



**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3 + Col 4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	66,337,911	22.920	66,337,911		66,337,911	22.920
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivision general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations	23,253,167	8.034	23,253,167		23,253,167	8.034
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,039,435	0.359	1,039,435		1,039,435	0.359
1.512 Issued or guaranteed by FNMA and FHLMC	24,372,451	8.421	24,372,451		24,372,451	8.421
1.513 All other	2,954,049	1.021	2,954,049		2,954,049	1.021
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)						
2.2 Unaffiliated non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publically traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	55,325,320	19.115	55,325,320		55,325,320	19.115
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	116,147,030	40.130	116,147,030		116,147,030	40.130
11. Other invested assets						
12. Total invested assets	289,429,363	100.000	289,429,363		289,429,363	100.000

**SCHEDULE A - VERIFICATION BETWEEN YEARS**  
Real Estate

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

**SCHEDULE B - VERIFICATION BETWEEN YEARS**  
Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	_____	_____
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7) .....	_____	_____
2.2 Additional investment made after acquisition (Part 2, Column 8) .....	_____	_____
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12 .....	_____	_____
3.2 Totals, Part 3, Column 11 .....	_____	_____
4. Accrual of discount .....	_____	_____
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9 .....	_____	_____
5.2 Totals, Part 3, Column 8 .....	_____	_____
6. Total gain (loss) on disposals, Part 3, Column 18 .....	_____	_____
7. Deduct amounts received on disposals, Part 3, Column 15 .....	_____	_____
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	_____	_____
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13 .....	_____	_____
9.2 Totals, Part 3, Column 13 .....	_____	_____
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 11 .....	_____	_____
10.2 Totals, Part 3, Column 10 .....	_____	_____
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10) .....	_____	_____
12. Total valuation allowance .....	_____	_____
13. Subtotal (Line 11 plus Line 12) .....	_____	_____
14. Deduct total nonadmitted amounts .....	_____	_____
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	_____	_____

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

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

**SCHEDULE D - VERIFICATION BETWEEN YEARS**  
Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year .....		145,923,008
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....		97,367,506
3. Accrual of discount .....		99,936
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12 .....		
4.2 Part 2, Section 1, Column 15 .....		
4.3 Part 2, Section 2, Column 13 .....	6,903,796	
4.4 Part 4, Column 11 .....	(5,248,294)	1,655,502
5. Total gain (loss) on disposals, Part 4, Column 19 .....		8,655,063
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		77,423,798
7. Deduct amortization of premium .....		348,875
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15 .....		
8.2 Part 2, Section 1, Column 19 .....		
8.3 Part 2, Section 2, Column 16 .....		
8.4 Part 4, Column 15 .....		
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14 .....		
9.2 Part 2, Section 1, Column 17 .....		
9.3 Part 2, Section 2, Column 14 .....	1,299,066	
9.4 Part 4, Column 13 .....	1,346,945	2,646,011
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) .....		173,282,331
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		173,282,331

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States .....	67,377,347	69,094,132	67,514,227	66,944,878
	2. Canada .....				
	3. Other Countries .....				
	4. Totals .....	67,377,347	69,094,132	67,514,227	66,944,878
U. S. States, Territories and Possessions (Direct and guaranteed)	5. Totals .....				
U. S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals .....				
U. S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals .....	24,372,451	26,590,709	24,574,123	23,908,586
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States .....	19,613,845	21,710,494	19,575,624	19,879,745
	9. Canada .....	3,034,881	3,284,738	3,032,818	3,035,000
	10. Other Countries .....	3,558,490	3,854,874	3,563,288	3,525,000
	11. Totals .....	26,207,216	28,850,106	26,171,730	26,439,745
Parent, Subsidiaries and Affiliates	12. Totals .....				
	13. Total Bonds .....	117,957,014	124,534,947	118,260,080	117,293,209
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals .....				
Parent, Subsidiaries and Affiliates	18. Totals .....				
	19. Total Preferred Stocks .....				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States .....	51,926,857	51,926,857	41,123,667	
	21. Canada .....	171,166	171,166	148,249	
	22. Other Countries .....	3,227,296	3,227,296	2,758,846	
	23. Totals .....	55,325,319	55,325,319	44,030,762	
Parent, Subsidiaries and Affiliates	24. Totals .....				
	25. Total Common Stocks .....	55,325,319	55,325,319	44,030,762	
	26. Total Stocks .....	55,325,319	55,325,319	44,030,762	
	27. Total Bonds and Stocks .....	173,282,333	179,860,266	162,290,842	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 1A - SECTION 1**

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 Class 1	61,537,523	30,173,840	26,462,295	56,981	2,154	118,232,793	49.9	110,751,649	54.3	118,232,794	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	61,537,523	30,173,840	26,462,295	56,981	2,154	118,232,793	49.9	110,751,649	54.3	118,232,794	
<b>2. All Other Governments</b>											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1											
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals											
<b>5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed</b>											
5.1 Class 1	18,206,006	17,397,272	2,682,333	441,864	8,758	38,736,233	16.4	16,406,214	8.0	38,736,234	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	18,206,006	17,397,272	2,682,333	441,864	8,758	38,736,233	16.4	16,406,214	8.0	38,736,234	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (Unaffiliated)</b>											
6.1 Class 1	57,212,652	10,623,165	11,913,378			79,749,195	33.7	76,825,080	37.7	79,749,195	
6.2 Class 2											
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	57,212,652	10,623,165	11,913,378			79,749,195	33.7	76,825,080	37.7	79,749,195	
<b>7. Hybrid Securities</b>											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1	(d) 136,956,181	58,194,277	41,058,006	498,845	10,912	236,718,221	100.0	XXX	XXX	236,718,223	
9.2 Class 2	(d)							XXX	XXX		
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)							XXX	XXX		
9.5 Class 5	(d)							XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	136,956,181	58,194,277	41,058,006	498,845	10,912	(b) 236,718,221	100.0	XXX	XXX	236,718,223	
9.8 Line 9.7 as a % of Column 6	57.9	24.6	17.3	0.2		100.0	XXX	XXX	XXX	100.0	
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1	142,021,502	30,731,809	30,815,050	407,069	7,514	XXX	XXX	203,982,944	100.0	203,982,944	
10.2 Class 2						XXX	XXX				
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	142,021,502	30,731,809	30,815,050	407,069	7,514	XXX	XXX	(b) 203,982,944	100.0	203,982,944	
10.8 Line 10.7 as a % of Column 8	69.6	15.1	15.1	0.2		XXX	XXX	100.0	XXX	100.0	
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1	136,956,182	58,194,278	41,058,006	498,846	10,912	236,718,224	100.0	203,982,944	100.0	236,718,223	XXX
11.2 Class 2											XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	136,956,182	58,194,278	41,058,006	498,846	10,912	236,718,224	100.0	203,982,944	100.0	236,718,223	XXX
11.8 Line 11.7 as a % of Column 6	57.9	24.6	17.3	0.2		100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Column 6, Section 10	57.9	24.6	17.3	0.2		100.0	XXX	XXX	XXX	100.0	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Column 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Column 6, Section 10							XXX	XXX	XXX	XXX	

(a) Includes \$ ..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ ..... current year, \$ ..... prior year of bonds with Z designations and \$ ..... current year, \$ ..... prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$ ..... current year, \$ ..... prior year of bonds with 5\* designations and \$ ..... current year, \$ ..... prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ..... 67,905,764 ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	61,284,732	29,641,481	26,267,146			117,193,359	49.5	109,490,036	53.7	117,193,359	
1.2 Residential Mortgage-Backed Securities	252,792	532,359	195,148	56,981	2,154	1,039,434	0.4	1,261,613	0.6	1,039,435	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	61,537,524	30,173,840	26,462,294	56,981	2,154	118,232,793	49.9	110,751,649	54.3	118,232,794	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	14,633,584	10,794,215	693,142			26,120,941	11.0			26,120,941	
5.2 Residential Mortgage-Backed Securities	3,572,422	6,603,057	1,989,191	441,864	8,758	12,615,292	5.3	16,406,214	8.0	12,615,293	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	18,206,006	17,397,272	2,682,333	441,864	8,758	38,736,233	16.4	16,406,214	8.0	38,736,234	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	56,542,709	8,422,162	11,830,276			76,795,147	32.4	74,824,443	36.7	76,795,147	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities	669,944	2,201,003	83,102			2,954,049	1.2	2,000,637	1.0	2,954,049	
6.5 Totals	57,212,653	10,623,165	11,913,378			79,749,196	33.7	76,825,080	37.7	79,749,196	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	132,461,025	48,857,858	38,790,564			220,109,447	93.0	X X X	X X X	220,109,447	
9.2 Residential Mortgage-Backed Securities	3,825,214	7,135,416	2,184,339	498,845	10,912	13,654,726	5.8	X X X	X X X	13,654,728	
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities	669,944	2,201,003	83,102			2,954,049	1.2	X X X	X X X	2,954,049	
9.5 Totals	136,956,183	58,194,277	41,058,005	498,845	10,912	236,718,222	100.0	X X X	X X X	236,718,224	
9.6 Line 9.5 as a % of Column 6	57.9	24.6	17.3	0.2		100.0	X X X	X X X	X X X	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	135,844,660	19,979,302	28,490,518			X X X	X X X	184,314,479	90.4	184,314,479	
10.2 Residential Mortgage-Backed Securities	5,498,575	9,430,138	2,324,532	407,069	7,514	X X X	X X X	17,667,827	8.7	17,667,827	
10.3 Commercial Mortgage-Backed Securities						X X X	X X X				
10.4 Other Loan-Backed and Structured Securities	678,268	1,322,369				X X X	X X X	2,000,637	1.0	2,000,637	
10.5 Totals	142,021,503	30,731,809	30,815,050	407,069	7,514	X X X	X X X	203,982,943	100.0	203,982,943	
10.6 Line 10.5 as a % of Column 8	69.6	15.1	15.1	0.2		X X X	X X X	100.0	X X X	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	132,461,025	48,857,858	38,790,565			220,109,448	93.0	184,314,479	90.4	220,109,447	X X X
11.2 Residential Mortgage-Backed Securities	3,825,214	7,135,417	2,184,340	498,846	10,912	13,654,729	5.8	17,667,827	8.7	13,654,728	X X X
11.3 Commercial Mortgage-Backed Securities											X X X
11.4 Other Loan-Backed and Structured Securities	669,944	2,201,003	83,102			2,954,049	1.2	2,000,637	1.0	2,954,049	X X X
11.5 Totals	136,956,183	58,194,278	41,058,007	498,846	10,912	236,718,226	100.0	203,982,943	100.0	236,718,224	X X X
11.6 Line 11.5 as a % of Column 6	57.9	24.6	17.3	0.2		100.0	X X X	X X X	X X X	100.0	X X X
11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9	57.9	24.6	17.3	0.2		100.0	X X X	X X X	X X X	100.0	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Column 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Column 6, Section 9							X X X	X X X	X X X	X X X	

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	52,284,451	52,284,451			
2. Cost of short-term investments acquired .....	180,397,712	180,397,712			
3. Accrual of discount .....	112	112			
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....	(118)	(118)			
6. Deduct consideration received on disposals .....	162,533,456	162,533,456			
7. Deduct amortization of premium .....	174,120	174,120			
8. Total foreign exchange change in book/adjusted carrying value .....					
9. Deduct current year's other than temporary impairment recognized .....					
10. Book/adjusted carrying value at the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9) .....	69,974,581	69,974,581			
11. Deduct total nonadmitted amounts .....					
12. Statement value of end of current period (Line 10 minus Line 11) .....	69,974,581	69,974,581			

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

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

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

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

Futures Contracts

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

**Page SI12**

Schedule DB, Part C, Section 1

**NONE**

**Page SI13**

Schedule DB, Part C, Section 2

**NONE**

**Page SI14**

Schedule DB, Verification

**NONE**

**SCHEDULE E - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	56,523,611	56,523,611	
2. Cost of cash equivalents acquired .....	942,882,534	942,882,534	
3. Accrual of discount .....			
4. Unrealized valuation increase (decrease) .....			
5. Total gain (loss) on disposals .....			
6. Deduct consideration received on disposals .....	950,614,234	950,614,234	
7. Deduct amortization of premium .....	5,281	5,281	
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) .....	48,786,630	48,786,630	
11. Deduct total nonadmitted amounts .....			
12. Statement value at end of current period (Line 10 minus Line 11) .....	48,786,630	48,786,630	

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

**Page E01**

Schedule A, Pt. 1, Real Estate Owned  
**NONE**

**Page E02**

Schedule A, Pt. 2, Real Estate Acquired  
**NONE**

**Page E03**

Schedule A, Pt. 3, Real Estate Sold  
**NONE**

**Page E04**

Schedule B, Pt. 1, Mortgage Loans Owned  
**NONE**

**Page E05**

Schedule B, Pt. 2, Mortgage Loans Acquired  
**NONE**

**Page E06**

Schedule B, Pt. 3, Mortgage Loans Disposed  
**NONE**

**Page E07**

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

**Page E08**

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

**Page E09**

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates		
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B. /A. C. V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
U. S. Governments - Issuer Obligations																						
912828-CT-5	United States Treasury Note				1	1,599,313	106,493	1,703,888	1,600,000	1,599,767		98				4.250	4.302	FA	25,685	68,000	09/13/2007	08/15/2014
912828-FQ-8	United States Treasury Note				1	1,379,653	115,743	1,504,659	1,300,000	1,343,134	(11,119)					4.875	3.939	FA	23,938	63,375	05/31/2011	08/15/2016
912828-GH-7	United States Treasury Note				1	996,875	116,539	1,165,390	1,000,000	998,433		327				4.625	4.720	FA	17,469	46,250	10/15/2007	02/15/2017
912828-HV-5	United States Treasury Note				1	1,009,375	100,598	1,005,980	1,000,000	1,000,519	(2,167)					2.500	2.292	MS	6,387	25,000	10/07/2008	03/31/2013
912828-JR-2	United States Treasury Note				1	564,324	116,383	640,107	550,000	559,786	(1,496)					3.750	3.444	MN	2,678	20,625	11/30/2009	11/15/2018
912828-LY-4	United States Treasury Note				1	295,208	114,860	344,580	300,000	296,501	441					3.375	3.599	MN	1,315	10,125	12/16/2009	11/15/2019
912828-MP-2	United States Treasury Note				1	6,460,872	116,711	7,236,082	6,200,000	6,401,861	(25,256)					3.625	3.141	FA	84,892	224,750	05/31/2011	02/15/2020
912828-NH-9	United States Treasury Note				1	924,384	100,469	919,291	915,000	918,602	(5,782)					1.125	0.256	JD	481	10,294	04/30/2012	06/15/2013
912828-NP-1	United States Treasury Note				1	2,312,387	103,664	2,306,524	2,225,000	2,295,115	(17,272)					1.750	0.520	JJ	16,295	19,469	06/29/2012	07/31/2015
912828-NU-0	United States Treasury Note				1	2,011,875	100,387	2,007,740	2,000,000	2,006,989	(4,886)					0.750	0.188	FA	5,666	7,500	07/25/2012	08/15/2013
912828-NV-8	United States Treasury Note				1	2,618,632	102,446	2,617,495	2,555,000	2,615,695	(2,937)					1.250	0.352	FA	10,852	3,469	12/18/2012	08/31/2015
912828-PL-8	United States Treasury Note				1	1,005,625	100,547	1,005,470	1,000,000	1,005,152	(473)					0.750	0.209	JD	350	3,750	11/30/2012	12/15/2013
912828-RC-6	United States Treasury Note				1	1,413,328	105,039	1,470,546	1,400,000	1,411,972	(1,199)					2.125	2.027	FA	11,237	29,750	02/08/2012	08/15/2021
912828-RF-9	United States Treasury Note				1	1,700,730	101,891	1,732,147	1,700,000	1,700,544	(147)					1.000	0.993	FA	5,776	17,000	09/28/2011	08/31/2016
912828-RG-7	United States Treasury Note				1	1,293,348	100,036	1,300,468	1,300,000	1,296,171	2,241					0.250	0.424	MS	970	3,250	09/28/2011	09/15/2014
912828-RK-8	United States Treasury Note				1	3,996,719	99,989	3,999,560	4,000,000	3,997,627	909					0.125	0.205	MS	1,277	2,500	09/19/2012	09/30/2013
912828-RQ-5	United States Treasury Note				1	3,709,902	100,250	3,709,250	3,700,000	3,708,104	(1,811)					0.375	0.258	MN	1,801	8,250	07/25/2012	11/15/2014
912828-RR-3	United States Treasury Note				1	4,128,910	103,672	4,250,552	4,100,000	4,126,670	(2,241)					2.000	1.929	MN	10,646	82,000	04/27/2012	11/15/2021
912828-RS-1	United States Treasury Note				1	1,500,469	100,075	1,501,125	1,500,000	1,500,395	(74)					0.250	0.221	MN	330	1,875	10/31/2012	11/30/2013
912828-SL-5	United States Treasury Note				1	599,906	100,059	600,354	600,000	599,936	30					0.250	0.259	MS	383	750	05/31/2012	03/31/2014
912828-SV-3	United States Treasury Note				1	4,033,906	100,743	4,029,720	4,000,000	4,033,800	(106)					1.750	1.659	MN	9,088		12/21/2012	05/15/2022
912828-SY-7	United States Treasury Note				1	6,501,231	100,110	6,507,150	6,500,000	6,501,552	321					0.625	0.620	MN	3,571	7,813	12/28/2012	05/31/2017
912828-TJ-9	United States Treasury Note				1	6,937,226	99,235	6,946,450	7,000,000	6,938,084	857					1.625	1.733	FA	42,965		12/28/2012	08/15/2022
912828-TP-5	United States Treasury Note				1	6,981,914	99,797	6,985,790	7,000,000	6,983,031	1,117					0.250	0.340	MS	5,221		12/28/2012	09/15/2015
912828-UF-5	United States Treasury Note				1	2,498,242	99,719	2,492,970	2,500,000	2,498,473	231					1.125	1.137	JD	78		12/28/2012	12/31/2019
0199999	U. S. Governments - Issuer Obligations					66,474,354		67,983,288	65,945,000	66,337,911	(70,393)								289,352	655,794		
U. S. Governments - Residential Mortgage-Backed Securities																						
3620AA-TY-4	GNMA 30yr Pool #724267		2		1	1,039,873	111,098	1,110,844	999,878	1,039,435	(165)					5.000	3.761	MON	4,166	50,094	04/01/2010	09/15/2039
0299999	U. S. Governments - Residential Mortgage-Backed Securities					1,039,873		1,110,844	999,878	1,039,435	(165)								4,166	50,094		
0599999	Subtotal - U. S. Governments					67,514,227		69,094,132	66,944,878	67,377,347	(70,558)								293,518	705,887		
U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																						
31331K-HX-1	Federal Farm Cr Bks Cons				1	1,000,530	100,108	1,001,077	1,000,000	1,000,410	(120)					0.235	0.203	JAJO	521		11/01/2012	04/21/2014
31331J-Q5-5	Federal Farm Credit Banks				1	933,566	101,534	939,188	925,000	928,866	(2,166)					1.150	0.913	AO	2,512	10,638	10/26/2010	10/06/2014
313371-UC-8	Federal Home Loan Bank Bond 0.875%				1	269,409	100,684	271,848	270,000	269,801	200					0.875	0.952	JD	26	2,363	01/12/2011	12/27/2013
313370-H4-3	Federal Home Loan Bank Cons Bond				1	545,395	104,179	562,564	540,000	542,986	(1,018)					2.000	1.807	MN	1,740	10,800	08/02/2010	11/03/2015
3137EA-BA-6	Federal Home Loan Mortgage Corp				1	1,631,919	120,513	1,807,694	1,500,000	1,581,571	(14,924)					5.125	3.927	MN	9,396	76,875	06/17/2009	11/17/2017
3137EA-CA-5	Federal Home Loan Mortgage Corp				1	690,282	115,592	809,143	700,000	693,142	948					3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
31359M-4D-2	Federal National Mortgage Assoc				1	1,018,750	117,672	1,176,718	1,000,000	1,018,750						5.000		FA	19,167	50,000	04/01/2008	02/13/2017
31359M-UT-8	Federal National Mortgage Assoc				1	1,573,866	105,012	1,575,179	1,500,000	1,520,747	(15,596)					4.125	3.043	AO	13,063	61,875	06/18/2009	04/15/2014
31359M-WJ-8	Federal National Mortgage Assoc				1	323,625	107,738	323,213	300,000	308,403	(4,512)					4.625	3.025	AO	2,929	13,875	06/30/2009	10/15/2014

(continues)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B. / A. C. V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations (continued)																					
3136FP-HW-0	Federal National Mortgage Assoc.				1	46,494	102,729	46,228	45,000	46,022		(453)			1.700	0.673	MS	206	765	12/16/2011	03/24/2015
31398A-DM-1	Federal National Mortgage Assoc.				1	3,930,223	120,248	4,509,289	3,750,000	3,846,460		(19,270)			5.375	4.788	JD	10,638	201,563	01/27/2009	06/12/2017
2599999 - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						11,964,058		13,022,139	11,530,000	11,757,158		(56,912)						67,052	455,003		
U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847	2			1	1,134,679	110,356	1,200,419	1,087,769	1,134,768		(162)			5.000	3.371	MON	4,532	54,388	05/11/2010	09/01/2039
3128PL-A2-8	FHLMC PC Gold 15 Yr	2			1	180,601	106,432	190,609	179,090	180,433		(50)			4.500	4.203	MON	672	8,059	06/12/2009	06/01/2023
31416N-3J-9	FNMA 15yr Pool #AA5300	2			1	138,389	107,846	141,466	131,174	137,030		(541)			4.500	2.057	MON	492	5,903	03/18/2010	09/01/2020
31371L-6G-9	FNMA 30yr Pool #25671	2			1	459,404	109,278	502,726	460,043	459,404					5.500		MON	2,109	25,302	09/26/2008	04/01/2035
31402Q-WA-5	FNMA 30yr Pool #735141	2			1	572,223	109,403	639,621	584,647	572,393		57			5.500	6.302	MON	2,680	32,270	10/29/2008	01/01/2035
31408F-6B-0	FNMA 30yr Pool #850566	2			1	274,708	108,575	314,530	289,690	274,963		56			5.000	7.173	MON	1,207	14,485	10/30/2008	01/01/2036
31413V-UA-3	FNMA 30yr Pool #956977	2			1	510,729	111,669	569,345	509,852	510,690		(13)			6.000	5.956	MON	2,549	30,591	08/12/2008	12/01/2037
31416T-L5-6	FNMA 30yr Pool #AA9347	2			1	847,348	111,012	910,913	820,552	847,056		(95)			5.000	3.737	MON	3,419	41,028	04/01/2010	08/01/2039
3138AB-YR-4	FNMA Pass-Thru Long 30 Year	2			1	763,205	108,556	801,096	737,953	763,179		(80)			4.500	3.224	MON	2,767	33,208	07/07/2011	04/01/2041
3138AK-QW-2	FNMA Pass-Thru Long 30 Year	2			1	1,093,247	108,556	1,140,802	1,050,883	1,096,423		(145)			4.500	2.896	MON	3,941	47,290	07/28/2011	07/01/2041
3138E2-GH-2	FNMA Pass-Thru Long 30 Year	2			1	1,153,116	107,337	1,153,885	1,075,010	1,153,462		346			4.000	1.554	MON	3,583	14,333	08/08/2012	01/01/2042
3138EG-HX-5	FNMA Pass-Thru Long 30 Year	2			1	895,365	109,900	974,562	886,775	898,025		(52)			4.000	3.527	MON	2,956	35,471	07/28/2011	04/01/2041
31403C-6L-0	FNMA Pass-Thru Long 30 Year	2			1	453,279	108,757	475,962	437,637	453,031		(79)			5.000	3.602	MON	1,823	21,882	11/03/2009	02/01/2036
31403D-PN-3	FNMA Pass-Thru Long 30 Year	2			1	225,589	109,481	248,130	226,642	225,595		1			6.000	6.192	MON	1,133	13,640	08/16/2007	08/01/2036
31403D-WU-9	FNMA Pass-Thru Long 30 Year	2			1	658,482	108,778	675,938	621,393	658,947		(206)			5.500	3.427	MON	2,848	34,177	01/28/2010	11/01/2036
31409W-LB-5	FNMA Pass-Thru Long 30 Year	2			1	347,625	108,778	390,400	358,897	347,822		45			5.500	6.679	MON	1,645	19,739	07/22/2008	04/01/2036
31411E-2C-0	FNMA Pass-Thru Long 30 Year	2			1	805,636	110,622	902,508	815,851	805,636					5.500		MON	3,739	44,987	10/31/2007	01/01/2037
31411E-YD-3	FNMA Pass-Thru Long 30 Year	2			1	934,047	110,622	1,046,910	946,388	934,047					5.500		MON	4,338	52,051	10/31/2007	01/01/2037
31412P-6K-2	FNMA Pass-Thru Long 30 Year	2			1	334,823	108,950	356,980	327,655	334,819		(49)			5.000	4.096	MON	1,365	16,418	07/23/2009	02/01/2035
31412W-N2-8	FNMA Pass-Thru Long 30 Year	2			1	827,571	112,169	931,769	830,686	827,569		(1)			6.000	6.159	MON	4,153	49,841	08/06/2007	06/01/2037
2699999 - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						12,610,065		13,568,569	12,378,586	12,615,293		(969)						51,952	595,063		
3199999 - Subtotal - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						24,574,123		26,590,709	23,908,586	24,372,451		(57,881)						119,004	1,050,065		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579Y-AF-8	3M Company				1FE	1,379,210	99,785	1,396,990	1,400,000	1,380,564		1,354			2.000	2.174	JD	389	14,000	06/21/2012	06/26/2022
06406H-BM-0	Bank of New York Mellon				1FE	587,510	119,395	596,975	500,000	566,834		(9,345)			5.450	3.144	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	Bank of New York MTN				1FE	641,035	114,908	718,175	625,000	639,033		(1,714)			4.600	4.279	JJ	13,257	28,750	07/22/2011	01/15/2020
06406H-BL-2	Bank of New York MTN BK Ent.				1FE	59,981	105,221	63,133	60,000	60,006		(6)			4.300	4.335	MN	330	2,580	05/05/2009	05/15/2014
084664-BD-2	Berkshire Hathaway Finance Co				1FE	608,288	101,486	608,916	600,000	600,784		(2,117)			4.600	4.275	MN	3,527	27,600	01/13/2009	05/15/2013
172967-EH-0	Citigroup Inc				1FE	423,568	117,899	589,495	500,000	452,620		8,050			6.000		FA	11,333	30,000	10/31/2007	08/15/2017
19416Q-DN-7	Colgate Palmolive Co Mtn Be Sr Nt				1FE	399,436	106,762	427,048	400,000	399,799		70			3.150	3.195	FA	5,110	12,600	07/31/2009	08/05/2015
19416Q-DY-3	Colgate Palmolive Co Mtns Be				1FE	853,145	102,126	868,071	850,000	852,891		(254)			2.450	2.422	MN	2,661	21,230	02/08/2012	11/15/2021
(continues)																					

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B. / A. C. V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
36962G-4Y-7	General Elec Cap Corp Sr Nt-A 4.62				1FE	603,161	113,450	680,700	600,000	602,769		(283)			4.625	4.608	JJ	13,413	27,750	07/22/2011	01/07/2021
36962G-3H-5	General Electric Cap Corp MTN				1FE	429,125	118,058	590,290	500,000	429,125					5.625		MS	8,281	28,125	10/31/2007	09/15/2017
36962G-3U-6	General Electric Cap Corp MTN				1FE	99,937	118,564	118,564	100,000	99,951		6			5.625	5.713	MN	938	5,625	10/14/2009	05/01/2018
38141G-ER-1	Goldman Sachs Group Inc				1FE	405,557	113,781	568,905	500,000	446,505		11,459			5.750		AO	7,188	28,750	10/16/2007	10/01/2016
38259P-AB-8	Google Inc				1FE	1,227,328	112,118	1,384,657	1,235,000	1,228,662		627			3.625	3.731	MN	5,223	44,769	07/22/2011	05/19/2021
478160-AU-8	Johnson & Johnson				1FE	982,550	121,865	1,218,650	1,000,000	982,550					5.150		JJ	23,747	51,500	06/18/2008	07/15/2018
48121C-YK-6	JPMorgan Chase Bank NA				1FE	458,294	118,370	591,850	500,000	458,294					6.000		AO	7,500	30,000	12/06/2007	10/01/2017
594918-AG-9	Microsoft Corp				1FE	1,307,893	103,178	1,341,314	1,300,000	1,306,179		(2,229)			1.625	1.454	MS	5,633	21,125	10/31/2011	09/25/2015
89837L-AA-3	Princeton University				1FE	497,655	119,571	597,855	500,000	498,390		213			4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
742718-DN-6	Procter & Gamble Co				1FE	479,155	118,369	568,171	480,000	479,542		60			4.700	4.773	FA	8,523	22,560	02/03/2009	02/15/2019
742718-DS-5	Procter & Gamble Co Sr Nt 1.8%15				1FE	213,241	103,140	221,751	215,000	213,986		339			1.800	1.979	MN	495	3,870	11/15/2010	11/15/2015
89233P-4R-4	Toyota Motor Credit Corp				1FE	723,992	105,283	763,302	725,000	724,580		130			2.800	2.840	JJ	9,586	20,300	01/05/2011	01/11/2016
89233P-6K-7	Toyota Motor Credit Corp MTN				1FE	1,000,000	100,273	1,002,730	1,000,000	1,000,000					0.395	0.400	JAJO	747	1,375	07/19/2012	07/25/2013
91159H-GR-5	US Bancorp MTNs Bk Ent				1FE	603,120	105,170	631,020	600,000	600,956		(680)			4.200	4.118	MN	3,150	25,200	05/11/2009	05/15/2014
929903-DT-6	Wachovia Corp				1FE	375,234	118,570	592,850	500,000	375,234					5.750		JD	1,278	28,750	12/18/2007	06/15/2017
931142-CZ-4	Wal Mart Stores Inc Sr. Nt. 3.25%2				1FE	149,429	108,892	163,338	150,000	149,610		43			3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
931142-CU-5	Wal-Mart Stores Inc				1FE	999,080	112,001	1,120,010	1,000,000	999,898		11			3.625	3.659	JJ	17,420	36,250	06/30/2010	07/08/2020
949746-JE-2	Wells Fargo & Co				1FE	411,818	112,775	563,875	500,000	449,446		11,200			5.125		MS	7,545	25,625	07/12/2007	09/15/2016
98385X-AP-1	XTO Energy Inc				1FE	685,854	123,696	742,176	600,000	661,591		(10,107)			5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
064149-A6-4	Bank Nova Scotia Halifax		I		1FE	359,539	105,886	381,190	360,000	359,839		72			3.400	3.451	JJ	5,406	12,240	01/19/2010	01/22/2015
064149-C8-8	Bank Nova Scotia Halifax Sr Nt 4.3		I		1FE	805,504	116,380	931,040	800,000	804,728		(485)			4.375	4.333	JJ	16,333	35,000	04/20/2011	01/13/2021
78008K-5V-1	Royal Bk of Canada Bd Sr Nt		I		1FE	997,640	105,424	1,054,240	1,000,000	998,759		346			2.875	2.935	AO	5,750	28,750	04/12/2011	04/19/2016
89114Q-AE-8	Toronto Dominion Bank		I		1FE	870,135	104,945	918,269	875,000	871,555		850			2.375	2.499	AO	4,156	20,781	10/12/2011	10/19/2016
06739F-GP-0	Barclays Bank Plc		R		1FE	599,202	100,093	600,558	600,000	599,984		184			2.500	2.547	JJ	6,583	15,000	11/18/2009	01/23/2013
05565Q-BF-4	BP Capital Markets Plc		R		1FE	299,805	103,865	311,595	300,000	299,966		14			5.250	5.324	MN	2,363	15,750	11/04/2008	11/07/2013
22546Q-AA-5	Credit Suisse New York		R		1FE	275,787	105,991	291,475	275,000	275,280		(213)			5.500	5.487	MN	2,521	15,125	04/28/2009	05/01/2014
2515A0-T4-5	Deutsche Bank AG		R		1FE	499,510	100,297	501,485	500,000	499,995		100			2.375	2.410	JJ	5,608	11,875	01/05/2010	01/11/2013
822582-AM-4	Shell International Finance BV		R		1FE	1,175,824	116,033	1,334,380	1,150,000	1,172,806		(2,758)			4.375	4.106	MS	13,417	50,313	07/25/2011	03/25/2020
961214-BK-8	Westpac Banking Corp		R		1FE	713,161	116,483	815,381	700,000	710,458		(1,317)			4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					23,200,700		25,870,423	23,500,000	23,253,167		3,619						237,482	867,167		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15200W-AB-1	Centrpoint Engy Trans 2012-4		2		1FE	100,000	104,040	104,040	100,000	100,044		44			2.161	2.164	AO	456	1,596	01/11/2012	10/15/2021
161571-FJ-8	Chase Issuance Trust		2		1FE	499,916	100,520	502,600	500,000	499,994		78			0.790	0.793	MON	176	1,942	06/11/2012	06/15/2017
34529G-AG-0	Ford Cr Auto Trust 2009-D		2		1FE	630,615	100,639	618,673	614,745	617,859		(10,167)			2.980	1.233	MON	814	18,319	10/14/2011	08/15/2014
36159J-DH-1	Ge Capital Credit Card Master		2		1FE	999,611	101,176	1,011,760	1,000,000	999,885		273			1.360	1.371	MON	604	4,004	08/22/2012	08/15/2020
98158K-AD-1	World Omni Auto Tr 2011-A		2		1FE	740,888	102,429	742,610	725,000	736,267		(4,821)			1.910	0.869	MON	615	8,078	05/22/2012	04/15/2016
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					2,971,030		2,979,683	2,939,745	2,954,049		(14,392)						2,666	33,940		
3899999	Subtotal - Industrial and Miscellaneous (Unaffiliated)					26,171,731		28,850,106	26,439,745	26,207,215		(10,773)						240,148	901,107		

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B. / A. C. V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
7799999 - Total Bonds - Subtotal - Issuer Obligations						101,639,113		106,875,850	100,975,000	101,348,236		(123,686)						593,885	1,977,963		
7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities						13,649,938		14,679,414	13,378,464	13,654,728		(1,134)						56,118	645,156		
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities						2,971,030		2,979,683	2,939,745	2,954,049		(14,392)						2,666	33,940		
8399999 - Subtotal - Total Bonds						118,260,081		124,534,947	117,293,209	117,957,013		(139,213)						652,669	2,657,060		

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusting Carrying Value	Fair Value		11 Actual Cost	Dividends			Changes in Book/Adjusted Carrying Value				20 NAIC Designation	21 Date Acquired
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)		

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Changes in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated)																	
88579Y-10-1	3M Company			2,220,000	206,127	92,850	206,127	196,416		2,534		9,711	1,714	7,997	L	12/21/2012	
002824-10-0	Abbott Laboratories			2,490,000	163,095	65,500	163,095	153,794		2,888		8,310	569	7,741	L	12/21/2012	
00507V-10-9	Activision Blizzard Inc			12,100,000	128,502	10,620	128,502	128,502					10,949	(10,949)	L	12/12/2012	
00508X-20-3	Actuant Corp Class A New			8,215,000	229,281	27,910	229,281	178,386		329		42,882		42,882	L	10/26/2011	
009128-30-7	Air Method Corp			5,685,000	209,720	36,890	209,720	206,877		13,265		2,843	18,402	(15,560)	L	09/26/2012	
00971T-10-1	Akamai Technologies			5,145,000	210,482	40,910	210,482	150,954				59,528	9,608	49,919	L	01/27/2012	
018581-10-8	Alliance Data System Corp Com			1,222,000	176,897	144,760	176,897	160,805				16,092		16,092	L	08/08/2012	
020002-10-1	Allstate Corp			8,426,000	338,472	40,170	338,472	202,418		9,435		106,115		106,115	L	02/14/2012	
024835-10-0	American Campus Communities I			4,147,000	191,301	46,130	191,301	123,564		5,598		17,293		17,293	L	08/31/2010	
025816-10-9	American Express Co			2,650,000	152,322	57,480	152,322	127,379		1,390		18,249		18,249	L	12/21/2012	
025932-10-4	American Finl Group Inc Ohio			7,141,000	282,212	39,520	282,212	221,871		6,927		18,781		18,781	L	04/27/2011	
031100-10-0	Ametek Inc			9,475,000	355,976	37,570	355,976	243,410		1,155		47,784		47,784	L	12/21/2012	
032095-10-1	Amphenol Corp Cl A			3,120,000	201,864	64,700	201,864	191,899	193			9,965	3,195	6,770	L	12/21/2012	
03232P-40-5	AmSurg Corp			10,359,000	310,874	30,010	310,874	235,844				30,344		30,344	L	08/08/2012	
037411-10-5	Apache Corp			5,353,000	420,210	78,500	420,210	412,663		3,241		(33,601)	28,515	(62,115)	L	11/13/2012	
037833-10-0	Apple Inc			1,519,000	809,673	533,030	809,673	456,350		4,473		119,882		119,882	L	12/21/2012	
044209-10-4	Ashland Inc New Com			3,291,000	264,629	80,410	264,629	228,639		740		35,990		35,990	L	09/26/2012	
00206R-10-2	AT&T Inc			7,672,000	258,623	33,710	258,623	197,568		13,503		26,622		26,622	L	09/16/2011	
052769-10-6	Autodesk Inc			5,137,000	181,593	35,350	181,593	159,527				22,066	447	21,620	L	11/13/2012	
05615F-10-2	Babcock & Wilcox Co			9,920,000	259,904	26,200	259,904	193,936		794		20,435		20,435	L	09/16/2011	
056525-10-8	Badger Meter Inc			4,639,000	219,935	47,410	219,935	209,301				10,634		10,634	L	12/04/2012	
071813-10-9	Baxter International Inc			2,340,000	155,984	66,660	155,984	155,984					1,115	(1,115)	L	12/21/2012	
073302-10-1	BE Aerospace Inc			8,418,000	415,849	49,400	415,849	305,335				42,696		42,696	L	12/21/2012	
097023-10-5	Boeing Co			3,770,000	284,107	75,360	284,107	284,107					177	(177)	L	12/21/2012	
05564E-10-6	Bre Properties Inc			2,296,000	116,706	50,830	116,706	107,659		2,652		9,046	5,290	3,756	L	05/31/2012	
111320-10-7	Broadcom Corp Cl A			4,630,000	153,762	33,210	153,762	147,778		878		5,984	9,232	(3,248)	L	12/21/2012	
111621-30-6	Brocade Communications System			36,802,000	196,155	5,330	196,155	158,861				5,152		5,152	L	10/25/2011	
133131-10-2	Camden Ppty Tr			2,730,000	186,213	68,210	186,213	176,058	2,242	2,505		10,156	7,452	2,703	L	08/01/2012	
138098-10-8	Cantel Medical Corp			6,954,000	206,742	29,730	206,742	179,569		382		27,173		27,173	L	11/08/2012	
14170T-10-1	Carefusion Corp			6,184,000	176,739	28,580	176,739	148,107				19,603		19,603	L	05/16/2011	
149568-10-7	Cavco Inds Inc			3,821,000	190,974	49,980	190,974	151,688				37,904		37,904	L	10/25/2011	
124857-20-2	CBS Corp			4,150,000	157,908	38,050	157,908	139,198	346	346		18,710		18,710	L	12/21/2012	
150185-10-6	Cedar Fair L P Depository			4,938,000	165,176	33,450	165,176	163,102		1,975		2,074	1,542	532	L	09/26/2012	
151020-10-4	Celgene Corp			2,520,000	198,374	78,720	198,374	197,744				630	912	(282)	L	12/21/2012	
125269-10-0	CF Industries Holdings Inc			1,230,000	249,887	203,160	249,887	215,046		985		34,841		34,841	L	12/21/2012	
166764-10-0	Chevron Corp			3,661,000	395,901	108,140	395,901	264,446		12,564		6,406		6,406	L	11/13/2012	
171232-10-1	Chubb Corp			4,449,000	335,099	75,320	335,099	235,195	2,164	7,207		27,139		27,139	L	09/16/2011	
171484-10-8	Churchill Downs Inc Com			2,790,000	185,396	66,450	185,396	159,588				25,807		25,807	L	08/08/2012	
172908-10-5	Cintas Corp			5,792,000	236,893	40,900	236,893	162,987		3,707		35,273		35,273	L	07/08/2011	
17275R-10-2	Cisco Systems Inc			24,482,000	481,071	19,650	481,071	381,460		12,108		42,746		42,746	L	07/24/2012	
12561W-10-5	Cleco Corp			2,777,000	111,108	40,010	111,108	78,015				5,304		5,304	L	08/31/2010	
125896-10-0	CMS Energy Corp			6,006,000	146,426	24,380	146,426	90,913		5,766		13,814		13,814	L	12/10/2009	
12621E-10-3	CNO Financial Group Inc			16,052,000	149,765	9,330	149,765	86,841		963		48,477		48,477	L	02/09/2011	
19122T-10-9	Coca Cola Enterprise Inc New			7,510,000	238,292	31,730	238,292	207,973		3,235		30,320		30,320	L	12/21/2012	
191216-10-0	Coca-Cola Co			10,814,000	392,007	36,250	392,007	346,747		7,236		6,106		6,106	L	12/21/2012	
192446-10-2	Cognizant Technology Solutions			1,920,000	142,176	74,050	142,176	139,985				2,191		2,191	L	12/21/2012	

(continues)

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Changes in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated) (continued)																	
20030N-10-1	Comcast Corp New Cl A			4,870,000	182,041	37,380	182,041	162,050		569		19,990		19,990		L	12/21/2012
200525-10-3	Commerce Bancshares Inc			4,442,000	155,737	35,060	155,737	140,009		10,238		(5,529)		(5,529)		L	07/08/2011
203607-10-6	Community Bank System Inc			5,466,000	149,550	27,360	149,550	79,585	2,164	5,739		(2,405)		(2,405)		L	10/24/2008
21075N-20-4	Contango Oil & Gas Company			2,938,000	124,454	42,360	124,454	120,429		5,876		(6,170)	40,309	(46,479)		L	07/22/2011
216648-40-2	Cooper Cos Inc			1,910,000	176,637	92,480	176,637	175,308				1,329		1,329		L	12/21/2012
21870Q-10-5	Coresite Rlty Corp Com			5,941,000	164,328	27,660	164,328	135,039	2,353	1,069		29,289	25,086	4,203		L	08/08/2012
22410J-10-6	Cracker Barrel Old Country St			3,107,000	199,656	64,260	199,656	190,925		2,301		8,731	180	8,551		L	08/01/2012
23331A-10-9	D R Horton Inc Com			6,490,000	128,372	19,780	128,372	126,539		831		1,834	11,027	(9,194)		L	12/21/2012
235851-10-2	Danaher Corp Del Com			3,773,000	210,911	55,900	210,911	169,788		381		27,843		27,843		L	11/16/2012
254067-10-1	Dillards Inc Cl A			1,479,000	123,896	83,770	123,896	51,339		7,792		57,518		57,518		L	12/06/2010
254709-10-8	Discover Financial Services			2,773,000	106,899	38,550	106,899	41,021		1,109		40,347		40,347		L	10/29/2010
254687-10-6	Disney Walt Co			4,210,000	209,616	49,790	209,616	202,710		2,175		6,906		6,906		L	12/21/2012
26168L-20-5	Drew Inds Inc			9,659,000	311,503	32,250	311,503	307,107		19,318		4,396		4,396		L	12/04/2012
233326-10-7	DST Sys Inc Del			4,533,000	274,700	60,600	274,700	272,104				2,596		2,596		L	12/04/2012
268948-10-6	Eagle Bancorp Inc			12,245,000	244,533	19,970	244,533	192,859				51,674	2,619	49,055		L	03/07/2012
277432-10-0	Eastman Chemical Co			3,660,000	249,063	68,050	249,063	240,367				8,696		8,696		L	12/21/2012
278642-10-3	Ebay Inc			6,860,000	349,997	51,020	349,997	265,961				81,817		81,817		L	12/21/2012
281020-10-7	Edison Intl Com			3,029,000	136,881	45,190	136,881	110,706	1,234	3,938		11,480		11,480		L	09/26/2011
268648-10-2	EMC Corp			9,383,000	237,390	25,300	237,390	213,756				14,768		14,768		L	12/21/2012
292554-10-2	Encore Capital Group Inc			5,896,000	180,536	30,620	180,536	156,716				23,820	13,632	10,188		L	06/27/2012
29264F-20-5	Endo Pharmaceuticals Holdings			8,556,000	224,766	26,270	224,766	224,425				341	84,062	(83,720)		L	01/13/2012
29266R-10-8	Energizer Holdings Inc			3,624,000	289,848	79,980	289,848	243,536		2,818		14,765		14,765		L	11/13/2012
26885B-10-0	Eqst Midstream Partner Lp			6,762,000	210,636	31,150	210,636	203,176				7,461		7,461		L	11/08/2012
294429-10-5	Equifax Inc Com			3,085,000	166,960	54,120	166,960	141,231		1,111		25,729	4,940	20,789		L	07/10/2012
29444U-50-2	Equinix Inc			608,000	125,370	206,200	125,370	55,165				63,718		63,718		L	10/05/2011
30161N-10-1	Exelon Corp			7,897,000	234,857	29,740	234,857	234,857		16,377		(27,882)	78,505	(106,387)		L	04/02/2012
30212P-30-3	Expedia Inc Del New Class			3,109,000	191,048	61,450	191,048	146,809		2,425		44,239		44,239		L	06/27/2012
30231G-10-2	Exxon Mobil Corp			2,951,000	255,409	86,550	255,409	255,409		2,377			1,549	(1,549)		L	11/13/2012
302491-30-3	F M C Corp			3,360,000	196,627	58,520	196,627	172,425	454	643		24,202		24,202		L	12/21/2012
303250-10-4	Fair Issac Corp			4,109,000	172,701	42,030	172,701	168,868		164		3,833		3,833		L	06/27/2012
344849-10-4	Foot Locker Inc			3,780,000	121,414	32,120	121,414	121,414					5,414	(5,414)		L	12/21/2012
346233-10-9	Forestar Group Inc			10,760,000	186,471	17,330	186,471	122,449				64,022	41,500	22,522		L	01/17/2012
368736-10-4	Generac Hldgs Inc			8,529,000	292,630	34,310	292,630	183,800		24,744		108,830	30,041	78,789		L	08/01/2012
369550-10-8	General Dynamics Corp			6,345,000	439,518	69,270	439,518	439,518					3,108	(3,108)		L	12/21/2012
370334-10-4	General Mills Inc			5,306,000	214,415	40,410	214,415	191,557		6,505		1,633		1,633		L	02/17/2012
371532-10-2	Genesco Inc			3,780,000	207,900	55,000	207,900	207,900					77,107	(77,107)		L	04/26/2012
38259P-50-8	Google Inc			446,000	316,379	709,370	316,379	264,395				25,820		25,820		L	12/21/2012
398905-10-9	Group 1 Automotive Inc			4,122,000	255,523	61,990	255,523	178,065		2,163		38,212		38,212		L	03/06/2012
402635-30-4	Gulfport Energy Corp			7,349,000	280,879	38,220	280,879	135,810				145,069	92,195	52,874		L	03/06/2012
406216-10-1	Halliburton Co			10,813,000	375,103	34,690	375,103	321,726		1,807		53,377		53,377		L	11/13/2012
413086-10-9	Harman Intl Inds Inc			2,729,000	121,823	44,640	121,823	100,406				18,011		18,011		L	12/13/2011
40414L-10-9	HCP Inc Com			3,420,000	154,516	45,180	154,516	152,203		2,300		2,313	288	2,025		L	12/21/2012
421933-10-2	Health Management Association			30,636,000	285,528	9,320	285,528	196,377				89,151	29,411	59,740		L	10/25/2011
421924-30-9	Healthsouth Corp Com New			8,690,000	183,446	21,110	183,446	183,446					19,163	(19,163)		L	08/01/2012
427866-10-8	Hershey Company			3,150,000	227,493	72,220	227,493	184,491		3,406		21,865		21,865		L	12/21/2012
428236-10-3	Hewlett Packard Co			11,531,000	164,317	14,250	164,317	149,788	1,733	4,924		(2,501)	123,647	(126,149)		L	07/24/2012
40418F-10-8	HFF Inc			6,298,000	93,840	14,900	93,840	65,058		9,573		28,782		28,782		L	10/26/2011
437076-10-2	Home Depot Inc			5,710,000	353,164	61,850	353,164	283,543		3,932		66,040		66,040		L	12/21/2012

(continues)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Changes in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated) (continued)																	
440327-10-4	Horace Mann Educators Corp New			11,117,000	221,895	19,960	221,895	190,212		4,669		31,683	8,294	23,389	L	04/03/2012	
447011-10-7	Huntsman Corp			15,839,000	251,840	15,900	251,840	200,363		4,752		51,477	23,282	28,195	L	03/16/2012	
44919P-50-8	IAC/InterActiveCorp			4,433,000	209,681	47,300	209,681	135,020		3,001		18,286		18,286	L	06/27/2012	
451734-10-7	IHS Inc Cl A			1,133,000	108,768	96,000	108,768	77,035				2,806		2,806	L	04/26/2012	
452308-10-9	Illinois Tool Wks Inc			2,764,000	168,079	60,810	168,079	118,463		5,086		38,972		38,972	L	12/20/2011	
458140-10-0	Intel Corp			4,906,000	101,211	20,630	101,211	96,420		3,094		(12,883)		(12,883)	L	12/21/2012	
459200-10-1	International Business Machines			2,009,000	384,824	191,550	384,824	310,830		3,685		5,835		5,835	L	12/21/2012	
46146P-10-2	Investors Bancorp Inc			6,763,000	120,246	17,780	120,246	85,417		338		29,081		29,081	L	04/20/2011	
464287-49-9	iShares Russell Midcap Index			1,147,000	129,726	113,100	129,726	92,253		2,354		16,838		16,838	L	06/15/2010	
450911-20-1	ITT Corp			7,282,000	170,836	23,460	170,836	128,163		2,960		42,673	35,843	6,829	L	02/13/2012	
478160-10-4	Johnson & Johnson			9,676,000	678,288	70,100	678,288	678,288					2,887	(2,887)	L	12/21/2012	
48282T-10-4	Kadant Inc			11,408,000	302,426	26,510	302,426	236,260				66,166	30,983	35,183	L	01/17/2012	
48562P-10-3	Kapstone Paper & Packaging CRP			7,762,000	172,239	22,190	172,239	119,845			15,524	52,394	2,329	50,065	L	11/09/2011	
517942-10-8	Lasalle Hotel Pptys			7,620,000	193,472	25,390	193,472	182,423	2,235	3,886		11,049	15,621	(4,572)	L	03/06/2012	
53220K-50-4	Ligand Pharmaceuticals Inc			8,513,000	176,560	20,740	176,560	131,270				45,289	2,951	42,339	L	06/27/2012	
532716-10-7	Limited Brands Inc			3,970,000	186,828	47,060	186,828	144,400			13,350	17,177		17,177	L	12/21/2012	
534187-10-9	Lincoln Natl Corp Ind Com			7,923,000	205,206	25,900	205,206	123,836			2,535	51,341		51,341	L	09/16/2011	
540424-10-8	Loews Corp			3,971,000	161,818	40,750	161,818	157,212			496	4,606	430	4,177	L	07/05/2012	
546347-10-5	Louisiana Pac Corp			14,998,000	289,761	19,320	289,761	260,565				29,197		29,197	L	12/04/2012	
548661-10-7	Lowe's Cos Inc			5,070,000	180,086	35,520	180,086	98,054			3,042	51,410		51,410	L	09/16/2011	
502175-10-2	LTC Properties Inc			7,468,000	262,799	35,190	262,799	189,090			13,368	32,336		32,336	L	04/19/2011	
55608B-10-5	Macquarie Infrastructure Co LLC			5,096,000	232,174	45,560	232,174	114,354			12,230	89,741		89,741	L	03/16/2011	
55616P-10-4	Macys Inc			4,870,000	190,027	39,020	190,027	154,021		672	1,937	21,902		21,902	L	12/21/2012	
562750-10-9	Manhattan Assocs Inc			2,353,000	141,980	60,340	141,980	107,556				34,424	3,937	30,488	L	05/31/2012	
576323-10-9	MasTec Inc			13,728,000	342,239	24,930	342,239	313,410				28,829		28,829	L	12/04/2012	
57636Q-10-4	MasterCard Inc Cl A			315,000	154,753	49,280	154,753	67,326			375	37,315		37,315	L	09/16/2011	
58933Y-10-5	Merck & Co Inc New			11,992,000	490,952	40,940	490,952	392,138	5,590	20,751		38,854		38,854	L	09/16/2011	
594918-10-4	Microsoft Corp			30,837,000	824,273	26,730	824,273	802,292			21,567	6,373		6,373	L	12/21/2012	
596278-10-1	Middleby Corp Com			1,957,000	250,907	128,210	250,907	226,307				24,599	790	23,809	L	09/26/2012	
615369-10-5	Moody's Corp			2,950,000	148,444	50,320	148,444	139,463			336	8,981		8,981	L	12/21/2012	
628464-10-9	Myers Inds Inc			8,323,000	126,093	15,150	126,093	119,865			3,002	6,228		6,228	L	04/26/2012	
628530-10-7	Mylan Inc			6,250,000	171,750	27,480	171,750	171,563				188	1,328	(1,141)	L	12/21/2012	
64115T-10-4	Netscout Sys Inc Com			6,974,000	181,254	25,990	181,254	148,606				32,648		32,648	L	07/10/2012	
64126X-20-1	Neustar Inc			8,022,000	336,362	41,930	336,362	258,148				78,215	17,255	60,959	L	03/06/2012	
65339F-10-1	Nextera Energy Inc Com			1,408,000	97,420	69,190	97,420	71,343			3,379	11,700		11,700	L	09/16/2011	
665859-10-4	Northern Trust Corp			4,408,000	221,105	50,160	221,105	154,192			6,436	46,284		46,284	L	09/26/2011	
62944T-10-5	NVR Inc			142,000	130,640	920,000	130,640	109,905				20,735	2,636	18,099	L	05/31/2012	
675232-10-2	Oceaneering International Inc			3,112,000	167,394	53,790	167,394	45,342			2,147	23,838		23,838	L	07/11/2008	
675746-30-9	Ocwen Finl Corp			8,691,000	300,622	34,590	300,622	114,808				174,776		174,776	L	07/22/2011	
679580-10-0	Old Dominion Fght Lines			4,971,000	170,406	34,280	170,406	96,007				36,089		36,089	L	05/23/2011	
681904-10-8	Omnicare Inc			5,210,000	188,081	36,100	188,081	132,490			2,188	8,597		8,597	L	05/16/2011	
68389X-10-5	Oracle Corp			11,662,000	388,578	33,320	388,578	341,327			2,603	45,129		45,129	L	12/21/2012	
688239-20-1	Oshkosh Corporation			10,307,000	305,603	29,650	305,603	162,232				85,239		85,239	L	09/26/2011	
696429-30-7	Pall Corp			3,010,000	181,383	60,260	181,383	179,954				1,428	7,018	(5,589)	L	12/21/2012	
698813-10-2	Papa John's International Inc			5,570,000	306,016	54,940	306,016	165,971				96,138		96,138	L	04/27/2011	
700666-10-0	Park Ohio Hldgs Corp			7,264,000	154,796	21,310	154,796	124,723				30,073	4,867	25,206	L	12/14/2011	
70931T-10-3	Pennymac Mtg Invt			12,676,000	320,576	25,290	320,576	234,126			21,169	86,450	20,171	66,279	L	04/27/2012	
713448-10-8	PepsiCo Inc			6,667,000	456,223	68,430	456,223	431,204			4,038	9,081		14,451	L	11/13/2012	

(continues)

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Changes in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated) (continued)																	
716768-10-6	Pet Smart Inc			1,752,000	119,732	68,340	119,732	112,707		867		7,025			7,025	L	05/31/2012
717081-10-3	Pfizer Inc			22,085,000	553,892	25,080	553,892	553,876				15		819	(804)	L	12/21/2012
69331C-10-8	PG&E Corp			2,088,000	83,896	40,180	83,896	83,896	1,292	2,850			2,630	(2,630)	L	02/08/2012	
718172-10-9	Philip Morris Intl Inc			5,840,000	488,458	83,640	488,458	488,458	4,964				4,093	(4,093)	L	12/21/2012	
69349H-10-7	PNM Res Inc			14,228,000	291,816	20,510	291,816	291,816		2,063			17,160	(17,160)	L	10/15/2012	
731068-10-2	Polaris Inds Inc			2,350,000	197,753	84,150	197,753	196,219				1,534			1,534	L	12/21/2012
73278L-10-5	Pool Corporation Com			3,057,000	129,372	42,320	129,372	112,681		978		16,691	458	16,233	L	05/31/2012	
74112D-10-1	Prestige Brands Holdings Inc			7,175,000	143,715	20,030	143,715	37,167				62,853		62,853	L	07/23/2008	
742718-10-9	Procter & Gamble Co			7,087,000	481,136	67,890	481,136	424,568		15,465		8,816		8,816	L	05/08/2012	
743606-10-5	Prosperity Bancshares Inc			2,796,000	117,432	42,000	117,432	91,373		2,782		4,613		4,613	L	12/10/2009	
693656-10-0	PVH Corp			2,340,000	259,763	111,010	259,763	181,365		234		62,339		62,339	L	12/21/2012	
747525-10-3	Qualcomm Inc			5,360,000	332,427	62,020	332,427	303,835		2,524		17,475		17,475	L	12/21/2012	
75524B-10-4	RBC Bearings Inc			4,156,000	208,091	50,070	208,091	191,134				16,956	3,131	13,826	L	08/01/2012	
756109-10-4	Realty Income Corp			2,516,000	101,168	40,210	101,168	81,116		4,936		13,209		13,209	L	04/27/2011	
759351-60-4	Reinsurance Group Amer Inc Com			2,428,000	129,947	53,520	129,947	124,314		1,165		5,633	10,398	(4,765)	L	07/05/2012	
761152-10-7	ResMed Inc			5,710,000	237,365	41,570	237,365	190,856		1,353		46,509	194	46,315	L	12/21/2012	
768573-10-7	Riverbed Technology Inc			2,688,000	53,007	19,720	53,007	43,411				81	10,241	(10,161)	L	07/08/2011	
776696-10-6	Roper Industries Inc			879,000	97,991	111,480	97,991	37,314			628	21,632		21,632	L	07/11/2008	
778296-10-3	Ross Stores Inc			2,420,000	131,043	54,150	131,043	130,898			476	145	15,104	(14,959)	L	12/21/2012	
790849-10-3	Saint Jude Medical Inc			10,075,000	364,111	36,140	364,111	345,371	2,716	7,251		18,740	14,399	4,340	L	11/13/2012	
79546E-10-4	Sally Beauty Hldgs Inc			7,785,000	183,492	23,570	183,492	98,130				18,995		18,995	L	11/04/2010	
78388J-10-6	SBA Communications Corp			4,342,000	308,369	71,020	308,369	225,567				82,802	6,431	76,371	L	04/26/2012	
78401V-10-2	SCBT Financial Corp			4,793,000	192,583	40,180	192,583	167,994		1,678		24,589		24,589	L	06/27/2012	
81725T-10-0	Sensient Technologies Corp			3,879,000	137,937	35,560	137,937	121,360		3,375		(9,077)		(9,077)	L	10/06/2010	
826552-10-1	Sigma Aldrich Corp			1,628,000	119,788	73,580	119,788	101,510		1,208		13,923		13,923	L	05/07/2012	
828806-10-9	Simon Property Group Inc			1,510,000	238,716	158,090	238,716	208,498		3,379		19,652		19,652	L	12/21/2012	
83088M-10-2	Skyworks Solutions Inc			5,959,000	120,968	20,300	120,968	96,655				24,313		24,313	L	10/25/2011	
832696-40-5	Smucker J M Co			3,027,000	261,048	86,240	261,048	223,650		5,143		31,439		31,439	L	05/07/2012	
835495-10-2	Sonoco Prods Co			3,932,000	116,898	29,730	116,898	116,898		4,679		(10,425)	1,621	(12,045)	L	01/23/2012	
868157-10-8	Superior Energy Services, Inc			3,439,000	71,256	20,720	71,256	69,571				1,685	36,694	(35,009)	L	02/07/2012	
87612E-10-6	Target Corp			8,693,000	514,365	59,170	514,365	411,018		11,475		69,109		69,109	L	09/16/2011	
881609-10-1	Tesoro Corp			7,423,000	326,983	44,050	326,983	164,197		2,004		162,786	30,644	132,142	L	04/03/2012	
89417E-10-9	The Travelers Cos Inc			4,364,000	313,422	71,820	313,422	211,544		7,812		55,205		55,205	L	09/16/2011	
89531P-10-5	Trex Co Inc			8,057,000	299,962	37,230	299,962	269,248				30,714		30,714	L	10/15/2012	
899896-10-4	Tupperware Brands Corp			2,137,000	136,982	64,100	136,982	112,022		3,718		20,195	2,821	17,374	L	05/16/2011	
90385D-10-7	Ultimate Software Group Inc Com			1,404,000	132,552	94,410	132,552	112,053				20,499		20,499	L	05/31/2012	
907818-10-8	Union Pac Corp			1,980,000	248,926	125,720	248,926	243,431		828		5,495		5,495	L	12/21/2012	
91324P-10-2	United Health Group Inc Corp			5,093,000	276,244	54,240	276,244	204,773		3,415		13,060		13,060	L	12/21/2012	
911363-10-9	United Rentals, Inc			3,240,000	147,485	45,520	147,485	135,020				12,464		12,464	L	12/21/2012	
913017-10-9	United Technologies Corp			3,360,000	275,554	82,010	275,554	275,554					735	(735)	L	12/21/2012	
91359E-10-5	Universal Health Rlty Incm Tr			3,387,000	171,416	50,610	171,416	144,353		4,183		27,063		27,063	L	07/10/2012	
91913Y-10-0	Valero Energy Corp			4,700,000	160,364	34,120	160,364	142,129		1,120		18,235		18,235	L	12/21/2012	
92343V-10-4	Verizon Communications Inc			3,010,000	130,243	43,270	130,243	129,776		2,082		467	2,192	(1,725)	L	12/21/2012	
92828Q-10-9	Virtus Invnt Partner Inc Com			2,003,000	242,243	120,940	242,243	208,324				33,919		33,919	L	11/08/2012	
92826C-83-9	Visa Inc Cl A			1,403,000	212,667	151,580	212,667	137,165		958		48,534		48,534	L	12/21/2012	
38388F-10-8	W. R. Grace & Co			3,184,000	214,060	67,230	214,060	106,027				67,851		67,851	L	06/03/2011	
931142-10-3	Wal-Mart Stores Inc			1,353,000	92,315	68,230	92,315	69,244		2,707		11,460		11,460	L	09/26/2011	
94973V-10-7	Wellpoint Llc			4,423,000	269,449	60,920	269,449	235,702		3,145		33,748	37,799	(4,051)	L	07/25/2012	

(continues)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Changes in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated) (continued)																	
949746-10-1	Wells Fargo & Co			5,307,000	181,393	34,180	181,393	123,836		4,670		35,132		35,132	L	09/16/2011	
966837-10-6	Whole Foods Market Inc			1,980,000	180,833	91,330	180,833	140,614		3,472		29,113		29,113	L	12/21/2012	
969904-10-1	Williams Sonoma Inc			2,133,000	93,361	43,770	93,361	65,675		1,877		11,241		11,241	L	05/16/2011	
97186T-10-8	Wilshire Bancorp Inc			22,416,000	131,582	5,870	131,582	107,700				23,882		23,882	L	03/22/2012	
976391-30-0	Winthrop Rly Tr			14,220,000	157,131	11,050	157,131	146,324	3,389	6,932		10,807	17,877	(7,070)	L	01/30/2012	
98310W-10-8	Wyndham Worldwide Corp			3,480,000	185,171	53,210	185,171	142,548		1,955		29,671		29,671	L	12/21/2012	
989701-10-7	Zions Bancorporation			8,299,000	177,599	21,400	177,599	151,042		249		26,557	27,784	(1,227)	L	03/22/2012	
989855-10-1	Zygo Corp			7,065,000	110,921	15,700	110,921	104,491				6,429	26,434	(20,005)	L	04/27/2012	
867224-10-7	Suncor Energy Inc New Com		I	5,190,000	171,166	32,980	171,166	148,249		1,245		22,918	2,189	20,729	L	12/21/2012	
G1151C-10-1	Accenture Plc Class A		R	2,160,000	143,640	66,500	143,640	143,640					4,388	(4,388)	L	12/21/2012	
G01767-10-5	Alkermes Plc Shs		R	12,450,000	230,574	18,520	230,574	194,469				36,105	27,803	8,302	L	02/29/2012	
G02602-10-3	Amdocs Ltd		R	8,851,000	300,845	33,990	300,845	240,039	1,688	1,151		48,326		48,326	L	08/03/2011	
03524A-10-8	Anheuser Busch Inbev Sa		R	2,770,000	242,126	87,410	242,126	242,126					197	(197)	L	12/21/2012	
G2554F-11-3	Covidien Plc		R	4,450,000	256,943	57,740	256,943	219,578		3,455		35,178		35,178	L	12/21/2012	
G3157S-10-6	Enesco Plc		R	2,280,000	135,158	59,280	135,158	133,001				2,157		2,157	L	12/21/2012	
G3223R-10-8	Everest Re Group Ltd		R	1,597,000	175,590	109,950	175,590	173,227		767		2,364	2,484	(121)	L	10/15/2012	
G50871-10-5	Jazz Pharmaceuticals Plc		R	3,189,000	169,815	53,250	169,815	144,610				25,205		25,205	L	07/10/2012	
G54050-10-2	Lazard Ltd		R	8,785,000	262,144	29,840	262,144	201,211		10,191		32,768		32,768	L	12/20/2011	
G60754-10-1	Michael Kors Hldgs Ltd		R	2,770,000	141,353	51,030	141,353	141,353					10,283	(10,283)	L	12/21/2012	
H5833N-10-3	Noble Corporation		R	6,551,000	228,106	34,820	228,106	198,190		3,095		24,948		24,948	L	12/20/2012	
G6852T-10-5	Partnerre Ltd Com		R	3,169,000	255,073	80,490	255,073	168,022		7,744		51,421		51,421	L	02/27/2012	
H6169Q-10-8	Pentair Ltd Shs		R	4,547,000	223,485	49,150	223,485	145,549		4,359		72,115		72,115	L	08/03/2011	
82481R-10-6	Shire Plc Sponsored ADR		R	2,650,000	244,277	92,180	244,277	232,770		406		(3,277)	3,396	(6,674)	L	12/21/2012	
849415-20-3	Spreadtrum Communications Inc		R	6,689,000	117,726	17,600	117,726	92,308	932	1,839		25,418	11,416	14,002	L	03/22/2012	
H8817H-10-0	Transocean Ltd Reg Shs		R	2,249,000	100,440	44,660	100,440	88,753		1,777		11,687		11,687	L	02/14/2012	
9099999	- Industrial and Miscellaneous (Unaffiliated)				48,211,171		48,211,171	39,533,852		41,226	633,653	5,611,525	1,299,066	4,312,460			
Mutual Funds																	
69351J-10-8	PNC Fds Intl Eq Fund I			453,997,993	7,114,149	15,670	7,114,149	4,496,910		59,808		1,292,271		1,292,271	L	12/19/2012	
9299999	- Mutual Funds				7,114,149		7,114,149	4,496,910		59,808		1,292,271		1,292,271			
9799999	- Total Common Stocks				55,325,320		55,325,320	44,030,762		41,226	693,462	6,903,796	1,299,066	5,604,730			
9899999	- Total Preferred and Common Stocks				55,325,320		55,325,320	44,030,762		41,226	693,462	6,903,796	1,299,066	5,604,730			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U. S. Governments								
912828-NH-9	United States Treasury Note		04/30/2012	VARIOUS		1,429,511	1,415,000.00	5,073
912828-NP-1	United States Treasury Note		06/29/2012	VARIOUS		2,312,387	2,225,000.00	10,912
912828-NU-0	United States Treasury Note		07/25/2012	Bank of America Fixed Inc		2,011,875	2,000,000.00	6,676
912828-NV-8	United States Treasury Note		12/18/2012	VARIOUS		3,362,153	3,280,000.00	12,491
912828-PL-8	United States Treasury Note		11/30/2012	Barclays Fixed Income		1,005,625	1,000,000.00	3,504
912828-RC-6	United States Treasury Note		02/08/2012	Greenwich Capital Markets		406,688	400,000.00	4,204
912828-RK-8	United States Treasury Note		09/19/2012	CitiGroup Global Markets		3,996,719	4,000,000.00	2,363
912828-RQ-5	United States Treasury Note		07/25/2012	Bank of America Fixed Inc		3,010,313	3,000,000.00	2,201
912828-RR-3	United States Treasury Note		04/27/2012	VARIOUS		3,429,703	3,400,000.00	21,747
912828-RS-1	United States Treasury Note		10/31/2012	Barclays Fixed Income		1,500,469	1,500,000.00	1,578
912828-SL-5	United States Treasury Note		05/31/2012	Bank of America Fixed Inc		599,906	600,000.00	254
912828-SV-3	United States Treasury Note		12/21/2012	Greenwich Capital Markets		4,033,906	4,000,000.00	7,541
912828-SY-7	United States Treasury Note		12/28/2012	VARIOUS		6,501,231	6,500,000.00	2,487
912828-TJ-9	United States Treasury Note		12/28/2012	VARIOUS		6,937,226	7,000,000.00	32,588
912828-TP-5	United States Treasury Note		12/28/2012	VARIOUS		6,981,914	7,000,000.00	2,355
912828-UF-5	United States Treasury Note		12/28/2012	Bank of America Fixed Inc		2,498,242	2,500,000.00	
0599999	- Subtotal - Bonds - U. S. Governments					50,017,867	49,820,000.00	115,975
Bonds - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
31331K-HX-1	Federal Farm Cr Bks Cons		11/01/2012	G. X. Clarke & Company		1,000,530	1,000,000.00	83
3138E2-GH-2	FNMA Pass-Thru Long 30 Year		08/08/2012	Bank of America Fixed Inc		1,344,353	1,253,293.06	1,671
3199999	- Subtotal - Bonds - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					2,344,883	2,253,293.06	1,754
Bonds - Industrial and Miscellaneous (Unaffiliated)								
88579Y-AF-8	3M Company		06/21/2012	Morgan Stanley		1,379,210	1,400,000.00	
15200W-AB-1	Centrpoint Engy Trans 2012-4		01/11/2012	Goldman Sachs Co		100,000	100,000.00	
161571-FJ-8	Chase Issuance Trust		06/11/2012	RBC Cap Mkts Corp		499,916	500,000.00	
19416Q-DY-3	Colgate Palmolive Co Mtns Be		02/08/2012	Raymond James / FI		853,145	850,000.00	5,495
36159J-DH-1	Ge Capital Credit Card Master		08/22/2012	RBC Cap Mkts Corp		999,611	1,000,000.00	
89233P-6K-7	Toyota Motor Credit Corp MTN		07/19/2012	Deutsche Bank Fixed Incom		1,000,000	1,000,000.00	
98158K-AD-1	World Omni Auto Tr 2011-A		05/22/2012	Chase Securities		740,888	725,000.00	385
3899999	- Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					5,572,770	5,575,000.00	5,880
8399997	- Subtotal - Bonds - Part 3					57,935,520	57,648,293.06	123,609
8399999	- Subtotal - Bonds					57,935,520	57,648,293.06	123,609
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y-10-1	3M Company		12/21/2012	VARIOUS	3,420.000	301,684		
002824-10-0	Abbott Laboratories		12/21/2012	VARIOUS	2,430.000	157,500		
00507V-10-9	Activision Blizzard Inc		12/12/2012	Janney Montgomery Scott I	13,734.000	158,283		
009128-30-7	Air Method Corp		09/26/2012	Barclays Fixed Income	2,779.000	330,370		
00971T-10-1	Akamai Technologies		01/27/2012	Citation Group	7,545.000	235,461		
018581-10-8	Alliance Data System Corp Com		08/08/2012	Sanford Bernstein	1,793.000	235,943		
020002-10-1	Allstate Corp		02/14/2012	Keefe Bruyette & Woods In	445.000	13,847		
025816-10-9	American Express Co		12/21/2012	VARIOUS	930.000	52,940		
031100-10-0	Ametek Inc		12/21/2012	VARIOUS	5,050.000	183,997		
032095-10-1	Amphenol Corp Cl A		12/21/2012	VARIOUS	3,120.000	195,094		
03232P-40-5	AmSurg Corp		08/08/2012	Sanford Bernstein	4,516.000	133,409		
037411-10-5	Apache Corp		11/13/2012	VARIOUS	862.000	75,183		
037833-10-0	Apple Inc		12/21/2012	JP Morgan Securities	680.000	349,996		
(continues)								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
044209-10-4	Ashland Inc New Com		09/26/2012	Barclays Fixed Income	4,827.000	335,351		
052769-10-6	Autodesk Inc		11/13/2012	VARIOUS	6,092.000	189,713		
056525-10-8	Badger Meter Inc		12/04/2012	State Street Brokerage Se	6,803.000	306,936		
071813-10-9	Baxter International Inc		12/21/2012	Citation Group	2,340.000	157,099		
073302-10-1	BE Aerospace Inc		12/21/2012	VARIOUS	6,856.000	323,067		
097023-10-5	Boeing Co		12/21/2012	Citation Group	3,770.000	284,284		
05564E-10-6	Bre Properties Inc		05/31/2012	Investment Technology Gro	3,367.000	165,636		
111320-10-7	Broadcom Corp Cl A		12/21/2012	VARIOUS	4,630.000	157,010		
133131-10-2	Camden Ppty Tr		08/01/2012	VARIOUS	4,003.000	269,081		
138098-10-8	Cantel Medical Corp		11/08/2012	Investment Technology Gro	10,198.000	263,337		
124857-20-2	CBS Corp		12/21/2012	VARIOUS	4,150.000	139,198		
150185-10-6	Cedar Fair L P Depository		09/26/2012	Barclays Fixed Income	7,243.000	241,498		
151020-10-4	Celgene Corp		12/21/2012	Citation Group	2,520.000	198,657		
125269-10-0	CF Industries Holdings Inc		12/21/2012	VARIOUS	750.000	147,588		
166764-10-0	Chevron Corp		11/13/2012	UBS Securities LLC	132.000	14,001		
171484-10-8	Churchill Downs Inc Com		08/08/2012	Sanford Bernstein	4,091.000	234,006		
17275R-10-2	Cisco Systems Inc		07/24/2012	VARIOUS	3,287.000	53,627		
19122T-10-9	Coca Cola Enterprise Inc New		12/21/2012	VARIOUS	2,630.000	82,166		
191216-10-0	Coca-Cola Co		12/21/2012	VARIOUS	3,870.000	154,502		
192446-10-2	Cognizant Technology Solutions		12/21/2012	VARIOUS	1,920.000	139,985		
20030N-10-1	Comcast Corp New Cl A		12/21/2012	VARIOUS	4,870.000	162,050		
216648-40-2	Cooper Cos Inc		12/21/2012	Citation Group	1,910.000	175,308		
21870Q-10-5	Coresite Rlty Corp Com		08/08/2012	Sanford Bernstein	8,713.000	234,838		
22410J-10-6	Cracker Barrel Old Country St		08/01/2012	VARIOUS	4,555.000	280,169		
23331A-10-9	D R Horton Inc Com		12/21/2012	VARIOUS	6,490.000	137,566		
235851-10-2	Danaher Corp Del Com		11/16/2012	VARIOUS	1,356.000	70,264		
254687-10-6	Disney Walt Co		12/21/2012	VARIOUS	4,210.000	202,710		
26168L-20-5	Drew Inds Inc		12/04/2012	State Street Brokerage Se	14,165.000	450,375		
233326-10-7	DST Sys Inc Del		12/04/2012	State Street Brokerage Se	6,648.000	399,061		
268948-10-6	Eagle Bancorp Inc		03/07/2012	Knight Equity Markets L.P	26,499.000	423,028		
277432-10-0	Eastman Chemical Co		12/21/2012	Citation Group	3,660.000	240,367		
278642-10-3	Ebay Inc		12/21/2012	VARIOUS	4,090.000	184,167		
268648-10-2	EMC Corp		12/21/2012	VARIOUS	4,660.000	120,889		
292554-10-2	Encore Capital Group Inc		06/27/2012	Investment Technology Gro	8,646.000	249,800		
29264F-20-5	Endo Pharmaceuticals Holdings		01/13/2012	Merrill Lynch	12,547.000	452,382		
29266R-10-8	Energizer Holdings Inc		11/13/2012	VARIOUS	1,445.000	104,219		
26885B-10-0	Eqst Midstream Partner Lp		11/08/2012	Investment Technology Gro	9,917.000	297,973		
294429-10-5	Equifax Inc Com		07/10/2012	JP Morgan Securities	4,523.000	214,306		
30161N-10-1	Exelon Corp		04/02/2012	JP Morgan Securities	363.000	14,269		
30212P-30-3	Expedia Inc Del New Class		06/27/2012	Investment Technology Gro	5,275.000	249,089		
30231G-10-2	Exxon Mobil Corp		11/13/2012	VARIOUS	3,525.000	306,939		
302491-30-3	F M C Corp		12/21/2012	VARIOUS	2,170.000	172,425		
303250-10-4	Fair Issac Corp		06/27/2012	Investment Technology Gro	6,027.000	247,693		
344849-10-4	Foot Locker Inc		12/21/2012	VARIOUS	3,780.000	126,828		
346233-10-9	Forestar Group Inc		01/17/2012	VARIOUS	19,609.000	298,779		
368736-10-4	Generac Hldgs Inc		08/01/2012	VARIOUS	8,773.000	208,911		
369550-10-8	General Dynamics Corp		12/21/2012	Credit Suisse First Bosto	6,345.000	442,627		
370334-10-4	General Mills Inc		02/17/2012	Merrill Lynch	905.000	34,640		
371532-10-2	Genesco Inc		04/26/2012	Citation Group	5,543.000	417,934		
38259P-50-8	Google Inc		12/21/2012	VARIOUS	260.000	169,732		
398905-10-9	Group 1 Automotive Inc		03/06/2012	Knight Equity Markets L.P	5,567.000	296,091		
(continues)								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
402635-30-4	Gulfport Energy Corp		03/06/2012	JP Morgan Securities	12,697.000	393,928		
406216-10-1	Halliburton Co		11/13/2012	VARIOUS	12,552.000	373,468		
40414L-10-9	HCP Inc Com		12/21/2012	VARIOUS	3,420.000	152,491		
421924-30-9	Healthsouth Corp Com New		08/01/2012	VARIOUS	12,742.000	297,082		
427866-10-8	Hershey Company		12/21/2012	VARIOUS	1,520.000	104,927		
428236-10-3	Hewlett Packard Co		07/24/2012	VARIOUS	4,775.000	115,520		
437076-10-2	Home Depot Inc		12/21/2012	VARIOUS	3,210.000	182,024		
440327-10-4	Horace Mann Educators Corp New		04/03/2012	Citation Group	20,206.000	360,800		
447011-10-7	Huntsman Corp		03/16/2012	Knight Equity Markets L.P	23,229.000	327,991		
44919P-50-8	IAC/InterActiveCorp		06/27/2012	Investment Technology Gro	1,528.000	69,981		
451734-10-7	IHS Inc Cl A		04/26/2012	Investment Technology Gro	1,778.000	180,689		
458140-10-0	Intel Corp		12/21/2012	Morgan Stanley	1,350.000	27,861		
459200-10-1	International Business Machines		12/21/2012	VARIOUS	1,250.000	240,909		
450911-20-1	ITT Corp		02/13/2012	Barclays Fixed Income	14,105.000	317,676		
478160-10-4	Johnson & Johnson		12/21/2012	VARIOUS	9,676.000	681,175		
48282T-10-4	Kadant Inc		01/17/2012	VARIOUS	16,730.000	391,916		
517942-10-8	Lasalle Hotel Pptys		03/06/2012	Knight Equity Markets L.P	11,175.000	290,438		
53220K-50-4	Ligand Pharmaceuticals Inc		06/27/2012	Investment Technology Gro	12,484.000	196,830		
532716-10-7	Limited Brands Inc		12/21/2012	VARIOUS	1,400.000	65,952		
540424-10-8	Loews Corp		07/05/2012	VARIOUS	4,460.000	177,054		
546347-10-5	Louisiana Pac Corp		12/04/2012	Investment Technology Gro	21,996.000	382,143		
55616P-10-4	Macys Inc		12/21/2012	VARIOUS	2,510.000	92,646		
562750-10-9	Manhattan Assocs Inc		05/31/2012	Investment Technology Gro	3,452.000	163,566		
576323-10-9	MasTec Inc		12/04/2012	Investment Technology Gro	20,132.000	459,614		
594918-10-4	Microsoft Corp		12/21/2012	VARIOUS	11,868.000	329,729		
596278-10-1	Middleby Corp Com		09/26/2012	Barclays Fixed Income	2,870.000	333,046		
615369-10-5	Moodys Corp		12/21/2012	VARIOUS	2,950.000	139,463		
628464-10-9	Myers Inds Inc		04/26/2012	Investment Technology Gro	10,580.000	177,030		
628530-10-7	Mylan Inc		12/21/2012	Morgan Stanley	6,250.000	172,891		
64115T-10-4	Netscout Sys Inc Com		07/10/2012	JP Morgan Securities	10,228.000	217,944		
64126X-20-1	Neustar Inc		03/06/2012	Morgan Stanley	11,765.000	403,904		
62944T-10-5	NVR Inc		05/31/2012	Investment Technology Gro	207.000	164,057		
68389X-10-5	Oracle Corp		12/21/2012	VARIOUS	8,780.000	269,525		
696429-30-7	Pall Corp		12/21/2012	VARIOUS	3,010.000	186,972		
70931T-10-3	Pennymac Mtg Invnt		04/27/2012	VARIOUS	22,439.000	450,155		
713448-10-8	PepsiCo Inc		11/13/2012	VARIOUS	5,183.000	347,431		
716768-10-6	Pet Smart Inc		05/31/2012	Investment Technology Gro	2,569.000	165,265		
717081-10-3	Pfizer Inc		12/21/2012	Credit Suisse First Bosto	22,085.000	554,696		
69331C-10-8	PG&E Corp		02/08/2012	Credit Suisse First Bosto	2,840.000	117,689		
718172-10-9	Philip Morris Intl Inc		12/21/2012	Morgan Stanley	5,840.000	492,550		
69349H-10-7	PNM Res Inc		10/15/2012	Barclays Fixed Income	20,866.000	453,128		
731068-10-2	Polaris Inds Inc		12/21/2012	Morgan Stanley	2,350.000	196,219		
73278L-10-5	Pool Corporation Com		05/31/2012	Investment Technology Gro	4,483.000	165,915		
742718-10-9	Procter & Gamble Co		05/08/2012	Credit Suisse First Bosto	215.000	13,824		
693656-10-0	PVH Corp		12/21/2012	VARIOUS	1,010.000	103,673		
747525-10-3	Qualcomm Inc		12/21/2012	VARIOUS	3,820.000	233,066		
75524B-10-4	RBC Bearings Inc		08/01/2012	Barclays Fixed Income	6,094.000	284,854		
759351-60-4	Reinsurance Group Amer Inc Com		07/05/2012	VARIOUS	2,770.000	153,687		
761152-10-7	ResMed Inc		12/21/2012	VARIOUS	5,710.000	191,050		
778296-10-3	Ross Stores Inc		12/21/2012	VARIOUS	2,420.000	146,002		
790849-10-3	Saint Jude Medical Inc		11/13/2012	VARIOUS	4,338.000	165,433		
(continues)								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
78388J-10-6	SBA Communications Corp		04/26/2012	Citation Group	8,399.000	448,769		
78401V-10-2	SCBT Financial Corp		06/27/2012	Investment Technology Gro	7,027.000	246,295		
826552-10-1	Sigma Aldrich Corp		05/07/2012	VARIOUS	753.000	51,958		
828806-10-9	Simon Property Group Inc		12/21/2012	VARIOUS	940.000	145,568		
832696-40-5	Smucker J M Co		05/07/2012	VARIOUS	2,170.000	161,614		
835495-10-2	Sonoco Prods Co		01/23/2012	VARIOUS	2,015.000	65,651		
868157-10-8	Superior Energy Services, Inc		02/07/2012	MKM Partners LLC	5,043.465	155,843		
881609-10-1	Tesoro Corp		04/03/2012	JP Morgan Securities	13,563.000	356,006		
89531P-10-5	Trex Co Inc		10/15/2012	Investment Technology Gro	13,681.000	457,190		
90385D-10-7	Ultimate Software Group Inc Com		05/31/2012	Investment Technology Gro	2,058.000	164,249		
907818-10-8	Union Pac Corp		12/21/2012	VARIOUS	1,980.000	243,431		
91324P-10-2	United Health Group Inc Corp		12/21/2012	VARIOUS	1,310.000	71,466		
911363-10-9	United Rentals, Inc		12/21/2012	VARIOUS	3,240.000	135,020		
913017-10-9	United Technologies Corp		12/21/2012	Morgan Stanley	3,360.000	276,288		
91359E-10-5	Universal Health Rlty Incm Tr		07/10/2012	JP Morgan Securities	4,967.000	211,692		
91913Y-10-0	Valero Energy Corp		12/21/2012	VARIOUS	7,500.000	222,800		
92343V-10-4	Verizon Communications Inc		12/21/2012	VARIOUS	3,010.000	131,967		
92828Q-10-9	Virtus Invt Partner Inc Com		11/08/2012	Investment Technology Gro	2,938.000	305,570		
92826C-83-9	Visa Inc Cl A		12/21/2012	VARIOUS	490.000	71,436		
94973V-10-7	Wellpoint Llc		07/25/2012	VARIOUS	5,252.000	324,762		
966837-10-6	Whole Foods Market Inc		12/21/2012	VARIOUS	690.000	61,962		
97186T-10-8	Wilshire Bancorp Inc		03/22/2012	Knight Equity Markets L P	48,826.000	234,589		
976391-30-0	Winthrop Rly Tr		01/30/2012	VARIOUS	20,855.000	240,816		
98310W-10-8	Wyndham Worldwide Corp		12/21/2012	VARIOUS	2,330.000	112,663		
989701-10-7	Zions Bancorporation		03/22/2012	Knight Equity Markets L P	12,171.000	262,259		
989855-10-1	Zygo Corp		04/27/2012	VARIOUS	10,170.000	196,400		
867224-10-7	Suncor Energy Inc New Com	I	12/21/2012	VARIOUS	5,190.000	150,437		
G1151C-10-1	Accenture Plc Class A	R	12/21/2012	VARIOUS	2,160.000	148,028		
G01767-10-5	Alkermes Plc Shs	R	02/29/2012	Barclays Fixed Income	18,259.000	325,982		
03524A-10-8	Anheuser Busch Inbev Sa	R	12/21/2012	Citation Group	2,770.000	242,322		
G2554F-11-3	Covidien Plc	R	12/21/2012	VARIOUS	2,070.000	114,642		
G3157S-10-6	Enesco Plc	R	12/21/2012	VARIOUS	2,280.000	133,001		
G3223R-10-8	Everest Re Group Ltd	R	10/15/2012	Barclays Fixed Income	2,341.000	257,570		
G50871-10-5	Jazz Pharmaceuticals Plc	R	07/10/2012	JP Morgan Securities	4,678.000	212,131		
G60754-10-1	Michael Kors Hldgs Ltd	R	12/21/2012	VARIOUS	2,770.000	151,636		
H5833N-10-3	Noble Corporation	R	12/20/2012	MKM Partners LLC	841.000	30,602		
G6852T-10-5	Partnerre Ltd Com	R	02/27/2012	Credit Suisse First Bosto	215.000	14,003		
82481R-10-6	Shire Plc Sponsored ADR	R	12/21/2012	VARIOUS	1,790.000	161,597		
849415-20-3	Spreadtrum Communications Inc	R	03/22/2012	Knight Equity Markets L P	15,656.000	242,773		
H8817H-10-0	Transocean Ltd Reg Shs	R	02/14/2012	Keefe Bruyette & Woods In	285.000	13,807		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					33,896,548		
Common Stocks - Mutual Funds								
69351J-10-8	PNC Fds Intl Eqf Fund I		12/19/2012	Dividend Reinvestment	3,836.336	59,808		
9299999	Subtotal - Common Stocks - Mutual Funds					59,808		
9799997	Subtotal - Common Stocks - Part 3					33,956,357		
9799998	Summary Item from Part 5 for Common Stocks					5,475,630		
9799999	Subtotal - Common Stocks					39,431,986		

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9899999 - Subtotal - Preferred and Common Stocks .....						39,431,986		
9999999 - TOTALS .....						97,367,506		123,609

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**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date																		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amorti- zation) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B. / A. C. V. (11+12-13)	15 Total Foreign Exchange Change in B. / A. C. V.																								
Bonds - U.S. Governments																																						
3620AA-TY-4	GNMA 30yr Pool #724267		12/01/2012	PRINCIPAL RECEIPT		213,530	213,530.19	222,071	222,013		(8,483)		(8,483)		213,530					6,636	09/15/2039																	
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																		
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																		
912828-MU-1	United States Treasury Note		04/01/2012	VARIOUS		3,000,045	3,000,000.00	3,022,052	3,005,112		(5,069)		(5,069)		3,000,043		2	2	14,939	03/31/2012																		
912828-NE-6	United States Treasury Note		05/31/2012	MATURITY		2,000,000	2,000,000.00	2,009,131	2,002,198		(2,198)		(2,198)		2,000,000				7,500	05/31/2012																		
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																		
912828-NV-8	United States Treasury Note		05/22/2012	Greenwich Capital Markets		743,522	725,000.00	743,522							743,522				2,118	08/31/2015																		
912828-PV-6	United States Treasury Note		11/30/2012	VARIOUS		2,376,603	2,375,000.00	2,380,874	2,380,767		(4,537)		(4,537)		2,376,230		372	372	9,703	11/30/2012																		
0599999	Subtotal - Bonds - U.S. Governments					16,012,567	15,988,530.19	16,023,000	14,780,959		(17,643)		(17,643)		16,011,965		601	601	327,834																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																																						
31331K-B3-3	Federal Farm Credit Banks		12/28/2012	MATURITY		1,000,000	1,000,000.00	999,148	999,289		711		711		1,000,000				2,000	12/28/2012																		
31331K-JU-5	Federal Farm Credit Banks		06/04/2012	MATURITY		750,000	750,000.00	750,000	750,000						750,000				763	06/04/2012																		
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																		
313374-EM-8	Federal Home Loan Bank Bond		06/22/2012	MATURITY		1,500,000	1,500,000.00	1,500,000	1,500,000						1,500,000				1,318	06/22/2012																		
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																		
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																		
31398A-HZ-8	Federal National Mortgage Assoc		11/19/2012	MATURITY		2,000,000	2,000,000.00	2,061,552	2,011,835		(11,835)		(11,835)		2,000,000				95,000	11/19/2012																		
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847		12/01/2012	PRINCIPAL RECEIPT		439,830	439,829.50	458,797	458,899		(19,069)		(19,069)		439,830				12,208	09/01/2039																		
3128PL-A2-8	FHLMC PC Gold 15 Yr		12/01/2012	PRINCIPAL RECEIPT		80,870	80,869.82	81,552	81,499		(629)		(629)		80,870				1,950	06/01/2023																		
31416N-3J-9	FNMA 15yr Pool #AA5300		12/01/2012	PRINCIPAL RECEIPT		65,427	65,426.62	69,025	68,617		(3,191)		(3,191)		65,427				1,421	09/01/2020																		
31371L-6G-9	FNMA 30yr Pool #255671		12/01/2012	PRINCIPAL RECEIPT		266,691	266,690.54	266,320	266,320						266,320		371	371	8,305	04/01/2035																		
31402Q-WA-5	FNMA 30yr Pool #735141		12/01/2012	PRINCIPAL RECEIPT		293,341	293,341.04	287,108	287,164		6,177		6,177		293,341				8,712	01/01/2035																		
31408F-6B-0	FNMA 30yr Pool #850566		12/01/2012	PRINCIPAL RECEIPT		244,727	244,727.41	232,070	232,239		12,488		12,488		244,727				6,361	01/01/2036																		
31413V-UA-3	FNMA 30yr Pool #956977		12/01/2012	PRINCIPAL RECEIPT		240,172	240,172.38	240,585	240,573		(401)		(401)		240,172				7,557	12/01/2037																		
31416T-L5-6	FNMA 30yr Pool #AA9347		12/25/2012	PRINCIPAL RECEIPT		290,675	290,675.43	300,168	300,098		(9,423)		(9,423)		290,675				8,021	08/01/2039																		
3138AB-YR-4	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		183,634	183,633.77	189,918	189,931		(6,297)		(6,297)		183,634				4,579	04/01/2041																		
3138AK-QW-2	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		354,286	354,286.43	368,569	369,688		(15,402)		(15,402)		354,286				9,651	07/01/2041																		
3138E2-GH-2	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		178,283	178,282.78	191,236	191,236		(12,953)		(12,953)		178,283				1,494	01/01/2042																		
3138EG-HX-5	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		82,156	82,155.51	82,951	83,203		(1,047)		(1,047)		82,156				2,205	04/01/2041																		
31403C-6L-0	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		258,938	258,937.77	268,193	268,093		(9,155)		(9,155)		258,938				7,085	02/01/2036																		
31403D-PN-3	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		128,052	128,051.74	127,456	127,460		592		592		128,052				4,304	08/01/2036																		
31403D-WU-9	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		420,962	420,961.83	446,088	446,543		(25,581)		(25,581)		420,962				12,759	11/01/2036																		
31409W-LB-5	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		361,446	361,446.03	350,094	350,248		11,198		11,198		361,446				10,020	04/01/2036																		
31411E-2C-0	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		364,624	364,623.98	360,059	360,059						360,059		4,565	4,565	11,238	01/01/2037																		
31411E-YD-3	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		298,698	298,697.91	294,803	294,803						294,803		3,895	3,895	11,397	01/01/2037																		
31412P-6K-2	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		144,513	144,513.43	147,675	147,694		(3,181)		(3,181)		144,513				3,604	02/01/2035																		
31412W-N2-8	FNMA Pass-Thru Long 30 Year		12/01/2012	PRINCIPAL RECEIPT		371,331	371,331.05	369,939	369,938		1,393		1,393		371,331				12,794	06/01/2037																		
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					13,818,655	13,818,654.97	13,955,889	13,705,757		(87,169)		(87,169)		13,809,824		8,831	8,831	275,604																			
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																		
06050B-AA-9	Bank of America Corp		06/15/2012	MATURITY		1,000,000	1,000,000.00	1,020,390	1,002,752		(2,752)		(2,752)		1,000,000				15,625	06/15/2012																		
17305E-CX-1	CitiGroup Global Markets		05/22/2012			797,645	700,000.00	759,336	733,574		(3,347)		(3,347)		730,227		67,418	67,418	18,346	11/20/2017																		
34529G-AG-0	Ford Cr Auto Trust 2009-D		12/15/2012	PRINCIPAL RECEIPT		305,255	305,255.17	313,136	311,850		(6,595)		(6,595)		305,255				8,254	08/15/2014																		
43812B-AG-8	Honda Auto Receivables Owner		12/21/2012	PRINCIPAL RECEIPT		327,180	327,179.67	327,138	327,188		(8)		(8)		327,180				1,968	11/21/2013																		
481247-AE-4	JPMorgan Chase & Co		06/22/2012	MATURITY		300,000	300,000.00	299,850	299,988		12		12		300,000				3,188	06/22/2012																		
(continues)																																						

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date															
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amorti- zation) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B. /A. C. V. (11+12-13)	15 Total Foreign Exchange Change in B. /A. C. V.																					
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																																		
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														
85748K-AA-1	State Str Corp FDIC 2.15%12	04/30/2012	MATURITY		1,000,000	1,000,000.00	1,025,940	1,005,707		(5,707)			(5,707)		1,000,000				10,750	04/30/2012														
949744-AC-0	Wells Fargo & Co. 2.125%12	06/15/2012	MATURITY		500,000	500,000.00	513,660	503,826		(3,826)			(3,826)		500,000				5,313	06/15/2012														
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)																		5,150,079	5,052,434.84	5,099,582	5,087,575		(4,914)		(4,914)		5,082,662		67,418		67,418		72,999
8399997	Subtotal - Bonds - Part 4																		34,981,301	34,859,620.00	35,078,471	33,574,291		(109,726)		(109,726)		34,904,451		76,850		76,850		676,437
8399999	Subtotal - Bonds																		34,981,301	34,859,620.00	35,078,471	33,574,291		(109,726)		(109,726)		34,904,451		76,850		76,850		676,437
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																																		
88579Y-10-1	3M Company	11/27/2012	VARIOUS		1,200,000	107,605	101,868					1,686	(1,686)		101,868		5,737		5,737	1,088														
002824-10-0	Abbott Laboratories	10/25/2012	VARIOUS		1,400,000	92,015	82,766	39,908		(938)		538	(1,476)		82,766		9,250		9,250	1,342														
00507V-10-9	Activision Blizzard Inc	12/21/2012	Morgan Stanley		1,634,000	17,357	18,832								18,832		(1,474)		(1,474)															
00508X-20-3	Actuant Corp Class A New	12/20/2012	Citation Group		3,832,000	106,369	83,210	86,948		(3,738)			(3,738)		83,210		23,159		23,159	153														
007974-10-8	Advent Software Inc	12/04/2012	VARIOUS		10,626,000	241,665	221,552	258,849		(37,297)			(37,297)		221,552		20,113		20,113															
009128-30-7	Air Method Corp	12/20/2012	Citation Group		884,000	100,876	96,506					8,584	(8,584)		96,506		4,369		4,369	6,188														
00971T-10-1	Akamai Technologies	12/20/2012	Citation Group		2,400,000	100,252	70,416					4,482	(4,482)		70,416		29,836		29,836															
015271-10-9	Alexandria Real Estate Equities	05/31/2012	VARIOUS		3,473,000	245,220	168,712	239,533		(70,821)			(70,821)		168,712		76,508		76,508	3,029														
041356-20-5	Alington Asset Invnt Corp	03/22/2012	Knight Equity Markets L.P		6,171,000	141,338	131,627	131,627							131,627		9,711		9,711	10,799														
018581-10-8	Alliance Data System Corp Com	12/20/2012	Citation Group		571,000	84,473	75,139								75,139		9,334		9,334															
020002-10-1	Allstate Corp	12/21/2012	Morgan Stanley		1,499,000	60,756	36,010	39,245		(5,326)			(5,326)		36,010		24,746		24,746	1,290														
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														
024835-10-0	American Campus Communities I	12/20/2012	Citation Group		1,934,000	89,395	57,625	81,151		(23,525)			(23,525)		57,625		31,769		31,769	2,611														
025932-10-4	American Finl Group Inc Ohio	12/20/2012	Citation Group		3,331,000	132,145	103,494	122,881		(19,386)			(19,386)		103,494		28,651		28,651	3,231														
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														
031100-10-0	Ametek Inc	12/20/2012	VARIOUS		3,488,000	149,136	56,392	117,880		(61,488)			(61,488)		56,392		92,744		92,744	540														
03232P-40-5	AmSurg Corp	12/20/2012	VARIOUS		7,248,000	211,200	158,095	151,327		(35,673)			(35,673)		158,095		53,105		53,105															
037411-10-5	Apache Corp	12/21/2012	Morgan Stanley		732,000	58,031	56,430	56,912		(5,627)		3,899	(9,526)		56,430		1,601		1,601	443														
037833-10-0	Apple Inc	11/09/2012	Morgan Stanley		10,000	5,489	1,268	4,050		(2,782)			(2,782)		1,268		4,221		4,221	27														
03820C-10-5	Applied Indl Technologies	12/04/2012	VARIOUS		10,533,000	411,301	286,076	370,446		(84,369)			(84,369)		286,076		125,225		125,225	7,421														
038336-10-3	AptarGroup Inc	08/01/2012	VARIOUS		3,000,000	149,592	93,420	156,510		(63,090)			(63,090)		93,420		56,172		56,172	1,320														
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															
044209-10-4	Ashland Inc New Com	12/20/2012	Citation Group		1,536,000	123,928	106,712								106,712		17,216		17,216	346														
00206R-10-2	AT&T Inc	12/21/2012	Morgan Stanley		1,914,000	64,246	49,289	57,879		(8,591)			(8,591)		49,289		14,957		14,957	3,369														
052769-10-6	Autodesk Inc	12/21/2012	Morgan Stanley		955,000	33,778	29,657				83		(83)		29,657		4,121		4,121															
05615F-10-2	Babcock & Wilcox Co	12/21/2012	Morgan Stanley		1,839,000	47,303	35,952	44,393		(8,441)			(8,441)		35,952		11,351		11,351	147														
056525-10-8	Badger Meter Inc	12/20/2012	Citation Group		2,164,000	104,233	97,635								97,635		6,599		6,599															
073302-10-1	BE Aerospace Inc	12/20/2012	Citation Group		2,522,000	124,169	76,378	50,278		(31,627)			(31,627)		76,378		47,791		47,791															
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															
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														
099724-10-6	Borgwarner Inc Com	06/04/2012	VARIOUS		1,210,000	78,442	73,449	77,125		(3,676)			(3,676)		73,449		4,993		4,993															
05564E-10-6	Bre Properties Inc	12/20/2012	Citation Group		1,071,000	54,010	50,219				2,468		(2,468)		50,219		3,791		3,791	1,237														
111621-30-6	Brocade Communications System	12/20/2012	VARIOUS		37,812,000	207,306	163,221	196,244		(33,023)			(33,023)		163,221		44,085		44,085															
133131-10-2	Camden Pty Tr	12/20/2012	Citation Group		1,273,000	85,630	82,096				3,475		(3,475)		82,096		3,534		3,534	1,168														
138098-10-8	Cantel Medical Corp	12/20/2012	Citation Group		3,244,000	95,139	83,768								83,768		11,371		11,371	178														
14170T-10-1	Carefusion Corp	12/20/2012	Citation Group		2,884,000	83,628	69,072	73,282		(4,211)			(4,211)		69,072		14,556		14,556															
14754D-10-0	Cash Amer Intl Inc Com	11/08/2012	Investment Technology Gro		2,795,000	102,426	103,030	130,331		(27,301)			(27,301)		103,030		(604)		(604)	391														
149568-10-7	Cavco Inds Inc	12/20/2012	VARIOUS		2,921,000	141,534	115,959	117,015		(1,056)			(1,056)		115,959		25,575		25,575															
(continues)																																		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amorti- zation) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B. /A. C. V. (11+12-13)	15 Total Foreign Exchange Change in B. /A. C. V.						
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
150185-10-6	Cedar Fair L P Depository		12/20/2012	Citation Group	2,305.000	75,748		76,134				720	(720)		76,134		(387)	(387)	922	
150870-10-3	Celanese Corp Cl A		04/11/2012	Sanford Bernstein	2,152.000	96,086		72,835	95,269	(22,434)			(22,434)		72,835		23,251	23,251	129	
15670R-10-7	Cepheid		12/04/2012	VARIOUS	5,753.000	196,801		175,327	197,961	(18,450)		4,184	(22,634)		175,327		21,474	21,474		
125269-10-0	CF Industries Holdings Inc		10/16/2012	VARIOUS	310.000	66,364		47,077	36,985						47,077		19,287	19,287	327	
166764-10-0	Chevron Corp		12/21/2012	VARIOUS	1,410.000	152,982		101,160	147,636	(48,857)			(48,857)		101,160		51,822	51,822	3,108	
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	
169656-10-5	Chipotle Mexican Grill Inc		07/23/2012	VARIOUS	268.000	85,326		90,514	51,472	(39,042)			(39,042)		51,472		33,854	33,854		
171232-10-1	Chubb Corp		12/21/2012	Morgan Stanley	830.000	62,582		43,878	57,453	(13,575)			(13,575)		43,878		18,704	18,704	1,345	
171340-10-2	Church & Dwight Inc		09/26/2012	VARIOUS	3,020.000	163,704		78,867	138,195	(59,328)			(59,328)		78,867		84,836	84,836	1,935	
171484-10-8	Churchill Downs Inc Com		12/20/2012	Citation Group	1,301.000	82,785		74,417							74,417		8,368	8,368		
172908-10-5	Cintas Corp		12/20/2012	Citation Group	2,703.000	115,339		76,062	94,091	(18,029)			(18,029)		76,062		39,277	39,277	1,730	
17275R-10-2	Cisco Systems Inc		12/20/2012	VARIOUS	11,924.000	239,673		185,511	200,292	(28,581)			(28,581)		185,511		54,162	54,162	4,014	
12561W-10-5	Cleco Corp		12/20/2012	VARIOUS	3,594.000	152,361		100,967	136,931	(35,964)			(35,964)		100,967		51,394	51,394	3,266	
125896-10-0	CMS Energy Corp		12/20/2012	VARIOUS	6,294.000	145,474		95,273	138,972	(43,699)			(43,699)		95,273		50,201	50,201	3,751	
12621E-10-3	CNO Financial Group Inc		12/20/2012	VARIOUS	19,772.000	163,227		106,967	124,761	(17,795)			(17,795)		106,967		56,261	56,261	449	
191216-10-0	Coca-Cola Co		04/11/2012	Barclays Fixed Income	250.000	18,001		14,652	16,785	(2,832)			(2,832)		14,652		3,349	3,349	128	
19259P-30-0	Coinstar Inc		12/04/2012	Investment Technology Gro	5,463.000	278,710		246,744	249,331		2,588		(2,588)		246,744		31,966	31,966		
200525-10-3	Commerce Bancshares Inc		12/20/2012	VARIOUS	2,074.300	74,226		65,380	75,307	(9,927)			(9,927)		65,380		8,846	8,846	4,781	
203607-10-6	Community Bank System Inc		12/20/2012	Citation Group	2,550.000	70,297		37,128	70,890	(33,762)			(33,762)		37,128		33,169	33,169	2,678	
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		
205306-10-3	Computer Programs & Systems		01/17/2012	VARIOUS	4,513.000	236,829		230,659	230,659						230,659		6,170			
20825C-10-4	ConocoPhillips		05/30/2012	VARIOUS	1,840.000	124,323		124,502	134,081	(9,579)			(9,579)		124,502		(179)	(179)	2,429	
210313-10-2	Constant Contact Inc		08/08/2012	Sanford Bernstein	6,798.000	129,300		114,002	157,782	(22,120)			(22,120)		114,002		15,297	15,297		
21075N-20-4	Contango Oil & Gas Company		12/20/2012	Citation Group	1,371.000	59,326		56,197	79,765	(4,757)			(4,757)		56,197		3,129	3,129	2,742	
21870Q-10-5	Coresite Rlty Corp Com		12/20/2012	Citation Group	2,772.000	75,354		63,008				11,705	(11,705)		63,008		12,347	12,347	499	
22410J-10-6	Cracker Barrel Old Country St		12/20/2012	Citation Group	1,448.000	93,062		88,980				84	(84)		88,980		4,082	4,082	1,073	
225310-10-1	Credit Acceptance Corp		04/26/2012	Investment Technology Gro	2,911.000	278,192		116,651	239,517	(122,866)			(122,866)		116,651		161,541	161,541		
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		
231021-10-6	Cummins Inc		07/30/2012	VARIOUS	1,040.000	94,216		72,350	91,541	(19,191)			(19,191)		72,350		21,866	21,866	840	
126650-10-0	CVS Caremark Corp		07/24/2012	VARIOUS	10,918.000	482,662		360,083	445,236	(85,153)			(85,153)		360,083		122,580	122,580	3,024	
235851-10-2	Danaher Corp Del Com		12/21/2012	Morgan Stanley	603.000	33,613		27,135	19,576	(2,122)			(2,122)		27,135		6,478	6,478	61	
242370-10-4	Dean Foods Co New		07/10/2012	VARIOUS	13,572.000	203,856		128,804	152,006	(23,203)			(23,203)		128,804		75,053	75,053		
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	
254067-10-1	Dillard's Inc Cl A		12/20/2012	VARIOUS	2,724.000	176,396		94,556	122,253	(27,697)			(27,697)		94,556		81,839	81,839	3,816	
254709-10-8	Discover Financial Services		12/21/2012	Morgan Stanley	522.000	20,058		7,722	12,528	(4,806)			(4,806)		7,722		12,336	12,336	209	
256746-10-8	Dollar Tree Inc		10/16/2012	Citation Group	1,880.000	76,213		70,783	78,123	(7,340)			(7,340)		70,783		5,429	5,429		
260003-10-8	Dover Corp		06/28/2012	VARIOUS	1,840.000	100,164		86,077	106,812	(20,735)			(20,735)		86,077		14,088	14,088	1,016	
26168L-20-5	Drew Inds Inc		12/20/2012	Citation Group	4,506.000	149,879		143,268							143,268		6,611	6,611	9,012	
233326-10-7	DST Sys Inc Del		12/20/2012	Citation Group	2,115.000	130,654		126,958							126,958		3,696	3,696		
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	
268948-10-6	Eagle Bancorp Inc		12/20/2012	VARIOUS	14,254.000	258,354		226,328				1,222	(1,222)		226,328		32,026	32,026		
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		
281020-10-7	Edison Intl Com		12/21/2012	Morgan Stanley	626.000	28,635		22,879	25,916	(3,037)			(3,037)		22,879		5,756	5,756	814	
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		
292554-10-2	Encore Capital Group Inc		12/20/2012	Citation Group	2,750.000	80,319		73,095				6,358	(6,358)		73,095		7,224	7,224		
29264F-20-5	Endo Pharmaceuticals Holdings		12/20/2012	Citation Group	3,991.000	104,284		114,382				29,513	(29,513)		114,382		(10,098)	(10,098)		
29266R-10-8	Energizer Holdings Inc		12/21/2012	Morgan Stanley	1,293.000	104,291		86,891	70,740	(11,256)			(11,256)		86,891		17,400	17,400	1,005	
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)		

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 4**

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																																						
26885B-10-0	Eqst Midstream Partner Lp		12/20/2012	Citation Group	3,155,000	96,730		94,797							94,797		1,933	1,933																				
294429-10-5	Equifax Inc Com		12/20/2012	Citation Group	1,438,000	78,133		65,832			2,303	(2,303)		65,832		12,301	12,301		518																			
29444U-50-2	Equinix Inc		12/20/2012	VARIOUS	2,910,000	471,049		264,030	295,074	(31,044)			(31,044)	264,030		207,019	207,019																					
29472R-10-8	Equity Lifestyle Pptys Inc		10/15/2012	Investment Technology Gro	1,931,000	128,611		95,568	128,778	(33,211)			(33,211)	95,568		33,043	33,043		3,259																			
518439-10-4	Estee Lauder Companies Cl A		08/09/2012	VARIOUS	2,460,000	140,194		108,403	138,154	(29,750)			(29,750)	108,403		31,790	31,790																					
30161N-10-1	Exelon Corp		12/21/2012	Morgan Stanley	1,419,000	41,924		42,882	59,144	(5,010)		13,425	(18,435)	42,882	(958)	(958)			2,943																			
30212P-30-3	Expedia Inc Del New Class		12/20/2012	VARIOUS	2,166,000	128,683		102,280						102,280		26,403	26,403		1,130																			
30231G-10-2	Exxon Mobil Corp		12/21/2012	VARIOUS	4,569,000	382,400		288,387	338,616	(100,210)			(100,210)	288,387		94,013	94,013		3,889																			
302301-10-6	EZCORP Inc Cl A		04/26/2012	VARIOUS	9,256,000	255,458		99,780	244,081	(144,301)			(144,301)	99,780		155,678	155,678																					
303250-10-4	Fair Issac Corp		12/20/2012	Citation Group	1,918,000	80,866		78,824						78,824		2,042	2,042		77																			
31787A-50-7	Finisar Corp		01/27/2012	VARIOUS	16,423,000	319,079		275,003	275,003					275,003		44,076	44,076																					
319383-10-5	First Busey Corp		04/26/2012	Citation Group	31,113,000	147,167		135,342	155,565	(20,223)			(20,223)	135,342		11,826	11,826		2,489																			
31942D-10-7	First Cash Finl Svcs Inc		04/26/2012	Citation Group	3,974,000	160,059		117,356	139,448	(22,092)			(22,092)	117,356		42,703	42,703																					
346233-10-9	Forestar Group Inc		12/20/2012	VARIOUS	8,849,000	144,026		115,466			19,365		(19,365)	115,466		28,561	28,561																					
349882-10-0	Fossil Inc		05/08/2012	VARIOUS	940,000	76,348		74,598						74,598		1,750	1,750																					
368736-10-4	Generac Hldgs Inc		12/20/2012	Citation Group	3,979,000	135,924		85,747	33,304			14,015	(14,015)	85,747		50,177	50,177		11,544																			
370334-10-4	General Mills Inc		12/21/2012	Morgan Stanley	969,000	39,593		34,983	33,510	(3,876)			(3,876)	34,983		4,610	4,610		1,188																			
371532-10-2	Genesco Inc		12/20/2012	Citation Group	1,763,000	93,951		97,547			35,381		(35,381)	97,547		(3,596)	(3,596)																					
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																			
38259P-50-8	Google Inc		11/09/2012	VARIOUS	270,000	165,378		141,314	162,922	(32,389)			(32,389)	141,314		24,064	24,064																					
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																					
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																			
398905-10-9	Group 1 Automotive Inc		12/20/2012	VARIOUS	4,272,000	247,688		184,545	74,528	(40,674)			(40,674)	184,545		63,143	63,143		1,462																			
402635-30-4	Gulfport Energy Corp		12/20/2012	VARIOUS	5,348,000	184,927		119,249			46,674		(46,674)	119,249		65,678	65,678																					
406216-10-1	Halliburton Co		12/21/2012	Morgan Stanley	1,739,000	60,283		51,742						51,742		8,541	8,541		291																			
40637H-10-9	Halozyme Therapeutics Inc		04/26/2012	VARIOUS	16,497,000	149,244		154,310	156,886	(2,577)			(2,577)	154,310		(5,066)	(5,066)																					
413086-10-9	Harman Intl Inds Inc		12/20/2012	Citation Group	1,273,000	55,890		46,836	48,425	(1,588)			(1,588)	46,836		9,054	9,054		573																			
421933-10-2	Health Management Association		12/20/2012	Citation Group	14,290,000	131,439		91,599	105,317			13,718	(13,718)	91,599		39,840	39,840																					
421924-30-9	Healthsouth Corp Com New		12/20/2012	Citation Group	4,052,000	89,163		89,103			5,370		(5,370)	89,103		60	60																					
422806-10-9	Heico Corp		08/01/2012	VARIOUS	5,782,500	253,341		212,979	305,090	(92,111)			(92,111)	212,979		40,363	40,363		483																			
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																					
428236-10-3	Hewlett Packard Co		12/21/2012	Morgan Stanley	1,599,000	22,566		20,771	26,211	(2,362)		17,146	(19,508)	20,771		1,795	1,795		683																			
40418F-10-8	HFF Inc		12/20/2012	Citation Group	2,938,000	41,673		30,350	30,350					30,350		11,323	11,323		4,466																			
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																			
440327-10-4	Horace Mann Educators Corp New		12/20/2012	VARIOUS	9,089,000	171,180		155,513			6,781		(6,781)	155,513		15,668	15,668		2,686																			
447011-10-7	Huntsman Corp		12/20/2012	Citation Group	7,390,000	120,055		93,484			10,863		(10,863)	93,484		26,572	26,572		2,217																			
44919P-50-8	IAC/InterActiveCorp		12/20/2012	VARIOUS	4,070,000	191,029		123,964	142,225	(51,758)			(51,758)	123,964		67,065	67,065		2,397																			
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																					
451734-10-7	IHS Inc Cl A		12/20/2012	VARIOUS	3,745,000	352,558		219,656	215,960	(122,167)			(122,167)	219,656		132,903	132,903																					
452308-10-9	Illinois Tool Wks Inc		12/21/2012	VARIOUS	2,531,000	144,415		108,477	118,223	(9,746)			(9,746)	108,477		35,938	35,938		2,758																			
45668Q-10-2	Informatica Corp		07/11/2012	Citation Group	2,380,000	69,636		87,893	87,893					87,893		(18,257)	(18,257)																					
458140-10-0	Intel Corp		06/04/2012	VARIOUS	1,000,000	25,129		19,280		(4,970)			(4,970)	19,280		5,850	5,850		420																			
459200-10-1	International Business Machines		11/09/2012	VARIOUS	750,000	145,970		94,868	109,643	(44,527)			(44,527)	94,868		51,102	51,102		1,669																			
46146P-10-2	Investors Bancorp Inc		12/20/2012	Citation Group	3,155,000	56,038		39,848	42,529	(2,682)			(2,682)	39,848		16,190	16,190		158																			
462044-10-8	ION Geophysical Corp		03/06/2012	Citation Group	32,049,000	203,931		196,460						196,460		7,470	7,470																					
464287-65-5	iShares Russell 2000 Index		04/03/2012	VARIOUS	2,669,000	221,805		171,617	196,839	(25,222)			(25,222)	171,617		50,188	50,188		362																			
464287-49-9	iShares Russell Midcap Index		12/20/2012	VARIOUS	2,563,000	271,660		206,142	252,250	(46,108)			(46,108)	206,142		65,518	65,518		1,345																			
450911-20-1	ITT Corp		12/20/2012	VARIOUS	6,823,000	147,929		120,085			33,584		(33,584)	120,085		27,844	27,844		1,551																			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amorti- zation) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B. / A. C. V. (11+12-13)	15 Total Foreign Exchange Change in B. / A. C. V.						
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
466313-10-3	Jabil Circuit Inc		10/15/2012	VARIOUS	18,576.000	346,489		316,683	365,204	(48,521)			(48,521)		316,683		29,806	29,806	3,658	
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		
481165-10-8	Joy Global Inc Com		05/11/2012	Citation Group	1,210.000	78,876		75,892	90,714	(14,821)			(14,821)		75,892		2,984	2,984	212	
46625H-10-0	JPMorgan Chase & Co		07/05/2012	Citation Group	9,560.000	333,032		287,947	317,870	(29,923)			(29,923)		287,947		45,085	45,085	6,977	
48282T-10-4	Kadant Inc		12/20/2012	Citation Group	5,322.000	139,353		110,219			14,454		(14,454)		110,219		29,134	29,134		
485170-30-2	Kansas City Southern		07/10/2012	VARIOUS	2,417.000	166,715		153,300	164,380	(11,080)			(11,080)		153,300		13,416	13,416	943	
48562P-10-3	Kapstone Paper & Packaging CRP		12/20/2012	Citation Group	3,620.000	76,784		55,893	56,979		1,086		(1,086)		55,893		20,891	20,891	7,240	
492914-10-6	Key Energy Services Inc		12/20/2012	VARIOUS	22,553.000	242,757		175,398	348,895	(134,867)		38,630	(173,497)		175,398		67,359	67,359		
517942-10-8	Lasalle Hotel Ptyys		12/20/2012	Citation Group	3,555.000	91,271		85,107			7,288		(7,288)		85,107		6,164	6,164	1,813	
53220K-50-4	Ligand Pharmaceuticals Inc		12/20/2012	Citation Group	3,971.000	85,081		61,233			1,376		(1,376)		61,233		23,848	23,848		
534187-10-9	Lincoln Natl Corp Ind Com		12/21/2012	VARIOUS	2,957.000	78,051		46,218	57,425	(11,207)			(11,207)		46,218		31,833	31,833	633	
540424-10-8	Loews Corp		12/21/2012	Morgan Stanley	489.000	19,894		19,360			53		(53)		19,360		534	534	61	
546347-10-5	Louisiana Pac Corp		12/20/2012	Citation Group	6,998.000	130,136		121,578							121,578		8,558	8,558		
548661-10-7	Lowe's Cos Inc		12/21/2012	VARIOUS	8,501.000	266,396		164,409	215,755	(51,346)			(51,346)		164,409		101,987	101,987	2,884	
502175-10-2	LTC Properties Inc		12/20/2012	VARIOUS	6,650.000	227,042		168,378	205,219	(36,841)			(36,841)		168,378		58,664	58,664	8,865	
55608B-10-5	Macquarie Infrastructure Co LLC		12/20/2012	VARIOUS	3,390.000	143,102		76,072	94,751	(18,679)			(18,679)		76,072		67,030	67,030	6,112	
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	
562750-10-9	Manhattan Assocs Inc		12/20/2012	Citation Group	1,099.000	64,929		50,235			1,839		(1,839)		50,235		14,693	14,693		
576323-10-9	MasTec Inc		12/20/2012	VARIOUS	13,555.000	284,718		250,536	124,213	(19,880)			(19,880)		250,536		34,182	34,182		
57636Q-10-4	MasterCard Inc Cl A		12/21/2012	VARIOUS	370.000	163,823		79,081	137,943	(58,862)			(58,862)		79,081		84,742	84,742	213	
580135-10-1	McDonald's Corp		11/20/2012	VARIOUS	1,875.000	178,237		150,661	188,119	(42,665)		(5,207)	(37,458)		150,661		27,577	27,577	1,762	
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	
583334-10-7	MeadWestvaco Corp		04/03/2012	Citation Group	6,593.000	208,141		161,924	197,460	(35,536)			(35,536)		161,924		46,217	46,217	1,648	
58933Y-10-5	Merck & Co Inc New		12/21/2012	VARIOUS	5,288.000	220,290		172,918	199,358	(26,440)			(26,440)		172,918		47,372	47,372	5,510	
590672-10-1	Mesabi Trust Cfl Ben Int		05/31/2012	Investment Technology Gro	4,008.000	97,867		100,601	100,601						100,601		(2,734)	(2,734)	3,307	
594918-10-4	Microsoft Corp		12/21/2012	VARIOUS	6,929.000	191,797		172,308	142,574	(11,833)			(11,833)		172,308		19,490	19,490	4,345	
596278-10-1	Middleby Corp Com		12/20/2012	Citation Group	913.000	116,980		105,579			369		(369)		105,579		11,400	11,400		
553530-10-6	MSC Indl Direct		06/27/2012	Investment Technology Gro	2,872.000	181,691		162,153	205,492	(43,338)			(43,338)		162,153		19,538	19,538	1,436	
628464-10-9	Myers Inds Inc		12/20/2012	VARIOUS	14,218.000	230,045		204,763	93,100					204,763		25,282	25,282	1,384		
637071-10-1	National Oilwell Varco Inc		12/13/2012	VARIOUS	1,530.000	101,771		78,947	104,025	(25,077)			(25,077)		78,947		22,824	22,824	609	
64115T-10-4	Netscout Sys Inc Com		12/20/2012	Citation Group	3,254.000	84,162		69,338							69,338		14,823	14,823		
64126X-20-1	Neustar Inc		12/20/2012	Citation Group	3,743.000	159,692		120,450			8,051		(8,051)		120,450		39,243	39,243		
65339F-10-1	Nextera Energy Inc Com		12/21/2012	VARIOUS	2,349.000	156,367		119,023	143,007	(23,984)			(23,984)		119,023		37,344	37,344	2,630	
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	
655844-10-8	Norfolk Southern Corp		03/12/2012	Citation Group	1,830.000	121,079		126,087	133,334	(4,233)		3,014	(7,247)		126,087		(5,008)	(5,008)	860	
665859-10-4	Northern Trust Corp		12/21/2012	VARIOUS	2,065.000	94,391		81,898	81,898	(9,664)			(9,664)		81,898		22,157	22,157	1,858	
629377-50-8	NRG Energy Inc		05/10/2012	UBS Securities LLC	4,515.000	73,061		70,750	81,812			11,062	(11,062)		70,750		2,311	2,311		
62944T-10-5	NVR Inc		12/20/2012	Citation Group	65.000	62,168		50,309			1,207		(1,207)		50,309		11,860	11,860		
67103H-10-7	O'Reilly Automotive Inc		06/28/2012	VARIOUS	1,580.000	126,771		85,128	126,321	(41,193)			(41,193)		85,128		41,643	41,643		
675232-10-2	Oceaneering International Inc		12/20/2012	VARIOUS	2,888.000	142,531		42,078	133,223	(91,145)			(91,145)		42,078		100,453	100,453	1,475	
675746-30-9	Ocwen Finl Corp		12/20/2012	VARIOUS	12,515.000	360,522		165,323	181,217	(15,894)			(15,894)		165,323		195,198	195,198		
679580-10-0	Old Dominion Fght Lines		12/20/2012	VARIOUS	6,656.000	264,260		170,431	238,438	(68,007)			(68,007)		170,431		93,830	93,830		
681904-10-8	Omnicare Inc		12/20/2012	Citation Group	2,429.000	88,697		61,769	83,679	(21,910)			(21,910)		61,769		26,928	26,928	1,020	
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			
688239-20-1	Oshkosh Corporation		12/21/2012	Morgan Stanley	1,713.000	49,797		26,963			(9,661)		(9,661)		26,963		22,835	22,835		
69840W-10-8	Panera Bread Co Cl A		11/08/2012	VARIOUS	1,994.000	318,514		99,421	282,051	(182,630)			(182,630)		99,421		219,093	219,093		
698813-10-2	Papa John's International Inc		12/20/2012	VARIOUS	4,723.000	245,487		140,733	177,963	(37,230)			(37,230)		140,733		104,754	104,754		
700666-10-0	Park Ohio Hldgs Corp		12/20/2012	Citation Group	3,388.000	70,780		58,172	60,442						58,172		12,608	12,608		

(continues)

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date																		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amorti- zation) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B. /A. C. V. (11+12-13)	15 Total Foreign Exchange Change in B. /A. C. V.																								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																																						
70931T-10-3	Pennymac Mtg Invnt		12/20/2012	VARIOUS	9,763.000	235,742		180,323				15,536	(15,536)		180,323		55,419	55,419	13,273																			
713448-10-8	PepsiCo Inc		12/21/2012	Morgan Stanley	846.000	58,627		54,717	17,408	(1,341)	473		(1,814)		54,717		3,910	3,910	1,152																			
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																			
716768-10-6	Pet Smart Inc		12/20/2012	Citation Group	817.000	57,945		52,558							52,558		5,387	5,387	404																			
69331C-10-8	PG&E Corp		12/21/2012	Morgan Stanley	752.000	31,315		30,794			368		(368)		30,794		520	520	1,026																			
69349H-10-7	PNM Res Inc		12/20/2012	Citation Group	6,638.000	139,522		140,261			3,891		(3,891)		140,261		(739)	(739)	963																			
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																				
73278L-10-5	Pool Corporation Com		12/20/2012	Citation Group	1,426.000	58,990		52,562			214		(214)		52,562		6,428	6,428	456																			
74112D-10-1	Prestige Brands Holdings Inc		12/20/2012	Citation Group	3,347.000	68,193		17,337	37,721	(20,383)			(20,383)		17,337		50,855	50,855																				
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																				
742718-10-9	Procter & Gamble Co		12/21/2012	Morgan Stanley	1,033.000	70,809		61,885	67,087	(6,960)			(6,960)		61,885		8,924	8,924	2,254																			
743606-10-5	Prosperity Bancshares Inc		12/20/2012	Citation Group	1,304.000	56,193		42,616	52,616	(10,002)			(10,002)		42,616		13,578	13,578	1,297																			
74460D-10-9	Public Storage Com		07/09/2012	Barclays Fixed Income	660.000	95,309		66,421	88,744	(22,323)			(22,323)		66,421		28,888	28,888	1,452																			
747525-10-3	Qualcomm Inc		06/21/2012	Citation Group	2,250.000	127,017		113,952	105,294	(11,475)			(11,475)		113,952		13,065	13,065	1,046																			
748356-10-2	Questar Corp		12/04/2012	VARIOUS	13,592.000	269,629		261,238	269,937	(2,158)	6,540		(8,699)		261,238		8,391	8,391	7,757																			
750086-10-0	Rackspace Hosting Inc		07/10/2012	VARIOUS	5,105.000	234,017		173,526	219,566	(46,040)			(46,040)		173,526		60,491	60,491																				
75524B-10-4	RBC Bearings Inc		12/20/2012	Citation Group	1,938.000	96,032		89,129			1,460		(1,460)		89,129		6,903	6,903																				
756109-10-4	Realty Income Corp		12/20/2012	VARIOUS	5,807.000	226,952		187,218	203,013	(15,795)			(15,795)		187,218		39,734	39,734	9,108																			
756577-10-2	Red Hat Inc		09/25/2012	VARIOUS	2,710.000	155,230		111,896	111,896						111,896		43,334	43,334																				
759351-60-4	Reinsurance Group Amer Inc Com		12/21/2012	Morgan Stanley	342.000	18,356		17,510			1,465		(1,465)		17,510		846	846	164																			
768573-10-7	Riverbed Technology Inc		12/20/2012	VARIOUS	4,047.000	81,448		70,232	95,105	(14,326)			(24,872)		70,232		11,216	11,216																				
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																			
774415-10-3	Rockwood Holdings Inc		12/04/2012	VARIOUS	5,824.000	260,999		159,901	229,291	(69,390)			(69,390)		159,901		101,098	101,098	3,456																			
776696-10-6	Roper Industries Inc		12/20/2012	Citation Group	411.000	45,443		17,447	35,704	(18,257)			(18,257)		17,447		27,996	27,996	294																			
74972L-10-2	RSC Holdings Inc		05/01/2012	VARIOUS	28,338.000	623,601		269,288	524,253	(254,965)			(254,965)		269,288		354,314	354,314																				
785688-10-2	Sabine Royalty Trust		04/26/2012	Investment Technology Gro	2,137.000	122,902		128,519	134,738	(21)		6,197	(6,219)		128,519		(5,617)	(5,617)	2,924																			
790849-10-3	Saint Jude Medical Inc		12/21/2012	Morgan Stanley	1,733.000	62,318		59,407	37,604			2,477	(2,477)		37,604		2,911	2,911	1,247																			
79546E-10-4	Sally Beauty Hldgs Inc		12/20/2012	VARIOUS	6,127.000	154,272		77,231	129,464	(52,233)			(52,233)		77,231		77,041	77,041																				
78388J-10-6	SBA Communications Corp		12/20/2012	VARIOUS	4,057.000	269,463		210,761				6,009	(6,009)		210,761		58,702	58,702																				
78401V-10-2	SCBT Financial Corp		12/20/2012	Citation Group	2,234.000	91,242		78,301							78,301		12,941	12,941	782																			
81725T-10-0	Sensient Technologies Corp		12/20/2012	VARIOUS	3,315.000	123,235		103,714	125,639	(21,924)			(21,924)		103,714		19,521	19,521	1,891																			
826552-10-1	Sigma Aldrich Corp		12/21/2012	Morgan Stanley	290.000	21,118		18,082	11,002	(776)			(776)		18,082		3,036	3,036	215																			
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																			
83088M-10-2	Skyworks Solutions Inc		12/20/2012	VARIOUS	6,247.000	126,417		101,326	101,326						101,326		25,090	25,090																				
832696-40-5	Smucker J M Co		12/21/2012	Morgan Stanley	433.000	37,268		31,992	12,619	(852)			(852)		31,992		5,276	5,276	736																			
83545G-10-2	Sonic Automotive Inc		08/08/2012	VARIOUS	15,331.000	240,883		217,887	227,052		9,166		(9,166)		217,887		22,996	22,996	767																			
835495-10-2	Sonoco Prods Co		12/21/2012	Morgan Stanley	653.000	19,410		19,636	12,064	(1,731)			(1,778)		19,636		(226)	(226)	777																			
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																			
868157-10-8	Superior Energy Services, Inc		12/20/2012	VARIOUS	1,604.465	34,152		32,463				17,115	(17,115)		32,463		1,689	1,689																				
87612E-10-6	Target Corp		12/21/2012	VARIOUS	1,997.000	119,485		94,421	102,286	(7,865)			(7,865)		94,421		25,064	25,064	1,537																			
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																			
881609-10-1	Tesoro Corp		12/20/2012	VARIOUS	6,140.000	254,596		135,817				25,348	(25,348)		135,817		118,780	118,780	1,116																			
89417E-10-9	The Travelers Cos Inc		12/21/2012	Morgan Stanley	810.000	59,274		39,265	47,928	(8,663)			(8,663)		39,265		20,009	20,009	1,450																			
88732J-20-7	Time Warner Cable Inc		10/22/2012	VARIOUS	3,224.000	297,514		123,847	204,950	(81,103)			(81,103)		123,847		173,667	173,667	4,432																			
89531P-10-5	Trex Co Inc		12/20/2012	VARIOUS	5,624.000	222,009		187,942							187,942		34,067	34,067																				
899896-10-4	Tupperware Brands Corp		12/20/2012	Citation Group	997.000	64,488		52,263	55,802	(2,223)		1,316	(3,539)		52,263		12,226	12,226	1,735																			
90385D-10-7	Ultimate Software Group Inc Com		12/20/2012	Citation Group	654.000	62,987		52,196							52,196		10,792	10,792																				
904214-10-3	Umpqua Hldgs Corp		12/04/2012	Investment Technology Gro	16,542.000	191,663		192,880	204,955	(432)		11,644	(12,076)		192,880		(1,217)	(1,217)	5,293																			

E14.5

(continues)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amorti- zation) / Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B. /A. C. V. (11+12-13)	15 Total Foreign Exchange Change in B. /A. C. V.						
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
91324P-10-2	United Health Group Inc Corp		12/21/2012	VARIOUS	2,397,000	128,499		83,432	121,201	(38,052)				(38,052)	83,432		45,067	45,067		510
91359E-10-5	Universal Health Rlty Incm Tr		12/20/2012	Citation Group	1,580,000	78,266		67,339							67,339		10,927	10,927		1,951
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		
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	
92828Q-10-9	Virtus Invt Partner Inc Com		12/20/2012	Citation Group	935,000	111,329		97,246							97,246		14,083	14,083		
38388F-10-8	W. R. Grace & Co		12/20/2012	VARIOUS	1,981,000	127,197		65,967	90,968	(25,000)			(25,000)	65,967		61,230	61,230			
931142-10-3	Wal-Mart Stores Inc		12/21/2012	VARIOUS	5,365,000	364,543		274,572	320,612	(46,041)			(46,041)	274,572		89,972	89,972		5,460	
94973V-10-7	Wellpoint Llc		12/21/2012	Morgan Stanley	829,000	50,735		44,177			7,085		(7,085)	44,177		6,558	6,558		590	
949746-10-1	Wells Fargo & Co		12/21/2012	Morgan Stanley	988,000	33,971		23,055	27,229	(4,175)			(4,175)	23,055		10,916	10,916		869	
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	
969904-10-1	Williams Sonoma Inc		12/20/2012	Citation Group	995,000	44,134		30,636	38,308	(7,671)			(7,671)	30,636		13,498	13,498		876	
97186T-10-8	Wishire Bancorp Inc		12/20/2012	VARIOUS	26,410,000	160,857		126,889						126,889		33,967	33,967			
976391-30-0	Winthrop Rly Tr		12/20/2012	Citation Group	6,635,000	73,184		68,274				8,341	(8,341)	68,274		4,910	4,910		3,235	
98310W-10-8	Wyndham Worldwide Corp		07/17/2012	VARIOUS	1,810,000	81,360		54,715	59,002	(14,425)			(14,425)	54,715		26,644	26,644		474	
989701-10-7	Zions Bancorporation		12/20/2012	Citation Group	3,872,000	84,771		70,470				12,963	(12,963)	70,470		14,300	14,300		116	
989855-10-1	Zygo Corp		12/20/2012	VARIOUS	12,104,000	179,956		179,018	100,293	(43,557)			(43,557)	179,018		938	938			
74022D-30-8	Precision Drilling Corp	I	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			
893662-10-6	Transglobe Energy Corp	I	06/27/2012	VARIOUS	12,761,000	100,916		100,812	100,812					100,812		104	104			
G01767-10-5	Alkermes Plc Shs	R	12/20/2012	Citation Group	5,809,000	112,301		90,737				12,973	(12,973)	90,737		21,564	21,564			
G02602-10-3	Amdocs Ltd	R	12/20/2012	Citation Group	4,130,000	142,771		112,006	117,829	(5,823)			(5,823)	112,006		30,766	30,766		537	
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			
N22717-10-7	Core Laboratories NV	R	09/26/2012	VARIOUS	1,777,000	211,187		159,628	202,489	(42,861)			(42,861)	159,628		51,559	51,559		1,075	
G3223R-10-8	Everest Re Group Ltd	R	12/20/2012	Citation Group	744,000	80,650		80,702				1,157	(1,157)	80,702		(52)	(52)		357	
G50871-10-5	Jazz Pharmaceuticals Plc	R	12/20/2012	Citation Group	1,489,000	78,580		67,521						67,521		11,059	11,059			
G54050-10-2	Lazard Ltd	R	12/21/2012	Morgan Stanley	1,595,000	48,814		36,532	41,645	(5,114)			(5,114)	36,532		12,283	12,283		1,850	
585464-10-0	Melco Crown Entertainment Ltd ADR	R	07/10/2012	VARIOUS	11,560,000	129,655		111,207	111,207					111,207		18,447	18,447			
G6359F-10-3	Nabors Industries Inc	R	11/16/2012	VARIOUS	11,490,000	160,806		140,867	199,237	(58,369)			(58,369)	140,867		19,938	19,938			
670851-20-3	Oi S A Adr	R	04/26/2012	VARIOUS	6,611,000	109,706		105,115	117,610	(2,182)		10,313	(12,495)	105,115		4,591	4,591		27,464	
G6852T-10-5	Partnerre Ltd Com	R	12/21/2012	Morgan Stanley	516,000	41,610		27,359	31,199	(5,802)			(5,802)	27,359		14,251	14,251		1,261	
H6169Q-10-8	Pentair Ltd Shs	R	12/20/2012	VARIOUS	7,553,000	340,267		241,772	251,439	(9,668)			(9,668)	241,772		98,495	98,495		4,081	
849415-20-3	Spreadtrum Communications Inc	R	12/20/2012	VARIOUS	8,967,000	155,228		123,745				15,304	(15,304)	123,745		31,483	31,483		1,413	
H8817H-10-0	Transocean Ltd Reg Shs	R	12/21/2012	Morgan Stanley	421,000	19,144		16,614	14,437					16,614		2,530	2,530		333	
H27013-10-3	Weatherford International Ltd.	R	11/13/2012	VARIOUS	10,845,000	100,092		122,549	158,771	(26,353)		9,869	(36,222)	122,549		(22,457)	(22,457)		(2,457)	
9099999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					37,628,717		29,048,118	27,362,010	(5,248,294)			687,481	(5,935,775)	29,048,118		8,580,599	8,580,599		359,543
9799997	- Subtotal - Common Stocks - Part 4					37,628,717		29,048,118	27,362,010	(5,248,294)			687,481	(5,935,775)	29,048,118		8,580,599	8,580,599		359,543
9799998	- Summary Item from Part 5 for Common Stocks					4,813,780		5,475,630					659,464	(659,464)	4,816,166		(2,385)	(2,385)		82,432
9799999	- Subtotal - Common Stocks					42,442,497		34,523,748	27,362,010	(5,248,294)			1,346,945	(6,595,239)	33,864,283		8,578,214	8,578,214		441,975
9899999	- Subtotal - Preferred and Common Stocks					42,442,497		34,523,748	27,362,010	(5,248,294)			1,346,945	(6,595,239)	33,864,283		8,578,214	8,578,214		441,975
9999999	- TOTALS					77,423,798		69,602,219	60,936,301	(5,248,294)	(109,726)		1,346,945	(6,704,965)	68,768,734		8,655,063	8,655,063		1,118,412

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For re ign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
075896-10-0	Bed Bath & Beyond Inc		08/02/2012	VARIOUS	09/20/2012	Barclays Fixed Income	1,460,000	99,226	90,647	88,942			10,284	(10,284)		1,705		1,705		
099724-10-6	Borgwarner Inc Com		02/27/2012	Credit Suisse First Bosto	06/04/2012	Investment Technology Gro	50,000	4,102	3,241	4,102						(860)		(860)		
150870-10-3	Celanese Corp Cl A		03/05/2012	VARIOUS	04/11/2012	Sanford Bernstein	100,000	4,629	4,465	4,629						(164)		(164)		
169656-10-5	Chipotle Mexican Grill Inc		03/05/2012	VARIOUS	07/23/2012	VARIOUS	60,000	22,080	18,492	22,080						(3,588)		(3,588)		
19259P-30-0	Coinstar Inc		06/27/2012	VARIOUS	12/04/2012	VARIOUS	2,880,000	188,414	139,896	134,299			54,115	(54,115)		5,597		5,597		
20825C-10-4	ConocoPhillips		03/12/2012	VARIOUS	05/30/2012	VARIOUS	130,000	10,051	9,071	10,051						(980)		(980)		86
126408-10-3	CSX Corp		08/02/2012	VARIOUS	10/24/2012	Barclays Fixed Income	7,720,000	169,779	159,221	160,190			9,589	(9,589)		(969)		(969)		1,081
231021-10-6	Cummins Inc		03/12/2012	VARIOUS	07/30/2012	VARIOUS	80,000	9,514	7,247	9,514						(2,267)		(2,267)		32
253651-10-3	Diebold Inc		06/27/2012	Investment Technology Gro	11/08/2012	VARIOUS	7,496,000	273,192	237,015	232,772			40,421	(40,421)		4,243		4,243		2,136
256746-10-8	Dollar Tree Inc		03/12/2012	Knight Equity Markets L.P	10/16/2012	Citation Group	140,000	6,542	5,675	6,542						(867)		(867)		
260003-10-8	Dover Corp		05/16/2012	VARIOUS	06/28/2012	VARIOUS	420,000	24,587	21,818	24,587						(2,769)		(2,769)		24
26875P-10-1	EOG Resources Inc		05/11/2012	VARIOUS	06/21/2012	VARIOUS	1,080,000	120,983	94,122	107,244			13,739	(13,739)		(13,122)		(13,122)		139
518439-10-4	Estee Lauder Companies Cl A		03/12/2012	VARIOUS	08/09/2012	VARIOUS	500,000	29,397	27,794	29,397						(1,603)		(1,603)		
30231G-10-2	Exxon Mobil Corp		05/11/2012	VARIOUS	06/26/2012	Citation Group	550,000	46,629	45,517	46,629						(1,112)		(1,112)		250
31428X-10-6	Fedex Corporation		08/13/2012	VARIOUS	09/20/2012	Barclays Fixed Income	1,650,000	142,509	141,054	142,509						(1,455)		(1,455)		370
349882-10-0	Fossil Inc		03/12/2012	Knight Equity Markets L.P	05/08/2012	CitiGroup Global Markets	50,000	6,409	4,061	6,409						(2,347)		(2,347)		
45666Q-10-2	Informatica Corp		03/12/2012	Knight Equity Markets L.P	07/11/2012	Citation Group	150,000	7,421	4,389	7,421						(3,032)		(3,032)		
460146-10-3	International Paper Co		04/11/2012	Knight Securities Broadcou	06/26/2012	Barclays Fixed Income	3,000,000	98,634	84,021	87,600			11,034	(11,034)		(3,579)		(3,579)		788
481165-10-8	Joy Global Inc Com		03/12/2012	Knight Equity Markets L.P	05/11/2012	Citation Group	100,000	7,854	6,519	7,854						(1,335)		(1,335)		
485170-30-2	Kansas City Southern		01/27/2012	Credit Suisse First Bosto	07/10/2012	VARIOUS	500,000	34,349	34,488	34,349						140		140		195
577767-10-6	Maxwell Technologies Inc		03/06/2012	Credit Suisse First Bosto	10/15/2012	VARIOUS	23,484,000	429,346	304,422	296,506			132,840	(132,840)		7,916		7,916		
580135-10-1	McDonald's Corp		08/02/2012	VARIOUS	11/20/2012	VARIOUS	950,000	93,950	86,807	88,289			5,661	(5,661)		(1,482)		(1,482)		951
611740-10-1	Monster Beverage Corp		08/02/2012	VARIOUS	10/10/2012	JP Morgan Securities	1,340,000	98,960	71,877	72,440			26,520	(26,520)		(564)		(564)		
637071-10-1	National Oilwell Varco Inc		08/02/2012	VARIOUS	12/13/2012	VARIOUS	400,000	30,252	26,303	30,252						(3,949)		(3,949)		115
65105M-10-8	Newcastle Invnt Corp		02/13/2012	Investment Technology Gro	10/15/2012	VARIOUS	53,468,000	297,394	372,995	291,401			5,994	(5,994)		81,594		81,594		22,795
654678-10-1	Niska Gas Storage Partners LLC		03/02/2012	VARIOUS	11/08/2012	VARIOUS	15,459,000	148,107	175,470	147,479			628	(628)		27,992		27,992		14,323
655044-10-5	Noble Energy Inc		01/25/2012	VARIOUS	06/14/2012	Citation Group	850,000	83,466	70,314	71,791			11,675	(11,675)		(1,477)		(1,477)		374
655844-10-8	Norfolk Southern Corp		01/25/2012	Credit Suisse First Bosto	03/12/2012	Citation Group	50,000	3,722	3,308	3,445						(137)		(137)		24
67103H-10-7	O'Reilly Automotive Inc		04/30/2012	VARIOUS	06/28/2012	Sanford Bernstein	480,000	42,837	38,846	42,837						(3,991)		(3,991)		
718546-10-4	Phillips 66 Com		05/01/2012	VARIOUS	05/09/2012	Citation Group	985,000	30,826	31,252	30,826						426		426		
74460D-10-9	Public Storage Com		01/25/2012	Credit Suisse First Bosto	07/09/2012	Barclays Fixed Income	20,000	2,714	2,888	2,714						174		174		44
750236-10-1	Radian Group Inc		03/16/2012	Knight Equity Markets L.P	04/26/2012	Citation Group	47,848,000	199,249	148,943	199,249						(50,306)		(50,306)		
75525F-10-4	Reachlocal Inc Com		03/05/2012	VARIOUS	12/04/2012	VARIOUS	18,625,000	146,682	206,707	132,796			13,886	(13,886)		73,911		73,911		
756577-10-2	Red Hat Inc		02/13/2012	Credit Suisse First Bosto	09/25/2012	VARIOUS	100,000	4,884	5,728	4,884						844		844		
81211K-10-0	Sealed Air Corp New Com		02/13/2012	Citation Group	04/26/2012	Citation Group	15,875,000	318,872	301,350	306,546			12,325	(12,325)		(5,196)		(5,196)		2,064
86183P-10-2	Stoneridge Inc		03/16/2012	Knight Equity Markets L.P	04/27/2012	Investment Technology Gro	29,593,000	316,107	260,890	292,675			23,432	(23,432)		(31,785)		(31,785)		
911363-10-9	United Rentals, Inc		05/01/2012	Investment Technology Gro	07/10/2012	VARIOUS	3,001,740	134,478	103,616	102,187			32,291	(32,291)		1,428		1,428		
92342Y-10-9	VeriFone Holdings Inc		05/16/2012	VARIOUS	05/30/2012	Citation Group	1,880,000	98,952	68,631	89,429			9,524	(9,524)		(20,798)		(20,798)		
929566-10-7	Wabash Natl Corp		03/16/2012	Knight Equity Markets L.P	09/26/2012	Barclays Fixed Income	28,551,000	295,277	178,227	189,008			106,270	(106,270)		(10,780)		(10,780)		
29250N-10-5	Enbridge, Inc		08/02/2012	VARIOUS	08/09/2012	VARIOUS	3,500,000	129,108	138,855	129,108						9,748		9,748		1,406
03524A-10-8	Anheuser Busch Inbev Sa		10/10/2012	CitiGroup Global Markets	10/22/2012	Credit Suisse First Bosto	1,470,000	127,345	126,293	127,345						(1,052)		(1,052)		
G0585R-10-6	Assured Guaranty Ltd		03/22/2012	Knight Equity Markets L.P	07/10/2012	VARIOUS	14,648,000	238,878	181,981	174,897			63,981	(63,981)		7,084		7,084		1,318
G16252-10-1	Brookfield Infracorp Partners		03/22/2012	Knight Equity Markets L.P	10/15/2012	VARIOUS	8,877,000	270,835	302,229	270,835						31,394		31,394		6,185
G4412G-10-1	Herbalife Ltd		03/05/2012	VARIOUS	05/15/2012	VARIOUS	1,520,000	101,691	64,598	101,691						(37,093)		(37,093)		792
G5315B-10-7	Kosmos Energy Ltd		03/22/2012	Citation Group	04/26/2012	Citation Group	18,324,000	235,779	224,145	235,779						(11,633)		(11,633)		
71732U-10-4	Perfect World Co Ltd		03/22/2012	Knight Equity Markets L.P	05/31/2012	Investment Technology Gro	13,607,000	217,832	138,741	166,141			51,690	(51,690)		(27,401)		(27,401)		26,942
H27013-10-3	Weatherford International Ltd.		03/26/2012	VARIOUS	11/13/2012	VARIOUS	4,292,000	71,789	39,612	48,500			23,290	(23,290)		(8,887)		(8,887)		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								5,475,630	4,813,780	4,816,166			659,464	(659,464)		(2,385)		(2,385)		82,432

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE D - PART 5**

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B. / A. C. V. (12+13-14)	16 Total Foreign Exchange Change in B. / A. C. V.					
9799998 - Subtotal - Common Stocks								5,475,630	4,813,780	4,816,166				659,464	(659,464)		(2,385)	(2,385)	82,432	
9899999 - Subtotal - Preferred and Common Stocks								5,475,630	4,813,780	4,816,166				659,464	(659,464)		(2,385)	(2,385)	82,432	
9999999 - TOTALS								5,475,630	4,813,780	4,816,166				659,464	(659,464)		(2,385)	(2,385)	82,432	

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

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE DA - PART 1**

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 Foreign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
U.S. Governments - Issuer Obligations																				
	United States Treasury Note			12/28/2012	Barclays Fixed Income	08/15/2013	2,509,266		(597)			2,500,000	2,509,863	7,082	0.750	0.154	FA		6,461	
	United States Treasury Note			12/21/2012	CitiGroup Global Markets	12/15/2013	9,551,410		(1,793)			9,500,000	9,553,203	3,328	0.750	0.182	JD		1,401	
	United States Treasury Note			12/21/2012	CitiGroup Global Markets	09/30/2013	5,998,648		55			6,000,000	5,998,594	1,916	0.125	0.155	MS		1,751	
0199999	U.S. Governments - Issuer Obligations						18,059,325		(2,335)			18,000,000	18,061,660	12,326					9,613	
0599999	Subtotal - U.S. Governments						18,059,325		(2,335)			18,000,000	18,061,660	12,326					9,613	
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
	Federal Farm Cr Bks Cons			08/28/2012	JP Morgan Chase Fixed Inc	02/21/2013	676,472		(3,622)			675,000	680,095	4,266	1.750	0.178	FA		263	
	Federal Home Ln Mtg Corp			07/11/2012	Williams Capital	01/10/2013	2,000,084		(1,628)			2,000,000	2,001,711	1,614	0.340	0.186	JAJO	1,706	40	
	Federal Home Ln Mtg Corp			12/05/2012	Credit Suisse First Bosto	10/28/2013	1,005,453		(477)			1,000,000	1,005,930	1,531	0.875	0.213	AO		899	
	Federal Home Loan Bank			12/05/2012	Credit Suisse First Bosto	08/08/2013	1,000,107		(13)			1,000,000	1,000,120	874	0.220	0.202	FA		715	
	Federal Home Loan Bank Disc Nt	@		10/09/2012	Barclays Fixed Income	02/05/2013	1,999,213					2,000,000	1,999,213	555		0.119	N/A			
	Federal Home Loan Mortgage Corp			04/24/2012	JP Morgan Chase Fixed Inc	04/15/2013	246,995		(2,362)			246,000	249,357	844	1.625	0.223	AO	1,999	100	
	Federal National Mortgage Assoc			09/17/2012	JP Morgan Chase Fixed Inc	02/26/2013	2,616,347		(4,439)			2,614,000	2,620,786	6,807	0.750	0.162	FA		1,198	
	Federal Natl Mtg Assn Disc Note	@		10/09/2012	Goldman Sachs Co	02/14/2013	821,620					822,000	821,620	249		0.130	N/A			
	Federal Natl Mtg Assn Disc Note	@		09/14/2012	Greenwich Capital Markets	05/01/2013	1,998,092					2,000,000	1,998,092	908		0.150	N/A			
2599999	U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						12,364,384		(12,541)			12,357,000	12,376,924	17,648					3,705	3,215
3199999	Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,364,384		(12,541)			12,357,000	12,376,924	17,648					3,705	3,215
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Catholic Health Disc C/P	@		12/11/2012	Morgan Stanley	04/01/2013	849,397					850,000	849,397	114		0.230	N/A			
	Coca-Cola Company Discount C/P	@		09/17/2012	Goldman Sachs Co	01/23/2013	1,074,197					1,075,000	1,074,197	665		0.210	N/A			
	General Electric Capital Disc C/P	@		11/13/2012	JP Morgan Chase Fixed Inc	03/13/2013	849,348					850,000	849,348	266		0.230	N/A			
	Harvard University Discount C/P	@		09/13/2012	Morgan Stanley	01/07/2013	1,099,468					1,100,000	1,099,468	504		0.150	N/A			
	Hsbc Usa Inc Disc C/P	@		10/22/2012	HSBC Securities	01/22/2013	1,199,233					1,200,000	1,199,233	592		0.250	N/A			
	JPMorgan Chase & Co. Disc C/P	@		12/04/2012	JP Morgan Chase Fixed Inc	04/02/2013	349,745					350,000	349,745	60		0.220	N/A			
	JPMorgan Chase & Co. Disc C/P	@		11/07/2012	JP Morgan Chase Fixed Inc	05/08/2013	499,242					500,000	499,242	229		0.301	N/A			
	JPMorgan Chase & Co. Disc C/P	@		12/27/2012	JP Morgan Chase Fixed Inc	06/27/2013	299,621					300,000	299,621	10		0.250	N/A			
	Metlife Short Term Fund Disc C/P	@		11/08/2012	Goldman Sachs Co	02/11/2013	999,472					1,000,000	999,472	300		0.200	N/A			
	Metlife Short Term Funding Disc C/P	@		10/12/2012	Morgan Stanley	04/16/2013	848,595					850,000	848,595	611		0.321	N/A			
	Nestle Capital Corp Disc C/P	@		08/16/2012	Credit Suisse First Bosto	04/15/2013	698,682					700,000	698,682	751		0.281	N/A			
	Nordea North America Inc Disc C/P	@		08/10/2012	CitiGroup Global Markets	01/07/2013	898,931					900,000	898,931	1,026		0.286	N/A			
	Procter & Gamble Company Disc C/P	@		11/09/2012	Bank of America Fixed Inc	02/12/2013	699,704					700,000	699,704	165		0.160	N/A			
	Procter & Gamble Company Disc C/P	@		12/11/2012	Bank of America Fixed Inc	03/12/2013	999,621					1,000,000	999,621	87		0.150	N/A			
	Rabobank USA Financial Disc C/P	@		08/06/2012	BNY Convergenx	01/28/2013	997,764					1,000,000	997,764	1,890		0.462	N/A			
	Rabobank USA Financial Disc C/P	@		11/08/2012	Bank of America Fixed Inc	03/11/2013	999,146					1,000,000	999,146	375		0.250	N/A			
	UOB Funding LLC Discount C/P	@		09/06/2012	CitiGroup Global Markets	01/15/2013	399,578					400,000	399,578	377		0.291	N/A			
	Bank of Nova Scotia Disc C/P	@	I	10/17/2012	JP Morgan Chase Fixed Inc	01/16/2013	1,099,427					1,100,000	1,099,427	479		0.205	N/A			
	Toronto Dominion Holdings Disc C/P	@	I	11/06/2012	Toronto Dominion Sec (USA	02/06/2013	2,148,791					2,150,000	2,148,791	736		0.220	N/A			
	DnB NOR Bank ASA Disc C/P	@	R	10/10/2012	JP Morgan Chase Fixed Inc	02/07/2013	849,292					850,000	849,292	490		0.250	N/A			
	DnB NOR Bank ASA Disc C/P	@	R	11/02/2012	Bank of America Fixed Inc	03/13/2013	869,145					870,000	869,145	391		0.270	N/A			
	KFW Disc C/P	@	R	11/30/2012	Barclays Fixed Income	03/04/2013	1,099,397					1,100,000	1,099,397	205		0.210	N/A			
	National Australia Fund Disc C/P	@	R	11/06/2012	JP Morgan Chase Fixed Inc	02/06/2013	299,831					300,000	299,831	103		0.220	N/A			
	National Australia Fund Disc C/P	@	R	11/05/2012	Credit Suisse First Bosto	04/23/2013	998,873					1,000,000	998,873	380		0.240	N/A			

(continues)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE DA - PART 1**

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest		
		3 Code	4 Foreign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year			
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																						
	Svenska Handelsbanken Disc C/P	@	R	08/10/2012	JP Morgan Chase Fixed Inc	01/28/2013	688,853					690,000	688,853	966			0.351		N/A			
	Svenska Handelsbanken Disc C/P	@	R	11/02/2012	JP Morgan Chase Fixed Inc	02/01/2013	499,703					500,000	499,703	196			0.235		N/A			
	Swedish Export Credit Disc C/P	@	R	11/30/2012	Barclays Fixed Income	05/28/2013	848,986					850,000	848,986	181			0.240		N/A			
	Westpac Banking Corp Disc C/P	@	R	08/06/2012	JP Morgan Chase Fixed Inc	02/05/2013	998,424					1,000,000	998,424	1,274			0.311		N/A			
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							24,162,468					24,185,000	24,162,468	13,423							
3899999	Subtotal - Industrial and Miscellaneous (Unaffiliated)							24,162,468					24,185,000	24,162,468	13,423							
7799999	Total Bonds - Subtotal - Issuer Obligations							54,586,176		(14,876)			54,542,000	54,601,052	43,397						3,705	12,828
8399999	TOTAL - Bonds							54,586,176		(14,876)			54,542,000	54,601,052	43,397						3,705	12,828
Exempt Money Market Mutual Funds																						
993099-20-9	Blackrock Liquidity Treas I Shs			12/31/2012	PNC Institutional Invest		15,388,405					15,388,405	15,388,405	1							531	
8899999	Subtotal - Exempt Money Market Mutual Funds							15,388,405					15,388,405	15,388,405	1							531
9199999	TOTAL Short-Term Investments							69,974,581		(14,876)			69,989,457	69,989,457	43,398						4,236	12,828

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Schedule DB, Part A, Section 1

**NONE**

Financial or Economic Impact of the Hedge

**NONE**

**Page E19**

Schedule DB, Part A, Section 2

**NONE**

Financial or Economic Impact of the Hedge

**NONE**

**Page E20**

Schedule DB, Part B, Section 1

**NONE**

Broker Name

**NONE**

Financial or Economic Impact of the Hedge

**NONE**

**Page E21**

Schedule DB, Part B, Section 2

**NONE**

Broker Name

**NONE**

Financial or Economic Impact of the Hedge

**NONE**

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Schedule DB, Part D

**NONE**

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Schedule DL, Part 1, Securities Lending Collateral Assets

**NONE**

Schedule DL, Part 1, General Interrogatory

**NONE**

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. Total activity for the year
2. Average Balance for the year

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

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

**SCHEDULE E - PART 1 - CASH**

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Name	Location and Supplemental Information						
Open Depositories							
PNC Bank	Columbus, OH					(2,964,603)	
National Australia Bk CD	5879 Mt Carmel Short Term & Cash Equiv	\$	0.270	5,524	399	350,021	
0199999 - TOTAL - Open Depositories				5,524	399	(2,614,582)	
0399999 - TOTAL Cash on Deposit				5,524	399	(2,614,582)	
0499999 - Cash in Company's Office						400	
0599999 - TOTAL Cash				5,524	399	(2,614,182)	

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

1. January	(3,674,379)	4. April	(5,731,249)	7. July	(3,440,934)	10. October	(3,406,844)
2. February	(6,780,004)	5. May	(4,102,963)	8. August	(4,813,515)	11. November	(3,856,915)
3. March	(5,811,811)	6. June	(4,957,575)	9. September	(5,361,581)	12. December	(2,964,603)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Mount Carmel Health Plan, Inc

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book / Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
U. S. Governments, Issuer Obligations							
Repurchase Agreement - PNC Bank		12/01/2012	0.150	01/01/2013	17,407,719		57,624
0199999 - U. S. Governments, Issuer Obligations					17,407,719		57,624
0599999 - Subtotals - U. S. Governments					17,407,719		57,624
U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations							
Federal Home Ln Mtg Corp Disc Nt		10/09/2012		01/07/2013	1,999,400	560	
2599999 - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations					1,999,400	560	
3199999 - Subtotals - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					1,999,400	560	
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations							
Alpine Securitization Corp Disc C/P		12/20/2012		01/18/2013	1,649,761	99	
American Honda Finance Disc C/P		11/23/2012		01/07/2013	649,854	127	
American Honda Finance Disc C/P		12/06/2012		02/22/2013	999,653	116	
Australia & New Zealand Disc C/P		11/16/2012		02/08/2013	1,699,234	425	
Bank of Nova Scotia Disc C/P		12/12/2012		03/11/2013	199,894	24	
CPPIB Capital Inc Disc C/P		11/09/2012		02/01/2013	1,699,246	475	
Chariot Funding Llc Disc C/P		12/04/2012		02/04/2013	749,742	117	
Chariot Funding Llc Disc C/P		12/28/2012		02/26/2013	599,810	13	
Commonwealth Bank Aus Disc C/P		12/03/2012		02/28/2013	1,699,137	287	
DnB NOR Bank ASA Disc C/P		11/30/2012		01/28/2013	249,914	47	
Deutsche Bank Financial Disc C/P		12/12/2012		01/11/2013	669,888	74	
Deutsche Bank Financial Disc C/P		12/21/2012		01/18/2013	999,844	61	
Fairway Finance Corp Disc C/P		12/21/2012		01/22/2013	1,649,736	91	
General Electric Capital Disc C/P		12/27/2012		01/14/2013	749,963	10	
KFW Discount C/P		12/13/2012		03/11/2013	619,682	69	
Liberty Street Funding Disc C/P		12/17/2012		01/04/2013	399,962	32	
New York Life Capital Disc C/P		11/28/2012		01/24/2013	349,900	59	
New York Life Capital Disc C/P		12/04/2012		03/04/2013	999,550	140	
Nordea North America Inc Disc C/P		12/13/2012		02/13/2013	234,915	26	
Nordea North America Inc Disc C/P		11/23/2012		02/15/2013	499,708	135	
Paccar Financial Corp Disc C/P		10/09/2012		01/03/2013	239,903	95	
PACCAR Financial Corp Disc C/P		11/29/2012		01/04/2013	699,902	90	
Paccar Financial Corp Disc C/P		10/17/2012		01/11/2013	449,828	152	
Regency Market No 1 Disc C/P		12/17/2012		01/16/2013	1,299,773	114	
Sheffield Receivables Disc C/P		12/11/2012		02/08/2013	1,699,443	198	
Standard Chartered Bank Disc C/P		10/19/2012		01/17/2013	849,299	577	
Standard Chartered Bank Disc C/P		12/17/2012		03/04/2013	849,564	85	
Straight-A Funding LLC Disc C/P		11/09/2012		01/31/2013	1,699,295	450	
Svenska Handelsbanken Disc C/P		10/24/2012		01/18/2013	274,846	124	
Swedish Export Credit Disc C/P		12/05/2012		02/06/2013	849,762	102	
Thunder Bay Funding LLC Disc C/P		12/17/2012		02/08/2013	699,794	58	
Toyota Motor Credit Disc C/P		11/08/2012		02/06/2013	999,400	360	
UOB Funding LLC Disc C/P		11/19/2012		01/22/2013	399,851	100	
UOB Funding LLC Disc C/P		11/26/2012		02/22/2013	999,462	220	
3299999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					29,379,512	5,153	
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					29,379,512	5,153	

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book / Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
7799999 - TOTAL Bonds, Subtotals - Issuer Obligations .....					48,786,631	5,712	57,624
8399999 - TOTAL Bonds, Subtotals - Bonds .....					48,786,631	5,712	57,624
8699999 - TOTAL Cash Equivalents .....					48,786,631	5,712	57,624

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH	B	Statutory Deposit	2,788,194	2,825,808		
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U. S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CN						
58. Aggregate Alien and Other	OT	XXX	XXX				
59. Total		XXX	XXX	2,788,194	2,825,808		
<b>DETAILS OF WRITE-INS</b>							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX					
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	XXX	XXX					

# Health

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