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QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

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

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

Country of Domicile US

Licensed as business type:

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

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

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

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

Mail Address 6150 East Broad Street, EE320, COlumbus, Ohio 43213
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

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

Internet Website Address www.medigold.com

Statutory Statement Contact Timothy Kern (Name)
6145463417 (Area Code) (Telephone Number) (Extension)
tkern@mchs.com (E-Mail Address)
6145463144 (Fax Number)

OFFICERS

Keith Colman (Chairperson)
Robert Paskowski (Chief Executive Officer)
Hugh Jones (Treasurer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Franklin } SS

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

Keith Colman Chairperson	Robert Paskowski Chief Executive Officer	Hugh Jones Treasurer

Subscribed and sworn to before me this
day of

a. Is this an original filing? Yes (X) No ( )
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	Prior Year Net Admitted Assets
1.	Bonds	122,452,308		122,452,308	117,957,013
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	62,415,278		62,415,278	55,325,320
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ ..... (2,562,343)), cash equivalents ($ ..... 55,869,262) and short-term investments ($ ..... 62,927,877)	116,234,796		116,234,796	116,147,030
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Line 1 to Line 11)	301,102,382		301,102,382	289,429,363
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	886,710		886,710	743,404
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,424,655		5,424,655	2,078,812
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	51,477		51,477	55,839
24.	Health care ($ ...... 2,345,052) and other amounts receivable	5,108,061	2,763,009	2,345,052	1,598,336
25.	Aggregate write-ins for other than invested assets	1,586,932	489,506	1,097,426	738,417
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	314,160,217	3,252,515	310,907,702	294,644,171
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Totals (Line 26 and Line 27)	314,160,217	3,252,515	310,907,702	294,644,171
DETAILS OF WRITE-INS					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Line 1001 through Line 1103 plus Line 1198) (Line 11 above)				
2501.	Misc Receivable	1,097,426		1,097,426	738,417
2502.	Leasehold Improvements	488	488		
2503.	Prepaid Expenses	489,018	489,018		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	1,586,932	489,506	1,097,426	738,417

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $ .... reinsurance ceded)	26,424,757		26,424,757	20,605,935
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	174,732		174,732	174,732
4.	Aggregate health policy reserves, including the liability of $ .... for medical loss ratio rebate per the Public Health Service Act				
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	603,076		603,076	597,585
9.	General expenses due or accrued	3,655,023		3,655,023	3,793,867
10.1	Current federal and foreign income tax payable and interest thereon (including $ .... on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including $ .... current) and interest thereon $ .... (including $ .... current)				
15.	Amounts due to parent, subsidiaries and affiliates	3,268,796		3,268,796	2,426,407
16.	Derivatives				
17.	Payable for securities	451,055		451,055	
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties (with $ .... authorized reinsurers, $ .... unauthorized reinsurers and $ .... certified reinsurers)				
20.	Reinsurance in unauthorized and certified ($ ....) companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans	2,303,256		2,303,256	2,303,256
23.	Aggregate write-ins for other liabilities (including $ .... current)				
24.	Total liabilities (Line 1 to Line 23)	36,880,695		36,880,695	29,901,782
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX	100	100
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	42,422,434	42,422,434
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	231,604,473	222,319,855
32.	Less treasury stock, at cost:				
	32.1 .... shares common (value included in Line 26 $ ....)	XXX	XXX		
	32.2 .... shares preferred (value included in Line 27 $ ....)	XXX	XXX		
33.	Total capital and surplus (Line 25 to Line 31 minus Line 32)	XXX	XXX	274,027,007	264,742,389
34.	Total Liabilities, capital and surplus (Line 24 and Line 33)	XXX	XXX	310,907,702	294,644,171
	DETAILS OF WRITE-INS				
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)				
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year to Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	110,540	89,990	359,321
2. Net premium income (including $ .... non-health premium income)	XXX	100,581,318	112,866,777	359,730,383
3. Change in unearned premium reserves and reserve for rate credits	XXX	3,340,352	(17,547,530)	(451,185)
4. Fee-for-service (net of $ .... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX			
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Line 2 to Line 7)	XXX	103,921,670	95,319,247	359,279,198
Hospital and Medical:				
9. Hospital/medical benefits		48,476,274	39,603,199	158,348,301
10. Other professional services		25,325,498	22,030,126	90,446,281
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		14,813,562	12,768,552	41,648,244
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Line 9 to Line 15)		88,615,334	74,401,877	290,442,826
Less:				
17. Net reinsurance recoveries				
18. Total hospital and medical (Line 16 minus Line 17)		88,615,334	74,401,877	290,442,826
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ .... cost containment expenses				6,841,645
21. General administrative expenses		8,846,668	6,301,591	23,525,375
22. Increase in reserves for life and accident and health contracts (including $ .... increase in reserves for life only)				
23. Total underwriting deductions (Line 18 through Line 22)		97,462,002	80,703,468	320,809,846
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	XXX	6,459,668	14,615,779	38,469,352
25. Net investment income earned		789,325	882,039	4,508,187
26. Net realized capital gains (losses) less capital gains tax of $		2,853,854	2,335,096	6,009,053
27. Net investment gains (losses) (Line 25 plus Line 26)		3,643,179	3,217,135	10,517,240
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ ....) (amount charged off $ ....)]				
29. Aggregate write-ins for other income or expenses		166,551	159,101	614,333
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Line 24 plus Line 27 plus Line 28 plus Line 29)	XXX	10,269,398	17,992,015	49,600,925
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Line 30 minus Line 31)	XXX	10,269,398	17,992,015	49,600,925
DETAILS OF WRITE-INS				
0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above)	XXX			
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	XXX			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)				
2901. Other Contractual Revenue		166,551	159,101	576,844
2902. Other Income				37,489
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Line 2901 through Line 2903 plus Line 2998) (Line 29 above)		166,551	159,101	614,333

STATEMENT OF REVENUE AND EXPENSES (continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	264,742,389	229,072,069	229,072,069
34. Net income (loss) from Line 32	10,269,398	17,992,015	49,600,925
35. Change in valuation basis of aggregate policy and claims reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $	3,947,716	4,300,636	1,127,302
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	67,504	244,200	(57,907)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Tranferred from capital			
46. Dividends to stockholders	(5,000,000)		(15,000,000)
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Line 34 to Line 47)	9,284,618	22,536,851	35,670,320
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	274,027,007	251,608,920	264,742,389
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Line 4701 through Line 4703 plus Line 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	100,581,318	112,866,777	359,730,383
2. Net investment income	(256,153)	(2,535,477)	7,013,372
3. Miscellaneous income	166,551	159,101	614,333
4. Total (Line 1 through Line 3)	100,491,716	110,490,401	367,358,088
5. Benefit and loss related payments	83,543,228	75,001,878	291,669,990
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	8,534,457	6,866,896	30,918,243
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ....tax on capital gains (losses)			
10. Total (Line 5 through Line9)	92,077,685	81,868,774	322,588,233
11. Net cash from operations (Line 4 minus Line 10)	8,414,031	28,621,627	44,769,855
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	22,397,290	4,225,065	34,981,301
12.2 Stocks	19,389,851	10,548,670	42,442,497
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	41,787,141	14,773,735	77,423,798
13. Cost of investments acquired (long-term only):			
13.1 Bonds	26,468,749	4,603,148	57,935,520
13.2 Stocks	20,327,204	11,054,079	39,431,986
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Line 13.1 through Line 13.6)	46,795,953	15,657,227	97,367,506
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(5,008,812)	(883,492)	(19,943,708)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	5,000,000		15,000,000
16.6 Other cash provided (applied)	1,682,547	4,112,516	(2,526,410)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,317,453)	4,112,516	(17,526,410)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	87,766	31,850,651	7,299,737
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	116,147,030	108,847,293	108,847,293
19.2 End of period (Line 18 plus Line 19.1)	116,234,796	140,697,944	116,147,030

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

20.0001			
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital and Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	29,961							29,961		
2. First Quarter	36,901							36,901		
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	110,540							110,540		
Total Member Ambulatory Encounters for Period:										
7. Physician										
8. Non-Physician										
9. Total										
10. Hospital Patient Days Incurred										
11. Number of Inpatient Admissions	1,900							1,900		
12. Health Premiums Written (a)	100,581,318							100,581,318		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	103,921,670							103,921,670		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	83,543,228							83,543,228		
18. Amount Incurred for Provision of Health Care Services	88,615,334							88,615,334		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 100,581,318

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
0599999 - Unreported claims and other claim reserves						26,424,757
0799999 - Total claims unpaid						26,424,757

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date 1 On Claims Incurred Prior to January 1 of Current Year	Claims Paid Year to Date 2 On Claims Incurred During the Year	Liability End of Current Quarter 3 On Claims Unpaid December 31 of Prior Year	Liability End of Current Quarter 4 On Claims Incurred During the Year	5 Claims Incurred in Prior Years (Columns 1 plus 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	18,480,770	64,315,742	826,376	25,598,381	19,307,146	20,605,935
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	18,480,770	64,315,742	826,376	25,598,381	19,307,146	20,605,935
10. Healthcare recievables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	18,480,770	64,315,742	826,376	25,598,381	19,307,146	20,605,935

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

NOTES TO FINANCIAL STATEMENTS

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

Quarter: 1
Calendar Year: 2013

1. Summary of Significant Accounting Policies
No change

2. Accounting Changes and Corrections of Errors
No change

3. Business Combinations and Goodwill:
No change

4. Discontinued Operations
No change

5. Investments
No change

6. Joint Ventures, Partnerships and Limited Liability Companies
No change

7. Investment Income
No change

8. Derivative Instruments
No change

9. Income Taxes
No change

10. Information Concerning Parent, Subsidiaries and Affiliates
No change

11. Debt
No change

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
No change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No change

14. Contingencies
No change

NOTES TO FINANCIAL STATEMENTS

15. Leases
No change

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentration of Credit Risk and Disclosures about Fair Value of Financial Instruments, for accounting guidan
No change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
No change

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portfolio of Partially Insured Pla
No change

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

20. Fair Value
No Change

21. Other Items
No change

22. Subsequent Events
No change

23. Reinsurance
No change

24. Retrospectively Rated Contracts & Contracts Subject to Re-determination
No change

25. Change in Incurred Claims and Claim Adjustments Expenses
No change

26. Intercompany Pooling Arrangements
No change

27. Structured Settlements
N/A

28. Health Care Receivables
No change

29. Participating Policies
No change

30. Premium Deficiency Reserves
No change

31. Anticipated Salvage and Subrogation

NOTES TO FINANCIAL STATEMENTS

No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes ( ) No (X)

1.2 If yes, has the report been filed with the domiciliary state? Yes ( ) No ( )

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes ( ) No (X)

2.2 If yes, date of change: ....

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes (X) No ( )

3.2 If the response to 3.1 is yes, provide a brief description of those changes.
Trinity Health Corporation ("Trinity") is the ultimate parent of the Mount Carmel Health Plan, Inc. and has announced that it will merge with Catholic Health East ("CHE") under a consolidation agreement dated January 17, 2013.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes (X) No ( )

4.2 If the response to 4.1 is yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/12/2009

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes (X) No ( ) N/A ( )

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes (X) No ( ) N/A ( )

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes ( ) No (X)

7.2 If yes, give full information

....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes ( ) No (X)

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

....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes ( ) No (X)

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

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

GENERAL INTERROGATORIES (continued)

PART 1 - COMMON INTERROGATORIES

GENERAL

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes (X) No ( )
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

....
....

9.2 Has the code of ethics for senior managers been amended? Yes ( ) No (X)

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

....
....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes ( ) No (X)

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

....
....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes (X) No ( )

10.2 If yes, indicate the amounts receivable from parent included in the Page 2 amount: $ 51,477

INVESTMENT

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

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

....
....

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes ( ) No (X)

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on schedule DB? Yes ( ) No (X)

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes ( ) No ( )

If no, attach a description with this statement.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

INVESTMENT

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ ....

16.2 Total book adusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ ....

16.3 Total payable for securities lending reported on the liability page $ ....

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

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

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

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

....

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:

1.1	A&H loss percent	............85.3 %
1.2	A&H cost containment percent	.............0.6 %
1.3	A&H expense percent excluding cost containment expenses	.............7.9 %

2.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$ ....
2.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
2.4	If yes, please provide the balance of the funds administered as of the reporting date.	$ ....

Page 13

Schedule S - Ceded Reinsurance

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

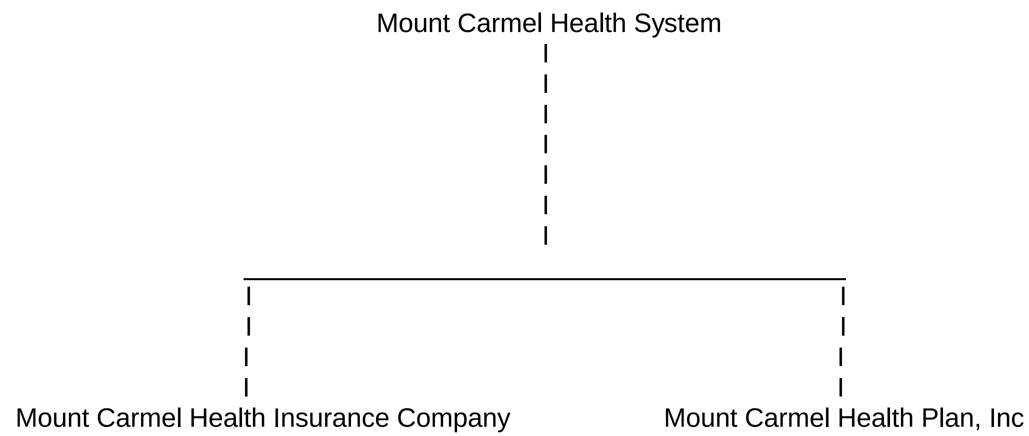
	1	Direct Business Only Year to Date							
		2	3	4	5	6	7	8	9
States, Etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Column 2 Through Column 7	Deposit-Type Contracts
1. Alabama AL	N								
2. Alaska AK	N								
3. Arizona AZ	N								
4. Arkansas AR	N								
5. California CA	N								
6. Colorado CO	N								
7. Connecticut CT	N								
8. Delaware DE	N								
9. District of Columbia DC	N								
10. Florida FL	N								
11. Georgia GA	N								
12. Hawaii HI	N								
13. Idaho ID	N								
14. Illinois IL	N								
15. Indiana IN	N								
16. Iowa IA	N								
17. Kansas KS	N								
18. Kentucky KY	N								
19. Louisiana LA	N								
20. Maine ME	N								
21. Maryland MD	N								
22. Massachusetts MA	N								
23. Michigan MI	N								
24. Minnesota MN	N								
25. Mississippi MS	N								
26. Missouri MO	N								
27. Montana MT	N								
28. Nebraska NE	N								
29. Nevada NV	N								
30. New Hampshire NH	N								
31. New Jersey NJ	N								
32. New Mexico NM	N								
33. New York NY	N								
34. North Carolina NC	N								
35. North Dakota ND	N								
36. Ohio OH	L		100,581,318					100,581,318	
37. Oklahoma OK	N								
38. Oregon OR	N								
39. Pennsylvania PA	N								
40. Rhode Island RI	N								
41. South Carolina SC	N								
42. South Dakota SD	N								
43. Tennessee TN	N								
44. Texas TX	N								
45. Utah UT	N								
46. Vermont VT	N								
47. Virginia VA	N								
48. Washington WA	N								
49. West Virginia WV	N								
50. Wisconsin WI	N								
51. Wyoming WY	N								
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	N								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate Other Alien OT	XXX								
59. Subtotal	XXX		100,581,318					100,581,318	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 1		100,581,318					100,581,318	
DETAILS OF WRITE-INS									
58001.									
58002.									
58003.									
58998. Summary of remaining write-ins for Line 58 from overflow page									
58999. Total (Line 58001 through Line 58003 plus Line 58998) (Line 58 above)									

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

Active Status Codes (Column 1):
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG
(R) Registered - Non-domiciled RRGs
(Q) Qualified - Qualified or Accredited Reinsurer
(E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state
(N) None of the above - Not allowed to write business in the state

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
2838	Mount Carmel Health Syste	13123	25-1912781				Mount Carmel Health Insurance Company			Mount Carmel Health System	Ownership	100.000		
2838	Mount Carmel Health Syste	95655	31-1471229				Mount Carmel Health Plan, Inc.			Mount Carmel Health System	Ownership	100.000		

Asterisk	Explanation

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATIONS:

N/A

BAR CODE:

Document Identifier 365:

9 5 6 5 5 2 0 1 3 3 6 5 0 0 0 0 1

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after ac		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/ac		
7. Deduct current year's other than temporar		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 minus Line 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding		
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		
2.2. Additional investment made after a		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mort		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12. Total Valuation Allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December		
2. Cost of acquired:		
2.1. Actual cost at time of acquisition		
2.2. Additional investment made after a		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	173,282,331	145,923,008
2. Cost of bonds and stocks acquired	46,795,953	97,367,506
3. Accrual of discount	21,403	99,936
4. Unrealized valuation increase (decrease)	2,111,173	1,655,502
5. Total gain (loss) on disposals	4,688,857	8,655,063
6. Deduct consideration for bonds and stocks disposed of	41,787,141	77,423,798
7. Deduct amortization of premium	79,326	348,875
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	165,668	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)	184,867,582	173,282,331
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	184,867,582	173,282,331

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	236,718,224	203,726,718	204,678,249	(109,120)	235,657,573			236,718,224
2. Class 2 (a)		5,586,656		5,219	5,591,875			
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	236,718,224	209,313,374	204,678,249	(103,901)	241,249,448			236,718,224
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	236,718,224	209,313,374	204,678,249	(103,901)	241,249,448			236,718,224

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 75,049,847 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	62,927,877	X X X	62,975,140	49,235	41,612

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	69,974,581	52,284,451
2. Cost of short-term investments acquired	36,568,325	180,397,712
3. Accrual of discount	449	112
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(118)
6. Deduct consideration received on disposals	43,569,050	162,533,456
7. Deduct amortization of premium	46,428	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 end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	62,927,877	69,974,581
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	62,927,877	69,974,581

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)
2. Cost Paid/(Consideration Received) on additions
3. Unrealized Valuation increase/(decrease)
4. Total gain (loss) on termination recognized
5. Considerations received/(paid) on terminations
6. Amortization
7. Adjustment to the Book/Adjusted Carrying Valu
8. Total foreign exchange change in Book/Adjusted Carrying Value
9. Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6 prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged i

3.21 Section 1, Column 17, current year to c

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

Page SI05
Schedule DB, Pt. C, Section 1, Replicated (Synthetic Assets) Open
NONE

Page SI06
Sch DB, Pt C, Sn 2, Replication (Syn Assets) Transactions Open
NONE

Page SI07
Schedule DB, Verification
NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	48,786,630	56,523,611
2. Cost of cash equivalents acquired	146,276,299	942,882,534
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	139,193,667	950,614,234
7. Deduct amortization of premium		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)	55,869,262	48,786,630
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	55,869,262	48,786,630

Page E01

Sch. A, Pt. 2, Real Estate Acquired

NONE

Sch. A, Pt. 3, Real Estate Disposed

NONE

Page E02

Schedule B, Part 2, Mortgage Loans Acquired

NONE

Schedule B, Part 3, Mortgage Loans Disposed

NONE

Page E03

Sch. BA, Pt. 2, Other Long-Term Invested Assets Acquired

NONE

Sch. BA, Pt. 3, Other Long-Term Invested Assets Disposed

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912828-RQ-5	United States Treasury Note		03/28/2013	CitiGroup Global Markets		451,055	450,000.00	639	1
912828-SL-5	United States Treasury Note		03/14/2013	RBC Cap Mkts Corp		2,001,569	2,000,000.00	2,266	1
0599999 - Subtotal - Bonds - U.S. Governments						2,452,624	2,450,000.00	2,905	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
042735-BC-3	Arrow Electrs Inc		02/12/2013	Chase Securities		198,404	200,000.00		2FE
00206R-AZ-5	AT&T Inc		01/18/2013	Wells Fargo Securities		1,379,338	1,250,000.00	21,393	1FE
06051G-EU-9	Bank Amer Corp		01/18/2013	Bank of America Fixed Inc		972,280	975,000.00	1,162	1FE
084670-BF-4	Berkshire Hathaway Inc		01/14/2013	Wells Fargo Securities		745,185	700,000.00	11,041	1FE
14040H-AY-1	Capital One Finl Corp		01/11/2013	Goldman Sachs Co		693,132	600,000.00	79	2FE
172967-FT-3	Citigroup Inc		01/14/2013	KGS Alpha Capital		499,964	450,000.00	169	1FE
20030N-BD-2	Comcast Corp New		01/10/2013	Bank of America Fixed Inc		1,023,420	1,000,000.00		1FE
25459H-BF-1	Direct Hldg Llc		01/11/2013	Clearview Correspondent		1,039,470	1,000,000.00	12,772	2FE
25470D-AE-9	Discovery Communications		01/14/2013	Credit Suisse First Bosto		1,027,842	925,000.00	3,597	2FE
25468P-CW-4	Disney Walt Co Mtns		01/11/2013	Clearview Correspondent		1,292,369	1,300,000.00	3,904	1FE
38141G-GS-7	Goldman Sachs Group Inc		01/11/2013	KGS Alpha Capital		766,662	650,000.00	17,857	1FE
428236-BF-9	Hewlett-Packard Co		01/11/2013	Goldman Sachs Co		581,052	600,000.00	2,813	2FE
44890J-AA-7	Hyundai Auto Receivables		01/24/2013	CitiGroup Global Markets		800,000	800,000.00		1FE
458140-AM-2	Intel Corp		01/10/2013	SG Americas Securities		1,290,796	1,300,000.00	3,315	1FE
460146-CG-6	Intl Paper Co		01/11/2013	Goldman Sachs Co		678,396	600,000.00	11,954	2FE
24422E-RM-3	John Deere Capital Corp		01/14/2013	Clearview Correspondent		1,270,388	1,250,000.00	11,649	1FE
46625H-HZ-6	JPMorgan Chase & Co		01/14/2013	Merrill Lynch Pierc Fenn		1,138,550	1,000,000.00	8,608	1FE
637071-AJ-0	National Oil Well Varco Inc		03/25/2013	Nomura Securities		1,312,184	1,325,000.00	12,249	1FE
652482-CB-4	News America Inc		01/11/2013	Greenwich Capital Markets		689,760	600,000.00	11,325	2FE
68389X-AP-0	Oracle Corp		02/06/2013	Goldman Sachs Co		1,276,002	1,300,000.00	9,569	1FE
713448-CG-1	Pepsico Inc		02/25/2013	Chase Securities		669,357	670,000.00		1FE
779382-AP-5	Rowan Cos Inc		03/25/2013	Barclays Fixed Income		678,600	625,000.00	9,902	2FE
828807-CN-5	Simon Ppty Group		01/10/2013	Goldman Sachs Co		1,288,209	1,300,000.00	2,781	1FE
91159J-AA-4	US Bancorp Mtn		01/28/2013	CitiGroup Global Markets		1,289,587	1,300,000.00	1,704	1FE
92343V-BC-7	Verizon Communications Inc		01/11/2013	Clearview Correspondent		1,415,180	1,300,000.00	9,479	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,016,125	23,020,000.00	167,322	
8399997 - Subtotal - Bonds - Part 3						26,468,749	25,470,000.00	170,227	
8399999 - Subtotal - Bonds						26,468,749	25,470,000.00	170,227	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00287Y-10-9	Abbvie Inc Com		01/01/2013	VARIOUS	2,490.000	80,011			L
001084-10-2	Agco Corp		01/03/2013	Investment Technology Gro	3,300.000	166,225			L
020002-10-1	Allstate Corp		02/20/2013	Citation Group	4,210.000	196,587			L
030420-10-3	American Wtr Wks Co Inc		03/21/2013	VARIOUS	12,056.000	468,562			L
031100-10-0	Ametek Inc		01/29/2013	Sanford Bernstein	670.000	27,573			L
037411-10-5	Apache Corp		01/28/2013	Sanford Bernstein	267.000	22,514			L
00206R-10-2	AT&T Inc		03/21/2013	Deutsche Bank Securities,	2,825.000	102,377			L
050095-10-8	Atwood Oceanics Inc		01/15/2013	Credit Suisse First Bosto	3,684.000	179,018			L
053807-10-3	Avnet Inc Com		03/21/2013	VARIOUS	10,968.000	397,680			L
075887-10-9	Becton Dickison & Co		03/08/2013	Citation Group	1,600.000	141,892			L
081437-10-5	Bemis Inc		03/21/2013	Deutsche Bank Securities,	4,451.000	173,453			L
097023-10-5	Boeing Co		03/21/2013	Deutsche Bank Securities,	2,232.000	188,608			L

(continues)

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 .

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
110394-10-3	Bristow Group Inc		03/12/2013	Investment Technology Gro	2,059.000	119,859			L
133131-10-2	Camden Ppty Tr		03/21/2013	VARIOUS	5,362.000	378,735			L
124857-20-2	CBS Corp		03/21/2013	MKM Partners LLC	810.000	37,369			L
125269-10-0	CF Industries Holdings Inc		03/21/2013	Deutsche Bank Securities,	797.000	155,076			L
166764-10-0	Chevron Corp		03/21/2013	Deutsche Bank Securities,	1,574.000	189,883			L
17275R-10-2	Cisco Systems Inc		03/21/2013	Deutsche Bank Securities,	997.000	20,767			L
172967-42-4	Citigroup Inc		03/21/2013	Deutsche Bank Securities,	7,986.000	362,521			L
189754-10-4	Coach Inc		02/08/2013	Goldman Sachs Co	3,084.000	150,089			L
19122T-10-9	Coca Cola Enterprise Inc New		03/21/2013	Deutsche Bank Securities,	5,647.000	208,642			L
191216-10-0	Coca-Cola Co		03/21/2013	Deutsche Bank Securities,	3,800.000	152,411			L
20030N-10-1	Comcast Corp New Cl A		03/21/2013	Deutsche Bank Securities,	5,336.000	215,613			L
201723-10-3	Commercial Metals Co		01/03/2013	Investment Technology Gro	7,092.000	110,066			L
20451Q-10-4	Compass Diversified Holding		02/08/2013	VARIOUS	9,620.000	151,764			L
205887-10-2	Conagra Foods Inc		03/21/2013	Deutsche Bank Securities,	5,116.000	179,990			L
216648-40-2	Cooper Cos Inc		03/21/2013	Deutsche Bank Securities,	2,525.000	262,739			L
126650-10-0	CVS Caremark Corp		02/20/2013	William Blair	3,360.000	175,287			L
232820-10-0	Cytec Inds Inc		01/15/2013	Credit Suisse First Bosto	3,001.000	222,825			L
23331A-10-9	D R Horton Inc Com		03/21/2013	VARIOUS	9,323.000	232,535			L
235851-10-2	Danaher Corp Del Com		01/28/2013	Sanford Bernstein	246.000	14,951			L
254067-10-1	Dilliards Inc Cl A		03/12/2013	Investment Technology Gro	1,516.000	122,346			L
254709-10-8	Discover Financial Services		03/21/2013	Deutsche Bank Securities,	3,871.000	172,589			L
254687-10-6	Disney Walt Co		03/21/2013	Deutsche Bank Securities,	4,916.000	277,717			L
267475-10-1	Dycom Inds Inc Com		03/12/2013	Investment Technology Gro	11,168.000	236,628			L
277432-10-0	Eastman Chemical Co		03/21/2013	Deutsche Bank Securities,	2,392.000	169,272			L
281020-10-7	Edison Intl Com		03/21/2013	Deutsche Bank Securities,	4,056.000	204,607			L
532457-10-8	Eli Lilly & Co		03/21/2013	Deutsche Bank Securities,	2,923.000	161,374			L
30231G-10-2	Exxon Mobil Corp		03/21/2013	VARIOUS	5,764.000	509,431			L
31620R-10-5	Fidelity National Financial Inc		03/21/2013	VARIOUS	18,517.000	450,061			L
316773-10-0	Fifth Third Bancorp		03/21/2013	Deutsche Bank Securities,	12,623.000	207,203			L
354613-10-1	Franklin Resources Inc		03/21/2013	Deutsche Bank Securities,	1,369.000	202,109			L
369550-10-8	General Dynamics Corp		02/19/2013	UBS Securities LLC	914.000	60,761			L
369604-10-3	General Electric Co		03/21/2013	Deutsche Bank Securities,	26,177.000	611,785			L
38141G-10-4	Goldman Sachs Group Inc		03/21/2013	VARIOUS	2,890.000	425,800			L
423452-10-1	Helmerich & Payne Inc Com		03/21/2013	VARIOUS	4,689.000	293,424			L
42805T-10-5	Hertz Global Holdings Inc		03/21/2013	Deutsche Bank Securities,	8,504.000	179,568			L
437076-10-2	Home Depot Inc		03/21/2013	Deutsche Bank Securities,	2,724.000	188,172			L
446150-10-4	Huntington Bancshares Inc Com		02/07/2013	Investment Technology Gro	32,744.000	234,624			L
448579-10-2	Hyatt Hotels Corp		03/21/2013	MKM Partners LLC	3,920.000	167,223			L
458140-10-0	Intel Corp		03/21/2013	Deutsche Bank Securities,	6,644.000	140,473			U
458334-10-9	Inter Parfums Inc		02/08/2013	VARIOUS	13,466.000	301,480			L
45865V-10-0	IntercontinentalExchange Inc		03/21/2013	Deutsche Bank Securities,	1,329.000	215,093			L
459902-10-2	International Game Tech Com		03/12/2013	Investment Technology Gro	14,203.000	244,233			L
460146-10-3	International Paper Co		03/21/2013	VARIOUS	6,601.000	295,056			L
464287-49-9	iShares Russell Midcap Index		01/03/2013	Investment Technology Gro	1,424.000	164,912			L
469814-10-7	Jacob Engr Group Inc Del Com		03/21/2013	VARIOUS	7,098.000	370,731			L
46625H-10-0	JPMorgan Chase & Co		03/21/2013	Deutsche Bank Securities,	10,464.000	507,606			L
540424-10-8	Loews Corp		01/28/2013	Sanford Bernstein	343.000	14,970			L
55933J-20-3	Magnachip Semiconductor Corp		01/03/2013	Investment Technology Gro	13,977.000	223,545			L
57636Q-10-4	MasterCard Inc Cl A		01/28/2013	Sanford Bernstein	14.000	7,217			L
587200-10-6	Mentor Graphics Corp		01/03/2013	Investment Technology Gro	9,535.000	164,261			L
59156R-10-8	MetLife Inc		03/21/2013	Deutsche Bank Securities,	6,511.000	247,925			L

(continues)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)									
594918-10-4	Microsoft Corp		01/28/2013	Sanford Bernstein	1,063.000	29,955			L
61166W-10-1	Monsanto Co		01/11/2013	Keefe Bruyette & Woods In	2,090.000	208,248			L
654106-10-3	Nike Inc		03/08/2013	Morgan Stanley	3,210.000	175,686			L
665859-10-4	Northern Trust Corp		01/28/2013	Sanford Bernstein	290.000	14,998			L
62944T-10-5	NVR Inc		03/12/2013	Investment Technology Gro	100.000	104,423			L
675232-10-2	Oceaneering International Inc		01/03/2013	Investment Technology Gro	3,091.000	174,313			L
670837-10-3	Oge Energy Corp		03/21/2013	Deutsche Bank Securities,	2,591.000	176,082			L
681904-10-8	Omnicare Inc		03/21/2013	VARIOUS	7,740.000	296,605			L
713448-10-8	PepsiCo Inc		01/28/2013	Sanford Bernstein	308.000	22,350			L
718172-10-9	Philip Morris Intl Inc		03/21/2013	Deutsche Bank Securities,	2,870.000	261,858			L
726503-10-5	Plains All Amern Pipeline		03/21/2013	Deutsche Bank Securities,	3,654.000	203,194			L
73278L-10-5	Pool Corporation Com		03/12/2013	Investment Technology Gro	1,962.000	93,230			L
742718-10-9	Procter & Gamble Co		02/08/2013	JP Morgan Securities	3,220.000	244,685			L
693656-10-0	PVH Corp		03/21/2013	Deutsche Bank Securities,	1,595.000	179,136			L
754730-10-9	Raymond James Financial Inc		01/15/2013	Credit Suisse First Bosto	4,131.000	171,624			L
759509-10-2	Reliance Steel & Aluminium Co		01/03/2013	Investment Technology Gro	4,788.000	308,533			L
770323-10-3	Robert Half Intl Inc		01/04/2013	Citation Group	4,310.000	143,660			L
790849-10-3	Saint Jude Medical Inc		01/29/2013	Citation Group	4,069.000	168,914			L
816850-10-1	Semtech Corp		03/12/2013	Investment Technology Gro	5,428.000	179,571			L
853666-10-5	Standard Mtr Prods Inc Com		02/08/2013	VARIOUS	10,444.000	229,624			L
86764L-10-8	Sunoco Logistic Prtnrs L P Com		02/07/2013	Investment Technology Gro	3,929.000	234,597			L
867914-10-3	SunTrust Banks Inc		03/21/2013	Deutsche Bank Securities,	5,235.000	148,469			L
87612E-10-6	Target Corp		01/28/2013	Citation Group	489.000	29,772			L
896239-10-0	Trimble Navigation Ltd		01/03/2013	Investment Technology Gro	2,692.000	166,300			L
902494-10-3	Tyson Foods Inc		01/15/2013	Credit Suisse First Bosto	10,918.000	221,531			L
907818-10-8	Union Pac Corp		03/21/2013	Deutsche Bank Securities,	1,129.000	156,592			L
91324P-10-2	United Health Group Inc Corp		03/21/2013	Deutsche Bank Securities,	308.000	16,995			L
911163-10-3	United Nat Foods Inc		01/03/2013	Investment Technology Gro	3,019.000	164,882			L
911363-10-9	United Rentals, Inc		03/21/2013	VARIOUS	3,810.000	204,536			L
913017-10-9	United Technologies Corp		03/21/2013	Deutsche Bank Securities,	1,551.000	143,629			L
902973-30-4	US Bancorp		03/21/2013	Deutsche Bank Securities,	7,840.000	263,330			L
91913Y-10-0	Valero Energy Corp		03/21/2013	VARIOUS	6,179.000	243,991			L
92827P-10-2	Virtusa Corp		01/15/2013	Investment Technology Gro	13,902.000	232,056			L
92826C-83-9	Visa Inc Cl A		03/21/2013	Deutsche Bank Securities,	1,030.000	162,871			L
941053-10-0	Waste Connections Inc		01/29/2013	VARIOUS	5,770.000	201,404			L
94973V-10-7	Wellpoint Llc		01/28/2013	Citation Group	226.000	14,906			L
949746-10-1	Wells Fargo & Co		03/21/2013	Deutsche Bank Securities,	8,312.000	309,760			L
976657-10-6	Wisconsin Energy Corp		03/21/2013	Deutsche Bank Securities,	7,707.000	318,845			L
929328-10-2	WSFS Financial Corp		03/12/2013	Investment Technology Gro	4,992.000	242,201			L
98310W-10-8	Wyndham Worldwide Corp		03/21/2013	Deutsche Bank Securities,	2,525.000	156,291			L
H5833N-10-3	Noble Corporation	R	01/04/2013	Goldman Sachs Co	1,333.000	49,737			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,327,204			
9799997 - Subtotal - Common Stocks - Part 3						20,327,204			
9799999 - Subtotal - Common Stocks						20,327,204			
9899999 - Subtotal - Preferred and Common Stocks						20,327,204			
9999999 - TOTALS						46,795,953		170,227	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3620AA-TY-4	GNMA 30yr Pool #724267		03/01/2013	PRINCIPAL RECEIPT		51,832	51,831.73	53,905	53,882		(2,051)		(2,051)		51,832				339	09/15/2039	1
912828-MP-2	United States Treasury Note		03/25/2013	VARIOUS		3,821,793	3,300,000.00	3,438,851	3,407,442		(1,415)		(1,415)		3,406,027		415,766	415,766	59,043	02/15/2020	1
912828-RC-6	United States Treasury Note		01/15/2013	VARIOUS		1,463,164	1,400,000.00	1,413,328	1,411,972		(45)		(45)		1,411,926		51,238	51,238	12,531	08/15/2021	1
912828-RR-3	United States Treasury Note		01/11/2013	VARIOUS		4,210,914	4,100,000.00	4,128,910	4,126,670		(81)		(81)		4,126,589		84,325	84,325	14,044	11/15/2021	1
912828-SV-3	United States Treasury Note		01/14/2013	VARIOUS		3,992,070	4,000,000.00	4,033,906	4,033,800		(103)		(103)		4,033,697		(41,627)	(41,627)	12,037	05/15/2022	1
912828-TJ-9	United States Treasury Note		02/06/2013	VARIOUS		5,698,191	5,800,000.00	5,747,988	5,748,698		274		274		5,748,972		(50,780)	(50,780)	41,751	08/15/2022	1
0599999 - Subtotal - Bonds - U.S. Governments						19,237,964	18,651,831.73	18,816,888	18,782,464		(3,421)		(3,421)		18,779,042		458,922	458,922	139,745		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
312935-M2-2	FHLMC 30yr (Gold) Pool #A8847		03/01/2013	PRINCIPAL RECEIPT		82,836	82,835.90	86,408	86,415		(3,579)		(3,579)		82,836				553	09/01/2039	1
3128PL-A2-8	FHLMC PC Gold 15 Yr		03/01/2013	PRINCIPAL RECEIPT		27,483	27,483.20	27,715	27,689		(206)		(206)		27,483				175	06/01/2023	1
31416N-3J-9	FNMA 15yr Pool #AA5300		03/01/2013	PRINCIPAL RECEIPT		11,904	11,904.03	12,559	12,435		(531)		(531)		11,904				79	09/01/2020	1
31371L-6G-9	FNMA 30yr Pool #255671		03/01/2013	PRINCIPAL RECEIPT		47,938	47,937.85	47,871	47,871						47,871		67	67	361	04/01/2035	1
31402Q-WA-5	FNMA 30yr Pool #735141		03/01/2013	PRINCIPAL RECEIPT		70,726	70,725.66	69,223	69,243		1,482		1,482		70,726				540	01/01/2035	1
31408F-6B-0	FNMA 30yr Pool #850566		03/01/2013	PRINCIPAL RECEIPT		39,497	39,496.90	37,454	37,489		2,008		2,008		39,497				259	01/01/2036	1
31413V-UA-3	FNMA 30yr Pool #956977		03/01/2013	PRINCIPAL RECEIPT		52,626	52,626.43	52,717	52,713		(87)		(87)		52,626				326	12/01/2037	1
31416T-L5-6	FNMA 30yr Pool #AA9347		03/01/2013	PRINCIPAL RECEIPT		65,906	65,905.71	68,058	68,035		(2,129)		(2,129)		65,906				451	08/01/2039	1
3138AB-YR-4	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		70,500	70,499.65	72,912	72,910		(2,410)		(2,410)		70,500				426	04/01/2041	1
3138AK-QW-2	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		81,696	81,696.12	84,990	85,236		(3,540)		(3,540)		81,696				520	07/01/2041	1
3138E2-GH-2	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		93,300	93,299.83	100,079	100,109		(6,809)		(6,809)		93,300				505	01/01/2042	1
3138EG-HX-5	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		38,036	38,036.31	38,405	38,519		(483)		(483)		38,036				208	04/01/2041	1
31403C-6L-0	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		59,620	59,620.42	61,751	61,718		(2,097)		(2,097)		59,620				410	02/01/2036	1
31403D-PN-3	FNMA Pass-Thru Long 30 Year		02/25/2013	VARIOUS		244,823	226,642.21	225,589	225,595		113		113		225,708		19,114	19,114	2,581	08/01/2036	1
31403D-WU-9	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		92,391	92,390.72	97,905	97,974		(5,584)		(5,584)		92,391				698	11/01/2036	1
31409W-LB-5	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		50,461	50,461.20	48,876	48,904		1,557		1,557		50,461				325	04/01/2036	1
31411E-2C-0	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		120,570	120,570.13	119,061	119,061						119,061		1,510	1,510	900	01/01/2037	1
31411E-YD-3	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		164,526	164,526.49	162,381	162,381						162,381		2,145	2,145	1,133	01/01/2037	1
31412P-6K-2	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		30,350	30,350.43	31,014	31,014		(664)		(664)		30,350				207	02/01/2035	1
31412W-N2-8	FNMA Pass-Thru Long 30 Year		03/01/2013	PRINCIPAL RECEIPT		61,650	61,650.10	61,419	61,419		231		231		61,650				499	06/01/2037	1
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,506,840	1,488,659.29	1,506,387	1,506,730		(22,726)		(22,726)		1,484,004		22,836	22,836	11,155		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
34529G-AG-0	Ford Cr Auto Trust 2009-D		03/15/2013	PRINCIPAL RECEIPT		260,147	260,146.64	266,863	261,465		(1,318)		(1,318)		260,147				1,288	08/15/2014	1FE
44890J-AA-7	Hyundai Auto Receivables		03/18/2013	PRINCIPAL RECEIPT		292,339	292,339.03	292,339							292,339				43	02/18/2014	1FE
06739F-GP-0	Barclays Bank Plc	R	01/23/2013	MATURITY		600,000	600,000.00	599,202	599,984		16		16		600,000				7,500	01/23/2013	1FE
2515A0-T4-5	Deutsche Bank AG	R	01/11/2013	MATURITY		500,000	500,000.00	499,510	499,995		5		5		500,000				5,938	01/11/2013	1FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,652,486	1,652,485.67	1,657,914	1,361,443		(1,297)		(1,297)		1,652,486				14,768		
8399997 - Subtotal - Bonds - Part 4						22,397,290	21,792,976.69	21,981,189	21,650,637		(27,444)		(27,444)		21,915,532		481,758	481,758	165,669		
8399999 - Subtotal - Bonds						22,397,290	21,792,976.69	21,981,189	21,650,637		(27,444)		(27,444)		21,915,532		481,758	481,758	165,669		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
88579Y-10-1	3M Company		01/04/2013	Citation Group	2,220.000	211,454		196,416	206,127	(9,711)			(9,711)		196,416		15,038	15,038			L
002824-10-0	Abbott Laboratories		01/04/2013	VARIOUS	2,490.000	162,333		153,794	163,095	(9,301)			(9,301)		153,794		8,539	8,539			L
00287Y-10-9	Abbvie Inc Com		01/04/2013	Sanford Bernstein	2,490.000	85,541		80,011							80,011		5,530	5,530			L
00507V-10-9	Activison Blizzard Inc		03/21/2013	Deutsche Bank Securities,	12,100.000	170,392		128,502	128,502						128,502		41,890	41,890			L
00508X-20-3	Actuant Corp Class A New		01/03/2013	VARIOUS	8,215.000	232,671		178,386	229,281	(50,895)			(50,895)		178,386		54,285	54,285			L

(continues)

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ 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.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
020002-10-1	Allstate Corp		03/21/2013	VARIOUS	4,772.000	228,497		114,638	191,691	(77,054)			(77,054)		114,638		113,860	113,860			L
024835-10-0	American Campus Communities I		01/15/2013	Credit Suisse First Bosto	4,147.000	196,923		123,564	191,301	(67,737)			(67,737)		123,564		73,359	73,359			L
037411-10-5	Apache Corp		03/21/2013	VARIOUS	5,620.000	418,298		417,397	420,210	(7,548)		17,779	(25,327)		417,397		901	901	910		L
052769-10-6	Autodesk Inc		03/21/2013	VARIOUS	5,137.000	210,646		159,527	181,593	(22,066)			(22,066)		159,527		51,120	51,120			L
05615F-10-2	Babcock & Wilcox Co		03/21/2013	VARIOUS	9,920.000	277,664		193,936	259,904	(65,968)			(65,968)		193,936		83,728	83,728	794		L
097023-10-5	Boeing Co		01/29/2013	Citation Group	1,770.000	129,880		133,387	133,387						133,387		(3,508)	(3,508)			L
05564E-10-6	Bre Properties Inc		02/08/2013	VARIOUS	2,296.000	108,578		107,659	116,706	(9,046)			(9,046)		107,659		918	918			L
111320-10-7	Broadcom Corp Cl A		02/05/2013	Morgan Stanley	4,630.000	150,662		147,778	153,762	(5,984)			(5,984)		147,778		2,884	2,884			L
111621-30-6	Brocade Communications System		03/12/2013	VARIOUS	36,802.000	214,313		158,861	196,155	(37,293)			(37,293)		158,861		55,452	55,452			L
149568-10-7	Cavco Inds Inc		03/12/2013	Investment Technology Gro	3,821.000	178,506		151,688	190,974	(39,286)			(39,286)		151,688		26,818	26,818			L
125269-10-0	CF Industries Holdings Inc		02/28/2013	VARIOUS	550.000	115,639		96,159	111,738	(15,579)			(15,579)		96,159		19,480	19,480	116		L
171232-10-1	Chubb Corp		03/21/2013	VARIOUS	1,878.000	160,671		99,280	141,451	(42,171)			(42,171)		99,280		61,391	61,391	914		L
171484-10-8	Churchill Downs Inc Com		03/12/2013	Investment Technology Gro	2,790.000	181,448		159,588	185,396	(25,807)			(25,807)		159,588		21,859	21,859			L
17275R-10-2	Cisco Systems Inc		02/08/2013	Citation Group	1,760.000	37,240		27,423	34,584	(7,161)			(7,161)		27,423		9,817	9,817			L
12561W-10-5	Cleco Corp		03/12/2013	VARIOUS	612.000	27,279		17,193	24,486	(7,293)			(7,293)		17,193		10,086	10,086	207		L
189754-10-4	Coach Inc		03/21/2013	Deutsche Bank Securities,	3,084.000	153,638		149,050				1,039	(1,039)		149,050		4,589	4,589			L
200525-10-3	Commerce Bancshares Inc		01/03/2013	Investment Technology Gro	4,442.000	160,999		140,009	155,737	(15,728)			(15,728)		140,009		20,991	20,991			L
203607-10-6	Community Bank System Inc		01/03/2013	VARIOUS	5,466.000	154,290		79,585	149,550	(69,965)			(69,965)		79,585		74,705	74,705	2,164		L
21075N-20-4	Contango Oil & Gas Company		02/08/2013	VARIOUS	2,938.000	126,436		120,429	124,454	(4,025)			(4,025)		120,429		6,007	6,007			L
21870Q-10-5	Coresite Rlty Corp Com		02/08/2013	VARIOUS	5,941.000	181,694		135,039	164,328	(29,289)			(29,289)		135,039		46,655	46,655	1,604		L
235851-10-2	Danaher Corp Del Com		03/21/2013	VARIOUS	4,019.000	246,265		184,738	210,911	(41,123)			(41,123)		184,738		61,526	61,526			L
277432-10-0	Eastman Chemical Co		02/28/2013	JP Morgan Securities	1,480.000	103,726		97,198	100,714	(3,516)			(3,516)		97,198		6,529	6,529			L
281020-10-7	Edison Intl Com		02/08/2013	VARIOUS	1,571.000	73,761		57,418	70,994	(13,576)			(13,576)		57,418		16,343	16,343	358		L
292554-10-2	Encore Capital Group Inc		02/08/2013	VARIOUS	970.000	29,623		25,783	29,701	(3,919)			(3,919)		25,783		3,840	3,840			L
29264F-20-5	Endo Pharmaceuticals Holdings		01/03/2013	Investment Technology Gro	8,556.000	225,463		224,425	224,766	(341)			(341)		224,425		1,038	1,038			L
29266R-10-8	Energizer Holdings Inc		03/21/2013	VARIOUS	3,624.000	344,574		243,536	289,848	(46,311)			(46,311)		243,536		101,038	101,038	1,281		L
30161N-10-1	Exelon Corp		03/21/2013	VARIOUS	7,897.000	265,738		234,857	234,857						234,857		30,881	30,881	4,146		L
30212P-30-3	Expedia Inc Del New Class		03/12/2013	Investment Technology Gro	1,617.000	104,976		76,356	99,365	(23,009)			(23,009)		76,356		28,620	28,620			L
302491-30-3	F M C Corp		01/11/2013	VARIOUS	3,360.000	205,699		172,425	196,627	(24,202)			(24,202)		172,425		33,274	33,274	454		L
303250-10-4	Fair Issac Corp		01/03/2013	Investment Technology Gro	4,109.000	178,618		168,868	172,701	(3,833)			(3,833)		168,868		9,749	9,749			L
368736-10-4	Generac Hldgs Inc		01/15/2013	VARIOUS	2,193.000	79,231		47,259	75,242	(27,983)			(27,983)		47,259		31,972	31,972			L
369550-10-8	General Dynamics Corp		03/21/2013	VARIOUS	7,259.000	501,488		481,435	439,518			18,845	(18,845)		481,435		20,053	20,053			L
370334-10-4	General Mills Inc		03/21/2013	VARIOUS	5,306.000	253,870		191,557	214,415	(22,859)			(22,859)		191,557		62,313	62,313	1,751		L
371532-10-2	Genesco Inc		03/12/2013	VARIOUS	3,780.000	230,484		207,900	207,900						207,900		22,584	22,584			L
402635-30-4	Gulfport Energy Corp		02/08/2013	VARIOUS	3,268.000	132,317		60,393	124,903	(64,510)			(64,510)		60,393		71,924	71,924			L
406216-10-1	Halliburton Co		03/21/2013	VARIOUS	5,365.000	214,584		159,628	186,112	(26,484)			(26,484)		159,628		54,956	54,956			L
413086-10-9	Harman Intl Inds Inc		03/12/2013	Investment Technology Gro	2,729.000	120,708		100,406	121,823	(21,417)			(21,417)		100,406		20,302	20,302	409		L
40414L-10-9	HCP Inc Com		02/20/2013	Sanford Bernstein	3,420.000	164,798		152,203	154,516	(2,313)			(2,313)		152,203		12,595	12,595	1,796		L
421933-10-2	Health Management Association		01/03/2013	VARIOUS	7,477.000	70,760		47,928	69,686	(21,758)			(21,758)		47,928		22,832	22,832			L
428236-10-3	Hewlett Packard Co		03/21/2013	VARIOUS	11,531.000	245,414		149,788	164,317	(14,529)			(14,529)		149,788		95,627	95,627	1,733		L
44919P-50-8	IAC/InterActiveCorp		03/12/2013	VARIOUS	4,433.000	194,489		135,020	209,681	(74,660)			(74,660)		135,020		59,468	59,468	649		L
452308-10-9	Illinois Tool Wks Inc		03/21/2013	VARIOUS	2,764.000	173,372		118,463	168,079	(49,615)			(49,615)		118,463		54,908	54,908			L
478160-10-4	Johnson & Johnson		03/21/2013	VARIOUS	2,564.000	201,011		179,736	179,736						179,736		21,275	21,275	1,260		L
501797-10-4	L Brands Inc		03/21/2013	Morgan Stanley	3,970.000	170,624		144,400	186,828	(42,428)			(42,428)		144,400		26,224	26,224	1,191		L
534187-10-9	Lincoln Natl Corp Ind Com		03/21/2013	VARIOUS	7,923.000	257,139		123,836	205,206	(81,369)			(81,369)		123,836		133,303	133,303	951		L
540424-10-8	Loews Corp		03/21/2013	VARIOUS	4,314.000	189,514		172,182	161,818	(4,606)			(4,606)		172,182		17,331	17,331	270		L
548661-10-7	Lowe's Cos Inc		03/21/2013	VARIOUS	5,070.000	191,492		98,054	180,086	(82,033)			(82,033)		98,054		93,438	93,438	811		L
55608B-10-5	Macquarie Infrastructure Co LLC		01/03/2013	Investment Technology Gro	1,533.000	71,512		34,401	69,843	(35,443)			(35,443)		34,401		37,112	37,112			L
576323-10-9	MasTec Inc		02/08/2013	VARIOUS	2,438.000	70,066		55,660	60,779	(5,120)			(5,120)		55,660		14,407	14,407			L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ 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.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
57636Q-10-4	MasterCard Inc Cl A		03/21/2013	VARIOUS	329.000	169,387		74,543	154,753	(87,427)			(87,427)		74,543		94,844	94,844	95		L
58933Y-10-5	Merck & Co Inc New		03/21/2013	VARIOUS	6,212.000	272,597		203,132	254,319	(51,187)			(51,187)		203,132		69,465	69,465	2,896		L
594918-10-4	Microsoft Corp		03/21/2013	VARIOUS	20,508.000	577,357		547,071	519,765	(2,649)			(2,649)		547,071		30,286	30,286	4,717		L
615369-10-5	Moodys Corp		02/08/2013	Banc/America Securities	2,950.000	124,931		139,463	148,444	(8,981)			(8,981)		139,463		(14,532)	(14,532)			L
628464-10-9	Myers Inds Inc		01/03/2013	VARIOUS	8,323.000	122,427		119,865	126,093	(6,228)			(6,228)		119,865		2,562	2,562			L
65339F-10-1	Nextera Energy Inc Com		03/21/2013	VARIOUS	1,408.000	106,548		71,343	97,420	(26,077)			(26,077)		71,343		35,205	35,205	929		L
665859-10-4	Northern Trust Corp		03/21/2013	VARIOUS	4,698.000	252,597		169,190	221,105	(66,913)			(66,913)		169,190		83,407	83,407			L
675746-30-9	Ocwen Finl Corp		01/15/2013	Credit Suisse First Bosto	990.000	38,602		13,078	34,244	(21,166)			(21,166)		13,078		25,524	25,524			L
688239-20-1	Oshkosh Corporation		03/21/2013	VARIOUS	10,307.000	417,068		162,232	305,603	(143,370)			(143,370)		162,232		254,836	254,836			L
70931T-10-3	Pennymac Mtg Invt		01/15/2013	VARIOUS	1,771.000	48,687		32,710	44,789	(12,078)			(12,078)		32,710		15,977	15,977			L
713448-10-8	PepsiCo Inc		03/21/2013	VARIOUS	6,975.000	531,790		453,554	456,223	(25,019)			(25,019)		453,554		78,236	78,236	7,787		L
717081-10-3	Pfizer Inc		03/21/2013	VARIOUS	10,601.000	293,219		265,866	265,873	(7)			(7)		265,866		27,353	27,353	1,979		L
69331C-10-8	PG&E Corp		03/21/2013	Deutsche Bank Securities,	2,088.000	91,195		83,896	83,896						83,896		7,299	7,299	950		L
742718-10-9	Procter & Gamble Co		03/21/2013	VARIOUS	1,081.000	83,549		64,761	73,389	(8,629)			(8,629)		64,761		18,788	18,788	608		L
743606-10-5	Prosperity Bancshares Inc		02/07/2013	Investment Technology Gro	2,796.000	128,162		91,373	117,432	(26,059)			(26,059)		91,373		36,789	36,789			L
756109-10-4	Realty Income Corp		01/03/2013	VARIOUS	2,516.000	103,274		81,116	101,168	(20,053)			(20,053)		81,116		22,159	22,159	382		L
759351-60-4	Reinsurance Group Amer Inc Com		03/21/2013	VARIOUS	2,428.000	142,973		124,314	129,947	(5,633)			(5,633)		124,314		18,659	18,659	583		L
761152-10-7	ResMed Inc		03/08/2013	VARIOUS	2,060.000	90,073		68,855	85,634	(16,779)			(16,779)		68,855		21,218	21,218			L
768573-10-7	Riverbed Technology Inc		01/03/2013	Investment Technology Gro	2,688.000	56,352		43,411	53,007	(9,596)			(9,596)		43,411		12,941	12,941			L
778296-10-3	Ross Stores Inc		03/08/2013	Citation Group	2,420.000	135,810		130,898	131,043	(145)			(145)		130,898		4,912	4,912	411		L
790849-10-3	Saint Jude Medical Inc		03/21/2013	VARIOUS	6,239.000	261,030		216,005	213,826	(11,005)			(11,005)		216,005		45,025	45,025	1,361		L
79546E-10-4	Sally Beauty Hldgs Inc		01/03/2013	Investment Technology Gro	7,785.000	194,102		98,130	183,492	(85,363)			(85,363)		98,130		95,972	95,972			L
78388J-10-6	SBA Communications Corp		03/12/2013	VARIOUS	3,025.000	216,813		157,149	214,836	(57,687)			(57,687)		157,149		59,665	59,665			L
81725T-10-0	Sensient Technologies Corp		01/03/2013	Investment Technology Gro	3,879.000	140,831		121,360	137,937	(16,578)			(16,578)		121,360		19,471	19,471			L
826552-10-1	Sigma Aldrich Corp		03/21/2013	VARIOUS	1,628.000	125,731		101,510	119,788	(18,278)			(18,278)		101,510		24,221	24,221	350		L
828806-10-9	Simon Property Group Inc		02/20/2013	VARIOUS	1,510.000	241,738		208,498	238,716	(30,218)			(30,218)		208,498		33,239	33,239	1,737		L
83088M-10-2	Skyworks Solutions Inc		01/15/2013	Credit Suisse First Bosto	5,959.000	121,772		96,655	120,968	(24,313)			(24,313)		96,655		25,117	25,117			L
832696-40-5	Smucker J M Co		03/21/2013	VARIOUS	3,027.000	291,092		223,650	261,048	(37,398)			(37,398)		223,650		67,442	67,442	1,574		L
835495-10-2	Sonoco Prods Co		03/21/2013	VARIOUS	3,932.000	133,811		116,898	116,898						116,898		16,913	16,913	1,180		L
868157-10-8	Superior Energy Services, Inc		01/03/2013	Investment Technology Gro	3,439.000	75,276		69,571	71,256	(1,685)			(1,685)		69,571		5,705	5,705			L
87612E-10-6	Target Corp		03/21/2013	VARIOUS	9,182.000	625,212		440,790	514,365	(103,347)			(103,347)		440,790		184,422	184,422	3,306		L
881609-10-1	Tesoro Corp		02/08/2013	VARIOUS	1,052.000	55,868		23,270	46,341	(23,070)			(23,070)		23,270		32,598	32,598			L
89417E-10-9	The Travelers Cos Inc		03/21/2013	VARIOUS	4,364.000	365,666		211,544	313,422	(101,878)			(101,878)		211,544		154,121	154,121	2,007		L
89531P-10-5	Trex Co Inc		03/12/2013	Investment Technology Gro	1,890.000	94,094		63,160	70,365	(7,205)			(7,205)		63,160		30,934	30,934			L
90385D-10-7	Ultimate Software Group Inc Com		03/12/2013	Investment Technology Gro	1,404.000	140,694		112,053	132,552	(20,499)			(20,499)		112,053		28,641	28,641			L
907818-10-8	Union Pac Corp		02/15/2013	MKM Partners LLC	300.000	41,017		36,883	37,716	(833)			(833)		36,883		4,134	4,134	125		L
91324P-10-2	United Health Group Inc Corp		01/29/2013	VARIOUS	2,630.000	148,173		120,985	142,651	(21,667)			(21,667)		120,985		27,188	27,188			L
913017-10-9	United Technologies Corp		02/15/2013	MKM Partners LLC	440.000	39,809		36,084	36,084						36,084		3,724	3,724			L
931142-10-3	Wal-Mart Stores Inc		03/21/2013	VARIOUS	1,353.000	97,332		69,244	92,315	(23,071)			(23,071)		69,244		28,087	28,087			L
94973V-10-7	Wellpoint Llc		03/21/2013	VARIOUS	4,649.000	296,201		250,607	269,449	(33,748)			(33,748)		250,607		45,593	45,593	1,743		L
966837-10-6	Whole Foods Market Inc		02/20/2013	VARIOUS	1,980.000	169,669		140,614	180,833	(40,220)			(40,220)		140,614		29,055	29,055	396		L
97186T-10-8	Wilshire Bancorp Inc		01/15/2013	Investment Technology Gro	22,416.000	137,015		107,700	131,582	(23,882)			(23,882)		107,700		29,315	29,315			L
976391-30-0	Winthrop Rly Tr		01/03/2013	VARIOUS	14,220.000	157,745		146,324	157,131	(10,807)			(10,807)		146,324		11,421	11,421	2,311		L
989701-10-7	Zions Bancorporation		02/08/2013	VARIOUS	2,004.000	48,057		36,473	42,886	(6,413)			(6,413)		36,473		11,584	11,584			L
989855-10-1	Zygo Corp		01/15/2013	VARIOUS	7,065.000	111,166		104,491	110,921	(6,429)			(6,429)		104,491		6,675	6,675			L
867224-10-7	Suncor Energy Inc New Com	I	02/26/2013	VARIOUS	5,190.000	159,719		148,249	171,166	(22,918)			(22,918)		148,249		11,470	11,470			L
03524A-10-8	Anheuser Busch Inbev Sa	R	02/08/2013	Citation Group	2,770.000	237,753		242,126	242,126						242,126		(4,373)	(4,373)			L
G54050-10-2	Lazard Ltd	R	03/21/2013	VARIOUS	8,785.000	304,584		201,211	262,144	(60,933)			(60,933)		201,211		103,372	103,372			L
H5833N-10-3	Noble Corporation	R	03/21/2013	VARIOUS	7,884.000	289,371		247,927	228,106	(29,915)			(29,915)		247,927		41,444	41,444	1,025		L

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
G6852T-10-5	Partnerre Ltd Com	R	03/21/2013	VARIOUS	3,169.000	295,255		168,022	255,073	(87,051)			(87,051)		168,022		127,233	127,233	2,028		L
H6169Q-10-8	Pentair Ltd Shs	R	02/08/2013	VARIOUS	2,264.000	114,056		72,471	111,276	(38,805)			(38,805)		72,471		41,585	41,585	89		L
82481R-10-6	Shire Plc Sponsored ADR	R	03/08/2013	VARIOUS	640.000	58,864		56,216	58,995	(2,779)			(2,779)		56,216		2,648	2,648			L
849415-20-3	Spreadtrum Communications Inc	R	02/08/2013	VARIOUS	6,689.000	109,853		92,308	117,726	(25,418)			(25,418)		92,308		17,545	17,545	932		L
H8817H-10-0	Transocean Ltd Reg Shs	R	03/21/2013	VARIOUS	2,249.000	116,883		88,753	100,440	(11,687)			(11,687)		88,753		28,130	28,130			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,389,851		15,182,751	17,573,960	(2,878,961)		37,663	(2,916,624)		15,182,751		4,207,100	4,207,100	65,266		
9799997 - Subtotal - Common Stocks - Part 4						19,389,851		15,182,751	17,573,960	(2,878,961)		37,663	(2,916,624)		15,182,751		4,207,100	4,207,100	65,266		
9799999 - Subtotal - Common Stocks						19,389,851		15,182,751	17,573,960	(2,878,961)		37,663	(2,916,624)		15,182,751		4,207,100	4,207,100	65,266		
9899999 - Subtotal - Preferred and Common Stocks						19,389,851		15,182,751	17,573,960	(2,878,961)		37,663	(2,916,624)		15,182,751		4,207,100	4,207,100	65,266		
9999999 - TOTALS						41,787,141		37,163,940	39,224,597	(2,878,961)	(27,444)	37,663	(2,944,069)		37,098,283		4,688,857	4,688,857	230,935		

Page E06
Schedule DB, Part A, Section 1
NONE

Describtion of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E07
Schedule DB, Part B, Section 1
NONE

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

Schedule DB, Part B, Description of Hedged Risk (s)
NONE

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

Page E08
Schedule DB, Part D, Section 1
NONE

Page E09
Schedule DB, Part D, Section 2, By Reporting Entity
NONE

Schedule DB, Part D, Section 2, To Reporting Entity
NONE

Page E10
Schedule DL, Part 1
NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatories:
1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average Balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository Name	1 Depository Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter: 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
PNC Bank	Columbus, OH					(3,965,317)	(4,320,637)	(4,812,773)	
Bank Of Nova Scotia CD	5879 Mt Carmel Short Term & Cash Equiv		0.230		109			1,000,000	
Svenska Handelsbanken CD 0.215%	5879 Mt Carmel Short Term & Cash Equiv		0.215		155			350,009	
Svenska Handelsbanken CD 0.285%	5879 Mt Carmel Short Term & Cash Equiv	$	0.285		234	400,029	400,024	400,019	
Svenska Handelsbanken CD 0.215%	5879 Mt Carmel Short Term & Cash Equiv	$	0.215		158		500,005	500,002	
0199998 - Deposits in 4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				1,838		700,016	1,350,013		
0199999 - TOTAL - Open Depositories				1,838	656	(2,865,272)	(2,070,595)	(2,562,743)	
0399999 - TOTAL Cash on Deposit				1,838	656	(2,865,272)	(2,070,595)	(2,562,743)	
0499999 - Cash in Company's Office						400	400	400	
0599999 - TOTALS				1,838	656	(2,864,872)	(2,070,195)	(2,562,343)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
Bonds: U.S. Government - Issuer Obligations							
Repurchase Agreement - PNC Bank		03/01/2013	0.150	04/01/2013	22,963,469	2,925	
United States Treasury Bills		02/14/2013		04/18/2013	1,599,720	204	
0199999 - Bonds: U.S. Government - Issuer Obligations					24,563,189	3,130	
0599999 - Bonds: Subtotals - U.S. Government Bonds					24,563,189	3,130	
Bonds: 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							
Fedl Home Loan Bk Disc Nt		02/08/2013		05/08/2013	999,778	130	
2599999 - Bonds: 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					999,778	130	
3199999 - Bonds: Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					999,778	130	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
Abbott Laboratories Disc C/P		03/06/2013		04/18/2013	1,199,828	104	
Abbott Laboratories Disc C/P		02/07/2013		04/30/2013	399,900	65	
Alpine Securitzation Corp Disc C/P		03/04/2013		04/09/2013	1,599,728	212	
American Honda Finance Disc C/P		02/26/2013		05/23/2013	1,069,617	152	
Australia & New Zealand Disc C/P		02/11/2013		05/03/2013	299,865	82	
Bank of Tokyo-Mitsubishi Disc C/P		02/27/2013		04/18/2013	749,813	124	
Bank of Tokyo-Mitsubishi Disc C/P		02/21/2013		05/21/2013	824,592	179	
Cppib Capital Inc Disc C/P		02/04/2013		04/12/2013	824,770	193	
Chariot Funding Llc Disc C/P		02/28/2013		04/29/2013	799,790	112	
Coca-Cola Company Discount C/P		03/12/2013		06/04/2013	499,848	36	
Credit Suisse New York Disc C/P		02/22/2013		04/19/2013	799,776	152	
Deutsche Bank Financial Disc C/P		03/27/2013		04/26/2013	999,842	26	
Google Inc Discount C/P		02/07/2013		04/04/2013	299,958	40	
Gotham Funding Corp Disc C/P		03/01/2013		04/29/2013	899,705	155	
Kells Funding Llc Discount C/P		03/19/2013		06/13/2013	799,584	63	
Liberty Street Funding Disc C/P		03/08/2013		04/09/2013	669,899	76	
Liberty Street Funding Disc C/P		03/25/2013		06/17/2013	599,734	22	
Metlife Short Term Fundng Disc C/P		02/26/2013		04/24/2013	799,785	128	
Northern Pines Funding Disc C/P		03/08/2013		04/09/2013	799,844	117	
Northern Pines Funding Disc C/P		03/14/2013		04/12/2013	674,891	67	
Northwestern University Disc C/P		02/11/2013		05/10/2013	1,599,531	261	
Old Line Funding LLC Disc C/P		03/06/2013		05/16/2013	1,649,447	203	
Province Ontario Discount C/P		03/08/2013		04/08/2013	999,888	87	
Oversea-Chineses Banking Disc C/P		03/20/2013		05/07/2013	164,934	17	
Paccar Financial Corp Disc C/P		03/06/2013		05/30/2013	799,736	81	
Harvard University Discount C/P		02/12/2013		05/08/2013	1,599,547	256	
Regency Market No 1 Llc Disc C/P		03/20/2013		04/22/2013	1,599,736	96	
Sheffield Receivable Corp Disc C/P		02/12/2013		04/15/2013	1,649,517	374	
Standard Chartered Bank Disc C/P		01/17/2013		04/17/2013	749,569	355	
Standard Chartered Bank Disc C/P		03/04/2013		05/14/2013	899,645	140	
Swedish Export Credit Disc C/P		02/06/2013		04/02/2013	684,843	154	
Toyota Motor Credit Disc C/P		02/06/2013		05/07/2013	649,773	136	
Wells Fargo Discount C/P		02/13/2013		05/14/2013	649,789	110	
Wells Fargo Discount C/P		03/12/2013		06/10/2013	999,575	94	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					30,306,295	4,467	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					30,306,295	4,467	
7799999 - Total Bonds - Subtotals - Issuer Obligations					55,869,262	7,727	
8399999 - Total Bonds - Subtotals - Bonds					55,869,262	7,727	
8699999 - Total Cash Equivalents					55,869,262	7,727	