



QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838, NAIC Company Code 95655 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 [], Dental Service Corporation [], Health Maintenance Organization [X], Property/Casualty [], Vision Service Corporation [], Is HMO Federally Qualified? Yes (X) No (), Hospital, Medical and Dental Service or Indemnity [], Other []

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 6145463211 (Street and Number, City or Town, State and Zip Code) (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 (Chief Medical Officer) Veronica Szydowski (COO/CFO)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

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

State of Ohio } SS County of Franklin }

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

Jacqueline Primeau Chairperson Greg Wise Chief Medical Officer 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

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Col. 1 minus Col. 2)	Prior Year Net Admitted Assets
1. Bonds	95,495,658		95,495,658	95,174,882
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	57,801,012		57,801,012	50,748,126
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ (3,961,399)), cash equivalents (\$ 95,787,349) and short-term investments (\$ 48,871,995)	140,697,944		140,697,944	108,847,293
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 to Line 11)	293,994,614		293,994,614	254,770,301
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	874,969		874,969	880,945
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,093,226		10,093,226	2,655,190
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	44,457		44,457	48,327
24. Health care (\$ 3,671,971) and other amounts receivable	3,671,971	2,653,742	1,018,229	947,877
25. Aggregate write-ins for other than invested assets	364,171	364,171		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	309,043,408	3,017,913	306,025,495	259,302,640
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	309,043,408	3,017,913	306,025,495	259,302,640
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501. Misc Receivable				
2502. Leasehold Improvements	6,341	6,341		
2503. Prepaid Expenses	357,830	357,830		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	364,171	364,171		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1	2	3	4
	Covered	Uncovered	Total	Total
1. Claims unpaid (less \$ reinsurance ceded)	20,667,509		20,667,509	21,197,158
2. Accrued medical incentive pool and bonus amounts				
3. Unpaid claims adjustment expenses	160,214		160,214	160,214
4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public Health Service Act				
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	25,511,600		25,511,600	526,034
9. General expenses due or accrued	3,779,785		3,779,785	3,187,077
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others				
13. Remittances and items not allocated				
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)				
15. Amounts due to parent, subsidiaries and affiliates	1,797,467		1,797,467	1,502,075
16. Derivatives				
17. Payable for securities				1,158,013
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$ authorized reinsurers and \$ unauthorized reinsurers)				
20. Reinsurance in unauthorized companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	2,500,000		2,500,000	2,500,000
23. Aggregate write-ins for other liabilities (including \$ current)				
24. Total liabilities (Line 1 to Line 23)	54,416,575		54,416,575	30,230,571
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X	100	100
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X	42,422,434	42,422,434
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other than special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	209,186,386	186,649,535
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	X X X	X X X		
32.2 shares preferred (value included in Line 27 \$)	X X X	X X X		
33. Total capital and surplus (Line 25 to Line 31 minus Line 32)	X X X	X X X	251,608,920	229,072,069
34. Total Liabilities, capital and surplus (Line 24 and Line 33)	X X X	X X X	306,025,495	259,302,640
DETAILS OF WRITE-INS				
2301.				
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)				
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year to Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	89,990	87,757	350,259
2. Net premium income (including \$ non-health premium income)	X X X	112,866,777	81,501,981	343,840,775
3. Change in unearned premium reserves and reserve for rate credits	X X X	(17,547,530)	2,377,891	(2,976,828)
4. Fee-for-service (net of \$ medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X			
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Line 2 to Line 7)	X X X	95,319,247	83,879,872	340,863,947
Hospital and Medical:				
9. Hospital/medical benefits		39,603,199	39,550,650	153,534,725
10. Other professional services		22,030,126	20,884,380	86,931,862
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		12,768,552	11,241,888	43,390,894
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Line 9 to Line 15)		74,401,877	71,676,918	283,857,481
Less:				
17. Net reinsurance recoveries				
18. Total hospital and medical (Line 16 minus Line 17)		74,401,877	71,676,918	283,857,481
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ cost containment expenses				6,215,298
21. General administrative expenses		6,301,591	5,751,333	19,621,718
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)				
23. Total underwriting deductions (Line 18 through Line 22)		80,703,468	77,428,251	309,694,497
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	X X X	14,615,779	6,451,621	31,169,450
25. Net investment income earned		882,039	971,329	4,013,438
26. Net realized capital gains (losses) less capital gains tax of \$		2,335,096	913,514	854,524
27. Net investment gains (losses) (Line 25 plus Line 26)		3,217,135	1,884,843	4,867,962
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)]				
29. Aggregate write-ins for other income or expenses		159,101	145,447	642,830
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Line 24 plus Line 27 plus Line 28 plus Line 29)	X X X	17,992,015	8,481,911	36,680,242
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Line 30 minus Line 31)	X X X	17,992,015	8,481,911	36,680,242
DETAILS OF WRITE-INS				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	X X X			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)				
2901. Other Contractual Revenue		159,101	145,447	642,547
2902. Other Income				283
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Line 2901 through Line 2903 plus Line 2998) (Line 29 above)		159,101	145,447	642,830

STATEMENT OF REVENUE AND EXPENSES (continued)

CAPITAL AND SURPLUS ACCOUNT	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year	229,072,069	195,553,064	195,553,065
34. Net income (loss) from Line 32	17,992,015	8,481,911	36,680,242
35. Change in valuation basis of aggregate policy and claims reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	4,300,636	2,419,846	(2,646,906)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	244,200	(147,952)	(514,332)
40. Change in unauthorized reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Tranferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Line 34 to Line 47)	22,536,851	10,753,805	33,519,004
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	251,608,920	206,306,869	229,072,069
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Line 4701 through Line 4703 plus Line 4798) (Line 47 above)			

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	112,866,777	81,501,981	343,840,775
2. Net investment income	(2,535,477)	(3,816,071)	422,378
3. Miscellaneous income	159,101	145,447	642,830
4. Total (Line 1 through Line 3)	110,490,401	77,831,357	344,905,983
5. Benefit and loss related payments	75,001,878	70,825,458	281,457,131
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	6,866,896	5,778,614	22,784,060
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			
10. Total (Line 5 through Line9)	81,868,774	76,604,072	304,241,191
11. Net cash from operations (Line 4 minus Line 10)	28,621,627	1,227,285	40,664,792
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,225,065	5,995,849	22,071,518
12.2 Stocks	10,548,670	9,520,954	36,661,504
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	14,773,735	15,516,803	58,733,022
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,603,148	5,524,125	30,099,818
13.2 Stocks	11,054,079	9,574,409	40,495,567
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	15,657,227	15,098,534	70,595,385
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(883,492)	418,269	(11,862,363)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	4,112,516	4,650,071	2,161,169
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,112,516	4,650,071	2,161,169
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	31,850,651	6,295,625	30,963,598
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	108,847,293	77,883,695	77,883,695
19.2 End of period (Line 18 plus Line 19.1)	140,697,944	84,179,320	108,847,293

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital and Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	29,213							29,213		
2. First Quarter	30,010							30,010		
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	89,990							89,990		
Total Member Ambulatory Encounters for Period:										
7. Physician										
8. Non-Physician										
9. Total										
10. Hospital Patient Days Incurred										
11. Number of Inpatient Admissions	1,750							1,750		
12. Health Premiums Written (a)	112,866,777							112,866,777		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	95,319,247							95,319,247		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	75,001,878							75,001,878		
18. Amount Incurred for Provision of Health Care Services	74,401,877							74,401,877		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 112,866,777

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
0599999 - Unreported claims and other claim reserves						20,667,509
0799999 - Total claims unpaid						20,667,509

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 plus 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	18,838,523	56,093,002	680,275	19,987,235	19,518,798	21,197,158
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	18,838,523	56,093,002	680,275	19,987,235	19,518,798	21,197,158
10. Healthcare recievables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	18,838,523	56,093,002	680,275	19,987,235	19,518,798	21,197,158

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

NOTES TO FINANCIAL STATEMENTS

Notes to Financial Statements
Mount Carmel Health Plan, Inc.
Company Code: 95655

Quarter: 1
Calendar Year: 2012

1. Summary of Significant Accounting Policies

No change

2. Accounting Changes and Corrections of Errors

No change

3. Business Combinations and Goodwill:

No change

4. Discontinued Operations

No change

5. Investments

No change

6. Joint Ventures, Partnerships and Limited Liability Companies

No change

7. Investment Income

No change

8. Derivative Instruments

No change

9. Income Taxes

No change

10. Information Concerning Parent, Subsidiaries and Affiliates

No change

11. Debt

No change

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

No change

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

No change

14. Contingencies

No change

NOTES TO FINANCIAL STATEMENTS

15. Leases

No change

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentration of Credit Risk and Disclosures about Fair Value of Financial Instruments, for accounting guidance

No change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

No change

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

No change

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

N/A

20. Fair Value

No Change

21. Other Items

No change

22. Subsequent Events

No change

23. Reinsurance

No change

24. Retrospectively Rated Contracts & Contracts Subject to Re-determination

No change

25. Change in Incurred Claims and Claim Adjustments Expenses

No change

26. Intercompany Pooling Arrangements

No change

27. Structured Settlements

N/A

28. Health Care Receivables

No change

29. Participating Policies

No change

30. Premium Deficiency Reserves

No change

31. Anticipated Salvage and Subrogation

No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes () No (X)
- 1.2

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

Yes () No ()
- 2.1

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

Yes () No (X)
- 2.2

If yes, date of change:

.....
3.

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

Yes () No (X)
- 4.1

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

Yes () No (X)
- 4.2

If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....		
.....		
.....		

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes () No () N/A (X)
- 6.1

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

12/31/2008
- 6.2

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

12/31/2008
- 6.3

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

06/12/2009
- 6.4

By what department or departments?

Ohio Department of Insurance
.....
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes (X) No () N/A ()
- 6.6

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

Yes (X) No () N/A ()
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.)

Yes () No (X)
- 7.2

If yes, give full information

.....
.....
- 8.1

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

Yes () No (X)
- 8.2

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

.....
.....
- 8.3

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

Yes () No (X)
- 8.4

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

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

GENERAL INTERROGATORIES (continued)

PART 1 - COMMON INTERROGATORIES

GENERAL

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes (X) No ()
- 9.11

If the response to 9.1 is No, please explain:

.....
.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes () No (X)
- 9.21

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

.....
.....
- 9.3

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

Yes () No (X)
- 9.31

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

.....
.....

FINANCIAL

- 10.1

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

Yes (X) No ()
- 10.2

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

\$ 44,457

INVESTMENT

- 11.1

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

Yes () No (X)
- 11.2

If yes, give full and complete information relating thereto:

.....
.....
12.

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

\$
13.

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

\$
- 14.1

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

Yes () No (X)
- 14.2

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

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

Yes () No (X)
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

If no, attach a description with this statement.

Yes () No ()

GENERAL INTERROGATORIES (continued)

PART 1 - COMMON INTERROGATORIES

INVESTMENT

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

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

1 Name of Custodian (s)	2 Custodian Address
PNC Capital Advisors, LLC	Cleveland, OH
.....	
.....	

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....		
.....		
.....		

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes () No (X)

16.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
.....			
.....			
.....			

16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
.....		
.....		
.....		

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes (X) No ()

17.2 If no, list exceptions:

.....
.....

GENERAL INTERROGATORIES (continued)
PART 2 - HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent	 78.1 %
1.2	A&H cost containment percent	 0.6 %
1.3	A&H expense percent excluding cost containment expenses	 6.0 %
2.1	Do you act as a custodian for health savings accounts?	Yes () No (X)
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$
2.3	Do you act as an administrator for health savings accounts?	Yes () No (X)
2.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$

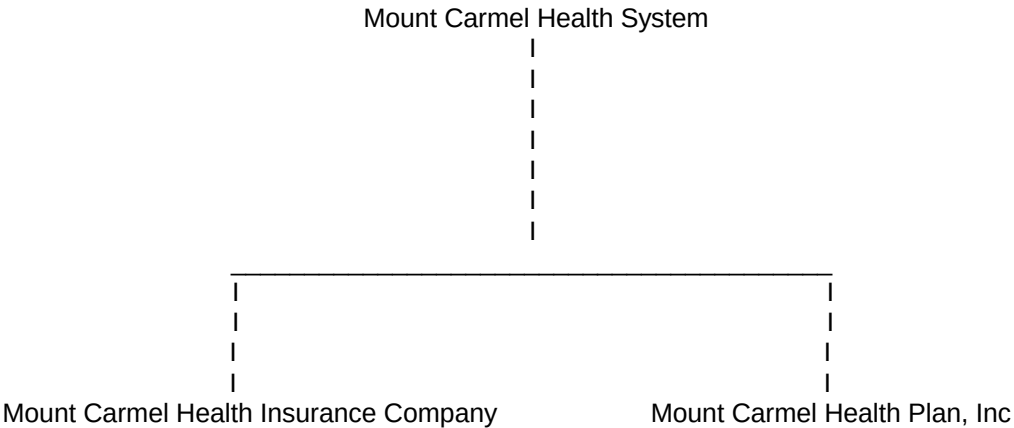
Page 13
Schedule S - Ceded Reinsurance
NONE

Active Status Codes (Column 1):

- (L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG
- (R) Registered - Non-domiciled RRGs
- (Q) Qualified - Qualified or Accredited Reinsurer
- (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state
- (N) None of the above - Not allowed to write business in the state

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) /Person(s)	*

2838	Mount Carmel Health System	13123	25-1912781				Mount Carmel Health Insurance Company	OH		Mount Carmel Health System	Ownership	100.000		
2838	Mount Carmel Health System	95655	31-1471229				Mount Carmel Health Plan	OH		Mount Carmel Health System	Ownership	100.000		

Asterisk	Explanation
----------	-------------

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATIONS:

BAR CODE:

Document Identifier 365:



SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at 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

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	145,923,008	135,697,221
2. Cost of bonds and stocks acquired	15,657,227	70,595,384
3. Accrual of discount	26,000	100,684
4. Unrealized valuation increase (decrease)	4,470,599	(2,307,059)
5. Total gain (loss) on disposals	2,335,096	6,230,073
6. Deduct consideration for bonds and stocks disposed of	14,773,735	58,733,022
7. Deduct amortization of premium	84,492	284,723
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	257,034	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)	153,296,669	145,923,008
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	153,296,669	145,923,008

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	203,982,944	273,707,421	237,414,449	(120,913)	240,155,003			203,982,944
2. Class 2 (a)								
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	203,982,944	273,707,421	237,414,449	(120,913)	240,155,003			203,982,944
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	203,982,944	273,707,421	237,414,449	(120,913)	240,155,003			203,982,944

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$ 77,786,417 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999 Totals	48,871,995	X X X	48,967,406	55,663	9,433

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	52,284,451	34,297,509
2. Cost of short-term investments acquired	31,486,120	128,462,667
3. Accrual of discount	49	1,759
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	34,836,154	110,333,013
7. Deduct amortization of premium	62,471	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 end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	48,871,995	52,284,451
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	48,871,995	52,284,451

SCHEDULE DB - PART A - VERIFICATION

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	
3.	Unrealized Valuation increase/ (decrease)	
4.	Total gain (loss) on termination recognized	
5.	Considerations received/ (paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)	
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE DB - PART B - VERIFICATION

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	
3.2	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	
4.2	Less:	
	Amount used to adjust basis of hedged item	
4.21		
	Amount recognized	
4.22		
4.3	Subtotal (Line 4. 1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	Recognized	
5.1		
	Used to adjust basis of hedged items	
5.2		
6.	Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

Page SI05

Schedule DB, Pt. C, Section 1, Replicated (Synthetic Assets) Open
NONE

Page SI06

Sch DB, Pt C, Sn 2, Replication (Syn Assets) Transactions Open
NONE

Page SI07

Schedule DB, Verification
NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	56,523,611	46,711,745
2. Cost of cash equivalents acquired	237,618,153	558,708,925
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	198,354,415	548,893,700
7. Deduct amortization of premium		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)	95,787,349	56,523,611
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	95,787,349	56,523,611

Page E01

Sch. A, Pt. 2, Real Estate Acquired
NONE

Sch. A, Pt. 3, Real Estate Disposed
NONE

Page E02

Schedule B, Part 2, Mortgage Loans Acquired
NONE

Schedule B, Part 3, Mortgage Loans Disposed
NONE

Page E03

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

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U. S. Governments									
912828-NH-9	United States Treasury Note		03/28/2012	VARIOUS		823,417	815,000.00	2,528	1
912828-RC-6	United States Treasury Note		02/08/2012	Greenwich Capital Markets		406,688	400,000.00	4,204	1
912828-RR-3	United States Treasury Note		02/29/2012	VARIOUS		2,419,898	2,400,000.00	12,571	1
0599999	Subtotal - Bonds - U.S. Governments					3,650,003	3,615,000.00	19,304	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
15200W-AB-1	Centrpoint Engy Trans 2012-4		01/11/2012	Goldman Sachs Co		100,000	100,000.00		1FE
19416Q-DY-3	Colgate Palmolive Co Mtns Be		02/08/2012	RAYMOND JAMES/ FI		853,145	850,000.00	5,495	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					953,145	950,000.00	5,495	
8399997	Subtotal - Bonds - Part 3					4,603,148	4,565,000.00	24,799	
8399999	Subtotal - Bonds					4,603,148	4,565,000.00	24,799	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
002824-10-0	Abbott Laboratories		03/12/2012	Knight Equity Markets L.P	100.000	5,835			L
00971T-10-1	Akamai Technologies		01/27/2012	Citation Group	7,545.000	235,461			L
020002-10-1	Allstate Corp		02/14/2012	Keefe Bruyette & Woods In	445.000	13,847			L
025816-10-9	American Express Co		02/27/2012	Credit Suisse First Bosto	80.000	4,286			L
037411-10-5	Apache Corp		01/23/2012	Barclays Fixed Income	275.000	26,748			L
099724-10-6	Borgwarner Inc Com		02/27/2012	Credit Suisse First Bosto	50.000	4,102			L
111320-10-7	Broadcom Corp Cl A		03/05/2012	VARIOUS	2,560.000	89,692			L
150870-10-3	Celanese Corp Cl A		03/05/2012	Credit Suisse First Bosto	100.000	4,629			L
125269-10-0	CF Industries Holdings Inc		03/05/2012	Credit Suisse First Bosto	30.000	5,360			L
169656-10-5	Chipotle Mexican Grill Inc		03/05/2012	VARIOUS	60.000	22,080			L
19122T-10-9	Coca Cola Enterprise Inc New		03/12/2012	VARIOUS	200.000	5,557			L
191216-10-0	Coca-Cola Co		03/12/2012	VARIOUS	150.000	10,367			L
20825C-10-4	ConocoPhillips		03/12/2012	VARIOUS	130.000	10,051			L
231021-10-6	Cummins Inc		03/12/2012	VARIOUS	80.000	9,514			L
235851-10-2	Danaher Corp Del Com		02/14/2012	Keefe Bruyette & Woods In	400.000	20,664			L
256746-10-8	Dollar Tree Inc		03/12/2012	Knight Equity Markets L.P	70.000	6,542			L
260003-10-8	Dover Corp		03/12/2012	Knight Equity Markets L.P	100.000	6,315			L
268948-10-6	Eagle Bancorp Inc		03/07/2012	Knight Equity Markets L.P	26,499.000	423,028			L
278642-10-3	Ebay Inc		02/09/2012	Credit Suisse First Bosto	1,000.000	33,180			L
268648-10-2	EMC Corp		03/12/2012	VARIOUS	1,700.000	45,394			L
29264F-20-5	Endo Pharmaceuticals Holdings		01/13/2012	Merrill Lynch	12,547.000	452,382			L
26875P-10-1	EOG Resources Inc		03/20/2012	VARIOUS	770.000	88,453			L
518439-10-4	Estee Lauder Companies Cl A		03/12/2012	VARIOUS	500.000	29,397			L
30231G-10-2	Exxon Mobil Corp		02/09/2012	Credit Suisse First Bosto	500.000	42,466			L
302491-30-3	F M C Corp		03/12/2012	VARIOUS	1,190.000	115,531			L
346233-10-9	Forestar Group Inc		01/17/2012	VARIOUS	19,609.000	298,779			L
349882-10-0	Fossil Inc		03/12/2012	Knight Equity Markets L.P	50.000	6,409			L
368736-10-4	Generac Hldgs Inc		02/29/2012	Investment Technology Gro	2,313.000	59,580			L
370334-10-4	General Mills Inc		02/17/2012	Merrill Lynch	905.000	34,640			L
38259P-50-8	Google Inc		02/09/2012	BNY Convergenx	80.000	48,874			L
398905-10-9	Group 1 Automotive Inc		03/06/2012	Knight Equity Markets L.P	5,567.000	296,091			L
402635-30-4	Gulfport Energy Corp		03/06/2012	JP Morgan Securities	12,697.000	393,928			L
427866-10-8	Hershey Company		03/12/2012	VARIOUS	500.000	30,540			L
428236-10-3	Hewlett Packard Co		03/15/2012	VARIOUS	3,420.000	87,481			L
(continues)									
(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2 .									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
437076-10-2	Home Depot Inc		03/12/2012	Knight Equity Markets L.P	100.000	4,860			L
447011-10-7	Huntsman Corp		03/16/2012	Knight Equity Markets L.P	23,229.000	327,991			L
45666Q-10-2	Informatica Corp		03/12/2012	Knight Equity Markets L.P	150.000	7,421			L
459200-10-1	International Business Machines		02/09/2012	BNY Convergenx	300.000	57,961			L
450911-20-1	Itt Corp New Com New		02/13/2012	Barclays Fixed Income	14,105.000	317,676			L
481165-10-8	Joy Global Inc Com		03/12/2012	Knight Equity Markets L.P	100.000	7,854			L
48282T-10-4	Kadant Inc		01/17/2012	VARIOUS	16,730.000	391,916			L
485170-30-2	Kansas City Southern		01/27/2012	Credit Suisse First Bosto	500.000	34,349			L
517942-10-8	Lasalle Hotel Pptys		03/06/2012	Knight Equity Markets L.P	11,175.000	290,438			L
532716-10-7	Limited Brands Inc		02/13/2012	Credit Suisse First Bosto	100.000	4,519			L
55616P-10-4	Macys Inc		03/12/2012	VARIOUS	200.000	7,557			L
577767-10-6	Maxwell Technologies Inc		03/06/2012	Credit Suisse First Bosto	23,484.000	429,346			L
580135-10-1	McDonald's Corp		03/05/2012	VARIOUS	850.000	84,999			L
594918-10-4	Microsoft Corp		03/12/2012	VARIOUS	5,115.000	141,633			L
637071-10-1	National Oilwell Varco Inc		02/13/2012	Credit Suisse First Bosto	100.000	8,252			L
64126X-20-1	Neustar Inc		03/06/2012	Morgan Stanley	11,765.000	403,904			L
65105M-10-8	Newcastle Invt Corp		02/13/2012	Investment Technology Gro	53,468.000	297,394			L
654678-10-1	Niska Gas Storage Partners LLC		03/02/2012	VARIOUS	15,459.000	148,107			L
655044-10-5	Noble Energy Inc		01/25/2012	VARIOUS	850.000	83,466			L
655844-10-8	Norfolk Southern Corp		01/25/2012	Credit Suisse First Bosto	50.000	3,722			L
67103H-10-7	O'Reilly Automotive Inc		03/12/2012	VARIOUS	360.000	30,176			L
68389X-10-5	Oracle Corp		02/13/2012	Credit Suisse First Bosto	160.000	4,555			L
713448-10-8	PepsiCo Inc		02/27/2012	VARIOUS	3,070.000	201,386			L
69331C-10-8	PG&E Corp		02/08/2012	Credit Suisse First Bosto	2,840.000	117,689			L
74460D-10-9	Public Storage Com		01/25/2012	Credit Suisse First Bosto	20.000	2,714			L
693656-10-0	PVH Corp		03/12/2012	Knight Equity Markets L.P	70.000	6,111			L
747525-10-3	Qualcomm Inc		02/13/2012	VARIOUS	640.000	39,639			L
750236-10-1	Radian Group Inc		03/16/2012	Knight Equity Markets L.P	47,848.000	199,249			L
75525F-10-4	Reachlocal Inc Com		03/05/2012	VARIOUS	18,625.000	146,682			L
756577-10-2	Red Hat Inc		02/13/2012	Credit Suisse First Bosto	100.000	4,884			L
761152-10-7	Resmed Inc		02/27/2012	VARIOUS	3,230.000	94,833			L
790849-10-3	Saint Jude Medical Inc		02/27/2012	VARIOUS	2,000.000	73,585			L
81211K-10-0	Sealed Air Corp New Com		02/13/2012	Citation Group	15,875.000	318,872			L
826552-10-1	Sigma Aldrich Corp		02/14/2012	MKM Partners LLC	195.000	13,673			L
832696-40-5	Smucker J M Co		02/17/2012	VARIOUS	1,600.000	118,157			L
835495-10-2	Sonoco Prods Co		01/23/2012	VARIOUS	2,015.000	65,651			L
86183P-10-2	Stoneridge Inc		03/16/2012	Knight Equity Markets L.P	29,593.000	316,107			L
868157-10-8	Superior Energy Services, Inc		02/07/2012	MKM Partners LLC	5,043.465	155,843			L
91324P-10-2	United Health Group Inc Corp		02/27/2012	VARIOUS	380.000	21,134			L
92826C-83-9	Visa Inc Cl A		03/12/2012	Knight Equity Markets L.P	70.000	8,131			L
929566-10-7	Wabash Natl Corp		03/16/2012	Knight Equity Markets L.P	28,551.000	295,277			L
94973V-10-7	Wellpoint Llc		03/21/2012	VARIOUS	2,230.000	149,479			L
966837-10-6	Whole Foods Market Inc		03/12/2012	Knight Equity Markets L.P	70.000	5,869			L
97186T-10-8	Wilshire Bancorp Inc		03/22/2012	Knight Equity Markets L.P	48,826.000	234,589			U
976391-30-0	Winthrop Rly Tr		01/30/2012	VARIOUS	20,855.000	240,816			L
98310W-10-8	Wyndham Worldwide Corp		01/25/2012	Credit Suisse First Bosto	700.000	28,349			L
989701-10-7	Zions Bancorporation		03/22/2012	Knight Equity Markets L.P	12,171.000	262,259			L
29250N-10-5	Enbridge, Inc	L	03/12/2012	VARIOUS	3,020.000	109,830			L
G01767-10-5	Alkermes Plc Shs	R	02/29/2012	Barclays Fixed Income	18,259.000	325,982			L
G0585R-10-6	Assured Guaranty Ltd	R	03/22/2012	Knight Equity Markets L.P	14,648.000	238,878			L
G16252-10-1	Brookfield Infrast Partners	R	03/22/2012	Knight Equity Markets L.P	8,877.000	270,835			L
(continues)									

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
G2554F-11-3	Covidien Plc	R	03/12/2012	VARIOUS	630.000	32,614			U
G4412G-10-1	Herbalife Ltd	R	03/05/2012	VARIOUS	1,520.000	101,691			L
G5315B-10-7	Kosmos Energy Ltd	R	03/22/2012	Citation Group	18,324.000	235,779			L
G6852T-10-5	Partnerre Ltd Com	R	02/27/2012	Credit Suisse First Bosto	215.000	14,003			L
71372U-10-4	Perfect World Co Ltd	R	03/22/2012	Knight Equity Markets L.P	13,607.000	217,832			L
82481R-10-6	Shire Plc Sponsored ADR	R	01/25/2012	Credit Suisse First Bosto	20.000	1,992			L
849415-20-3	Spreadtrum Communications Inc	R	03/22/2012	Knight Equity Markets L.P	15,656.000	242,773			L
H8817H-10-0	Transocean Ltd Reg Shs	R	02/14/2012	Keefe Bruyette & Woods In	285.000	13,807			L
H27013-10-3	Weatherford International Ltd.	R	03/26/2012	VARIOUS	4,292.000	71,789			L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					11,054,079			
9799997	Subtotal - Common Stocks - Part 3					11,054,079			
9799999	Subtotal - Common Stocks					11,054,079			
9899999	Subtotal - Preferred and Common Stocks					11,054,079			
9999999	TOTALS					15,657,227		24,799	

STATEMENT AS OF MARCH 31, 2012 OF THE Mount Carmel Health Plan, Inc

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa- tion or Market Indica- tor (a)
Bonds - U. S. Governments																					
3620AA-TY-4	GNMA 30yr Pool #724267		03/15/2012	PRINCIPAL RECEIPT		41,248	41,247.61	42,898	42,886		(1,639)		(1,639)		41,248				337	09/15/2039	1
912828-MJ-6	United States Treasury Note		01/31/2012	MATURITY		1,500,000	1,500,000.00	1,508,672	1,500,707		(707)		(707)		1,500,000				6,563	01/31/2012	1
912828-MU-1	United States Treasury Note		03/27/2012	VARIOUS		505,045	505,000.00	508,768	505,877		(833)		(833)		505,043		2	2	2,464	03/31/2012	1
0599999	- Subtotal - Bonds - U. S. Governments					2,046,293	2,046,247.61	2,060,338	2,049,470		(3,179)		(3,179)		2,046,291		2	2	9,364		
Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31359M-5H-2	Federal National Mortgage Assoc		02/16/2012	MATURITY		1,000,000	1,000,000.00	1,010,738	1,000,283		(283)		(283)		1,000,000				25,000	02/16/2012	1
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847		03/15/2012	PRINCIPAL RECEIPT		118,659	118,658.66	123,776	123,803		(5,145)		(5,145)		118,659				1,037	09/01/2039	1
3128PL-A2-8	FHLMC PC Gold 15 Yr		03/15/2012	PRINCIPAL RECEIPT		20,509	20,509.38	20,682	20,669		(160)		(160)		20,509				129	06/01/2023	1
31416N-3J-9	FNMA 15yr Pool #AA5300		03/25/2012	PRINCIPAL RECEIPT		22,795	22,794.66	24,048	23,906		(1,112)		(1,112)		22,795				177	09/01/2020	1
31371L-6G-9	FNMA 30yr Pool #255671		03/25/2012	PRINCIPAL RECEIPT		59,721	59,720.65	59,638	59,638						59,638		83	83	544	04/01/2035	1
31402Q-WA-5	FNMA 30yr Pool #735141		03/25/2012	PRINCIPAL RECEIPT		69,941	69,941.07	68,455	68,468		1,473		1,473		69,941				642	01/01/2035	1
31408F-6B-0	FNMA 30yr Pool #850566		03/25/2012	PRINCIPAL RECEIPT		63,434	63,434.47	60,154	60,197		3,237		3,237		63,434				535	01/01/2036	1
31413V-UA-3	FNMA 30yr Pool #956977		03/25/2012	PRINCIPAL RECEIPT		77,107	77,106.65	77,239	77,235		(129)		(129)		77,107				713	12/01/2037	1
31416T-L5-6	FNMA 30yr Pool #AA9347		03/25/2012	PRINCIPAL RECEIPT		71,225	71,224.90	73,551	73,534		(2,309)		(2,309)		71,225				602	08/01/2039	1
3138AK-QW-2	FNMA Pass-Thru Lng 30 Year		03/25/2012	PRINCIPAL RECEIPT		55,852	55,852.08	58,104	58,280		(2,428)		(2,428)		55,852				362	07/01/2041	1
3138AB-YR-4	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		45,866	45,866.46	47,436	47,439		(1,573)		(1,573)		45,866				368	04/01/2041	1
3138EG-HX-5	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		10,608	10,607.71	10,710	10,743		(135)		(135)		10,608				66	04/01/2041	1
31403C-6L-0	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		61,596	61,596.38	63,798	63,774		(2,178)		(2,178)		61,596				510	02/01/2036	1
31403D-PN-3	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		26,784	26,784.37	26,660	26,661		124		124		26,784				284	08/01/2036	1
31403D-WU-9	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		95,858	95,858.21	101,580	101,683		(5,825)		(5,825)		95,858				866	11/01/2036	1
31409W-LB-5	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		85,979	85,979.01	83,279	83,315		2,664		2,664		85,979				778	04/01/2036	1
31411E-2C-0	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		80,360	80,359.60	79,354	79,354						79,354		1,006	1,006	688	01/01/2037	1
31411E-YD-3	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		7,155	7,155.34	7,062	7,062						7,062		93	93	65	01/01/2037	1
31412P-6K-2	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		37,725	37,725.40	38,551	38,556		(830)		(830)		37,725				303	02/01/2035	1
31412W-N2-8	FNMA Pass-Thru Long 30 Year		03/25/2012	PRINCIPAL RECEIPT		68,209	68,209.12	67,953	67,953		256		256		68,209				751	06/01/2037	1
3199999	- Subtotal - Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					2,079,384	2,079,384.12	2,102,767	2,092,554		(14,352)		(14,352)		2,078,202		1,182	1,182	34,420		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
43812B-AG-8	Honda Auto Receivables Owner		03/21/2012	PRINCIPAL RECEIPT		99,388	99,387.99	99,375	99,391		(3)		(3)		99,388				206	11/21/2013	1FE
3899999	- Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					99,388	99,387.99	99,375	99,391		(3)		(3)		99,388				206		
8399997	- Subtotal - Bonds - Part 4					4,225,065	4,225,019.72	4,262,480	4,241,415		(17,534)		(17,534)		4,223,881		1,184	1,184	43,990		
8399999	- Subtotal - Bonds					4,225,065	4,225,019.72	4,262,480	4,241,415		(17,534)		(17,534)		4,223,881		1,184	1,184	43,990		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
015271-10-9	Alexandria Real Estate Equities		03/06/2012	Knight Equity Markets L. P	765,000	54,185		37,162	52,762	(15,600)			(15,600)		37,162		17,023	17,023	375		L
041356-20-5	Alington Asset Invt Corp		03/22/2012	Knight Equity Markets L. P	6,171,000	141,338		131,627	131,627						131,627		9,711	9,711	5,400		L
03073E-10-5	AmerisourceBergen Corp		02/15/2012	Sanford Bernstein	1,993,000	73,396		66,817	74,120	(7,303)			(7,303)		66,817		6,580	6,580	259		L
03820C-10-5	Applied Indl Technologies		03/01/2012	VARIOUS	1,122,000	45,228		30,474	39,461	(8,987)			(8,987)		30,474		14,755	14,755	236		L
043176-10-6	Aruba Networks Inc		01/27/2012	Citation Group	8,302,000	185,510		153,753	153,753						153,753		31,757	31,757			L
095180-10-5	Blount International Inc		03/22/2012	Citation Group	15,744,000	259,751		210,340	228,603	(18,263)			(18,263)		210,340		49,411	49,411			L
149568-10-7	Cavco Inds Inc		03/16/2012	Knight Equity Markets L. P	1,138,000	53,803		45,177	45,588	(411)			(411)		45,177		8,626	8,626			L
166764-10-0	Chevron Corp		03/21/2012	VARIOUS	660,000	71,354		46,985	70,224	(23,239)			(23,239)		46,985		24,369	24,369	535		L
168615-10-2	Chico Fas Inc		03/16/2012	Knight Equity Markets L. P	17,740,000	266,014		197,624	197,624						197,624		68,390	68,390	931		L
169656-10-5	Chipotle Mexican Grill Inc		01/03/2012	VARIOUS	70,000	24,303		13,444	23,642	(10,198)			(10,198)		13,444		10,859	10,859			L
17275R-10-2	Cisco Systems Inc		02/17/2012	Sanford Bernstein	3,440,000	69,601		53,320	62,195	(8,875)			(8,875)		53,320		16,281	16,281	206		L

(continues)
(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 3 .

STATEMENT AS OF MARCH 31, 2012 OF THE Mount Carmel Health Plan, Inc

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. / A. C. V. (11+12-13)	Total Foreign Exchange Change in B. / A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa- tion or Market Indi- cator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
125896-10-0	CMS Energy Corp		03/06/2012	Knight Equity Markets L.P	2,559,000	54,916		38,736	56,503	(17,767)			(17,767)		38,736		16,180	16,180	614		L
12621E-10-3	Cno Finl Group Inc		02/29/2012	Barclays Fixed Income	12,283,000	91,395		66,451	77,506	(11,055)			(11,055)		66,451		24,944	24,944			L
19259P-30-0	Coinstar Inc		03/01/2012	Investment Technology Gro	718,000	42,531		32,770	32,770						32,770		9,761	9,761			L
20453E-10-9	Complete Production Services		02/07/2012	MKM Partners LLC	5,337,000	193,202		100,602	179,110	(78,507)			(78,507)		100,602		92,600	92,600			L
205306-10-3	Computer Programs & Systems		01/17/2012	VARIOUS	4,513,000	236,829		230,659	230,659						230,659		6,170	6,170			L
228368-10-6	Crown Holdings Inc		02/17/2012	Sanford Bernstein	3,050,000	112,669		93,475	102,419	(8,944)			(8,944)		93,475		19,194	19,194			L
126650-10-0	CVS Caremark Corp		03/15/2012	VARIOUS	4,925,000	211,892		162,430	200,841	(38,412)			(38,412)		162,430		49,462	49,462	352		L
242370-10-4	Dean Foods Co New		03/01/2012	Investment Technology Gro	3,935,000	47,859		37,345	44,072	(6,727)			(6,727)		37,345		10,515	10,515			L
247131-10-5	Delphi Financial Group Inc		03/06/2012	JP Morgan Securities	8,004,000	357,212		172,246	354,577	(182,331)			(182,331)		172,246		184,966	184,966	960		L
254067-10-1	Dillards Inc Cl A		02/13/2012	Investment Technology Gro	1,245,000	60,897		43,217	55,876	(12,659)			(12,659)		43,217		17,680	17,680	62		L
23334L-10-2	DSW Inc		03/22/2012	VARIOUS	3,359,000	176,324		148,501	148,501						148,501		27,822	27,822	353		U
268948-10-6	Eagle Bancorp Inc		03/22/2012	Knight Equity Markets L.P	8,542,000	140,686		136,364	136,364						136,364		4,322	4,322			L
278058-10-2	Eaton Corp		01/30/2012	Citation Group	2,470,000	122,073		88,094	107,519	(19,425)			(19,425)		88,094		33,979	33,979			L
28140M-10-3	Education Management Corp		03/06/2012	Morgan Stanley	8,231,000	134,708		122,148	230,386	(108,238)			(108,238)		122,148		12,560	12,560			L
26884L-10-9	EQT Corp		01/20/2012	Sanford Bernstein	2,210,000	102,702		121,070	121,086	(15)			(15)		121,070		(18,368)	(18,368)			L
29444U-50-2	Equinix Inc		03/16/2012	VARIOUS	1,185,000	166,891		107,517	120,159	(12,642)			(12,642)		107,517		59,374	59,374			L
518439-10-4	Estee Lauder Companies Cl A		03/01/2012	Barclays Capital Le	1,350,000	79,056		60,107	72,854	(15,689)			(15,689)		60,107		18,948	18,948			L
30231G-10-2	Exxon Mobil Corp		03/20/2012	VARIOUS	960,000	82,974		58,854	76,118	(22,526)			(22,526)		58,854		24,120	24,120	206		L
302301-10-6	EZCORP Inc Cl A		03/06/2012	JP Morgan Securities	1,811,000	54,450		19,523	47,756	(28,233)			(28,233)		19,523		34,927	34,927			L
31787A-50-7	Finisar Corp		01/27/2012	VARIOUS	16,423,000	319,079		275,003	275,003						275,003		44,076	44,076			L
38259P-50-8	Google Inc		02/08/2012	Sanford Bernstein	220,000	133,969		113,849	142,098	(28,249)			(28,249)		113,849		20,120	20,120			L
39153L-10-6	Greatbatch Inc		03/06/2012	VARIOUS	13,017,000	301,667		260,470	287,676	(27,206)			(27,206)		260,470		41,197	41,197			L
397624-10-7	Greif Inc Cl A		03/06/2012	VARIOUS	4,165,000	201,082		178,637	189,716	(11,079)			(11,079)		178,637		22,445	22,445	1,749		L
40637H-10-9	Halozyne Therapeutics Inc		03/16/2012	Knight Equity Markets L.P	4,209,000	50,313		39,370	40,028	(657)			(657)		39,370		10,943	10,943			L
422806-10-9	HEICO Corp		03/22/2012	Knight Equity Markets L.P	2,955,000	153,684		120,635	172,808	(52,173)			(52,173)		120,635		33,049	33,049	177		L
427866-10-8	Hershey Company		03/01/2012	Buckingham Research Group	720,000	43,917		35,145	44,482	(9,337)			(9,337)		35,145		8,772	8,772			L
436106-10-8	HollyFrontier Corp		02/08/2012	VARIOUS	5,545,000	185,124		129,753	129,753						129,753		55,371	55,371	324		L
451055-10-7	Iconix Brand Group		03/06/2012	Credit Suisse First Bosto	5,693,000	96,780		89,949	92,739	(2,790)			(2,790)		89,949		6,830	6,830			L
451734-10-7	IHS Inc Cl A		03/22/2012	Knight Equity Markets L.P	1,144,000	106,504		42,808	98,567	(55,759)			(55,759)		42,808		63,695	63,695			L
452308-10-9	Illinois Tool Wks Inc		01/20/2012	VARIOUS	655,000	33,653		28,073	30,595	(2,522)			(2,522)		28,073		5,580	5,580	236		L
462044-10-8	ION Geophysical Corp		03/06/2012	Citation Group	32,049,000	203,931		196,460	196,460						196,460		7,470	7,470			U
464287-65-5	iShares Russell 2000 Index		03/27/2012	VARIOUS	1,950,000	161,741		125,385	143,813	(18,428)			(18,428)		125,385		36,356	36,356			L
464287-49-9	iShares Russell Midcap Index		01/27/2012	VARIOUS	1,346,000	141,014		108,259	132,473	(24,215)			(24,215)		108,259		32,755	32,755			L
466313-10-3	Jabil Circuit Inc		03/06/2012	Knight Equity Markets L.P	2,155,000	53,745		36,738	42,367	(5,629)			(5,629)		36,738		17,006	17,006	172		L
46612K-10-8	JDA Software Group Inc		03/06/2012	Morgan Stanley	6,405,000	159,131		150,133	207,458	(57,325)			(57,325)		150,133		8,998	8,998			L
492914-10-6	Key Energy Services Inc		02/29/2012	Barclays Fixed Income	5,735,000	97,984		54,425	88,720	(34,295)			(34,295)		54,425		43,558	43,558			L
534187-10-9	Lincoln Natl Corp Ind Com		03/15/2012	Citation Group	1,305,000	35,446		20,397	25,343	(4,946)			(4,946)		20,397		15,049	15,049	104		L
548661-10-7	Lowe's Cos Inc		03/15/2012	VARIOUS	3,895,000	108,698		75,329	98,855	(23,526)			(23,526)		75,329		33,369	33,369	338		L
576323-10-9	MasTec Inc		03/06/2012	Knight Equity Markets L.P	7,151,000	126,387		104,333	124,213	(19,880)			(19,880)		104,333		22,054	22,054			L
57636Q-10-4	MasterCard Inc Cl A		03/26/2012	Morgan Stanley	81,000	35,259		17,312	30,198	(12,886)			(12,886)		17,312		17,946	17,946	12		L
577767-10-6	Maxwell Technologies Inc		03/22/2012	Knight Equity Markets L.P	12,179,000	221,541		222,663	222,663						222,663		(1,122)	(1,122)			L
580135-10-1	McDonald's Corp		03/01/2012	VARIOUS	1,050,000	104,849		84,748	90,830	(20,600)			(20,600)		84,748		20,102	20,102			L
552690-10-9	MDU Resources Group		02/13/2012	Citation Group	14,441,000	311,017		277,123	309,904	(32,781)			(32,781)		277,123		33,894	33,894	2,419		L
58933Y-10-5	Merck & Co Inc New		01/05/2012	Sanford Bernstein	1,020,000	39,617		33,354	38,454	(5,100)			(5,100)		33,354		6,263	6,263			L
65339F-10-1	Nextera Energy Inc Com		01/05/2012	Sanford Bernstein	665,000	39,551		33,695	40,485	(6,790)			(6,790)		33,695		5,855	5,855			L
65473P-10-5	NiSource Inc		03/16/2012	VARIOUS	8,674,000	205,823		168,163	206,528	(38,365)			(38,365)		168,163		37,660	37,660	1,995		L
655844-10-8	Norfolk Southern Corp		03/12/2012	Citation Group	1,880,000	124,387		129,532	133,334	(4,233)		3,290	(7,523)		129,532		(5,145)	(5,145)	884		L
665859-10-8	Northern Trust Corp		01/27/2012	VARIOUS	980,000	40,318		34,280	38,867	(4,586)			(4,586)		34,280		6,037	6,037	274		L
67103H-10-7	O'Reilly Automotive Inc		01/03/2012	VARIOUS	480,000	37,749		25,862	38,376	(12,514)			(12,514)		25,862		11,888	11,888			L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. / A. C. V. (11+12-13)	Total Foreign Exchange Change in B. / A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa- tion or Market Indi- cator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
675746-30-9	Ocwen Finl Corp		03/01/2012	Investment Technology Gro	2,939,000	47,385		38,824	42,557	(3,733)			(3,733)		38,824		8,561	8,561			L
679580-10-0	Old Dominion Fght Lines		03/06/2012	Knight Equity Markets L.P	1,182,000	52,836		34,243	47,906	(13,664)			(13,664)		34,243		18,593	18,593			L
682128-10-3	Omnivision Technologies Inc		03/06/2012	VARIOUS	9,428,000	157,955		115,352	115,352						115,352		42,604	42,604			L
69840W-10-8	Panera Bread Co Cl A		03/16/2012	VARIOUS	628,000	98,991		31,312	88,831	(57,519)			(57,519)		31,312		67,679	67,679			L
714290-10-3	Perrigo Company		03/16/2012	Knight Equity Markets L.P	781,000	79,173		46,739	75,991	(29,252)			(29,252)		46,739		32,434	32,434	62		L
73172K-10-4	Polycom Inc		03/22/2012	Knight Equity Markets L.P	4,270,000	82,084		69,601	69,601						69,601		12,483	12,483			L
741511-10-9	Pricesmart Inc		01/13/2012	Citation Group	2,910,000	176,797		106,622	202,507	(95,885)			(95,885)		106,622		70,174	70,174			L
768573-10-7	Riverbed Technology Inc		03/16/2012	Knight Equity Markets L.P	1,279,000	35,158		25,529	30,057	(4,528)			(4,528)		25,529		9,629	9,629			L
770196-10-3	Robbins & Myers Inc		03/16/2012	Knight Equity Markets L.P	3,099,000	151,490		133,320	150,456	(17,137)			(17,137)		133,320		18,170	18,170	155		L
774415-10-3	Rockwood Holdings Inc		03/06/2012	Knight Equity Markets L.P	1,080,000	52,564		29,652	42,520	(12,868)			(12,868)		29,652		22,913	22,913			L
74972L-10-2	RSC Holdings Inc		03/22/2012	VARIOUS	15,050,000	314,551		143,016	278,425	(135,409)			(135,409)		143,016		171,535	171,535			L
829226-10-9	Sinclair Broadcast Group Inc		03/06/2012	VARIOUS	28,512,000	326,002		288,234	323,041	(34,807)			(34,807)		288,234		37,768	37,768	2,553		L
860370-10-5	Stewart Enterprises Inc		02/13/2012	Investment Technology Gro	23,301,000	148,201		134,214	134,214						134,214		13,987	13,987	816		L
868157-10-8	Superior Energy Services, Inc		02/13/2012	Fractional Shares	0.465	13		14	14						14		(1)	(1)			L
87612E-10-6	Target Corp		03/15/2012	Sanford Bernstein	605,000	35,436		28,605	30,988	(2,383)			(2,383)		28,605		6,831	6,831	181		L
872375-10-0	Teco Energy Corp		03/16/2012	Knight Equity Markets L.P	7,715,000	136,332		132,158	147,665	(15,507)			(15,507)		132,158		4,174	4,174	1,697		L
91324P-10-2	United Health Group Inc Corp		02/24/2012	VARIOUS	1,760,000	93,652		61,762	88,917	(27,439)			(27,439)		61,762		31,890	31,890			L
92343V-10-4	Verizon Communications Inc		02/13/2012	Stifel Nicolaus	1,990,000	75,878		69,874	79,839	(9,965)			(9,965)		69,874		6,004	6,004	995		L
38388F-10-8	W.R. Grace & Co		03/06/2012	Knight Equity Markets L.P	494,000	26,246		16,450	22,684	(6,234)			(6,234)		16,450		9,796	9,796			L
931142-10-3	Wal-Mart Stores Inc		01/20/2012	VARIOUS	1,205,000	72,219		61,670	72,011	(10,341)			(10,341)		61,670		10,549	10,549	440		L
955306-10-5	West Pharmaceutical		01/17/2012	Investment Technology Gro	7,301,000	280,112		270,867	277,073	(6,206)			(6,206)		270,867		9,245	9,245	1,314		L
98310W-10-8	Wyndham Worldwide Corp		01/03/2012	VARIOUS	780,000	29,223		22,293	29,507	(7,214)			(7,214)		22,293		6,930	6,930			L
74022D-30-8	Precision Drilling Corp	L	02/13/2012	Barclays Fixed Income	22,110,000	250,504		183,292	226,849	(43,557)			(43,557)		183,292		67,212	67,212			U
G0450A-10-5	Arch Capital Group Ltd	R	03/22/2012	Knight Equity Markets L.P	4,387,000	158,944		78,761	163,328	(84,567)			(84,567)		78,761		80,183	80,183			L
585464-10-0	Melco Crown Entertainment Ltd ADR	R	03/16/2012	Knight Equity Markets L.P	2,925,000	40,140		28,139	28,139						28,139		12,002	12,002			L
G6359F-10-3	Nabors Industries Inc	R	01/11/2012	VARIOUS	2,080,000	39,078		25,501	36,067	(10,566)			(10,566)		25,501		13,577	13,577			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,548,670		8,214,758	9,632,978	(1,800,696)		3,290	(1,803,987)		8,214,758		2,333,912	2,333,912	27,388		
9799997 - Subtotal - Common Stocks - Part 4						10,548,670		8,214,758	9,632,978	(1,800,696)		3,290	(1,803,987)		8,214,758		2,333,912	2,333,912	27,388		
9799999 - Subtotal - Common Stocks						10,548,670		8,214,758	9,632,978	(1,800,696)		3,290	(1,803,987)		8,214,758		2,333,912	2,333,912	27,388		
9899999 - Subtotal - Preferred and Common Stocks						10,548,670		8,214,758	9,632,978	(1,800,696)		3,290	(1,803,987)		8,214,758		2,333,912	2,333,912	27,388		
9999999 - TOTALS						14,773,735		12,477,238	13,874,393	(1,800,696)	(17,534)	3,290	(1,821,521)		12,438,639		2,335,096	2,335,096	71,378		

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Schedule DB, Part A, Section 1
NONE

Financial or Economic Impact of the Hedge
NONE

Page E07

Schedule DB, Part B, Section 1
NONE

Schedule DB, Part B, Section 1, Broker Name
NONE

Schedule DB, Part B, Financial or Economic Impact of the Hedge
NONE

Page E08

Schedule DB, Part D
NONE

Page E09

Schedule DL, Part 1
NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

- 1. Total activity for the year to date
- 2. Average Balance for the year to date
- 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

Month End Depository Balances

1 Depository		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
Name	Location and Supplemental Information					First Month	Second Month	Third Month	
Open Depositories									
PNC Bank	Columbus, OH					(3,674,379)	(6,780,004)	(5,811,811)	
Svenska Handelsbanken CD	5879 Mt Carmel Short Term & Cash Equiv		0.310		542	850,054	850,034	850,012	
Svenska Handelsbanken CD	5879 Mt Carmel Short Term & Cash Equiv		0.300		567	1,000,000	1,000,000	1,000,000	
0199998 - Deposits in 3 depositories that do not exceed the allowable limit in any one depository (See									
Instructions) - Open Depositories				4,108		3,600,000	1,800,000		
0199999 - TOTAL - Open Depositories				4,108	1,108	1,775,675	(3,129,970)	(3,961,799)	
0399999 - TOTAL Cash on Deposit				4,108	1,108	1,775,675	(3,129,970)	(3,961,799)	
0499999 - Cash in Company's Office						400	400	400	
0599999 - TOTALS				4,108	1,108	1,776,075	(3,129,570)	(3,961,399)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
Bonds: U. S. Government - Issuer Obligations							
Repurchase Agreement - PNC Bank	03/31/2012		0.150	04/01/2012	61,207,269	15,092	
0199999 - Bonds: U. S. Government - Issuer Obligations					61,207,269	15,092	
0599999 - Bonds: Subtotals - U. S. Government Bonds					61,207,269	15,092	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
Abbott Laboratories Disc C/P	03/22/2012			06/19/2012	999,654	39	
Alpine Securitization Crp Disc C/P	03/08/2012			04/05/2012	949,867	114	
Alpine Securitization Crp Disc C/P	03/14/2012			04/18/2012	899,843	81	
American Honda Finance Disc C/P	03/02/2012			04/12/2012	729,900	73	
American Honda Finance Disc C/P	03/05/2012			05/16/2012	999,760	90	
Chariot Funding LLC Disc C/P	02/27/2012			04/09/2012	1,799,748	204	
Commonwealth Bank Australia C/P	02/23/2012			05/21/2012	1,799,164	361	
DnB NOR Bank ASA Disc C/P	02/13/2012			04/02/2012	399,891	107	
DnB NOR Bank ASA Disc C/P	03/07/2012			04/16/2012	699,868	83	
Deutsche Bank Financial Disc C/P	03/27/2012			05/02/2012	699,839	22	
FCAR Owner Trust Discount C/P	02/16/2012			04/09/2012	899,708	248	
Fairway Finance Corp Disc C/P	02/21/2012			04/09/2012	949,810	158	
Fairway Finance Corp Disc C/P	03/21/2012			04/23/2012	874,888	37	
General Electric Capital Disc C/P	03/23/2012			05/15/2012	749,834	28	
JPMorgan Chase & Co. Disc C/P	03/23/2012			05/23/2012	399,878	18	
Johnson & Johnson Disc C/P	03/22/2012			06/11/2012	324,912	11	
KFW Discount C/P	03/20/2012			05/30/2012	924,617	65	
Liberty Street Funding Disc C/P	03/22/2012			04/18/2012	1,799,811	70	
Metlife Funding Inc Disc C/P	03/12/2012			05/11/2012	1,849,568	144	
National Australia Fndng Disc C/P	02/22/2012			04/02/2012	399,938	61	
Netjets Inc Disc C/P	03/05/2012			05/02/2012	1,849,642	166	
Northwestern University Disc C/P	02/27/2012			05/16/2012	1,799,526	204	
Old Line Funding LLC Disc C/P	03/15/2012			04/16/2012	1,799,776	119	
Harvard University Disc C/P	03/05/2012			05/04/2012	999,800	90	
Rabobank USA Financial Disc C/P	02/13/2012			04/13/2012	1,849,128	718	
Regency Market No 1 LLC Disc C/P	03/30/2012			04/19/2012	724,919	8	
Sheffield Receivables Disc C/P	03/22/2012			04/18/2012	899,885	43	
Standard Chartered Bank Disc C/P	03/21/2012			04/13/2012	499,949	24	
Standard Chartered Bank Disc C/P	03/19/2012			05/21/2012	1,299,477	108	
Straight-A Funding LLC Disc C/P	03/22/2012			04/16/2012	1,357,887	45	
Straight-A Funding LLC Disc C/P	03/26/2012			05/21/2012	499,883	13	
Variable Funding Capital Disc C/P	03/06/2012			04/03/2012	849,921	74	
Variable Funding Capital Disc C/P	03/12/2012			05/10/2012	999,787	72	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					34,580,080	3,697	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					34,580,080	3,697	
7799999 - Total Bonds - Subtotals - Issuer Obligations					95,787,348	18,789	
8399999 - Total Bonds - Subtotals - Bonds					95,787,348	18,789	
8699999 - Total Cash Equivalents					95,787,348	18,789	