130		924	924		
576323-10-9	MasTec Inc		12/16/2011	Investment Technology Gro	6,333,000	121,793		92,398	92,398								29,395	29,395		
57636Q-10-4	MasterCard Inc Cl A		11/08/2011	VARIOUS	385,000	122,855		80,759	70,521	(7,244)			(7,244)		80,759		42,095	42,095	131	
55264U-10-8	MB Financial Inc New Com		06/03/2011	VARIOUS	15,965,000	298,433		266,242	276,514	(10,272)			(10,272)		266,242		32,192	32,192	319	
580037-10-9	Mcdermott Intl Inc		01/14/2011	VARIOUS	8,820,000	178,107		112,261	182,486	(70,225)			(70,225)		112,261		65,846	65,846		
580135-10-1	McDonald's Corp		09/16/2011	VARIOUS	660,000	55,278		45,828	41,874	(4,963)			(4,963)		45,828		9,450	9,450	746	
583334-10-7	MeadWestvaco Corp		08/03/2011	Investment Technology Gro	3,493,000	102,704		113,738							113,738		(11,033)	(11,033)		
58405U-10-2	Medco Health Solutions Inc		04/07/2011	Citation Group	1,100,000	61,472		51,573	67,397	(15,824)			(15,824)		51,573		9,898	9,898		
587200-10-6	Mentor Graphics Corp		07/22/2011	VARIOUS	25,667,000	330,028		273,015	308,004	(34,989)			(34,989)		273,015		57,013	57,013		
58933Y-10-5	Merck & Co Inc New		09/29/2011	VARIOUS	2,212,000	72,850		72,446	44,148	(5,794)			(5,794)		72,446		405	405	1,769	
590672-10-1	Mesabi Tr		12/16/2011	CitiGroup Global Markets	2,708,000	65,832		77,304							77,304		(11,472)	(11,472)	3,033	
594918-10-4	Microsoft Corp		02/08/2011	VARIOUS	4,065,000	115,636		106,265	113,495	(7,230)			(7,230)		106,265		9,371	9,371		
617446-44-8	Morgan Stanley		10/19/2011	Citation Group	5,975,000	100,528		80,722	162,580	(21,330)		60,528	(81,857)		80,722		19,806	19,806	903	
62986Q-10-1	Nalco Holding Company		02/09/2011	Weeden & Co	7,200,000	196,736		173,577	229,968	(56,391)			(56,391)		173,577		23,159	23,159	252	
637372-10-3	National Research Corp Com		05/16/2011	VARIOUS	8,744,000	298,592		285,042	299,482	(14,440)			(14,440)		285,042		13,551	13,551	1,924	
64031N-10-8	Nelnet Inc		03/08/2011	BNY Convergenx	5,851,000	123,808		114,350	138,610	(24,260)			(24,260)		114,350		9,458	9,458	410	
64110D-10-4	NetApp Inc		10/11/2011	VARIOUS	1,440,000	55,754		48,958	79,142	(16,043)		14,142	(30,184)		48,958		6,796	6,796		
651290-10-8	Newfield Expl Co Com		03/08/2011	Stifel Nicolaus	1,010,000	70,852		70,057	72,831	(2,774)			(2,774)		70,057		796	796		
651639-10-6	Newmont Mining Corp		04/04/2011	Abel Noser Corporation	770,000	42,671		42,027	47,301		5,275		(5,275)		42,027		644	644	116	
65339F-10-1	Nextera Energy Inc Com		08/04/2011	Morgan Stanley	570,000	30,286		28,769		(932)					28,769		1,519	1,519	621	
670008-10-1	Novellus System Inc		04/19/2011	Credit Suisse First Bosto	5,724,000	196,583		146,142	185,000	(38,857)			(38,857)		146,142		50,440	50,440		
629377-50-8	NRG Energy Inc		08/08/2011	Buckingham Research Group	1,600,000	32,861		31,388	29,889						31,388		1,473	1,473		
67103H-10-7	O'Reilly Automotive Inc		07/26/2011	VARIOUS	590,000	36,562		28,824	30,131	(6,668)			(6,668)		28,824		7,738	7,738		
682128-10-3	Omnivision Technologies Inc		05/23/2011	VARIOUS	4,745,000	163,117		150,267							150,267		12,850	12,850		
68389X-10-5	Oracle Corp		12/23/2011	VARIOUS	4,820,000	124,492		119,298	87,775	(32,256)			(32,256)		119,298		5,195	5,195	939	
69333Y-10-8	P F Chang's China Bistro Inc		05/16/2011	Investment Technology Gro	2,650,000	101,655		118,202	128,419	(10,217)			(10,217)		118,202		(16,547)	(16,547)	1,325	
69840W-10-8	Panera Bread Co Cl A		02/09/2011	Credit Suisse First Bosto	221,000	21,551		11,019	22,367	(11,348)			(11,348)		11,019		10,532	10,532		
698813-10-2	Papa John's International Inc		12/16/2011	VARIOUS	2,420,000	84,571		72,110							72,110		12,462	12,462		
708160-10-6	Penney J C Inc		02/10/2011	VARIOUS	3,698,000	130,164		79,895	119,482	(39,588)			(39,588)		79,895		50,269	50,269	740	
(continues)																				

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

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CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
713448-10-8	PepsiCo Inc		02/14/2011	VARIOUS	1,363,000	86,290		71,463	89,045	(17,582)			(17,582)		71,463		14,827	14,827	654	
714236-10-6	Permian Basin Royalty Trust		11/02/2011	VARIOUS	14,097,000	285,539		272,092	319,438	(47,346)			(47,346)		272,092		13,447	13,447	14,349	
714290-10-3	Perrigo Company		12/16/2011	Investment Technology Gro	1,177,000	108,213		70,438	74,539	(4,102)			(4,102)		70,438		37,775	37,775	277	
717124-10-1	Pharmaceutical Product Development		03/08/2011	BNY Convergenx	3,100,000	88,967		69,542	84,134	(14,592)			(14,592)		69,542		19,425	19,425		
719405-10-2	Photonics Inc		05/16/2011	Investment Technology Gro	18,287,000	147,456		82,657	108,076	(25,419)			(25,419)		82,657		64,799	64,799		
740585-10-4	Premiere Global Services Inc		01/11/2011	VARIOUS	16,315,000	108,822		103,437	110,942	(7,505)			(7,505)		103,437		5,385	5,385		
74112D-10-1	Prestige Brands Holdings Inc		12/16/2011	JP Morgan Securities	3,078,000	30,277		15,944	36,782	(20,838)			(20,838)		15,944		14,333	14,333		
741511-10-9	Pricesmart Inc		12/16/2011	Investment Technology Gro	1,005,000	67,065		36,823				3,099	(3,099)		36,823		30,242	30,242	603	
74586W-10-6	Pulse Electronics Corp Com		02/09/2011	VARIOUS	16,200,000	79,105		51,192	86,184	(34,992)			(34,992)		51,192		27,913	27,913	405	
74835Y-10-1	Questcor Pharmaceuticals Inc		03/16/2011	BNY Convergenx	15,005,000	194,254		201,871	221,024	(19,152)			(19,152)		201,871		(7,617)	(7,617)		
754730-10-9	Raymond James Financial Inc		07/22/2011	Investment Technology Gro	4,200,000	143,110		71,946	137,340	(65,394)			(65,394)		71,946		71,164	71,164	1,638	
756109-10-4	Realty Income Corp		12/14/2011	VARIOUS	3,821,000	128,694		123,189				11,639	(11,639)		123,189		5,505	5,505	3,875	
760281-20-4	Republic Bancorp (Kentucky)		02/09/2011	VARIOUS	5,200,000	103,199		97,084	123,500	(26,416)			(26,416)		97,084		6,115	6,115	744	
76128Y-10-2	Retail Ventures Inc		06/01/2011	VARIOUS	13,153,000	260,042		78,134	214,394	(136,260)			(136,260)		78,134		181,908	181,908		
749941-10-0	RF Microdevices Inc		05/16/2011	VARIOUS	45,353,000	276,754		279,474	333,345	(53,870)			(53,870)		279,474		(2,720)	(2,720)		
776696-10-6	Roper Industries Inc		11/02/2011	VARIOUS	1,710,000	138,900		72,590	130,695	(58,106)			(58,106)		72,590		66,311	66,311	529	
74972L-10-2	RSC Holdings Inc		12/16/2011	JP Morgan Securities	6,032,000	106,645		57,320							57,320		49,325	49,325		
781258-10-8	Ruddick Corp		01/11/2011	VARIOUS	2,600,000	91,111		58,370	95,784	(37,414)			(37,414)		58,370		32,741	32,741	338	
790849-10-3	Saint Jude Medical Inc		05/27/2011	Citation Group	2,160,000	108,991		85,686	92,340	(6,654)			(6,654)		85,686		23,305	23,305	465	
811904-10-1	Seacor Holdings Inc		04/20/2011	VARIOUS	2,395,000	227,096		221,442	242,111	(7,957)			(7,957)		221,442		5,655	5,655		
826552-10-1	Sigma Aldrich Corp		03/08/2011	BNY Convergenx	2,590,000	161,324		97,876	172,390	(74,514)			(74,514)		97,876		63,448	63,448	466	
G81276-10-0	Signet Jewelers Ltd		04/20/2011	Citation Group	7,814,000	337,882		273,286	339,128	(65,842)			(65,842)		273,286		64,596	64,596		
83088M-10-2	Skyworks Solutions Inc		04/19/2011	VARIOUS	7,941,000	218,146		43,993	227,351	(183,358)			(183,358)		43,993		174,153	174,153		
832154-10-8	Smith Micro Software Inc		03/08/2011	BNY Convergenx	8,327,000	69,034		121,325	131,067	(9,742)			(9,742)		121,325		(52,291)	(52,291)		
844895-10-2	Southwest Gas Corp Com		10/25/2011	VARIOUS	7,953,000	308,223		240,394	291,637	(51,242)			(51,242)		240,394		67,829	67,829	4,820	
855244-10-9	Starbucks Corp		05/18/2011	Citation Group	1,950,000	69,799		52,713	62,654	(9,940)			(9,940)		52,713		17,086	17,086	534	
85590A-40-1	Starwood Hotels & Resorts		05/27/2011	VARIOUS	1,100,000	66,436		54,921	66,858	(11,937)			(11,937)		54,921		11,515	11,515		
871503-10-8	Symantec Corp		01/21/2011	VARIOUS	9,655,000	172,601		133,933	161,625	(27,692)			(27,692)		133,933		38,668	38,668		
87612E-10-6	Target Corp		10/04/2011	VARIOUS	1,355,000	66,608		63,931	21,012	(2,596)		4,396	(6,991)		63,931		2,677	2,677	509	
034164-10-3	The Andersons Inc		01/05/2011	Knight Securites Broadcou	4,931,000	185,012		176,433	179,242	(2,809)			(2,809)		176,433		8,579	8,579	542	
09253U-10-8	The Blackstone Group LP		03/29/2011	Macquarie Securities Inc	3,483,000	63,687		34,441	49,284	(14,844)			(14,844)		34,441		29,246	29,246	1,115	
36159R-10-3	The Geo Group Inc		07/08/2011	VARIOUS	9,049,000	212,797		208,398	223,148	(14,115)		635	(14,750)		208,398		4,398	4,398		
886547-10-8	Tiffany & Co		12/02/2011	VARIOUS	1,662,000	109,022		72,551	103,493	(30,942)			(30,942)		72,551		36,471	36,471	1,106	
88732J-20-7	Time Warner Cable Inc		07/07/2011	VARIOUS	810,000	65,088		31,115	49,971	(22,732)			(22,732)		31,115		33,972	33,972	753	
887317-30-3	Time Warner Inc		03/16/2011	VARIOUS	7,230,000	261,469		169,218	232,589	(63,372)			(63,372)		169,218		92,252	92,252	1,101	
891092-10-8	Toro Company		08/03/2011	Citation Group	4,210,000	221,359		228,187	259,504	(31,318)			(31,318)		228,187		(6,827)	(6,827)	2,526	
896818-10-1	Triumph Group Inc		04/27/2011	Credit Suisse First Bosto	1,634,000	138,255		120,437	146,096	(25,659)			(25,659)		120,437		17,818	17,818	65	
901476-10-1	Twin Disc Inc		06/03/2011	VARIOUS	8,260,000	252,228		187,874	246,644	(58,770)			(58,770)		187,874		64,354	64,354	1,021	
91324P-10-2	United Health Group Inc Corp		10/07/2011	VARIOUS	2,630,000	119,351		89,524	82,285	(8,652)			(8,652)		89,524		29,827	29,827	721	
91312-10-6	United Parcel Service Inc Cl B		03/22/2011	Barclay's Capital Inc / L	770,000	55,512		49,681	55,887	(6,205)			(6,205)		49,681		5,830	5,830	432	
913017-10-9	United Technologies Corp		02/04/2011	CitiGroup Global Markets	1,366,000	112,433		98,904	107,532	(8,627)			(8,627)		98,904		13,529	13,529		
913456-10-9	Universal Corp		01/11/2011	Credit Suisse First Bosto	3,200,000	125,441		126,976	130,240	(3,264)			(3,264)		126,976		(1,535)	(1,535)	1,536	
91851C-20-1	VAALCO Energy Inc		06/15/2011	VARIOUS	32,200,000	194,549		136,206	230,552	(94,346)			(94,346)		136,206		58,343	58,343		
92046N-10-2	Valueclick Inc		03/16/2011	BNY Convergenx	15,336,000	218,107		238,806	245,836	(7,030)			(7,030)		238,806		(20,699)	(20,699)		
92342Y-10-2	VeriFone Holdings Inc		06/15/2011	VARIOUS	4,969,000	46,786		191,605	191,605	(144,819)			(144,819)		46,786		168,262	168,262		
92343V-10-4	Verizon Communications Inc		01/18/2011	VARIOUS	4,105,000	144,064		116,755	146,877	(30,122)			(30,122)		116,755		27,309	27,309	2,001	
92553P-20-1	Viacom Inc Cl B		10/04/2011	Citation Group	2,266,000	83,434		53,443	89,756	(36,313)			(36,313)		53,443		29,991	29,991	1,497	
92826C-83-9	Visa Inc Cl A		10/18/2011	VARIOUS	545,000	50,435		38,357	38,357						38,357		12,078	12,078	245	
(continues)																				

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CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
92922P-10-6	W & T Offshore Inc Com		10/25/2011	VARIOUS	7,441.000	146,727		113,202	132,971			19,769	(19,769)		113,202		33,525	33,525	682	
931142-10-3	Wal-Mart Stores Inc		03/08/2011	VARIOUS	2,404.000	129,118		117,868	129,648	(11,780)			(11,780)		117,868		11,250	11,250	727	
934390-40-2	Warnaco Group Inc		05/23/2011	VARIOUS	4,629.000	245,305		184,023	254,919	(70,896)			(70,896)		184,023		61,282	61,282		
929236-10-7	WD-40 Company		11/02/2011	VARIOUS	5,110.000	228,111		179,132	205,831	(26,699)			(26,699)		179,132		48,979	48,979	5,519	
949746-10-1	Wells Fargo & Co		04/01/2011	VARIOUS	2,925.000	95,375		68,087	89,539	(22,598)			(22,598)		68,087		27,288	27,288	143	
95082P-10-5	WESCO Intl Inc Com		05/23/2011	Investment Technology Gro	3,847.000	202,282		195,999	203,122	(7,122)			(7,122)		195,999		6,283	6,283		
959319-10-4	Western Refng Inc		05/16/2011	Citation Group	17,293.000	271,064		129,172	182,960	(53,788)			(53,788)		129,172		141,893	141,893		
961765-10-4	Westwood Hldgs Group Inc Com		03/17/2011	VARIOUS	6,783.000	244,332		263,981	271,049	(7,068)			(7,068)		263,981		(19,649)	(19,649)	982	
969203-10-8	Willbros Group Inc		04/19/2011	VARIOUS	6,300.000	67,864		46,620	61,866	(15,246)			(15,246)		46,620		21,244	21,244		
969904-10-1	Williams Sonoma Inc		07/08/2011	Investment Technology Gro	1,400.000	52,612		51,086			10,611		(10,611)		51,086		1,526	1,526		
G0450A-10-5	Arch Capital Group Ltd	R	07/08/2011	VARIOUS	3,251.000	147,134		84,111	137,505	(53,393)			(53,393)		84,111		63,023	63,023		
G21082-10-5	China Yuchai Intl Ltd	R	03/16/2011	BNY Convergenx	5,949.000	146,161		42,654	188,524	(145,869)			(145,869)		42,654		103,507	103,507		
20441B-40-7	CIA Paranaense de Energia-Corp	R	11/02/2011	VARIOUS	12,339.000	265,241		237,291	310,573	(45,156)		28,126	(73,282)		237,291		27,950	27,950	8,611	
N22717-10-7	Core Laboratories NV	R	05/16/2011	VARIOUS	1,517.000	146,697		129,333	67,144	(15,498)			(15,498)		129,333		17,364	17,364	160	
29358Q-10-9	Enesco Intl PLC Sponsored ADR	R	05/13/2011	VARIOUS	3,140.000	167,840		124,380	167,613	(43,233)			(43,233)		124,380		43,460	43,460	529	
399909-10-0	Grupo Financiero Galicia S A ADR	R	05/16/2011	VARIOUS	12,811.000	176,638		77,020	196,136	(119,117)			(119,117)		77,020		99,618	99,618	169	
G6359F-10-3	Nabors Industries Inc	R	11/11/2011	VARIOUS	1,855.000	37,906		22,742	35,284	(6,230)		12,751	(18,981)		22,742		15,164	15,164		
H5833N-10-3	Noble Corporation	R	07/07/2011	VARIOUS	2,265.000	96,504		80,944	56,848	(1,123)			(1,123)		80,944		15,560	15,560	429	
82481R-10-6	Shire Plc Sponsored ADR	R	10/07/2011	VARIOUS	310.000	29,217		26,130							26,130		3,088	3,088	103	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					28,955,365		22,759,104	26,659,918	(6,103,395)		330,061	(6,433,456)		22,759,104		6,196,262	6,196,262	177,827	
9799997	Subtotal - Common Stocks - Part 4					28,955,365		22,759,104	26,659,918	(6,103,395)		330,061	(6,433,456)		22,759,104		6,196,262	6,196,262	177,827	
9799998	Summary Item from Part 5 for Common Stocks					7,706,139		8,432,588				643,838	(643,838)		7,788,750		(82,611)	(82,611)	18,827	
9799999	Subtotal - Common Stocks					36,661,504		31,191,691	26,659,918	(6,103,395)		973,900	(7,077,295)		30,547,853		6,113,651	6,113,651	196,655	
9899999	Subtotal - Preferred and Common Stocks					36,661,504		31,191,691	26,659,918	(6,103,395)		973,900	(7,077,295)		30,547,853		6,113,651	6,113,651	196,655	
9999999	TOTALS					58,733,022		53,205,064	47,774,246	(6,103,395)	(42,615)	973,900	(7,119,910)		52,502,949		6,230,073	6,230,073	409,684	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. / A. C. V. (12+13-14)	Total Foreign Exchange Change in B. / A. C. V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U. S. Governments																				
912828-NU-0	United States Treasury Note		09/30/2011	VARIOUS	10/12/2011	VARIOUS	700,000.000	704,523	705,906	704,123	(400)			(400)		1,783		1,783	2,802	1,609
0599999	- Subtotal - Bonds - U. S. Governments						700,000.000	704,523	705,906	704,123	(400)			(400)		1,783		1,783	2,802	1,609
8399998	- Subtotal - Bonds						700,000.000	704,523	705,906	704,123	(400)			(400)		1,783		1,783	2,802	1,609
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
004498-10-1	ACI Worldwide, Inc		04/20/2011	VARIOUS	12/14/2011	VARIOUS	13,350.000	418,450	396,364	369,242			49,208	(49,208)		27,123		27,123		
023135-10-6	Amazon com Inc		02/04/2011	Credit Suisse First Bosto	03/08/2011	Citation Group	30.000	5,274	5,058	5,274						(217)		(217)		
03076C-10-6	Ameriprise Financial Inc		08/12/2011	VARIOUS	08/18/2011	VARIOUS	160.000	8,782	6,588	8,782						(2,194)		(2,194)	37	
037411-10-5	Apache Corp		10/03/2011	VARIOUS	10/07/2011	Citation Group	760.000	92,608	64,850	60,957			31,651	(31,651)		3,894		3,894	110	
053611-10-9	Avery Dennison Corp		03/31/2011	VARIOUS	07/19/2011	VARIOUS	285.000	11,901	10,305	11,901						(1,596)		(1,596)	97	
057224-10-7	Baker Hughes Inc		10/18/2011	VARIOUS	11/23/2011	Barclays Fixed Income	2,440.000	165,461	120,661	116,541			48,920	(48,920)		4,120		4,120	813	
109641-10-0	Brinker International Inc Com		03/16/2011	BNY Convergenx	11/08/2011	BNY Convergenx	8,475.000	205,145	194,506	177,297			27,848	(27,848)		17,209		17,209	2,543	
127055-10-1	Cabot Corp Com		03/16/2011	BNY Convergenx	04/19/2011	Credit Suisse First Bosto	4,429.000	194,849	198,504	194,849						3,655		3,655		
131347-30-4	Calpine Corp		03/31/2011	VARIOUS	04/26/2011	VARIOUS	490.000	7,337	7,862	7,337						525		525		
134429-10-9	Campbell Soup Co		10/20/2011	VARIOUS	12/05/2011	VARIOUS	3,890.000	122,831	126,742	122,831						3,911		3,911	679	
14808P-10-9	Cass information sys inc		08/18/2011	Investment Technology Gro	10/05/2011	Investment Technology Gro	2,679.000	95,173	89,989	83,183			11,990	(11,990)		6,806		6,806	429	
149123-10-1	Caterpillar Inc		08/12/2011	VARIOUS	08/19/2011	MKM Partners LLC	160.000	15,697	13,023	15,697						(2,674)		(2,674)	69	
17275R-10-2	Cisco Systems Inc		06/13/2011	VARIOUS	06/28/2011	Citation Group	670.000	12,760	10,045	11,023			1,737	(1,737)		(978)		(978)	22	
189754-10-4	Coach Inc		03/28/2011	VARIOUS	04/27/2011	VARIOUS	190.000	9,788	11,003	9,788						1,215		1,215		
19239V-30-2	Cogent Communications Group I		03/08/2011	BNY Convergenx	04/27/2011	Credit Suisse First Bosto	13,381.000	201,050	191,207	190,679			10,370	(10,370)		528		528		
219023-10-8	Corn Prods Intl Inc		06/15/2011	Instinet	10/25/2011	Investment Technology Gro	3,255.000	179,608	147,692	127,726			51,882	(51,882)		19,966		19,966	1,042	
219350-10-5	Corning Inc		06/13/2011	VARIOUS	06/28/2011	VARIOUS	440.000	8,364	7,722	8,364						(642)		(642)	5	
126408-10-3	CSX Corp		10/18/2011	VARIOUS	11/23/2011	Citation Group	2,030.000	47,319	41,134	38,050			9,269	(9,269)		3,084		3,084	411	
24702R-10-1	Dell Inc		01/28/2011	BNY Convergenx	03/29/2011	VARIOUS	145.000	1,913	2,144	1,913						231		231		
251893-10-3	DeVry Inc		07/08/2011	Investment Technology Gro	11/02/2011	Investment Technology Gro	4,714.000	291,574	172,084	174,229			117,345	(117,345)		(2,146)		(2,146)		
25659P-40-2	Dolan C0		01/05/2011	Knight Securites Broadcou	03/08/2011	BNY Convergenx	8,942.000	128,262	107,611	128,262						(20,651)		(20,651)		
26985R-10-4	Eagle Rock Energy Partners Lp		05/16/2011	Citation Group	07/08/2011	Investment Technology Gro	21,779.000	242,145	237,360	241,529			616	(616)		(4,169)		(4,169)		
277432-10-0	Eastman Chemical Co		10/03/2011	VARIOUS	10/07/2011	VARIOUS	1,120.000	54,283	39,750	38,370			15,912	(15,912)		1,380		1,380	416	
28660G-10-6	Elizabeth Arden Inc Com		03/16/2011	BNY Convergenx	11/08/2011	VARIOUS	7,851.000	203,982	257,653	203,982						53,671		53,671		
29089Q-10-5	Emergent Biosolutions Inc		01/05/2011	Knight Securites Broadcou	04/27/2011	Credit Suisse First Bosto	6,349.000	152,339	150,694	152,339						(1,644)		(1,644)		
292554-10-2	Encore Capital Group Inc		06/15/2011	Instinet	07/22/2011	Investment Technology Gro	3,250.000	102,281	91,016	99,840			2,441	(2,441)		(8,824)		(8,824)		
26882D-10-9	Epiq Systems Inc		05/16/2011	Investment Technology Gro	10/26/2011	Investment Technology Gro	17,130.000	243,402	224,294	214,639			28,763	(28,763)		9,656		9,656	1,456	
307000-10-9	Family Dollar Stores Inc		10/05/2011	Investment Technology Gro	11/02/2011	Investment Technology Gro	2,943.000	155,171	171,464	155,171						16,292		16,292		
313549-40-4	Federal Mogul Corp		05/16/2011	Investment Technology Gro	08/03/2011	Investment Technology Gro	9,292.000	237,343	167,247	212,136			25,206	(25,206)		(44,889)		(44,889)		
302445-10-1	FLIR Sys Inc		06/03/2011	Credit Suisse First Bosto	07/22/2011	Investment Technology Gro	3,451.000	119,396	98,891	116,333			3,062	(3,062)		(17,442)		(17,442)		
30249U-10-1	FMC Technologies Inc		03/28/2011	VARIOUS	05/18/2011	MKM Partners LLC	100.000	4,729	4,232	4,729						(497)		(497)		
369604-10-3	General Electric Co		07/06/2011	VARIOUS	12/12/2011	VARIOUS	2,520.000	48,518	40,306	48,518						(8,212)		(8,212)	390	
375558-10-3	Gilead Sciences Inc		10/18/2011	VARIOUS	12/02/2011	Citation Group	1,050.000	42,068	41,284	42,068						(784)		(784)		
377316-10-4	Glatfelter Com		07/08/2011	Investment Technology Gro	10/25/2011	Investment Technology Gro	16,563.000	261,586	240,970	218,797			42,789	(42,789)		22,173		22,173	1,491	
38141G-10-4	Goldman Sachs Group Inc		03/31/2011	Credit Suisse First Bosto	08/05/2011	Investment Technology Gro	40.000	6,367	4,989	6,367						(1,379)		(1,379)	14	
393122-10-6	Green Mountain Coffee Roaster		10/18/2011	VARIOUS	10/20/2011	Citation Group	1,200.000	104,137	82,911	104,137						(21,227)		(21,227)		
42224N-10-1	Healthspring Inc Com		03/08/2011	BNY Convergenx	04/27/2011	Credit Suisse First Bosto	6,377.000	239,954	258,643	238,308			1,645	(1,645)		18,334		18,334		
42809H-10-7	Hess Corp		06/13/2011	VARIOUS	07/13/2011	Sanford Bernstein	1,020.000	84,044	73,568	76,255						(2,687)		(2,687)	188	
428236-10-3	Hewlett Packard Co		03/28/2011	VARIOUS	05/18/2011	VARIOUS	710.000	32,925	25,676	29,089			3,836	(3,836)		(3,412)		(3,412)	40	
437076-10-2	Home Depot Inc		03/28/2011	VARIOUS	06/08/2011	Instinet	1,970.000	71,718	67,245	71,718						(4,473)		(4,473)		
45867G-10-1	Interdigital Inc		01/05/2011	Credit Suisse First Bosto	05/16/2011	Investment Technology Gro	2,714.000	122,853	121,988	122,853						(865)		(865)	543	
459200-10-1	International Business Machines		01/28/2011	BNY Convergenx	04/06/2011	VARIOUS	30.000	4,776	4,916	4,776						140		140	20	
(continues)																				

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. / A. C. V. (12+13-14)	Total Foreign Exchange Change in B. / A. C. V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
460146-10-3	International Paper Co		01/28/2011	BNY Convergenx	05/06/2011	VARIOUS	70.000	2,001	2,186	2,001							185	185	9	
478160-10-4	Johnson & Johnson		06/13/2011	VARIOUS	07/06/2011	Knight Direct LLC	1,050.000	68,899	71,057	68,899							2,158	2,158		
48242W-10-6	KBR Inc		06/13/2011	VARIOUS	07/06/2011	Knight Direct LLC	1,720.000	62,374	65,901	62,374							3,527	3,527	81	
494368-10-3	Kimberly-Clark Corp		01/28/2011	BNY Convergenx	09/27/2011	VARIOUS	60.000	3,890	4,149	3,890							260	260	102	
501044-10-1	Kroger Co		03/31/2011	VARIOUS	08/11/2011	VARIOUS	2,545.000	56,611	60,266	56,611							3,654	3,654	417	
530322-10-6	Liberty Media Corp		05/16/2011	Investment Technology Gro	10/05/2011	Investment Technology Gro	1,560.000	133,413	95,260	103,147			30,266	(30,266)			(7,888)	(7,888)		
533535-10-0	Lincoln Educational Services Corp		02/10/2011	VARIOUS	05/23/2011	VARIOUS	14,957.000	235,031	215,154	235,031							(19,877)	(19,877)	3,739	
58405U-10-2	Medco Health Solutions Inc		03/28/2011	VARIOUS	04/07/2011	Citation Group	110.000	6,666	6,147	6,666							(519)	(519)		
591708-10-2	MetroPCS Communications Inc		07/06/2011	VARIOUS	08/03/2011	Citation Group	4,130.000	71,437	41,522	71,253			184	(184)			(29,731)	(29,731)		
617446-44-8	Morgan Stanley		07/06/2011	VARIOUS	10/19/2011	Citation Group	420.000	11,103	7,066	5,674			5,429	(5,429)			1,392	1,392	28	
61945C-10-3	Mosaic Co		03/28/2011	VARIOUS	06/08/2011	Stifel Nicolaus	1,290.000	101,143	84,682	101,143							(16,461)	(16,461)	122	
64110D-10-4	NetApp Inc		10/03/2011	VARIOUS	10/11/2011	Citation Group	210.000	9,558	8,103	7,122			2,436	(2,436)			981	981		
651290-10-8	Newfield Expl Co Com		02/04/2011	Credit Suisse First Bosto	03/08/2011	Stifel Nicolaus	90.000	6,724	6,314	6,724							(410)	(410)		
651639-10-6	Newmont Mining Corp		03/28/2011	VARIOUS	04/04/2011	Abel Noser Corporation	80.000	4,490	4,433	4,366			123	(123)			67	67	9	
670008-10-1	Novellus System Inc		01/05/2011	Credit Suisse First Bosto	04/19/2011	Credit Suisse First Bosto	4,040.000	126,896	138,748	126,896							11,852	11,852		
708160-10-6	Penney J C Inc		01/28/2011	BNY Convergenx	02/10/2011	VARIOUS	90.000	2,899	3,168	2,899							269	269		
71714F-10-4	Pharmacia Corp		02/10/2011	VARIOUS	05/16/2011	Citation Group	18,176.000	231,952	231,011	207,933			24,018	(24,018)			23,077	23,077		
731068-10-2	Polaris Inds Inc		06/13/2011	VARIOUS	07/06/2011	Knight Direct LLC	730.000	74,327	86,168	74,327							11,841	11,841		
69366A-10-0	PSS World Medical Inc		03/16/2011	BNY Convergenx	11/02/2011	Investment Technology Gro	7,520.000	193,130	162,191	148,069			45,061	(45,061)			14,122	14,122		
74834L-10-0	Quest Diagnostics Inc		07/06/2011	VARIOUS	07/26/2011	VARIOUS	1,280.000	75,003	71,487	75,003							(3,516)	(3,516)	111	
76116A-10-8	Resolute Energy Corp Com		03/16/2011	BNY Convergenx	04/20/2011	Citation Group	11,541.000	204,526	196,979	204,526							(7,547)	(7,547)		
790849-10-3	Saint Jude Medical Inc		03/28/2011	VARIOUS	05/27/2011	Citation Group	220.000	9,776	11,101	9,776							1,325	1,325	34	
80862K-10-4	Sciclone Pharmaceuticals Inc		01/11/2011	Barclay's Capital Inc / L	10/25/2011	Investment Technology Gro	52,040.000	232,244	209,728	198,272			33,972	(33,972)			11,455	11,455		
83545G-10-2	Sonic Automotive Inc		01/11/2011	Instinet	05/23/2011	Investment Technology Gro	22,255.000	304,001	277,713	304,001							(26,289)	(26,289)	556	
855244-10-9	Starbucks Corp		03/28/2011	VARIOUS	05/18/2011	Citation Group	260.000	8,699	9,307	8,699							608	608	34	
85590A-40-1	Starwood Hotels & Resorts		03/28/2011	VARIOUS	05/27/2011	VARIOUS	90.000	5,382	5,436	5,382							54	54		
784774-10-1	Stec Inc		11/02/2011	Investment Technology Gro	12/16/2011	JP Morgan Securities	19,032.000	212,361	178,378	212,361							(33,983)	(33,983)		
87151Q-10-6	Symetra Financial Corp		02/10/2011	VARIOUS	04/19/2011	VARIOUS	16,854.000	235,180	228,372	229,214			5,965	(5,965)			(842)	(842)	843	
871829-10-7	Sysco Corp		08/12/2011	VARIOUS	08/17/2011	Citation Group	3,460.000	107,155	96,196	107,155							(10,959)	(10,959)	710	
886547-10-8	Tiffany & Co		10/18/2011	VARIOUS	12/02/2011	VARIOUS	700.000	49,838	49,287	49,838							(551)	(551)	193	
887317-30-3	Time Warner Inc		01/28/2011	Credit Suisse First Bosto	03/16/2011	VARIOUS	175.000	5,560	6,329	5,560							769	769	27	
911312-10-6	United Parcel Service Inc Cl B		02/04/2011	Credit Suisse First Bosto	03/22/2011	Barclay's Capital Inc / L	60.000	4,461	4,326	4,461							(135)	(135)		
92553P-20-1	Viacom Inc Cl B		10/03/2011	VARIOUS	10/04/2011	Citation Group	520.000	23,620	19,146	23,620							(4,473)	(4,473)	165	
92826C-83-9	Visa Inc Cl A		09/16/2011	Knight Direct LLC	10/18/2011	CitiGroup Global Markets	65.000	5,939	6,015	5,939							76	76		
92886T-20-1	Vonage Hldgs Corp		04/27/2011	Credit Suisse First Bosto	06/15/2011	Instinet	30,994.000	162,700	125,935	162,700							(36,764)	(36,764)		
930059-10-0	Waddell & Reed Finl Inc		10/25/2011	Investment Technology Gro	12/16/2011	CitiGroup Global Markets	4,853.000	126,681	120,143	126,681							(6,538)	(6,538)		
931422-10-9	Walgreen Co		06/13/2011	VARIOUS	06/23/2011	Citation Group	2,390.000	100,545	101,023	96,443			4,102	(4,102)			4,580	4,580	735	
73755L-10-7	Potash Corp Sask Inc	I	10/18/2011	VARIOUS	11/16/2011	Citation Group	2,120.000	97,113	96,246	97,113							(868)	(868)	102	
G02995-10-1	American Safety Insurance Hldgs	R	01/12/2011	VARIOUS	03/17/2011	VARIOUS	13,578.000	290,981	260,279	290,981							(30,701)	(30,701)		
N22717-10-7	Core Laboratories NV	R	03/28/2011	VARIOUS	04/07/2011	VARIOUS	110.000	10,117	10,998	10,117							881	881		
9099999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							8,432,588	7,706,139	7,788,750			643,838	(643,838)			(82,611)	(82,611)	18,827	
9799998	- Subtotal - Common Stocks							8,432,588	7,706,139	7,788,750			643,838	(643,838)			(82,611)	(82,611)	18,827	
9899999	- Subtotal - Preferred and Common Stocks							8,432,588	7,706,139	7,788,750			643,838	(643,838)			(82,611)	(82,611)	18,827	
9999999	- TOTALS							9,137,111	8,412,045	8,492,873		(400)	643,838	(644,238)			(80,828)	(80,828)	21,630	1,609

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Sch. D, Pt. 6, Sn. 1, Valuation of Shares
NONE

Sch. D, Pt. 6, Sn. 2, Valuation of Shares
NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/ Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Governments - Issuer Obligations																				
	Federal Farm Cr Bks			12/01/2011	G. X. Clarke & Company	09/28/2012	750,115		(12)			750,000	750,128	17		0.199	0.182	MJSD	379	267
	Federal Farm Cr Bks Bd 04/24/2012			11/28/2011	Bank of America Fixed Inc	04/24/2012	2,692,528		(15,641)			2,675,000	2,708,169	11,202		2.250	0.161	AO	18,844	13,180
	Federal Farm Cr Bks Bd 07/27/2012			08/10/2011	G. X. Clarke & Company	07/27/2012	999,993		(12)			1,000,000	1,000,005	192		0.110	0.111	JAJO	312	52
	Federal Home Ln Bank Bd 04/13/2012			08/24/2011	Wells Fargo Securities	04/13/2012	1,005,854		(7,286)			1,000,000	1,013,140	4,875		2.250	0.182	AO	11,250	8,250
	Federal Home Loan Bank			05/25/2011	G. X. Clarke & Company	05/11/2012	1,720,357		(503)			1,720,000	1,720,860	256		0.256	0.201	MON	1,987	122
	Federal Home Loan Bank			10/07/2011	Wells Fargo Securities	01/13/2012	640,098		(689)			640,000	640,787	1,867		0.625	0.163	JJ		933
	Federal Home Loan Bank			07/19/2011	Barclays Fixed Income	01/13/2012	1,000,020		(275)			1,000,000	1,000,295	348		0.160	0.104	JAJO	419	23
	Federal Home Loan Bank Bond			02/11/2011	Williams Capital	01/24/2012	1,000,010		(38)			1,000,000	1,000,048	340		0.180	0.168	JAJO	1,531	134
	Federal Home Loan Mortgage Co			12/29/2011	Morgan Stanley	06/15/2012	463,463		(42)			460,000	463,505	358		1.750	0.097	JD		313
	Federal Home Loan Mortgage Co			12/29/2011	Barclays Fixed Income	11/02/2012	1,500,904		(9)			1,500,000	1,500,914	264		0.205	0.139	AO		238
	Federal National Mortgage Asso			10/17/2011	Barclays Fixed Income	08/23/2012	1,000,784		(215)			1,000,000	1,000,999	73		0.312	0.195	MON	670	169
	Federal National Mortgage Assoc			11/29/2011	Barclays Fixed Income	02/29/2012	1,999,847					2,000,000	1,999,847	55			0.030	MAT		
	Federal Natl Mtg Assn			12/01/2011	Wells Fargo Securities	09/15/2012	1,544,462		(5,248)			1,500,000	1,549,710	19,323		4.375	0.169	MS		13,854
	FFCB Bond 5.25%12			09/28/2011	Morgan Stanley	08/01/2012	741,130		(9,349)			720,000	750,479	15,750		5.250	0.213	FA		5,985
	FHLB Bond 0.22%12			09/14/2011	Williams Capital	09/12/2012	499,988		5			500,000	499,982	333		0.220	0.224	MS		6
	FHLB Bond Var Rate			07/06/2011	Barclays Fixed Income	01/24/2012	1,500,085		(666)			1,500,000	1,500,752	510		0.180	0.093	JAJO	1,413	584
	FHLB Bond Var Rate			03/03/2011	Barclays Fixed Income	01/19/2012	1,000,003		(130)			1,000,000	1,000,133	364		0.180	0.178	JAJO	1,549	312
	FHLMC 2.125% 032312			04/26/2011	Greenwich Capital Markets	03/23/2012	1,004,255		(12,705)			1,000,000	1,016,960	5,785		2.125	0.255	MS	10,625	1,948
	FHLMC Disc Note	@		09/07/2011	Deutsche Bank Alex Brown	02/23/2012	1,499,296					1,500,000	1,499,296	483			0.100	N/A		
	FHLMC Notes Var Rate 011312			03/31/2011	Barclays Fixed Income	01/13/2012	1,499,955		911			1,500,000	1,499,045	255		0.080	0.173	JAJO	1,211	495
	United States Treasury Bill DT 021			04/05/2011	Chase Securities	02/09/2012	1,497,359					1,500,000	1,497,359	2,309			0.205	MAT		
	United States Treasury Note			12/27/2011	Bank of America Fixed Inc	09/30/2012	1,502,935		(54)			1,500,000	1,502,988	1,429		0.375	0.113	MS		1,352
	US Treasury Bill DT 011311-011212			03/23/2011	Bank/America Sec Llc Mont	01/12/2012	998,541					1,000,000	998,541	1,405			0.178	MAT		
0199999 - U. S. Governments - Issuer Obligations							28,061,981		(51,959)			27,965,000	28,113,940	67,791					50,189	48,217
0599999 - Subtotal - U. S. Governments							28,061,981		(51,959)			27,965,000	28,113,940	67,791					50,189	48,217
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	American Honda Finance Disc C/P	@		10/05/2011	Goldman Sachs Co	01/18/2012	599,615					600,000	599,615	323			0.220	N/A		
	American Honda Finance Disc C/P	@		11/09/2011	Credit Suisse First Bosto	02/08/2012	699,522					700,000	699,522	278			0.270	N/A		
	American Honda Finance Disc C/P	@		11/15/2011	Goldman Sachs Co	02/22/2012	549,682					550,000	549,682	151			0.210	N/A		
	Aus & New Zealand Banki Disc C/P	@		07/13/2011	Bank of America Fixed Inc	01/10/2012	699,090					700,000	699,090	865			0.259	N/A		
	Australia & New Zealand Disc C/P	@		12/22/2011	Chase Securities	03/23/2012	1,149,302					1,150,000	1,149,302	76			0.238	N/A		
	Bank of New York Co Inc			07/13/2011	RBC Cap Mkts Corp	03/23/2012	650,277		(295)			650,000	650,572	90		0.671	0.490	MJSD	1,322	131
	Canadian Imperial Holding Disc C/P	@		12/30/2011	CIBC	05/03/2012	999,462					1,000,000	999,462	9			0.155	N/A		
	Coca-Cola Company Discount C/P	@		11/17/2011	Goldman Sachs Co	05/02/2012	849,211					850,000	849,211	212			0.200	N/A		
	Coca-Cola Company Discount C/P	@		09/21/2011	Goldman Sachs Co	02/01/2012	899,368					900,000	899,368	484			0.190	N/A		
	Commonwealth Bank Australia C/P	@		08/12/2011	Credit Suisse First Bosto	02/13/2012	898,474					900,000	898,474	1,171			0.331	N/A		
	General Electric Capital Disc C/P	@		11/16/2011	Bank of America Fixed Inc	02/14/2012	549,766					550,000	549,766	119			0.170	N/A		
	General Electric Capital Disc C/P	@		11/21/2011	Bank of America Fixed Inc	05/07/2012	199,673					200,000	199,673	80			0.351	N/A		
	General Electric Capital Disc C/P	@		10/12/2011	JP Morgan Securities	01/26/2012	299,797					300,000	299,797	155			0.230	N/A		
	General Electric Capital Disc C/P	@		11/03/2011	JP Morgan Chase Fixed Inc	03/02/2012	799,226					800,000	799,226	380			0.291	N/A		
	Goldman Sachs FDIC Var 03/15/2012			08/17/2011	Barclays Fixed Income	03/15/2012	900,674		(835)			900,000	901,509	317		0.746	0.386	MJSD	2,273	704
	Johnson & Johnson Discount C/P	@		12/28/2011	Williams Capital	04/03/2012	1,499,800					1,500,000	1,499,800	8			0.049	N/A		
	KFW Discount C/P	@		10/13/2011	Bank of America Fixed Inc	01/26/2012	899,475					900,000	899,475	400			0.200	N/A		
	National Australia Funding Dis C/P	@		09/12/2011	Credit Suisse First Bosto	01/03/2012	899,152					900,000	899,152	833			0.301	N/A		
	Nestle Capital Corp Disc C/P	@		12/05/2011	Bank of America Fixed Inc	05/29/2012	699,624					700,000	699,624	58			0.110	N/A		
	Nordea North America Disc C/P	@		10/18/2011	Credit Suisse First Bosto	01/17/2012	249,779					250,000	249,779	182			0.351	N/A		

(continues)

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																				
	Nordea North America Disc C/P	@		10/07/2011	Credit Suisse First Bosto	01/06/2012	799,353					800,000	799,353	612			0.321	N/A		
	PACCAR Financial Corp Disc C/P	@		10/25/2011	Goldman Sachs Co	01/25/2012	449,805					450,000	449,805	144			0.170	N/A		
	PACCAR Financial Corp Disc C/P	@		10/07/2011	Bank of America Fixed Inc	01/05/2012	599,790					600,000	599,790	201			0.140	N/A		
	Sanofi Disc C/P	@		11/29/2011	Deutsche Bank Fixed Incom	04/16/2012	389,789					390,000	389,789	50			0.140	N/A		
	Sanofi Discount Disc C/P	@		10/17/2011	CitiGroup Global Markets	02/14/2012	799,653					800,000	799,653	220			0.130	N/A		
	Toronto Dominion Holdings Disc C/P	@		11/01/2011	Toronto Dominion Sec (USA	05/03/2012	898,252					900,000	898,252	579			0.381	N/A		
	Toyota Motor Credit Disc C/P	@		10/13/2011	Chase Securities	01/11/2012	1,199,250					1,200,000	1,199,250	667			0.250	N/A		
	Westpac Banking Corp Disc C/P	@		11/14/2011	Goldman Sachs Co	03/01/2012	699,307					700,000	699,307	308			0.331	N/A		
	Westpac Banking Corp Disc C/P	@		08/08/2011	Chase Securities	01/30/2012	898,477					900,000	898,477	1,270			0.349	N/A		
3299999	- Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,724,649		(1,130)			21,740,000	21,725,778	10,240					3,595	835
3899999	- Subtotal - Industrial and Miscellaneous (Unaffiliated)						21,724,649		(1,130)			21,740,000	21,725,778	10,240					3,595	835
7799999	- Total Bonds - Subtotal - Issuer Obligations						49,786,629		(53,089)			49,705,000	49,839,718	78,030					53,784	49,052
8399999	- TOTAL - Bonds						49,786,629		(53,089)			49,705,000	49,839,718	78,030					53,784	49,052
Exempt Money Market Mutual Funds																				
993099-20-9	Blackrock Liquidity Treas I Shs			12/31/2011	PNC Institutional Invest		2,497,821						2,497,821						105	
8899999	- Subtotal - Exempt Money Market Mutual Funds						2,497,821						2,497,821						105	
9199999	- TOTAL Short-Term Investments						52,284,451		(53,089)				52,337,539	78,030					53,890	49,052

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Schedule DB, Part A, Section 1
NONE

Financial or Economic Impact of the Hedge
NONE

Page E19

Schedule DB, Part A, Section 2
NONE

Financial or Economic Impact of the Hedge
NONE

Page E20

Schedule DB, Part B, Section 1
NONE

Broker Name
NONE

Financial or Economic Impact of the Hedge
NONE

Page E21

Schedule DB, Part B, Section 2
NONE

Broker Name
NONE

Financial or Economic Impact of the Hedge
NONE

Page E22

Schedule DB, Part D
NONE

Page E23

Schedule DL, Part 1, Securities Lending Collateral Assets
NONE

Schedule DL, Part 1, General Interrogatory
NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/Marker Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

- 1. Total activity for the year
- 2. Average Balance for the year
- 3. Grand Total Schedule DL Part 1 and Part 2

Fair Value \$
Fair Value \$
Fair Value \$

Book/Adjusted Carrying Value \$
Book/Adjusted Carrying Value \$
Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Name	Location and Supplemental Information						
Open Depositories							
PNC Bank	Columbus, OH					(4,561,169)	
Branch Banking & Trust CD	5879 Mt Carmel Short Term & Cash Equiv		0.200		120	1,800,000	
Credit Suisse First Boston CD	5879 Mt Carmel Short Term & Cash Equiv		0.500		850	1,800,000	
Svenska Handelsbanken CD 0.36500%	5879 Mt Carmel Short Term & Cash Equiv		0.365		750	1,000,000	
0199999 - TOTAL - Open Depositories					1,720	38,831	
0399999 - TOTAL Cash on Deposit					1,720	38,831	
0499999 - Cash in Company's Office						400	
0599999 - TOTAL Cash					1,720	39,231	

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(4,382,227)	4. April	(5,934,565)	7. July	6,052,226	10. October	(3,758,738)
2. February	(4,297,769)	5. May	(2,879,230)	8. August	(4,482,988)	11. November	(5,770,043)
3. March	(4,884,463)	6. June	(5,839,409)	9. September	(5,147,528)	12. December	38,831

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
U. S. Governments , Issuer Obligations							
Repurchase Agreement - PNC Bank		12/30/2011	0.150	01/01/2012	27,155,973	3,460	
0199999 - U. S. Governments , Issuer Obligations					27,155,973	3,460	
0599999 - Subtotals - U. S. Governments					27,155,973	3,460	
Industrial and Miscellaneous (Unaffiliated) , Issuer Obligations							
Alpine Securitization Corp Dis C/P		12/19/2011		01/17/2012	899,841	71	
Bank of Nova Scotia Disc C/P		10/25/2011		01/17/2012	1,698,949	851	
Barclays US Funding Corp Disc C/P		11/14/2011		01/17/2012	1,799,168	624	
Chariot Funding LLC Disc C/P		12/14/2011		01/23/2012	499,911	40	
Chariot Funding LLC Disc C/P		12/13/2011		02/01/2012	499,882	45	
Chariot Funding LLC Disc C/P		12/20/2011		02/06/2012	799,785	64	
DnB NOR Bank ASA Discount C/P		10/28/2011		01/17/2012	699,433	455	
DnB NOR Bank ASA Discount C/P		12/05/2011		01/23/2012	699,714	157	
DnB NOR Bank ASA Discount C/P		12/22/2011		02/13/2012	399,853	28	
Deutsche Bank Financial Disc C/P		12/16/2011		01/03/2012	849,873	113	
Deutsche Bank Financial Disc C/P		12/28/2011		01/04/2012	999,951	28	
Fairway Finance Disc C/P		11/22/2011		01/19/2012	899,710	200	
HSBC USA Inc Disc C/P		11/23/2011		01/23/2012	1,799,299	448	
KFW Discount C/P		12/23/2011		03/20/2012	949,466	55	
Liberty Street Funding DiscC/P		12/01/2011		01/04/2012	899,864	124	
Metlife Funding Inc Disc C/P		11/21/2011		01/10/2012	249,969	26	
Metlife Short Term Fund Disc C/P		12/20/2011		03/06/2012	1,599,076	144	
National Australia Funding Dis C/P		12/23/2011		01/03/2012	299,995	4	
National Australia Funding Dis C/P		11/01/2011		01/23/2012	399,774	166	
New York Life Capital Disc C/P		12/05/2011		02/14/2012	877,775	86	
New York Life Capital Disc C/P		12/29/2011		02/28/2012	799,840	8	
Nordea North America Disc C/P		10/17/2011		01/06/2012	799,424	540	
Procter & Gamble Comp Disc C/P		12/22/2011		01/18/2012	1,849,945	21	
Rabobank USA Financial Disc C/P		12/13/2011		01/17/2012	449,930	38	
Rabobank USA Financial Disc C/P		12/07/2011		02/13/2012	1,399,286	262	
Sheffield ReceivablesDisc C/P		12/05/2011		01/13/2012	899,688	216	
Straight-A Funding LLC Disc C/P		10/18/2011		01/09/2012	1,799,211	713	
Svenska Handelsbanken Disc CP		12/09/2011		01/17/2012	799,853	87	
UBS Finance Discount C/P		12/23/2011		01/05/2012	999,946	38	
UBS Finance Discount C/P		12/27/2011		01/26/2012	799,867	22	
UOB Funding Llc Disc C/P		10/17/2011		01/03/2012	749,447	538	
Westpac Banking Corp Disc C/P		12/08/2011		02/13/2012	199,914	31	
3299999 - Industrial and Miscellaneous (Unaffiliated) , Issuer Obligations					29,367,638	6,242	
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					29,367,638	6,242	
7799999 - TOTAL Bonds, Subtotals - Issuer Obligations					56,523,611	9,701	
8399999 - TOTAL Bonds, Subtotals - Bonds					56,523,611	9,701	
8699999 - TOTAL Cash Equivalents					56,523,611	9,701	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama	AL					
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR					
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA					
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA					
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV					
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM					
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH	B Statutory Deposit	2,793,799	2,848,134		
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA					
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	U. S. Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CN					
58.	Aggregate Alien and Other	OT	XXX XXX	XXX XXX			
59.	Total			2,793,799	2,848,134		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX	XXX				

Health

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