



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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

(Current Period)

(Prior Period)

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)
Robert Paskowski (Chief Executive Officer)
Greg Wise (Chief Medical Officer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Sister Barbara Hahl, CSC
Claus von Zychlin
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. 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 Robert Paskowski Greg Wise
Chairperson Chief Executive Officer Chief Medical Officer

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	98,931,229		98,931,229	95,174,882
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	58,257,177		58,257,177	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 (\$ (5,361,181)), cash equivalents (\$ 63,391,555) and short-term investments (\$ 78,990,555)	137,020,928		137,020,928	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)	294,209,334		294,209,334	254,770,301
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	707,929		707,929	880,945
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,338,571		1,338,571	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	43,915		43,915	48,327
24. Health care (\$ 855,726) and other amounts receivable	5,137,122	4,281,396	855,726	947,877
25. Aggregate write-ins for other than invested assets	469,040	469,040		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	301,905,911	4,750,436	297,155,475	259,302,640
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	301,905,911	4,750,436	297,155,475	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	3,414	3,414		
2503. Prepaid Expenses	465,626	465,626		
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)	469,040	469,040		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1	2	3	4
	Covered	Uncovered	Total	Total
1. Claims unpaid (less \$ reinsurance ceded)	23,747,880		23,747,880	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	423,483		423,483	526,034
9. General expenses due or accrued	3,722,399		3,722,399	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	7,119,437		7,119,437	1,502,075
16. Derivatives				
17. Payable for securities	21,350		21,350	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	3,564,871		3,564,871	2,500,000
23. Aggregate write-ins for other liabilities (including \$ current)				
24. Total liabilities (Line 1 to Line 23)	38,759,634		38,759,634	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	215,973,307	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	258,395,841	229,072,069
34. Total Liabilities, capital and surplus (Line 24 and Line 33)	X X X	X X X	297,155,475	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	269,494	262,622	350,259
2. Net premium income (including \$ non-health premium income)	X X X	274,628,262	286,427,381	343,840,775
3. Change in unearned premium reserves and reserve for rate credits	X X X	(2,278,939)	(28,805,518)	(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	272,349,323	257,621,863	340,863,947
Hospital and Medical:				
9. Hospital/medical benefits		119,720,183	117,146,478	153,534,725
10. Other professional services		67,668,532	64,916,490	86,931,862
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		33,086,021	33,455,080	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)		220,474,736	215,518,048	283,857,481
Less:				
17. Net reinsurance recoveries				
18. Total hospital and medical (Line 16 minus Line 17)		220,474,736	215,518,048	283,857,481
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ cost containment expenses				6,215,298
21. General administrative expenses		21,124,516	18,780,519	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)		241,599,252	234,298,567	309,694,497
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	X X X	30,750,071	23,323,296	31,169,450
25. Net investment income earned		992,528	(1,917,838)	4,013,438
26. Net realized capital gains (losses) less capital gains tax of \$		2,057,813	3,257,636	854,524
27. Net investment gains (losses) (Line 25 plus Line 26)		3,050,341	1,339,798	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		436,280	411,105	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	34,236,692	25,074,199	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	34,236,692	25,074,199	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		436,280	410,822	642,547
2902. Other Income			283	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)		436,280	411,105	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	34,236,692	25,074,199	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 \$	3,598,757	(5,094,288)	(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	1,488,323	(446,000)	(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	(10,000,000)		
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Line 34 to Line 47)	29,323,772	19,533,911	33,519,004
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	258,395,841	215,086,975	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	274,628,262	286,016,276	343,840,775
2. Net investment income	1,112,048	(1,323,933)	422,378
3. Miscellaneous income	436,280	411,105	642,830
4. Total (Line 1 through Line 3)	276,176,590	285,103,448	344,905,983
5. Benefit and loss related payments	217,831,863	213,441,898	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	21,725,857	17,158,453	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)	239,557,720	230,600,351	304,241,191
11. Net cash from operations (Line 4 minus Line 10)	36,618,870	54,503,097	40,664,792
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,423,740	3,092,388	22,071,518
12.2 Stocks	5,904,965	5,589,876	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)	19,328,705	8,682,264	58,733,022
13. Cost of investments acquired (long-term only):			
13.1 Bonds	19,338,397	11,252,015	30,099,818
13.2 Stocks	6,138,047	8,922,178	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)	25,476,444	20,174,193	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)	(6,147,739)	(11,491,929)	(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)	(2,297,496)	4,424,007	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)	(2,297,496)	4,424,007	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)	28,173,635	47,435,175	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)	137,020,928	125,318,870	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	29,926							29,926		
4. Third Quarter	29,904							29,904		
5. Current Year										
6. Current Year Member Months	269,494							269,494		
Total Member Ambulatory Encounters for Period:										
7. Physician										
8. Non-Physician										
9. Total										
10. Hospital Patient Days Incurred										
11. Number of Inpatient Admissions	4,853							4,853		
12. Health Premiums Written (a)	274,628,262							274,628,262		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	272,349,323							272,349,323		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	217,831,863							217,831,863		
18. Amount Incurred for Provision of Health Care Services	220,474,736							220,474,736		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 274,628,262

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						23,747,880
0799999 - Total claims unpaid						23,747,880

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	20,196,653	197,727,361	20,507	23,727,373	20,217,160	21,197,158
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	20,196,653	197,727,361	20,507	23,727,373	20,217,160	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)	20,196,653	197,727,361	20,507	23,727,373	20,217,160	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: 3
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

NOTES TO FINANCIAL STATEMENTS

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:

\$ 43,915

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

81.0 %
- 1.2

A&H cost containment percent

0.6 %
- 1.3

A&H expense percent excluding cost containment expenses

7.2 %
- 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

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

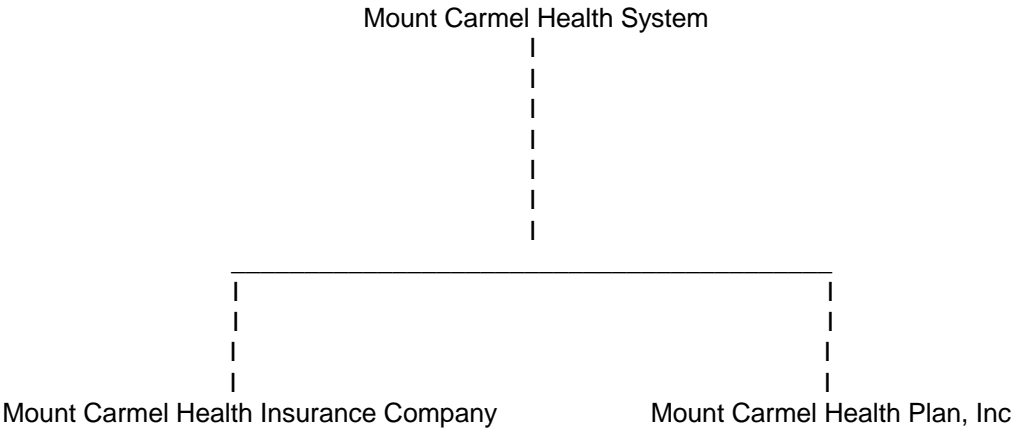
		1	Direct Business Only Year to Date							
			2	3	4	5	6	7	8	9
States, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Column 2 Through Column 7	Deposit-Type Contracts
1.	Alabama	AL N								
2.	Alaska	AK N								
3.	Arizona	AZ N								
4.	Arkansas	AR N								
5.	California	CA N								
6.	Colorado	CO N								
7.	Connecticut	CT N								
8.	Delaware	DE N								
9.	District of Columbia	DC N								
10.	Florida	FL N								
11.	Georgia	GA N								
12.	Hawaii	HI N								
13.	Idaho	ID N								
14.	Illinois	IL N								
15.	Indiana	IN N								
16.	Iowa	IA N								
17.	Kansas	KS N								
18.	Kentucky	KY N								
19.	Louisiana	LA N								
20.	Maine	ME N								
21.	Maryland	MD N								
22.	Massachusetts	MA N								
23.	Michigan	MI N								
24.	Minnesota	MN N								
25.	Mississippi	MS N								
26.	Missouri	MO N								
27.	Montana	MT N								
28.	Nebraska	NE N								
29.	Nevada	NV N								
30.	New Hampshire	NH N								
31.	New Jersey	NJ N								
32.	New Mexico	NM N								
33.	New York	NY N								
34.	North Carolina	NC N								
35.	North Dakota	ND N								
36.	Ohio	OH L		274,628,262					274,628,262	
37.	Oklahoma	OK N								
38.	Oregon	OR N								
39.	Pennsylvania	PA N								
40.	Rhode Island	RI N								
41.	South Carolina	SC N								
42.	South Dakota	SD N								
43.	Tennessee	TN N								
44.	Texas	TX N								
45.	Utah	UT N								
46.	Vermont	VT N								
47.	Virginia	VA N								
48.	Washington	WA N								
49.	West Virginia	WV N								
50.	Wisconsin	WI N								
51.	Wyoming	WY N								
52.	American Samoa	AS N								
53.	Guam	GU N								
54.	Puerto Rico	PR N								
55.	U.S. Virgin Islands	VI N								
56.	Northern Mariana Islands	MP N								
57.	Canada	CN N								
58.	Aggregate Other Alien	OT X X X								
59.	Subtotal	X X X		274,628,262					274,628,262	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a) 1		274,628,262					274,628,262	
DETAILS OF WRITE-INS										
5801.										
5802.										
5803.										
5898.	Summary of remaining write-ins for Line 58 from overflow page									
5899.	Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)									

(a) Insert the number of "L" responses except for Canada and Other Alien.

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	145,923,007	135,697,221
2. Cost of bonds and stocks acquired	59,341,128	70,595,384
3. Accrual of discount	79,683	100,684
4. Unrealized valuation increase (decrease)	3,907,667	(2,307,059)
5. Total gain (loss) on disposals	4,979,727	6,230,073
6. Deduct consideration for bonds and stocks disposed of	54,696,655	58,733,022
7. Deduct amortization of premium	254,655	284,724
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,091,496	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)	157,188,406	145,923,007
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	157,188,406	145,923,007

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)	253,088,294	332,272,166	343,941,619	(105,503)	240,155,002	253,088,294	241,313,338	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	253,088,294	332,272,166	343,941,619	(105,503)	240,155,002	253,088,294	241,313,338	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	253,088,294	332,272,166	343,941,619	(105,503)	240,155,002	253,088,294	241,313,338	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 \$ 80,946,319 ; 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	78,990,554	X X X	78,999,704	2,979	4,657

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	136,211,220	128,462,667
3. Accrual of discount	57	1,759
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(118)	
6. Deduct consideration received on disposals	109,346,369	110,333,013
7. Deduct amortization of premium	158,686	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)	78,990,555	52,284,451
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	78,990,555	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:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
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 (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	744,125,798	558,708,925
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	737,252,719	548,893,700
7. Deduct amortization of premium	5,135	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)	63,391,555	56,523,611
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	63,391,555	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-NU-0	United States Treasury Note		07/25/2012	Bank of America Fixed Inc		2,011,875	2,000,000.00	6,676	1
912828-NV-8	United States Treasury Note		07/31/2012	Morgan Stanley		514,570	500,000.00	2,615	1
912828-RK-8	United States Treasury Note		09/19/2012	CitiGroup Global Markets		3,996,719	4,000,000.00	2,363	1
912828-RQ-5	United States Treasury Note		07/25/2012	Bank of America Fixed Inc		3,010,313	3,000,000.00	2,201	1
912828-SY-7	United States Treasury Note		07/31/2012	CitiGroup Global Markets		501,191	500,000.00	529	1
912828-TJ-9	United States Treasury Note		09/19/2012	Bank of America Fixed Inc		1,971,172	2,000,000.00	3,179	1
912828-TP-5	United States Treasury Note		09/19/2012	Barclays Fixed Income		3,988,594	4,000,000.00	138	1
0599999	Subtotal - Bonds - U. S. Governments					15,994,433	16,000,000.00	17,703	
Bonds - U. S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3138E2-GH-2	FNMA Pass-Thru Lng 30 Year		08/08/2012	Bank of America Fixed Inc		1,344,353	1,253,293.06	1,671	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					1,344,353	1,253,293.06	1,671	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
36159J-DH-1	Ge Capital Credit Card Master		08/22/2012	RBC Cap Mkts Corp		999,611	1,000,000.00		1FE
89233P-6K-7	Toyota Motor Credit Corp MTN		07/19/2012	Deutsche Bank Fixed Incom		1,000,000	1,000,000.00		1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,999,611	2,000,000.00		
8399997	Subtotal - Bonds - Part 3					19,338,397	19,253,293.06	19,374	
8399999	Subtotal - Bonds					19,338,397	19,253,293.06	19,374	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y-10-1	3M Company		08/02/2012	CitiGroup Global Markets	100.000	9,028			L
002824-10-0	Abbott Laboratories		08/02/2012	VARIOUS	850.000	55,994			L
009128-30-7	Air Method Corp		09/26/2012	Barclays Fixed Income	2,779.000	330,370			L
018581-10-8	Alliance Data System Corp Com		08/08/2012	Sanford Bernstein	1,793.000	235,943			L
031100-10-0	AMETEK Inc		09/20/2012	Citation Group	2,670.000	96,423			L
032095-10-1	Amphenol Corp Cl A		09/25/2012	Citation Group	1,640.000	99,759			L
03232P-40-5	AmSurg Corp		08/08/2012	Sanford Bernstein	4,516.000	133,409			L
037411-10-5	Apache Corp		07/24/2012	Credit Suisse First Bosto	247.000	20,596			L
044209-10-4	Ashland Inc New Com		09/26/2012	Barclays Fixed Income	4,827.000	335,351			L
052769-10-6	Autodesk Inc		08/24/2012	Citation Group	5,089.000	158,543			L
075896-10-0	Bed Bath & Beyond Inc		08/02/2012	CitiGroup Global Markets	100.000	6,050			L
133131-10-2	Camden Pty Tr		08/01/2012	Barclays Fixed Income	1,448.000	103,615			L
124857-20-2	CBS Corp		08/02/2012	VARIOUS	2,880.000	92,149			L
150185-10-6	Cedar Fair L P Depositry		09/26/2012	Barclays Fixed Income	7,243.000	241,498			L
125269-10-0	CF Industries Holdings Inc		08/13/2012	VARIOUS	40.000	8,336			L
171484-10-8	Churchill Downs Inc Com		08/08/2012	Sanford Bernstein	4,091.000	234,006			L
17275R-10-2	Cisco Systems Inc		07/24/2012	Credit Suisse First Bosto	1,342.000	20,606			L
191216-10-0	Coca-Cola Co		08/02/2012	VARIOUS	180.000	14,163			L
20030N-10-1	Comcast Corp New Cl A		08/13/2012	VARIOUS	3,500.000	110,890			L
21870Q-10-5	CoreSite Rlty Corp Com		08/08/2012	Sanford Bernstein	8,713.000	234,838			L
22410J-10-6	Cracker Barrel Old Country St		08/01/2012	Barclays Fixed Income	1,814.000	114,531			L
126408-10-3	CSX Corp		08/02/2012	VARIOUS	2,400.000	54,295			L
23331A-10-9	D R Horton Inc Com		09/20/2012	Goldman Sachs Co	3,430.000	76,260			L
254687-10-6	Disney Walt Co		08/10/2012	Credit Suisse First Bosto	100.000	4,946			L
29266R-10-8	Energizer Holdings Inc		08/01/2012	Citation Group	976.000	68,915			L
294429-10-5	Equifax Inc Com		07/10/2012	JP Morgan Securities	4,523.000	214,306			L
(continues)									
(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues									

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)									
30231G-10-2	Exxon Mobil Corp		08/14/2012	VARIOUS	2,659.000	229,218			L
31428X-10-6	Fedex Corporation		08/13/2012	VARIOUS	250.000	21,906			L
368736-10-4	Generac Hldgs Inc		08/01/2012	Barclays Fixed Income	6,460.000	149,331			L
38259P-50-8	Google Inc		08/02/2012	VARIOUS	50.000	30,939			L
406216-10-1	Halliburton Co		07/24/2012	Citation Group	6,512.000	200,527			L
40414L-10-9	HCP Inc Com		07/23/2012	VARIOUS	2,300.000	102,293			L
421924-30-9	Healthsouth Corp Com New		08/01/2012	VARIOUS	12,742.000	297,082			L
428236-10-3	Hewlett Packard Co		07/24/2012	Credit Suisse First Bosto	758.000	13,722			L
437076-10-2	Home Depot Inc		08/13/2012	VARIOUS	330.000	17,347			L
459200-10-1	International Business Machines		08/22/2012	VARIOUS	70.000	13,691			L
540424-10-8	Loews Corp		07/05/2012	Credit Suisse First Bosto	680.000	27,893			L
55616P-10-4	Macys Inc		08/13/2012	VARIOUS	800.000	28,548			L
580135-10-1	McDonald's Corp		08/02/2012	CitiGroup Global Markets	100.000	8,951			L
594918-10-4	Microsoft Corp		08/10/2012	Credit Suisse First Bosto	150.000	4,555			L
596278-10-1	Middleby Corp Com		09/26/2012	Barclays Fixed Income	2,870.000	333,046			L
611740-10-1	Monster Beverage Corp		08/02/2012	CitiGroup Global Markets	100.000	6,457			L
637071-10-1	National Oilwell Varco Inc		08/02/2012	CitiGroup Global Markets	300.000	22,000			L
64115T-10-4	Netscout Sys Inc Com		07/10/2012	JP Morgan Securities	10,228.000	217,944			L
68389X-10-5	Oracle Corp		08/22/2012	VARIOUS	1,250.000	39,590			L
747525-10-3	Qualcomm Inc		08/10/2012	Credit Suisse First Bosto	100.000	6,184			L
75524B-10-4	RBC Bearings Inc		08/01/2012	Barclays Fixed Income	6,094.000	284,854			L
759351-60-4	Reinsurance Group Amer Inc Com		07/05/2012	VARIOUS	2,770.000	153,687			L
778296-10-3	Ross Stores Inc		08/02/2012	VARIOUS	350.000	24,071			L
828806-10-9	Simon Property Group Inc		08/02/2012	CitiGroup Global Markets	50.000	7,987			L
91324P-10-2	United Health Group Inc Corp		08/13/2012	VARIOUS	200.000	10,387			L
91359E-10-5	Universal Health Rlty Incm Tr		07/10/2012	JP Morgan Securities	4,967.000	211,692			L
91913Y-10-0	Valero Energy Corp		08/13/2012	VARIOUS	6,200.000	178,630			L
92343V-10-4	Verizon Communications Inc		08/02/2012	CitiGroup Global Markets	100.000	4,471			L
94973V-10-7	Wellpoint Lic		07/25/2012	VARIOUS	2,765.000	157,352			L
98310W-10-8	Wyndham Worldwide Corp		08/02/2012	VARIOUS	550.000	27,468			L
29250N-10-5	Enbridge, Inc	I	08/02/2012	CitiGroup Global Markets	480.000	19,277			L
G50871-10-5	Jazz Pharmaceuticals Plc	R	07/10/2012	JP Morgan Securities	4,678.000	212,131			L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					6,138,047			
9799997	Subtotal - Common Stocks - Part 3					6,138,047			
9799999	Subtotal - Common Stocks					6,138,047			
9899999	Subtotal - Preferred and Common Stocks					6,138,047			
9999999	TOTALS					25,476,444		19,374	

STATEMENT AS OF SEPTEMBER 30, 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)
Bonds - U. S. Governments																					
3620AA-TY-4	GNMA 30yr Pool #724267		09/15/2012	PRINCIPAL RECEIPT		45,380	45,380.08	47,195	47,183	(1,803)			(1,803)		45,380				1,580	09/15/2039	1
912828-GW-4	United States Treasury Note		07/01/2012	MATURITY		5,675,000	5,675,000.00	5,631,551	5,670,162	4,838			4,838		5,675,000				276,656	06/30/2012	1
912828-NH-9	United States Treasury Note		08/13/2012	VARIOUS		503,867	500,000.00	505,128		(1,488)			(1,488)		503,640		227	227	3,719	06/15/2013	1
912828-PV-6	United States Treasury Note		09/21/2012	VARIOUS		2,201,603	2,200,000.00	2,206,305	2,205,970	(4,740)			(4,740)		2,201,230		372	372	8,828	11/30/2012	1
0599999	- Subtotal - Bonds - U. S. Governments					8,425,850	8,420,380.08	8,390,178	7,923,315	(3,192)			(3,192)		8,425,250		600	600	290,784		
Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31331K-VB-3	Federal Farm Credit Banks		08/17/2012	MATURITY		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				1,751	08/17/2012	1
31398A-3X-8	Federal National Mortgage Assoc		09/13/2012	MATURITY		1,500,000	1,500,000.00	1,501,845	1,501,282	(1,282)			(1,282)		1,500,000				4,110	09/13/2012	1
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847		09/15/2012	PRINCIPAL RECEIPT		111,009	111,008.62	115,796	115,821	(4,813)			(4,813)		111,009				3,795	09/01/2039	1
3128PL-A2-8	FHLMC PC Gold 15 Yr		09/15/2012	PRINCIPAL RECEIPT		20,023	20,022.87	20,192	20,179	(156)			(156)		20,023				628	06/01/2023	1
31416N-3J-9	FNMA 15yr Pool #AA5300		09/25/2012	PRINCIPAL RECEIPT		13,418	13,418.30	14,156	14,073	(654)			(654)		13,418				400	09/01/2020	1
31371L-6G-9	FNMA 30yr Pool #255671		09/25/2012	PRINCIPAL RECEIPT		86,085	86,084.97	85,965	85,965						85,965		120	120	3,156	04/01/2035	1
31402Q-WA-5	FNMA 30yr Pool #735141		09/01/2012	PRINCIPAL RECEIPT		77,299	77,299.39	75,657	75,672	1,628			1,628		77,299				2,721	01/01/2035	1
31408F-6B-0	FNMA 30yr Pool #850566		09/25/2012	PRINCIPAL RECEIPT		62,192	62,192.24	58,976	59,019	3,174			3,174		62,192				2,080	01/01/2036	1
31413V-UA-3	FNMA 30yr Pool #956977		09/25/2012	PRINCIPAL RECEIPT		97,217	97,217.20	97,384	97,379	(162)			(162)		97,217				3,884	12/01/2037	1
31416T-L5-6	FNMA 30yr Pool #AA9347		09/25/2012	PRINCIPAL RECEIPT		60,383	60,383.10	62,355	62,341	(1,957)			(1,957)		60,383				2,019	08/01/2039	1
3138AK-QW-2	FNMA Pass-Thru Lng 30 Year		09/25/2012	PRINCIPAL RECEIPT		105,403	105,402.59	109,652	109,985	(4,582)			(4,582)		105,403				3,307	07/01/2041	1
3138E2-GH-2	FNMA Pass-Thru Lng 30 Year		09/25/2012	PRINCIPAL RECEIPT		48,208	48,207.73	51,710		(3,503)			(3,503)		48,208				161	01/01/2042	1
3138AB-YR-4	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		39,851	39,850.99	41,215	41,218	(1,367)			(1,367)		39,851				1,199	04/01/2041	1
3138EG-HX-5	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		18,467	18,467.34	18,646	18,703	(235)			(235)		18,467				506	04/01/2041	1
31403C-6L-0	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		67,096	67,095.75	69,494	69,468	(2,372)			(2,372)		67,096				2,241	02/01/2036	1
31403D-PN-3	FNMA Pass-Thru Long 30 Year		09/01/2012	PRINCIPAL RECEIPT		35,378	35,378.22	35,214	35,215	164			164		35,378				1,351	08/01/2036	1
31403D-WU-9	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		121,380	121,380.49	128,625	128,757	(7,376)			(7,376)		121,380				4,454	11/01/2036	1
31409W-LB-5	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		101,172	101,172.48	97,995	98,038	3,135			3,135		101,172				3,617	04/01/2036	1
31411E-2C-0	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		108,778	108,778.21	107,416	107,416						107,416		1,362	1,362	4,013	01/01/2037	1
31411E-YD-3	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		150,289	150,289.43	148,330	148,330						148,330		1,960	1,960	5,509	01/01/2037	1
31412P-6K-2	FNMA Pass-Thru Long 30 Year		09/01/2012	PRINCIPAL RECEIPT		36,331	36,330.86	37,126	37,131	(800)			(800)		36,331				1,158	02/01/2035	1
31412W-N2-8	FNMA Pass-Thru Long 30 Year		09/25/2012	PRINCIPAL RECEIPT		123,452	123,451.72	122,989	122,989	463			463		123,452				5,047	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					3,983,433	3,983,432.50	4,000,737	3,948,977	(20,696)			(20,696)		3,979,991		3,441	3,441	57,108		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
060505-DJ-0	Bank of America Corp		09/11/2012	MATURITY		500,000	500,000.00	420,439	482,739	17,261			17,261		500,000				3,782	09/11/2012	1FE
34529G-AG-0	Ford Cr Auto Trust 2009-D		09/15/2012	PRINCIPAL RECEIPT		14,367	14,367.14	14,738	14,678	(310)			(310)		14,367				321	08/15/2014	1FE
43812B-AG-8	Honda Auto Receivables Owner		09/21/2012	PRINCIPAL RECEIPT		80,090		80,080	80,093	(2)			(2)		80,090				666	11/21/2013	1FE
742718-DR-7	Procter & Gamble Co Note 1.375%		08/01/2012	MATURITY		420,000	420,000.00	419,693	419,952	48			48		420,000				5,775	08/01/2012	1FE
3899999	- Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,014,458	1,014,457.61	934,951	997,461	16,996			16,996		1,014,458				10,544		
8399997	- Subtotal - Bonds - Part 4					13,423,740	13,418,270.19	13,325,867	12,869,754	(6,892)			(6,892)		13,419,699		4,041	4,041	358,435		
8399999	- Subtotal - Bonds					13,423,740	13,418,270.19	13,325,867	12,869,754	(6,892)			(6,892)		13,419,699		4,041	4,041	358,435		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
02208R-10-6	Altra Holdings Inc		08/01/2012	Barclays Fixed Income	8,558,000	140,453		134,703	161,147	(8,241)		18,203	(26,444)		134,703		5,750	5,750	428		L
038336-10-3	AptarGroup Inc		08/01/2012	Barclays Fixed Income	2,151,000	106,477		66,982	112,218	(45,236)			(45,236)		66,982		39,495	39,495	946		L
075896-10-0	Bed Bath & Beyond Inc		09/20/2012	Barclays Fixed Income	1,460,000	90,647		88,942			10,284		(10,284)		88,942		1,705	1,705			L
09643P-20-7	Blyth Inc		08/08/2012	Sanford Bernstein	5,488,000	197,804		149,659	155,859	(6,200)			(6,200)		149,659		48,145	48,145	412		L
169656-10-5	Chipotle Mexican Grill Inc		07/23/2012	VARIOUS	258,000	79,515		60,107	66,873	(28,845)			(28,845)		60,107		19,407	19,407			L
(continues)																					
(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues																					

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)																					
171340-10-2	Church & Dwight Inc		09/26/2012	Barclays Fixed Income	2,021,000	109,459		52,778	92,481	(39,703)			(39,703)		52,778		56,681	56,681	1,455		L
12561W-10-5	Cleco Corp		08/08/2012	VARIOUS	2,297,000	99,087		64,530	87,516	(22,986)			(22,986)		64,530		34,557	34,557	1,436		L
210313-10-2	Constant Contact Inc		08/08/2012	Sanford Bernstein	6,798,000	129,300		114,002	157,782	(22,120)		21,659	(43,779)		114,002		15,297	15,297			L
231021-10-6	Cummins Inc		07/30/2012	VARIOUS	1,120,000	101,463		81,864	91,541	(19,191)			(19,191)		81,864		19,598	19,598	872		L
126650-10-0	CVS Caremark Corp		07/24/2012	VARIOUS	4,113,000	185,646		135,649	167,728	(32,079)			(32,079)		135,649		49,997	49,997	2,000		L
242370-10-4	Dean Foods Co New		07/10/2012	JP Morgan Securities	6,585,000	105,649		62,494	73,752	(11,258)			(11,258)		62,494		43,155	43,155			L
253651-10-3	Diebold Inc		09/26/2012	Barclays Fixed Income	3,756,000	125,270		121,507				15,381	(15,381)		121,507		3,764	3,764	1,070		L
254067-10-1	Dillards Inc Cl A		09/26/2012	Barclays Fixed Income	789,000	57,826		27,388	35,410	(8,022)			(8,022)		27,388		30,438	30,438	118		L
29444U-50-2	Equinix Inc		09/26/2012	Barclays Fixed Income	304,000	60,553		27,583	30,826	(3,243)			(3,243)		27,583		32,970	32,970			L
518439-10-4	Estee Lauder Companies Cl A		08/09/2012	Barclays Fixed Income	1,610,000	88,932		77,693	65,299	(14,062)			(14,062)		77,693		11,239	11,239			L
30212P-30-3	Expedia Inc Del New Class		08/01/2012	Barclays Fixed Income	717,000	40,529		33,857							33,857		6,672	6,672			L
31428X-10-6	Fedex Corporation		09/20/2012	Barclays Fixed Income	1,650,000	141,054		142,509							142,509		(1,455)	(1,455)	139		L
37940X-10-2	Global Pmts Inc		09/26/2012	Barclays Fixed Income	5,589,000	241,566		225,740	264,807	(39,067)			(39,067)		225,740		15,827	15,827	335		L
398905-10-9	Group 1 Automotive Inc		09/26/2012	Barclays Fixed Income	1,044,000	62,742		45,099	18,213	(9,940)			(9,940)		45,099		17,642	17,642	391		L
422806-10-9	Heico Corp		08/01/2012	Barclays Fixed Income	2,827,000	99,637		92,328	132,258	(39,931)			(39,931)		92,328		7,310	7,310	305		L
440327-10-4	Horace Mann Educators Corp New		08/08/2012	Sanford Bernstein	3,903,000	69,198		66,780				2,912	(2,912)		66,780		2,418	2,418	507		L
44919P-50-8	IAC/InterActiveCorp		08/01/2012	Barclays Fixed Income	745,000	39,461		22,691	26,034	(9,474)			(9,474)		22,691		16,770	16,770	147		L
45666Q-10-2	Informatica Corp		07/11/2012	Citation Group	2,530,000	74,025		95,314	87,893						95,314		(21,289)	(21,289)			L
450911-20-1	Itt Corp New Com New		08/08/2012	Sanford Bernstein	3,426,000	69,915		60,298				16,863	(16,863)		60,298		9,617	9,617	624		L
46625H-10-0	JPMorgan Chase & Co		07/05/2012	Citation Group	5,730,000	197,776		172,588	190,522	(17,935)			(17,935)		172,588		25,189	25,189	4,871		L
485170-30-2	Kansas City Southern		07/10/2012	JP Morgan Securities	1,620,000	114,233		104,213	91,291	(6,154)			(6,154)		104,213		10,020	10,020	885		L
502175-10-2	Ltc Pptys Inc		08/01/2012	Barclays Fixed Income	1,146,000	41,032		29,017	35,366	(6,349)			(6,349)		29,017		12,015	12,015	1,163		L
55608B-10-5	Macquarie Infrastructure Co LLC		07/10/2012	JP Morgan Securities	1,012,000	34,583		22,709	28,285	(5,576)			(5,576)		22,709		11,874	11,874	405		L
55616P-10-4	Macys Inc		07/17/2012	VARIOUS	1,820,000	62,188		49,006	55,893	(10,027)			(10,027)		49,006		13,182	13,182	900		L
57636Q-10-4	MasterCard Inc Cl A		07/25/2012	VARIOUS	193,000	81,393		41,250	71,954	(30,704)			(30,704)		41,250		40,143	40,143	87		L
577767-10-6	Maxwell Technologies Inc		09/26/2012	VARIOUS	7,940,000	57,474		51,937				93,226	(93,226)		51,937		5,537	5,537			L
58933Y-10-5	Merck & Co Inc New		07/18/2012	VARIOUS	1,776,000	75,916		58,075	66,955	(8,880)			(8,880)		58,075		17,841	17,841	1,957		L
637071-10-1	National Oilwell Varco Inc		07/23/2012	VARIOUS	600,000	40,954		32,098	38,291	(9,231)			(9,231)		32,098		8,856	8,856	144		L
65105M-10-8	Newcastle Invt Corp		07/10/2012	JP Morgan Securities	12,154,000	86,699		66,239				1,362	(1,362)		66,239		20,459	20,459	2,431		L
65339F-10-1	Nextera Energy Inc Com		07/25/2012	VARIOUS	1,176,000	81,286		59,588	71,595	(12,007)			(12,007)		59,588		21,699	21,699	1,411		L
675746-30-9	Ocwen Finl Corp		09/26/2012	Barclays Fixed Income	2,866,000	79,208		37,860	41,500	(3,640)			(3,640)		37,860		41,349	41,349			L
69840W-10-8	Panera Bread Co Cl A		07/10/2012	JP Morgan Securities	387,000	56,232		19,296	54,741	(35,445)			(35,445)		19,296		36,937	36,937			L
698813-10-2	Papa John's International Inc		08/01/2012	Barclays Fixed Income	781,000	42,978		23,272	29,428	(6,156)			(6,156)		23,272		19,707	19,707			L
70931T-10-3	Pennymac Mtg Invt		07/10/2012	JP Morgan Securities	1,522,000	30,828		28,111				2,422	(2,422)		28,111		2,717	2,717	837		L
709631-10-5	Pentair Inc		08/08/2012	VARIOUS	2,382,000	104,351		76,248	79,297	(3,049)			(3,049)		76,248		28,103	28,103	1,048		L
74460D-10-9	Public Storage Com		07/09/2012	Barclays Fixed Income	680,000	98,197		69,135	88,744	(22,323)			(22,323)		69,135		29,062	29,062	1,496		L
748356-10-2	Questar Corp		09/26/2012	Barclays Fixed Income	7,540,000	151,500		144,919	149,744	(1,197)		3,628	(4,826)		144,919		6,581	6,581	3,732		L
750086-10-0	Rackspace Hosting Inc		07/10/2012	JP Morgan Securities	2,448,000	106,539		83,211	105,288	(22,078)			(22,078)		83,211		23,328	23,328			L
756577-10-2	Red Hat Inc		09/25/2012	VARIOUS	1,510,000	83,721		62,754	60,129						62,754		20,968	20,968			L
768573-10-7	Riverbed Technology Inc		07/10/2012	JP Morgan Securities	1,515,000	21,397		24,467	35,603	(5,363)			(5,363)		24,467		(3,070)	(3,070)			L
78388J-10-6	SBA Communications Corp		07/10/2012	JP Morgan Securities	871,000	50,569		45,248				1,290	(1,290)		45,248		5,321	5,321			L
83545G-10-2	Sonic Automotive Inc		08/08/2012	Sanford Bernstein	8,040,000	143,293		109,907	119,072	9,166			(9,166)		109,907		33,386	33,386	584		L
87612E-10-6	Target Corp		07/17/2012	VARIOUS	669,000	40,911		31,631	34,266	(2,635)			(2,635)		31,631		9,280	9,280	401		L
881609-10-1	Tesoro Corp		09/26/2012	VARIOUS	2,679,000	101,417		59,259				11,060	(11,060)		59,259		42,157	42,157	181		L
88732J-20-7	Time Warner Cable Inc		08/14/2012	VARIOUS	1,758,000	152,428		67,532	111,756	(44,224)			(44,224)		67,532		84,896	84,896	1,969		L
911363-10-9	United Rentals, Inc		07/10/2012	JP Morgan Securities	3,001,000	103,582		102,154				32,291	(32,291)		102,154		1,428	1,428			L
91913Y-10-0	Valero Energy Corp		08/22/2012	JP Morgan Securities	2,800,000	82,220		80,672							80,672		1,548	1,548			L
929566-10-7	Wabash Nail Corp		09/26/2012	Barclays Fixed Income	28,551,000	178,227		189,008				106,270	(106,270)		189,008		(10,780)	(10,780)			L
931142-10-3	Wal-Mart Stores Inc		08/01/2012	VARIOUS	2,683,000	196,194		137,311	160,336	(23,025)			(23,025)		137,311		58,883	58,883	3,235		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)																					
97186T-10-8	Wilshire Bancorp Inc		09/26/2012	Barclays Fixed Income	15,954.000	100,465		76,653							76,653		23,813	23,813			L
98310W-10-8	Wyndham Worldwide Corp		07/17/2012	VARIOUS	1,030.000	52,136		32,422	29,494	(7,211)			(7,211)		32,422		19,714	19,714	474		L
29250N-10-5	Enbridge, Inc	I	08/09/2012	VARIOUS	3,500.000	138,855		129,108							129,108		9,748	9,748	1,406		L
G0585R-10-6	Assured Guaranty Ltd	R	07/10/2012	JP Morgan Securities	8,888.000	111,185		106,123				38,822	(38,822)		106,123		5,063	5,063	800		L
G16252-10-1	Brookfield Infrast Partners	R	07/10/2012	JP Morgan Securities	1,260.000	42,176		38,442							38,442		3,733	3,733	473		L
N22717-10-7	Core Laboratories NV	R	09/26/2012	Barclays Fixed Income	963.000	118,546		86,506	109,734	(23,228)			(23,228)		86,506		32,040	32,040	688		L
585464-10-0	Melco Crown Entertainment Ltd ADR	R	07/10/2012	JP Morgan Securities	8,635.000	89,514		83,069	83,069						83,069		6,446	6,446			L
849415-20-3	Spreadtrum Communications Inc	R	07/10/2012	JP Morgan Securities	2,254.000	38,549		31,105				3,847	(3,847)		31,105		7,444	7,444	214		L
9099999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					5,904,965		4,712,642	3,769,991	(666,032)		394,458	(1,060,490)		4,712,642		1,192,323	1,192,323	42,976		
9799997	- Subtotal - Common Stocks - Part 4					5,904,965		4,712,642	3,769,991	(666,032)		394,458	(1,060,490)		4,712,642		1,192,323	1,192,323	42,976		
9799999	- Subtotal - Common Stocks					5,904,965		4,712,642	3,769,991	(666,032)		394,458	(1,060,490)		4,712,642		1,192,323	1,192,323	42,976		
9899999	- Subtotal - Preferred and Common Stocks					5,904,965		4,712,642	3,769,991	(666,032)		394,458	(1,060,490)		4,712,642		1,192,323	1,192,323	42,976		
9999999	- TOTALS					19,328,705		18,038,508	16,639,745	(666,032)	(6,892)	394,458	(1,067,382)		18,132,341		1,196,364	1,196,364	401,412		

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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

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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						(3,440,934)	(4,813,515)	(5,361,581)	.
0199999 - TOTAL - Open Depositories						(3,440,934)	(4,813,515)	(5,361,581)	.
0399999 - TOTAL Cash on Deposit						(3,440,934)	(4,813,515)	(5,361,581)	.
0499999 - Cash in Company's Office						400	400	400	.
0599999 - TOTALS						(3,440,534)	(4,813,115)	(5,361,181)	.

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	09/30/2012		0.150	10/01/2012	33,518,581	33,473	
0199999 - Bonds: U. S. Government - Issuer Obligations					33,518,581	33,473	
0599999 - Bonds: Subtotals - U. S. Government Bonds					33,518,581	33,473	
Bonds: U. S. Special Revenue and Special Assessment Obligations - Issuer Obligations							
Federal Farm Cr Bnk	09/17/2012		0.180	12/05/2012	2,500,146	1,450	(32)
2599999 - Bonds: U. S. Special Revenue and Special Assessment Obligations - Issuer Obligations					2,500,146	1,450	(32)
3199999 - Bonds: Subtotals - U. S. Special Revenue and Special Assessment Obligations					2,500,146	1,450	(32)
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
Alpine Securitization Corp Disc C/P	09/05/2012			10/17/2012	849,812	117	
Alpine Securitization Crp Disc C/P	09/17/2012			10/18/2012	299,951	22	
Barclays US Funding Corp Disc C/P	09/11/2012			10/11/2012	999,875	83	
Chariot Funding Llc Discount C/P	09/14/2012			10/15/2012	999,876	68	
Coca-Cola Company Discount C/P	08/21/2012			11/16/2012	349,873	60	
Commonwealth Bank Aust Disc C/P	09/05/2012			11/29/2012	1,999,150	260	
Credit Suisse New York Disc C/P	09/05/2012			11/05/2012	329,877	52	
DnB Nor Bank Asa Disc C/P	07/18/2012			10/12/2012	699,482	452	
Deutsche Bank Financial Disc C/P	09/12/2012			10/12/2012	1,999,733	169	
Fairway Finance Corp Disc C/P	08/20/2012			10/19/2012	999,683	222	
Fairway Finance Corp Disc C/P	08/27/2012			10/25/2012	999,689	185	
Gemini Securitization Disc C/P	09/06/2012			10/09/2012	999,789	160	
Liberty Street Funding Disc C/P	08/22/2012			10/15/2012	799,784	160	
Nestle Capital Corp Disc C/P	09/12/2012			11/02/2012	250,954	17	
Northwestern University Disc C/P	09/06/2012			11/06/2012	2,049,459	229	
Province Of Ontario Disc C/P	08/28/2012			11/19/2012	2,049,287	295	
Overseas-Chinese Banking Disc C/P	07/27/2012			10/18/2012	999,447	440	
Paccar Financial Corp Disc C/P	09/12/2012			10/09/2012	499,951	34	
Paccar Financial Corp Disc C/P	09/13/2012			10/11/2012	1,299,879	78	
Harvard University Disc C/P	08/21/2012			11/13/2012	899,706	143	
Procter & Gamble Company Disc C/P	09/11/2012			11/27/2012	999,722	72	
Rabobank USA Financial Disc C/P	09/04/2012			11/08/2012	599,751	103	
Regency Market No 1 Llc Disc C/P	09/07/2012			10/11/2012	599,875	88	
Regency Market No 1 Llc Disc C/P	09/17/2012			10/18/2012	649,882	53	
Straight-A Funding Llc Disc C/P	08/10/2012			11/05/2012	1,999,130	520	
Svenska Handelsbanken Disc C/P	09/05/2012			11/30/2012	259,863	41	
Toronto Dominion Holdings Disc C/P	08/15/2012			10/09/2012	1,099,698	258	
Toyota Motor Credit Disc C/P	08/31/2012			10/30/2012	249,925	39	
UOB Funding LLC Disc C/P	08/28/2012			11/19/2012	539,726	112	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					27,372,828	4,533	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					27,372,828	4,533	
7799999 - Total Bonds - Subtotals - Issuer Obligations					63,391,555	39,456	(32)
8399999 - Total Bonds - Subtotals - Bonds					63,391,555	39,456	(32)

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
8699999 - Total Cash Equivalents					63,391,555	39,456	(32)