

AMENDED EXPLANATION COVER



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

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

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

Country of Domicile US

Licensed as business type:

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

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

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 (Street and Number, City or Town, State, 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 Robert Watson (Name), 6145463211 (Area Code) (Telephone Number) (Extension), robert.watson@mchs.com (E-Mail Address)

OFFICERS

Keith Colman (Chairperson), Hugh Jones (Treasurer), Sister Barbara Hahl (Secretary)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Robert Paskowski, Claus von Zychlin, Daniel Wendorff, MD, Robert Griffith, MD

State of Ohio, County of Franklin } SS

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

Keith Colman Chairperson

Robert Paskowski President/CEO

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 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|--|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Col. 1 minus Col. 2) | |
| 1. Bonds | 127,686,444 | | 127,686,444 | 129,712,727 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 70,727,295 | | 70,727,295 | 67,598,791 |
| 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 (\$ (93,110)), cash equivalents (\$ 54,315,398) and short-term investments (\$ 56,210,643) | 110,432,932 | | 110,432,932 | 106,949,587 |
| 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 through Line 11) | 308,846,671 | | 308,846,671 | 304,261,105 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 912,447 | | 912,447 | 955,960 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 17,693,799 | | 17,693,799 | 17,026,945 |
| 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 | 2,006,596 | | 2,006,596 | 1,951,926 |
| 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 | 44,904 | 42,969 | 1,935 | 2,605 |
| 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 | 85,048 | | 85,048 | 81,876 |
| 24. Health care (\$ 3,953,552) and other amounts receivable | 10,978,977 | 7,025,425 | 3,953,552 | 1,899,242 |
| 25. Aggregate write-ins for other-than-invested assets | 7,020,020 | 5,724,437 | 1,295,583 | 920,378 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25) | 347,588,462 | 12,792,831 | 334,795,631 | 327,100,037 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Totals (Line 26 and Line 27) | 347,588,462 | 12,792,831 | 334,795,631 | 327,100,037 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Line 1101 through Line 1103 plus Line 1198) (Line 11 above) | | | | |
| 2501. Misc Receivable | 676,897 | | 676,897 | 589,503 |
| 2502. QCP Receivable | 1,750,545 | 1,131,859 | 618,686 | 330,875 |
| 2503. Prepaid Expenses | 4,592,578 | 4,592,578 | | |
| 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) | 7,020,020 | 5,724,437 | 1,295,583 | 920,378 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|--|----------------|----------------|-------------|-------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$ reinsurance ceded) | 26,721,718 | | 26,721,718 | 25,161,978 |
| 2. Accrued medical incentive pool and bonus amounts | | | | |
| 3. Unpaid claims adjustment expenses | 262,655 | | 262,655 | 262,655 |
| 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 | 184,728 | | 184,728 | 164,336 |
| 9. General expenses due or accrued | 74,265,758 | | 74,265,758 | 6,380,967 |
| 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 | 3,139,891 | | 3,139,891 | 3,707,876 |
| 16. Derivatives | | | | |
| 17. Payable for securities | | | | |
| 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 | | | | |
| 23. Aggregate write-ins for other liabilities (including \$ current) | | | | |
| 24. Total liabilities (Line 1 to Line 23) | 104,574,750 | | 104,574,750 | 35,677,812 |
| 25. Aggregate write-ins for special surplus funds | X X X | X X X | | |
| 26. Common capital stock | X X X | X X X | 100 | 100 |
| 27. Preferred capital stock | X X X | X X X | | |
| 28. Gross paid in and contributed surplus | X X X | X X X | 42,422,434 | 42,422,434 |
| 29. Surplus notes | X X X | X X X | | |
| 30. Aggregate write-ins for other-than-special surplus funds | X X X | X X X | | |
| 31. Unassigned funds (surplus) | X X X | X X X | 187,798,347 | 248,999,691 |
| 32. Less treasury stock, at cost: | | | | |
| 32.1 shares common (value included in Line 26 \$) | X X X | X X X | | |
| 32.2 shares preferred (value included in Line 27 \$) | X X X | X X X | | |
| 33. Total capital and surplus (Line 25 to Line 31 minus Line 32) | X X X | X X X | 230,220,881 | 291,422,225 |
| 34. Total Liabilities, capital and surplus (Line 24 and Line 33) | X X X | X X X | 334,795,631 | 327,100,037 |
| DETAILS OF WRITE-INS | | | | |
| 2301. | | | | |
| 2302. | | | | |
| 2303. | | | | |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | | | | |
| 2399. Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above) | | | | |
| 2501. | X X X | X X X | | |
| 2502. | X X X | X X X | | |
| 2503. | X X X | X X X | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | X X X | X X X | | |
| 2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above) | X X X | X X X | | |
| 3001. | X X X | X X X | | |
| 3002. | X X X | X X X | | |
| 3003. | X X X | X X X | | |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | X X X | X X X | | |
| 3099. Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above) | X X X | X X X | | |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year to Date | | Prior Year to Date | Prior Year Ended December 31 |
|---|----------------------|-------------|--------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. Member Months | X X X | 411,830 | 333,252 | 445,756 |
| 2. Net premium income (including \$ non-health premium income) | X X X | 373,500,279 | 302,304,972 | 405,202,597 |
| 3. Change in unearned premium reserves and reserve for rate credits | X X X | 701,132 | 215,101 | 19,636,564 |
| 4. Fee-for-service (net of \$ medical expenses) | X X X | | | |
| 5. Risk revenue | X X X | | | |
| 6. Aggregate write-ins for other health care related revenues | X X X | | | |
| 7. Aggregate write-ins for other non-health revenues | X X X | | | |
| 8. Total revenues (Line 2 to Line 7) | X X X | 374,201,411 | 302,520,073 | 424,839,161 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits | | 176,247,446 | 140,590,238 | 190,902,088 |
| 10. Other professional services | | 95,057,469 | 78,941,025 | 108,874,156 |
| 11. Outside referrals | | | | |
| 12. Emergency room and out-of-area | | | | |
| 13. Prescription drugs | | 56,267,137 | 42,873,442 | 58,996,802 |
| 14. Aggregate write-ins for other hospital and medical | | | | |
| 15. Incentive pool, withhold adjustments and bonus amounts | | | | |
| 16. Subtotal (Line 9 to Line 15) | | 327,572,052 | 262,404,705 | 358,773,046 |
| Less: | | | | |
| 17. Net reinsurance recoveries | | | | |
| 18. Total hospital and medical (Line 16 minus Line 17) | | 327,572,052 | 262,404,705 | 358,773,046 |
| 19. Non-health claims (net) | | 2,306,770 | | |
| 20. Claims adjustment expenses, including \$ cost containment expenses | | | | 9,186,816 |
| 21. General administrative expenses | | 27,597,808 | 26,970,331 | 34,158,431 |
| 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) | | 357,476,630 | 289,375,036 | 402,118,293 |
| 24. Net underwriting gain or (loss) (Line 8 minus Line 23) | X X X | 16,724,781 | 13,145,037 | 22,720,868 |
| 25. Net investment income earned | | 3,973,870 | 9,591,096 | 4,329,181 |
| 26. Net realized capital gains (losses) less capital gains tax of \$ | | | | 15,172,449 |
| 27. Net investment gains (losses) (Line 25 plus Line 26) | | 3,973,870 | 9,591,096 | 19,501,630 |
| 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 | | 2,556,975 | 502,458 | 1,154,882 |
| 30. Net income or (loss) after capital gains tax and before all other federal income taxes | X X X | 23,255,626 | 23,238,591 | 43,377,380 |
| (Line 24 plus Line 27 plus Line 28 plus Line 29) | | | | |
| 31. Federal and foreign income taxes incurred | X X X | | | |
| 32. Net income (loss) (Line 30 minus Line 31) | X X X | 23,255,626 | 23,238,591 | 43,377,380 |
| DETAILS OF WRITE-INS | | | | |
| 0601. | X X X | | | |
| 0602. | X X X | | | |
| 0603. | X X X | | | |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | X X X | | | |
| 0699. Totals (Line 0601 through Line 0603 plus Line 0698) (Line 6 above) | X X X | | | |
| 0701. | X X X | | | |
| 0702. | X X X | | | |
| 0703. | X X X | | | |
| 0798. Summary of remaining write-ins for Line 7 from overflow page | X X X | | | |
| 0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above) | X X X | | | |
| 1401. | | | | |
| 1402. | | | | |
| 1403. | | | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | | | | |
| 1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above) | | | | |
| 2901. Other Contractual Revenue | | 822,854 | 502,458 | 724,224 |
| 2902. Other Income | | 1,734,121 | | 430,658 |
| 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) | | 2,556,975 | 502,458 | 1,154,882 |

STATEMENT OF REVENUE AND EXPENSES (continued)

| CAPITAL AND SURPLUS ACCOUNT | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| 33. Capital and surplus prior reporting year | 291,422,225 | 264,742,389 | 264,742,389 |
| 34. Net income or (loss) from Line 32 | 23,255,626 | 23,238,591 | 43,377,380 |
| 35. Change in valuation basis of aggregate policy and claims reserves | | | |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$ | 1,121,565 | 10,023,846 | 4,196,109 |
| 37. Change in net unrealized foreign exchange capital gain or (loss) | | | |
| 38. Change in net deferred income tax | | | |
| 39. Change in nonadmitted assets | (8,578,535) | (439,087) | (893,653) |
| 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 | (77,000,000) | (15,000,000) | (20,000,000) |
| 47. Aggregate write-ins for gains or (losses) in surplus | | | |
| 48. Net change in capital and surplus (Line 34 to Line 47) | (61,201,344) | 17,823,350 | 26,679,836 |
| 49. Capital and surplus end of reporting period (Line 33 plus Line 48) | 230,220,881 | 282,565,739 | 291,422,225 |
| DETAILS OF WRITE-INS | | | |
| 4701. | | | |
| 4702. | | | |
| 4703. | | | |
| 4798. Summary of remaining write-ins for Line 47 from overflow page | | | |
| 4799. Totals (Line 4701 through Line 4703 plus Line 4798) (Line 47 above) | | | |

CASH FLOW

| | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 373,500,279 | 302,304,972 | 405,202,597 |
| 2. Net investment income | (2,986,286) | 486,743 | 3,002,592 |
| 3. Miscellaneous income | 2,556,975 | 502,458 | 1,154,882 |
| 4. Total (Line 1 through Line 3) | 373,070,968 | 303,294,173 | 409,360,071 |
| 5. Benefit and loss related payments | 328,066,622 | 258,728,018 | 354,429,986 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | (37,980,213) | 23,967,440 | 40,758,146 |
| 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 Line 9) | 290,086,409 | 282,695,458 | 395,188,132 |
| 11. Net cash from operations (Line 4 minus Line 10) | 82,984,559 | 20,598,715 | 14,171,939 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 4,452,200 | 9,754,124 | 45,292,137 |
| 12.2 Stocks | 4,109,937 | 10,001,044 | 82,981,510 |
| 12.3 Mortgage loans | | | |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| 12.7 Miscellaneous proceeds | | | |
| 12.8 Total investment proceeds (Line 12.1 through Line 12.7) | 8,562,137 | 19,755,168 | 128,273,647 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | | | 56,678,387 |
| 13.2 Stocks | 1,473,440 | 11,447,589 | 76,269,156 |
| 13.3 Mortgage loans | 4,261,793 | 10,213,314 | |
| 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) | 5,735,233 | 21,660,903 | 132,947,543 |
| 14. Net increase or (decrease) in contract loans and premium notes | | | |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 2,826,904 | (1,905,735) | (4,673,896) |
| 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 | 77,000,000 | 15,000,000 | 20,000,000 |
| 16.6 Other cash provided (applied) | (5,328,118) | 325,833 | 1,304,514 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (82,328,118) | (14,674,167) | (18,695,486) |
| 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) | 3,483,345 | 4,018,813 | (9,197,443) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 106,949,587 | 116,147,030 | 116,147,030 |
| 19.2 End of period (Line 18 plus Line 19.1) | 110,432,932 | 120,165,843 | 106,949,587 |

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 | | | |

CASH FLOW, Line 20 (Continued)

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
|--|------------------------------|----------------------------|--------------------------------------|

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 Total | Comprehensive (Hospital and Medical) | | 4 Medicare Supplement | 5 Vision Only | 6 Dental Only | 7 Federal Employees Health Benefits Plan | 8 Title XVIII Medicare | 9 Title XIX Medicaid | 10 Other |
|---|-------------|--------------------------------------|------------|--------------------------|------------------|------------------|---|---------------------------|-------------------------|-------------|
| | | 2 Individual | 3 Group | | | | | | | |
| Total Members at end of: | | | | | | | | | | |
| 1. Prior Year | 37,769 | | | | | | | 37,769 | | |
| 2. First Quarter | 45,746 | | | | | | | 45,746 | | |
| 3. Second Quarter | 45,775 | | | | | | | 45,775 | | |
| 4. Third Quarter | 45,879 | | | | | | | 45,879 | | |
| 5. Current Year | | | | | | | | | | |
| 6. Current Year Member Months | 411,830 | | | | | | | 411,830 | | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | | | | | | | | | | |
| 8. Non-Physician | | | | | | | | | | |
| 9. Total | | | | | | | | | | |
| 10. Hospital Patient Days Incurred | | | | | | | | | | |
| 11. Number of Inpatient Admissions | 6,822 | | | | | | | 6,822 | | |
| 12. Health Premiums Written (a) | 373,500,279 | | | | | | | 373,500,279 | | |
| 13. Life Premiums Direct | | | | | | | | | | |
| 14. Property/Casualty Premiums Written | | | | | | | | | | |
| 15. Health Premiums Earned | 374,201,411 | | | | | | | 374,201,411 | | |
| 16. Property/Casualty Premiums Earned | | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 328,066,622 | | | | | | | 328,066,622 | | |
| 18. Amount Incurred for Provision of Health Care Services | 327,572,052 | | | | | | | 327,572,052 | | |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 373,500,279

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 | | | | | | 26,721,718 |
| 0799999 - Total claims unpaid | | | | | | 26,721,718 |

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

| Line of Business | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 | 6 |
|---|--|---|---|---|---|--|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid December 31 of Prior Year | 4 On Claims Incurred During the Year | Claims Incurred in Prior Years (Columns 1 plus 3) | 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 | 27,253,382 | 301,065,701 | 194,032 | 26,527,686 | 27,447,414 | 25,161,978 |
| 7. Title XIX - Medicaid | | | | | | |
| 8. Other health | | | | | | |
| 9. Health subtotal (Line 1 to Line 8) | 27,253,382 | 301,065,701 | 194,032 | 26,527,686 | 27,447,414 | 25,161,978 |
| 10. Health care receivables (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) | 27,253,382 | 301,065,701 | 194,032 | 26,527,686 | 27,447,414 | 25,161,978 |

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

NOTES TO FINANCIAL STATEMENTS

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

Quarter: 3
Calendar Year: 2014

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
15. Leases
No change
16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentration of Credit Risk and Disclosures about Fair Value of Financial Instruments, for accounting guidance
No change
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
No change

NOTES TO FINANCIAL STATEMENTS

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

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

20. Fair Value
No Change

21. Other Items
No change

22. Subsequent Events
No Change

23. Reinsurance
Entered into reinsurance agreement with PartnerRe America Insurance Company dated 1/1/14, YTD premiums \$939,477.

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

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

26. Intercompany Pooling Arrangements
No change

27. Structured Settlements
N/A

28. Health Care Receivables
No change

29. Participating Policies
No change

30. Premium Deficiency Reserves
No change

31. Anticipated Salvage and Subrogation
No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes () No (X)
- 1.2 If yes, has the report been filed with the domiciliary state? Yes () No ()
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes () No (X)
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes () No (X)
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes () No (X)
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes () No (X)
- 4.2 If 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?
.....
- 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 |
|---------------------|-----------------------------|----------|----------|-----------|----------|
|---------------------|-----------------------------|----------|----------|-----------|----------|

- 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).
.....

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: \$ 85,048

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 or 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.

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 Considerations, 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 |
|----------------------------|------------------------|
| | |

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

PART 2 - HEALTH INTERROGATORIES

- 1. Operating Percentages:
 - 1.1 A&H loss percent 87.5 %
 - 1.2 A&H cost containment percent 0.6 %
 - 1.3 A&H expense percent excluding cost containment expenses 7.4 %

- 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. \$.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1 NAIC Company Code | 2 ID Number | 3 Effective Date | 4 Name of Reinsurer | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Ceded | 7 Type of Reinsurer | 8 Certified Reinsurer Rating (1 through 6) | 9 Effective Date of Certified Reinsurer Rating |
|--|-------------------|------------------------|------------------------|----------------------------------|--------------------------------------|---------------------------|---|---|
| 0199998 - Life and Annuity - Affiliates | | | | | | | | |
| 0299998 - Life and Annuity - Non-Affiliates | | | | | | | | |
| 0399998 - Accident and Health - Affiliates | | | | | | | | |
| Accident and Health - Non-Affiliates | | | | | | | | |
| 11835 | 04-1590940 | 01/01/2014 | PARTNERRE AMER INS CO | DE | SSL/A/G | Authorized | | |
| 0499998 - Accident and Health - Non-Affiliates | | | | | | | | |
| 0599998 - Property/Casualty - Affiliates | | | | | | | | |
| 0699998 - Property/Casualty - Non-Affiliates | | | | | | | | |

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| States, Etc. | 1 Active Status | Direct Business Only Year to Date | | | | | | | |
|--|--------------------|-----------------------------------|---------------------------|-------------------------|---|---|---------------------------------|--------------------------------------|-----------------------------|
| | | 2 Accident and Health Premiums | 3 Medicare Title XVIII | 4 Medicaid Title XIX | 5 Federal Employees Health Benefits Program Premiums | 6 Life and Annuity Premiums and Other Considerations | 7 Property/Casualty Premiums | 8 Total Column 2 Through Column 7 | 9 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 | | 373,500,279 | | | | 373,500,279 | | |
| 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 | | 373,500,279 | | | | 373,500,279 | | |
| 60. Reporting entity contributions for Employee Benefit Plans | XXX | | | | | | | | |
| 61. Total (Direct Business) | (a) 1 | | 373,500,279 | | | | 373,500,279 | | |
| 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) | | | | | | | | | |

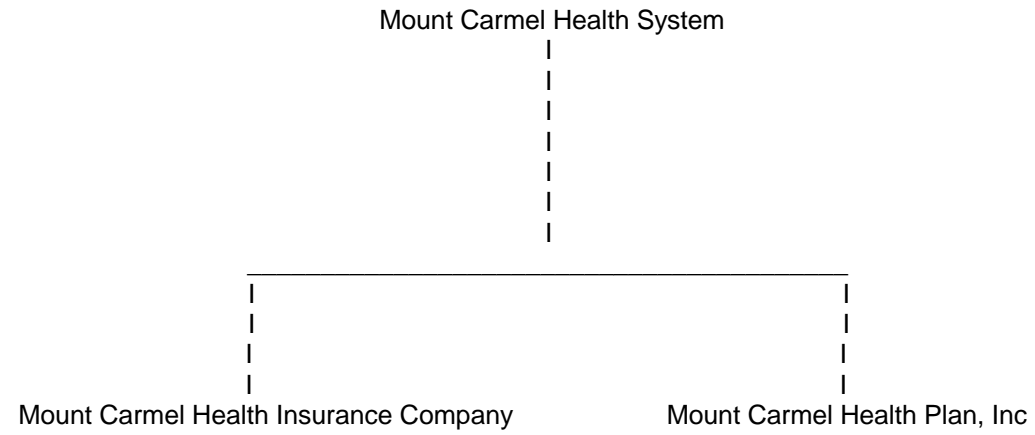
Active Status Codes (Column 1):

- (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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

16

| | |
|----------|-------------|
| 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:



SCHEDULE A - VERIFICATION

Real Estate

| | 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-temporal | | |
| 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) | | |

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 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) | | |

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 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) | | |

NONE

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 | 197,311,515 | 173,282,331 |
| 2. Cost of bonds and stocks acquired | 31,326,803 | 132,947,542 |
| 3. Accrual of discount | 64,102 | 88,449 |
| 4. Unrealized valuation increase (decrease) | 234,437 | 4,481,688 |
| 5. Total gain (loss) on disposals | 3,816,343 | 16,683,223 |
| 6. Deduct consideration for bonds and stocks disposed of | 32,016,393 | 128,273,647 |
| 7. Deduct amortization of premium | 303,436 | 387,297 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 2,019,634 | 1,510,774 |
| 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) | 198,413,737 | 197,311,515 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 198,413,737 | 197,311,515 |

SCHEDULE D - PART 1B

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

| NAIC Designation | 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. NAIC 1 (a) | 216,146,785 | 217,447,042 | 212,223,463 | (93,433) | 229,210,308 | 216,146,785 | 221,276,931 | 218,008,906 |
| 2. NAIC 2 (a) | 16,950,317 | | | (14,761) | 15,865,405 | 16,950,317 | 16,935,556 | 12,770,169 |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 233,097,102 | 217,447,042 | 212,223,463 | (108,194) | 245,075,713 | 233,097,102 | 238,212,487 | 230,779,075 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds and Preferred Stock | 233,097,102 | 217,447,042 | 212,223,463 | (108,194) | 245,075,713 | 233,097,102 | 238,212,487 | 230,779,075 |

(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 \$ 69,902,913 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---------------|---------------------------------|-----------|----------------|---------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year To Date | Paid for Accrued Interest Year To Date |
| 9199999 | 56,210,643 | X X X | 56,252,673 | 30,349 | 545 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book / adjusted carrying value, December 31 of prior year | 50,229,855 | 69,974,581 |
| 2. Cost of short-term investments acquired | 107,860,204 | 148,101,582 |
| 3. Accrual of discount | 31 | 1,358 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | (100) | 158 |
| 6. Deduct consideration received on disposals | 101,741,517 | 167,669,297 |
| 7. Deduct amortization of premium | 137,830 | 178,527 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9) | 56,210,643 | 50,229,855 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 56,210,643 | 50,229,855 |

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 | NONE |
| 5. Considerations received/ (paid) on terminations | |
| 6. Amortization | |
| 7. Adjustment to the Book/Adjusted Carrying Value | |
| 8. Total foreign exchange change in Book/Adjusted Carrying Value | |
| 9. Book/Adjusted Carrying Value at End of Current Period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 plus Line 7 plus Line 8) | |
| 10. Deduct nonadmitted assets | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | |
|--|-------------|
| 1. Book/Adjusted carrying value, December 31 of prior year (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: | NONE |
| Change in adjustment to basis of hedged item | |
| 3.21 Section 1, Column 17, current year to date minus | |
| 3.22 Section 1, Column 17, prior year | |
| Change in amount recognized | |
| 3.23 Section 1, Column 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) | |

Page SI05

Schedule DB, Pt. C, Section 1, Replicated (Synthetic Assets) Open

NONE

Page SI06

Sch DB, Pt C, Sn 2, Replication (Syn Assets) Transactions Open

NONE

Page SI07

Schedule DB, Verification

NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 50,836,491 | 48,786,630 |
| 2. Cost of cash equivalents acquired | 523,683,723 | 634,551,159 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 520,203,865 | 632,501,298 |
| 7. Deduct amortization of premium | 951 | |
| 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) | 54,315,398 | 50,836,491 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 54,315,398 | 50,836,491 |

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

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE Mount Carmel Health Plan, Inc

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--|---------|---------------|--------------------------|---------------------------|-------------|--------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 0258M0-DP-1 | AMERICAN EXPRESS CR CORP MTNBE | | 08/12/2014 | CitiGroup Global Markets | | 399,756 | 400,000.00 | | 1FE |
| 084670-BL-1 | BERKSHIRE HATHAWAY INC DEL | | 08/07/2014 | Wells Fargo Secs LLC | | 499,955 | 500,000.00 | | 1FE |
| 278642-AK-9 | EBAY INC | | 07/23/2014 | Chase Securities | | 573,729 | 575,000.00 | | 1FE |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 1,473,440 | 1,475,000.00 | | |
| 8399997 | Subtotal - Bonds - Part 3 | | | | | 1,473,440 | 1,475,000.00 | | |
| 8399999 | Subtotal - Bonds | | | | | 1,473,440 | 1,475,000.00 | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| G27823-10-6 | DELPHI AUTOMOTIVE PLC | R | 09/19/2014 | Deutsche Morg Grenfell | 95.000 | 6,218 | | | L |
| G60754-10-1 | MICHAEL KORS HLDGS LTD | R | 09/19/2014 | Deutsche Morg Grenfell | 66.000 | 5,079 | | | L |
| 88579Y-10-1 | 3M COMPANY | | 09/19/2014 | Deutsche Morg Grenfell | 40.000 | 5,868 | | | L |
| 00287Y-10-9 | ABBVIE INC COM | | 09/19/2014 | Deutsche Morg Grenfell | 76.000 | 4,489 | | | L |
| 00724F-10-1 | ADOBE SYS INC | | 09/19/2014 | Deutsche Morg Grenfell | 80.000 | 5,356 | | | L |
| 008252-10-8 | AFFILIATED MANAGERS GROUP | | 07/01/2014 | Citation Group | 125.000 | 25,797 | | | L |
| 013817-10-1 | ALCOA INC | | 09/19/2014 | Deutsche Morg Grenfell | 374.000 | 6,066 | | | L |
| 018581-10-8 | ALLIANCE DATA SYSTEM CORP COM | | 09/19/2014 | Deutsche Morg Grenfell | 21.000 | 5,171 | | | L |
| H01531-10-4 | ALLIED WORLD ASSURANCE HOLDIN | | 07/10/2014 | J.P. Morgan Securities | 5,790.000 | 226,300 | | | L |
| 023135-10-6 | AMAZON COM INC | | 09/19/2014 | Deutsche Morg Grenfell | 21.000 | 6,958 | | | L |
| 02665T-30-6 | AMERICAN HOMES 4 RENT | | 09/09/2014 | Barclays Capital Le | 13,893.000 | 250,474 | | | L |
| 046433-20-7 | ASTRONICS CORP CL B | | 09/19/2014 | SPIN OFF | 418.200 | 19,042 | | | U |
| 00206R-10-2 | AT&T INC | | 09/19/2014 | Deutsche Morg Grenfell | 284.000 | 10,076 | | | L |
| 053484-10-1 | AVALONBAY CMNTYS INC | | 09/19/2014 | Deutsche Morg Grenfell | 28.000 | 4,060 | | | L |
| 064058-10-0 | BANK NEW YORK MELLON CORP | | 09/19/2014 | Deutsche Morg Grenfell | 122.000 | 4,842 | | | L |
| 060505-10-4 | BANK OF AMERICA CORP | | 09/19/2014 | Deutsche Morg Grenfell | 1,024.000 | 17,367 | | | L |
| 172967-42-4 | CITIGROUP INC | | 09/19/2014 | Deutsche Morg Grenfell | 281.000 | 15,031 | | | L |
| 191216-10-0 | COCA-COLA CO | | 09/19/2014 | Deutsche Morg Grenfell | 332.000 | 13,964 | | | L |
| 194014-10-6 | COLFAX CORP | | 09/09/2014 | Barclays Capital Le | 4,913.000 | 314,179 | | | L |
| 25470F-30-2 | DISCOVERY COMMUNICATNS NEW | | 08/07/2014 | SPIN OFF | 515.000 | 18,844 | | | L |
| 29476L-10-7 | EQUITY RESIDENTIAL | | 09/19/2014 | Deutsche Morg Grenfell | 92.000 | 5,699 | | | L |
| 30303M-10-2 | FACEBOOK INC | | 09/19/2014 | Deutsche Morg Grenfell | 532.000 | 41,453 | | | L |
| 303726-10-3 | FAIRCHILD SEMICONDUCTOR INTL | | 08/18/2014 | J.P. Morgan Securities | 22,285.000 | 346,084 | | | L |
| 370023-10-3 | GENERAL GROWTH PPTYS INC NEW | | 09/19/2014 | Deutsche Morg Grenfell | 179.000 | 4,282 | | | L |
| 384637-10-4 | GRAHAM HLDGS CO COM | | 09/09/2014 | Barclays Capital Le | 444.000 | 313,242 | | | L |
| 42217K-10-6 | HEALTH CARE REIT INC | | 09/19/2014 | Deutsche Morg Grenfell | 101.000 | 6,419 | | | L |
| 428236-10-3 | HEWLETT PACKARD CO | | 09/19/2014 | Deutsche Morg Grenfell | 211.000 | 7,765 | | | L |
| 431571-10-8 | HILLENBRAND INC | | 08/18/2014 | J.P. Morgan Securities | 10,731.000 | 351,493 | | | L |
| 458140-10-0 | INTEL CORP | | 09/19/2014 | Deutsche Morg Grenfell | 184.000 | 6,409 | | | L |
| 45845P-10-8 | INTERCEPT PHARMACEUTICALS INC | | 09/09/2014 | Barclays Capital Le | 440.000 | 125,939 | | | L |
| 46625H-10-0 | JPMORGAN CHASE & CO | | 09/19/2014 | Deutsche Morg Grenfell | 233.000 | 14,241 | | | L |
| 48238T-10-9 | KAR AUCTION SVCS INC | | 07/10/2014 | J.P. Morgan Securities | 3,097.000 | 97,940 | | | L |
| 538034-10-9 | LIVE NATION ENTERTAINMENT INC | | 07/10/2014 | J.P. Morgan Securities | 14,461.000 | 356,104 | | | L |
| 573284-10-6 | MARTIN MARIETTA MATLS INC | | 09/19/2014 | Deutsche Morg Grenfell | 141.000 | 18,110 | | | L |
| 594918-10-4 | MICROSOFT CORP | | 09/19/2014 | Deutsche Morg Grenfell | 2,677.000 | 127,238 | | | L |
| 617446-44-8 | MORGAN STANLEY | | 09/19/2014 | Deutsche Morg Grenfell | 283.000 | 10,123 | | | L |
| 63633D-10-4 | NATIONAL HEALTH INVS INC | | 07/10/2014 | J.P. Morgan Securities | 3,653.000 | 227,147 | | | L |
| 64110L-10-6 | NETFLIX INC | | 09/19/2014 | Deutsche Morg Grenfell | 12.000 | 5,490 | | | L |
| 71377E-10-5 | PERFORMANT FINL CORP | | 07/10/2014 | J.P. Morgan Securities | 23,725.000 | 254,619 | | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--|---------|---------------|------------------------|---------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| 69331C-10-8 | PG&E CORP | | 09/19/2014 | Deutsche Morg Grenfell | 90.000 | 4,127 | | | L |
| 747525-10-3 | QUALCOMM INC | | 09/19/2014 | Deutsche Morg Grenfell | 75.000 | 5,666 | | | L |
| 79466L-30-2 | SALESFORCE COM INC | | 09/19/2014 | Deutsche Morg Grenfell | 121.000 | 7,048 | | | L |
| 818097-10-7 | SEVENTY SEVEN ENERGY INC COM | | 07/02/2014 | VARIOUS | 80.640 | 1,669 | | | L |
| 891906-10-9 | TOTAL SYSTEM SERVICES INC | | 07/10/2014 | J.P. Morgan Securities | 7,066.000 | 224,497 | | | L |
| 91324P-10-2 | UNITED HEALTH GROUP INC CORP | | 09/19/2014 | Deutsche Morg Grenfell | 84.000 | 7,376 | | | L |
| 911363-10-9 | UNITED RENTALS, INC | | 09/19/2014 | Deutsche Morg Grenfell | 214.000 | 24,976 | | | L |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 09/19/2014 | Deutsche Morg Grenfell | 55.000 | 5,965 | | | L |
| 913903-10-0 | UNIVERSAL HLTH SVCS INC | | 09/19/2014 | Deutsche Morg Grenfell | 206.000 | 23,472 | | | L |
| 92240G-10-1 | VECTREN CORP COM | | 08/18/2014 | J.P. Morgan Securities | 6,184.000 | 246,009 | | | L |
| 923454-10-2 | VERITIV CORP COM | | 07/02/2014 | VARIOUS | 18.980 | 622 | | | L |
| G0083B-10-8 | ACTAVIS PLC | R | 09/19/2014 | VARIOUS | 205.960 | 46,068 | | | L |
| G5785G-10-7 | MALLINCKRODT PUB LTD CO | R | 09/19/2014 | Deutsche Morg Grenfell | 253.000 | 22,474 | | | L |
| Y62132-10-8 | NAVIGATOR HOLDINGS LTD | R | 08/18/2014 | J.P. Morgan Securities | 11,991.000 | 348,629 | | | L |
| N63218-10-6 | NIELSEN HOLDINGS N V | R | 09/19/2014 | Deutsche Morg Grenfell | 136.000 | 6,136 | | | L |
| G6S01W-10-8 | PARAGON OFFSHORE PLC | R | 08/04/2014 | SPIN OFF | 188.330 | 2,081 | | | L |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 4,261,793 | | | |
| 9799997 | Subtotal - Common Stocks - Part 3 | | | | | 4,261,793 | | | |
| 9799999 | Subtotal - Common Stocks | | | | | 4,261,793 | | | |
| 9899999 | Subtotal - Preferred and Common Stocks | | | | | 4,261,793 | | | |
| 9999999 | TOTALS | | | | | 5,735,234 | | | |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE Mount Carmel Health Plan, Inc

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|--|-------------------------------|---------|---------------|------------------------|---------------------------|---------------|--------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP 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 | | 09/15/2014 | PRINCIPAL RECEIPT | | 49,725 | 49,724.67 | 51,714 | 51,679 | (1,954) | | | (1,954) | | 49,725 | | | | 1,665 | 09/15/2039 | 1 | |
| 912828-CT-5 | UNITED STATES TREASURY NOTE | | 08/15/2014 | MATURITY | | 1,600,000 | 1,600,000.00 | 1,599,313 | 1,599,868 | | 132 | | 132 | | 1,600,000 | | | | 68,000 | 08/15/2014 | 1 | |
| 912828-RG-7 | UNITED STATES TREASURY NOTE | | 09/15/2014 | MATURITY | | 1,300,000 | 1,300,000.00 | 1,293,348 | 1,293,417 | | 1,583 | | 1,583 | | 1,300,000 | | | | 3,250 | 09/15/2014 | 1 | |
| 0599999 - Subtotal - Bonds - U. S. Governments | | | | | | 2,949,725 | 2,949,724.67 | 2,944,374 | 2,949,965 | | (240) | | (240) | | 2,949,725 | | | | 72,915 | | | |
| 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 | | 09/15/2014 | PRINCIPAL RECEIPT | | 47,967 | 47,966.82 | 50,035 | 50,026 | (2,059) | | | (2,059) | | 47,967 | | | | 1,510 | 09/01/2039 | 1 | |
| 3128PL-A2-8 | FHLMC PC GOLD 15 YR | | 09/15/2014 | PRINCIPAL RECEIPT | | 4,546 | 4,545.71 | 4,584 | 4,578 | | (32) | | (32) | | 4,546 | | | | 129 | 06/01/2023 | 1 | |
| 31416N-3J-9 | FNMA 15YR POOL #AA5300 | | 09/25/2014 | PRINCIPAL RECEIPT | | 5,714 | 5,713.93 | 6,028 | 5,936 | | (222) | | (222) | | 5,714 | | | | 167 | 09/01/2020 | 1 | |
| 31371L-6G-9 | FNMA 30YR POOL #255671 | | 09/25/2014 | PRINCIPAL RECEIPT | | 20,599 | 20,598.97 | 20,570 | 20,570 | | | | | | 20,570 | | | 29 | 29 | 689 | 04/01/2035 | 1 |
| 31402Q-WA-5 | FNMA 30YR POOL #735141 | | 09/25/2014 | PRINCIPAL RECEIPT | | 19,574 | 19,574.26 | 19,158 | 19,167 | | 407 | | 407 | | 19,574 | | | | 692 | 01/01/2035 | 1 | |
| 31408F-6B-0 | FNMA 30YR POOL #850566 | | 09/25/2014 | PRINCIPAL RECEIPT | | 13,074 | 13,074.48 | 12,398 | 12,414 | | 660 | | 660 | | 13,074 | | | | 422 | 01/01/2036 | 1 | |
| 31413V-UA-3 | FNMA 30YR POOL #956977 | | 09/25/2014 | PRINCIPAL RECEIPT | | 28,933 | 28,933.05 | 28,983 | 28,980 | | (47) | | (47) | | 28,933 | | | | 1,200 | 12/01/2037 | 1 | |
| 31416T-L5-6 | FNMA 30YR POOL #AA9347 | | 09/25/2014 | PRINCIPAL RECEIPT | | 25,053 | 25,053.05 | 25,871 | 25,857 | | (804) | | (804) | | 25,053 | | | | 814 | 08/01/2039 | 1 | |
| 3138AB-YR-4 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 21,143 | 21,142.79 | 21,866 | 21,861 | | (718) | | (718) | | 21,143 | | | | 612 | 04/01/2041 | 1 | |
| 3138AK-QW-2 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 11,610 | 11,610.04 | 12,078 | 12,110 | | (500) | | (500) | | 11,610 | | | | 371 | 07/01/2041 | 1 | |
| 3138E2-GH-2 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 17,150 | 17,149.82 | 18,396 | 18,391 | | (1,241) | | (1,241) | | 17,150 | | | | 451 | 01/01/2042 | 1 | |
| 3138EG-HX-5 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 25,664 | 25,664.06 | 25,913 | 25,987 | | (323) | | (323) | | 25,664 | | | | 670 | 04/01/2041 | 1 | |
| 31403C-6L-0 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 14,254 | 14,253.85 | 14,763 | 14,751 | | (497) | | (497) | | 14,254 | | | | 456 | 02/01/2036 | 1 | |
| 31403D-WU-9 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 19,759 | 19,759.41 | 20,939 | 20,944 | | (1,185) | | (1,185) | | 19,759 | | | | 697 | 11/01/2036 | 1 | |
| 31409W-LB-5 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 10,185 | 10,185.03 | 9,865 | 9,873 | | 312 | | 312 | | 10,185 | | | | 348 | 04/01/2036 | 1 | |
| 31411E-2C-0 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 25,540 | 25,539.98 | 25,220 | 25,220 | | | | | | 25,220 | | | 320 | 320 | 890 | 01/01/2037 | 1 |
| 31411E-YD-3 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 37,319 | 37,318.63 | 36,832 | 36,832 | | | | | | 36,832 | | 487 | 487 | 1,217 | 01/01/2037 | 1 | |
| 31412P-6K-2 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 15,777 | 15,777.34 | 16,122 | 16,118 | | (341) | | (341) | | 15,777 | | | | 486 | 02/01/2035 | 1 | |
| 31412W-N2-8 | FNMA PASS-THRU LONG 30 YEAR | | 09/25/2014 | PRINCIPAL RECEIPT | | 25,827 | 25,826.55 | 25,730 | 25,730 | | 97 | | 97 | | 25,827 | | | | 1,086 | 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 | | | | | | 389,688 | 389,687.77 | 395,353 | 395,344 | | (6,492) | | (6,492) | | 388,853 | | 835 | 835 | 12,905 | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | | |
| 31679J-AA-1 | FIFTH THIRD AUTO TR 2014-1 | | 09/15/2014 | PRINCIPAL RECEIPT | | 197,111 | 197,110.78 | 197,111 | | | | | | 197,111 | | | | | 190 | 03/16/2015 | 1FE | |
| 43814F-AA-0 | HONDA AUTO RECV 2013-4 | | 07/18/2014 | PRINCIPAL RECEIPT | | 45,691 | 45,691.05 | 45,691 | 45,691 | | | | | 45,691 | | | | | 65 | 11/18/2014 | 1FE | |
| 44890R-AA-9 | HYUNDAI AUTO RECV TR 2014-A | | 09/15/2014 | PRINCIPAL RECEIPT | | 43,019 | 43,019.41 | 43,019 | | | | | | 43,019 | | | | | 42 | 02/17/2015 | 1FE | |
| 47787V-AA-9 | JOHN DEERE OWNER TR 2014 | | 09/15/2014 | PRINCIPAL RECEIPT | | 289,333 | 289,333.23 | 289,333 | | | | | | 289,333 | | | | | 200 | 05/01/2015 | 1FE | |
| 92867Q-AA-9 | VOLKSWAGEN AUTO LSE TR 2014-A | | 08/20/2014 | PRINCIPAL RECEIPT | | 71,468 | 71,468.14 | 71,468 | | | | | | 71,468 | | | | | 68 | 02/20/2015 | 1FE | |
| 98158K-AD-1 | WORLD OMNI AUTO TR 2011-A | | 09/15/2014 | PRINCIPAL RECEIPT | | 145,759 | 145,759.18 | 148,953 | 146,544 | | (785) | | (785) | | 145,759 | | | | 1,787 | 04/15/2016 | 1FE | |
| 98158L-AA-5 | WORLD OMNI AUTO TR 2014-A | | 09/15/2014 | PRINCIPAL RECEIPT | | 320,406 | 320,405.68 | 320,406 | | | | | | 320,406 | | | | | 192 | 05/15/2015 | 1FE | |
| 3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,112,787 | 1,112,787.47 | 1,115,982 | 192,236 | | (785) | | (785) | | 1,112,787 | | | | 2,543 | | | |
| 8399997 - Subtotal - Bonds - Part 4 | | | | | | 4,452,200 | 4,452,199.91 | 4,455,709 | 3,537,544 | | (7,517) | | (7,517) | | 4,451,365 | | | 835 | 835 | 88,362 | | |
| 8399999 - Subtotal - Bonds | | | | | | 4,452,200 | 4,452,199.91 | 4,455,709 | 3,537,544 | | (7,517) | | (7,517) | | 4,451,365 | | | 835 | 835 | 88,362 | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | | |
| 002824-10-0 | ABBOTT LABORATORIES | | 09/19/2014 | Deutsche Morg Grenfell | 125.000 | 5,447 | | 4,546 | 4,718 | (242) | | | (242) | | 4,546 | | | 901 | 901 | 82 | | L |
| 009158-10-6 | AIR PRODS & CHEMS INC | | 09/19/2014 | Deutsche Morg Grenfell | 47.000 | 6,321 | | 4,943 | 5,175 | (193) | | 114 | (307) | | 4,943 | | | 1,378 | 1,378 | 105 | | L |
| 016255-10-1 | ALIGN TECHNOLOGY INC | | 09/09/2014 | Barclays Capital Le | 1,347.000 | 74,296 | | 62,712 | 50,387 | (11,984) | | | (11,984) | | 62,712 | | | 11,585 | 11,585 | | | L |
| 020002-10-1 | ALLSTATE CORP | | 09/19/2014 | Deutsche Morg Grenfell | 70.000 | 4,353 | | 2,549 | 3,759 | (1,267) | | | (1,267) | | 2,549 | | | 1,804 | 1,804 | 172 | | L |
| 02209S-10-3 | ALTRIA GROUP INC | | 09/19/2014 | Deutsche Morg Grenfell | 105.000 | 4,723 | | 3,559 | 3,969 | (466) | | | (466) | | 3,559 | | | 1,164 | 1,164 | 151 | | L |
| 025816-10-9 | AMERICAN EXPRESS CO | | 09/19/2014 | Deutsche Morg Grenfell | 71.000 | 6,368 | | 3,453 | 6,345 | (2,983) | | | (2,983) | | 3,453 | | | 2,915 | 2,915 | 51 | | L |

(continues)

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

FO3

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE Mount Carmel Health Plan, Inc

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---------------------------------|---------|---------------|-------------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|---|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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) | | | | | | | | | | | | | | | | | | | | | |
| 026874-78-4 | AMERICAN INTL GROUP INC | | 09/19/2014 | Deutsche Morg Grenfell | 102,000 | 5,633 | | 4,892 | 5,128 | (154) | | 157 | (310) | | 4,892 | | 742 | 742 | 26 | | L |
| 037833-10-0 | APPLE INC | | 09/19/2014 | Deutsche Morg Grenfell | 96,000 | 9,691 | | 5,716 | 7,392 | (1,959) | | | (1,959) | | 5,716 | | 3,975 | 3,975 | 130 | | L |
| 046433-10-8 | ASTRONICS CORP | | 09/19/2014 | COST ADJ | | 19,042 | | 19,042 | | | | | | | 19,042 | | | | | | L |
| 046433-20-7 | ASTRONICS CORP CL B | | 09/24/2014 | Fractional Shares | 0,200 | 11 | | 9 | | | | | | | 9 | | 1 | 1 | | | U |
| 073302-10-1 | BE AEROSPACE INC | | 08/18/2014 | J. P. Morgan Securities | 1,451,000 | 119,592 | | 49,410 | 126,281 | (76,871) | | | (76,871) | | 49,410 | | 70,183 | 70,183 | | | L |
| 14040H-10-5 | CAPITAL ONE FINL CORP | | 09/19/2014 | Deutsche Morg Grenfell | 66,000 | 5,548 | | 4,310 | 4,978 | (739) | | | (739) | | 4,310 | | 1,238 | 1,238 | 59 | | L |
| 12503M-10-8 | CBOE HLDGS INC | | 07/10/2014 | J. P. Morgan Securities | 3,497,000 | 163,975 | | 164,470 | 122,314 | (15,842) | | | (15,842) | | 164,470 | | (495) | (495) | 2,436 | | L |
| 124857-20-2 | CBS CORP | | 09/19/2014 | Deutsche Morg Grenfell | 138,000 | 7,714 | | 4,964 | 8,663 | (3,825) | | | (3,825) | | 4,964 | | 2,750 | 2,750 | 99 | | L |
| 151020-10-4 | CELGENE CORP | | 09/19/2014 | Deutsche Morg Grenfell | 43,000 | 4,035 | | 1,711 | 3,577 | (1,916) | | | (1,916) | | 1,711 | | 2,324 | 2,324 | | | L |
| 125269-10-0 | CF INDUSTRIES HOLDINGS INC | | 09/19/2014 | Deutsche Morg Grenfell | 19,000 | 4,909 | | 4,300 | 4,359 | (127) | | | (127) | | 4,300 | | 609 | 609 | 67 | | L |
| 165167-10-7 | CHESAPEAKE ENERGY CORP | | 07/02/2014 | COST ADJ | | 1,669 | | 1,669 | 1,643 | | | | | | 1,669 | | | | | | L |
| 171484-10-8 | CHURCHILL DOWNS INC COM | | 07/10/2014 | J. P. Morgan Securities | 1,337,000 | 119,335 | | 115,209 | 115,209 | | | 8,399 | (8,399) | | 115,209 | | 4,126 | 4,126 | | | L |
| 12621E-10-3 | CNO FINANCIAL GROUP INC | | 07/10/2014 | J. P. Morgan Securities | 3,778,000 | 65,526 | | 20,439 | 66,833 | (46,394) | | | (46,394) | | 20,439 | | 45,087 | 45,087 | 509 | | L |
| 219350-10-5 | CORNING INC | | 09/19/2014 | Deutsche Morg Grenfell | 326,000 | 6,647 | | 5,553 | 5,720 | (258) | | | (258) | | 5,553 | | 1,094 | 1,094 | 65 | | L |
| 23251P-10-2 | CYBERONICS INC COM | | 09/09/2014 | Barclays Capital Le | 3,503,000 | 189,119 | | 200,466 | 139,153 | (31,229) | | | (31,229) | | 200,466 | | (11,347) | (11,347) | | | L |
| 244199-10-5 | DEERE & CO | | 09/19/2014 | Deutsche Morg Grenfell | 60,000 | 5,018 | | 5,045 | 5,396 | (263) | | 166 | (429) | | 5,045 | | (28) | (28) | 97 | | L |
| 254709-10-8 | DISCOVER FINANCIAL SERVICES | | 09/19/2014 | Deutsche Morg Grenfell | 79,000 | 5,158 | | 2,566 | 4,354 | (1,852) | | | (1,852) | | 2,566 | | 2,592 | 2,592 | 54 | | L |
| 25470F-10-4 | DISCOVERY COMMUNICATNS NEW | | 09/19/2014 | VARIOUS | 182,000 | 26,213 | | 25,704 | 28,196 | (1,305) | | 1,609 | (2,914) | | 25,704 | | 510 | 510 | | | L |
| 254687-10-6 | DISNEY WALT CO | | 09/19/2014 | Deutsche Morg Grenfell | 128,000 | 11,581 | | 6,815 | 9,631 | (2,963) | | | (2,963) | | 6,815 | | 4,766 | 4,766 | 168 | | L |
| 260543-10-3 | DOW CHEM CO | | 09/19/2014 | Deutsche Morg Grenfell | 181,000 | 9,680 | | 7,398 | 7,914 | (642) | | | (642) | | 7,398 | | 2,282 | 2,282 | 191 | | L |
| 26168L-20-5 | DREW INDS INC | | 09/09/2014 | Barclays Capital Le | 2,852,000 | 131,191 | | 90,679 | 146,022 | (55,343) | | | (55,343) | | 90,679 | | 40,512 | 40,512 | 5,704 | | L |
| 263534-10-9 | DU PONT E I DE NEMOURS & CO | | 09/19/2014 | Deutsche Morg Grenfell | 158,000 | 11,256 | | 9,484 | 10,110 | (777) | | | (777) | | 9,484 | | 1,772 | 1,772 | 216 | | L |
| 268948-10-6 | EAGLE BANCORP INC | | 07/10/2014 | J. P. Morgan Securities | 4,237,000 | 137,711 | | 60,666 | 129,779 | (69,113) | | | (69,113) | | 60,666 | | 77,045 | 77,045 | | | L |
| 292562-10-5 | ENCORE WIRE CORP | | 08/18/2014 | J. P. Morgan Securities | 5,603,000 | 238,261 | | 234,990 | 188,237 | (6,703) | | 49,960 | (56,663) | | 234,990 | | 3,271 | 3,271 | 294 | | L |
| 294429-10-5 | EQUIFAX INC COM | | 07/10/2014 | J. P. Morgan Securities | 1,033,000 | 75,741 | | 51,957 | 71,370 | (19,413) | | | (19,413) | | 51,957 | | 23,784 | 23,784 | 517 | | L |
| 518439-10-4 | ESTEE LAUDER COMPANIES CL A | | 09/19/2014 | Deutsche Morg Grenfell | 62,000 | 4,676 | | 4,147 | 4,596 | (138) | | 377 | (515) | | 4,147 | | 529 | 529 | 37 | | L |
| 30219G-10-8 | EXPRESS SCRIPTS HLDG CO | | 09/19/2014 | Deutsche Morg Grenfell | 77,000 | 5,724 | | 5,127 | 5,325 | (258) | | 29 | (286) | | 5,127 | | 597 | 597 | | | L |
| 30231G-10-2 | EXXON MOBIL CORP | | 09/19/2014 | Deutsche Morg Grenfell | 99,000 | 9,614 | | 8,821 | 9,701 | (1,170) | | | (1,170) | | 8,821 | | 793 | 793 | 197 | | L |
| 31428X-10-6 | FEDEX CORPORATION | | 09/19/2014 | Deutsche Morg Grenfell | 76,000 | 12,032 | | 10,075 | 10,761 | (531) | | 306 | (837) | | 10,075 | | 1,958 | 1,958 | 27 | | L |
| 345838-10-6 | FOREST LABS INC | | 07/01/2014 | J. P. Morgan Securities | 526,000 | 52,074 | | 29,040 | 31,096 | (2,586) | | | (2,586) | | 29,040 | | 23,035 | 23,035 | | | L |
| 361438-10-4 | GAMCO INVESTORS INC | | 09/09/2014 | Barclays Capital Le | 3,026,000 | 223,652 | | 229,764 | 199,553 | (28,449) | | | (28,449) | | 229,764 | | (6,112) | (6,112) | 194 | | L |
| 369550-10-8 | GENERAL DYNAMICS CORP | | 09/19/2014 | Deutsche Morg Grenfell | 35,000 | 4,530 | | 3,156 | 3,295 | (191) | | | (191) | | 3,156 | | 1,375 | 1,375 | 63 | | L |
| 375558-10-3 | GILEAD SCIENCES INC | | 09/19/2014 | Deutsche Morg Grenfell | 113,000 | 11,972 | | 7,996 | 8,176 | (485) | | | (485) | | 7,996 | | 3,976 | 3,976 | | | L |
| 384109-10-4 | GRACO INC COM | | 07/10/2014 | J. P. Morgan Securities | 2,065,000 | 158,833 | | 143,497 | 161,318 | (5,975) | | 11,846 | (17,821) | | 143,497 | | 15,336 | 15,336 | 1,136 | | L |
| 384637-10-4 | GRAHAM HLDGS CO COM | | 09/19/2014 | Deutsche Morg Grenfell | 10,000 | 7,298 | | 6,086 | 6,633 | (547) | | | (547) | | 6,086 | | 1,212 | 1,212 | 77 | | L |
| 422806-10-9 | HEICO CORP | | 09/09/2014 | Barclays Capital Le | 3,449,000 | 171,817 | | 169,553 | 199,870 | (18,771) | | 11,546 | (30,317) | | 169,553 | | 2,265 | 2,265 | 1,621 | | L |
| 42809H-10-7 | HESS CORP | | 09/19/2014 | Deutsche Morg Grenfell | 54,000 | 5,265 | | 4,077 | 4,412 | (232) | | 167 | (399) | | 4,077 | | 1,188 | 1,188 | 27 | | L |
| 437076-10-2 | HOME DEPOT INC | | 09/19/2014 | Deutsche Morg Grenfell | 182,000 | 16,804 | | 9,112 | 14,756 | (5,857) | | | (5,857) | | 9,112 | | 7,692 | 7,692 | 257 | | L |
| 44919P-50-8 | IAC/INTERACTIVECORP | | 07/10/2014 | J. P. Morgan Securities | 2,731,000 | 179,134 | | 129,941 | 187,486 | (57,545) | | | (57,545) | | 129,941 | | 49,193 | 49,193 | 1,311 | | L |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES | | 09/19/2014 | Deutsche Morg Grenfell | 28,000 | 5,432 | | 4,861 | 5,172 | (385) | | | (385) | | 4,861 | | 570 | 570 | 88 | | L |
| 460146-10-3 | INTERNATIONAL PAPER CO | | 07/02/2014 | COST ADJ | | 622 | | 622 | 613 | | | | | | 622 | | | | | | L |
| 46146L-10-1 | INVESTORS BANCORP INC NEW | | 08/18/2014 | J. P. Morgan Securities | 5,222,000 | 54,408 | | 25,864 | 25,864 | | | | | | 25,864 | | 28,544 | 28,544 | 209 | | L |
| 478160-10-4 | JOHNSON & JOHNSON | | 09/19/2014 | Deutsche Morg Grenfell | 137,000 | 14,793 | | 9,717 | 12,123 | (2,844) | | | (2,844) | | 9,717 | | 5,076 | 5,076 | 280 | | L |
| 48203R-10-4 | JUNIPER NETWORKS INC | | 09/19/2014 | Deutsche Morg Grenfell | 202,000 | 4,569 | | 4,202 | 4,490 | (371) | | | (371) | | 4,202 | | 367 | 367 | | | L |
| 501889-20-8 | LKQ CORP | | 08/18/2014 | J. P. Morgan Securities | 3,657,000 | 97,956 | | 95,649 | 95,649 | | | 20,835 | (20,835) | | 95,649 | | 2,307 | 2,307 | | | L |
| 57636Q-10-4 | MASTERCARD INC CL A | | 09/19/2014 | Deutsche Morg Grenfell | 88,000 | 6,800 | | 6,465 | 7,240 | (449) | | 426 | (875) | | 6,465 | | 334 | 334 | 29 | | L |
| 580135-10-1 | MCDONALD'S CORP | | 09/19/2014 | Deutsche Morg Grenfell | 45,000 | 4,246 | | 4,217 | 4,199 | (125) | | 21 | (146) | | 4,217 | | 28 | 28 | 109 | | L |
| 58933Y-10-5 | MERCK & CO INC NEW | | 09/19/2014 | Deutsche Morg Grenfell | 225,000 | 13,608 | | 10,938 | 10,763 | (366) | | | (366) | | 10,938 | | 2,670 | 2,670 | 195 | | L |
| 596278-10-1 | MIDDLEBY CORP COM | | 07/10/2014 | J. P. Morgan Securities | 1,203,000 | 96,001 | | 46,372 | 96,129 | (49,758) | | | (49,758) | | 46,372 | | 49,629 | 49,629 | | | L |

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(continues)

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE Mount Carmel Health Plan , Inc

SCHEDULE D - PART 4Show All Long-Term Bonds and Stock Sold , Redeemed or Otherwise Disposed of
by the Company During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|--|-------------------------------|---------|------------------|-------------------------|---------------------------------|---------------|-----------|----------------|--|--|--|--|---|---|--|--|---|--|--|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identifi- cation | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort- ization)/ Accretion | Current Year's Other- Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designa- tion or Market Indica- tor (a) | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | | | | | | | | | | | | | | |
| 609207-10-5 | MONDELEZ INTL INC | | 09/19/2014 | Deutsche Morg Grenfell | 177,000 | 6,312 | 5,798 | 6,153 | (228) | | 215 | (443) | 5,798 | | 5,798 | | 513 | 513 | 74 | | L | |
| 55354G-10-0 | MSCI INC | | 07/10/2014 | J. P. Morgan Securities | 2,632,000 | 121,118 | 95,060 | 91,245 | (19,923) | | | (19,923) | 95,060 | | 95,060 | | 26,058 | 26,058 | | | L | |
| 654106-10-3 | NIKE INC | | 09/19/2014 | Deutsche Morg Grenfell | 66,000 | 5,399 | 3,629 | 5,112 | (1,554) | | | (1,554) | 3,629 | | 3,629 | | 1,770 | 1,770 | 62 | | L | |
| 666807-10-2 | NORTHROP GRUMMAN CORP | | 09/19/2014 | Deutsche Morg Grenfell | 50,000 | 6,682 | 5,408 | 5,641 | (321) | | | (321) | 5,408 | | 5,408 | | 1,274 | 1,274 | 101 | | L | |
| 674599-10-5 | OCCIDENTAL PETE CORP DEL | | 09/19/2014 | Deutsche Morg Grenfell | 113,000 | 11,040 | 9,931 | 10,093 | (397) | | 402 | (799) | 9,931 | | 9,931 | | 1,109 | 1,109 | 159 | | L | |
| 68389X-10-5 | ORACLE CORP | | 09/19/2014 | Deutsche Morg Grenfell | 578,000 | 22,998 | 17,510 | 21,776 | (4,590) | | | (4,590) | 17,510 | | 17,510 | | 5,488 | 5,488 | 207 | | L | |
| 698813-10-2 | PAPA JOHN'S INTERNATIONAL INC | | 09/09/2014 | VARIOUS | 4,373,000 | 174,872 | 65,152 | 198,534 | (133,382) | | | (133,382) | 65,152 | | 65,152 | | 109,720 | 109,720 | 1,507 | | L | |
| 701081-10-1 | PARKER DRILLING CO | | 08/18/2014 | J. P. Morgan Securities | 17,786,000 | 110,452 | 109,917 | | | | 30,327 | (30,327) | 109,917 | | 109,917 | | 535 | 535 | | | L | |
| 704549-10-4 | PEABODY ENERGY CORP | | 09/19/2014 | Deutsche Morg Grenfell | 601,000 | 7,981 | 9,117 | 11,562 | (720) | | | 1,872 | (2,592) | | 9,117 | | (1,136) | (1,136) | 153 | | L | |
| 713448-10-8 | PEPSICO INC | | 09/19/2014 | Deutsche Morg Grenfell | 93,000 | 8,721 | 7,447 | 7,596 | (155) | | | 107 | (262) | | 7,447 | | 1,275 | 1,275 | 114 | | L | |
| 71377E-10-5 | PERFORMANT FINL CORP | | 08/18/2014 | J. P. Morgan Securities | 23,725,000 | 220,358 | 227,523 | | | | 27,096 | (27,096) | 227,523 | | 227,523 | | (7,165) | (7,165) | | | L | |
| 717081-10-3 | PFIZER INC | | 09/19/2014 | Deutsche Morg Grenfell | 333,000 | 10,120 | 9,070 | 10,044 | (1,131) | | | (1,131) | 9,070 | | 9,070 | | 1,050 | 1,050 | 258 | | L | |
| 718546-10-4 | PHILLIPS 66 COM | | 09/19/2014 | Deutsche Morg Grenfell | 130,000 | 11,146 | 9,287 | 9,872 | (732) | | | (732) | 9,287 | | 9,287 | | 1,859 | 1,859 | 181 | | L | |
| 742718-10-9 | PROCTER & GAMBLE CO | | 09/19/2014 | Deutsche Morg Grenfell | 130,000 | 10,980 | 8,535 | 10,077 | (2,024) | | | (2,024) | 8,535 | | 8,535 | | 2,444 | 2,444 | 242 | | L | |
| 75886F-10-7 | REGENERON PHARMACEUTICALS | | 09/19/2014 | Deutsche Morg Grenfell | 14,000 | 5,025 | 3,846 | 3,787 | (10) | | | (10) | 3,846 | | 3,846 | | 1,179 | 1,179 | | | L | |
| 806857-10-8 | SCHLUMBERGER LTD | | 09/19/2014 | Deutsche Morg Grenfell | 57,000 | 5,882 | 4,966 | 5,058 | (169) | | | (169) | 4,966 | | 4,966 | | 916 | 916 | 46 | | L | |
| 818097-10-7 | SEVENTY SEVEN ENERGY INC COM | | 07/10/2014 | Fractional Shares | 0.640 | 16 | 13 | | | | | | 13 | | 13 | | 3 | 3 | | | L | |
| 83088M-10-2 | SKYWORKS SOLUTIONS INC | | 08/18/2014 | J. P. Morgan Securities | 1,081,000 | 58,242 | 28,365 | 24,247 | (2,966) | | | (2,966) | 28,365 | | 28,365 | | 29,877 | 29,877 | 119 | | L | |
| 847215-10-0 | SPARTANNASH COMPANY | | 08/18/2014 | J. P. Morgan Securities | 5,176,000 | 110,136 | 108,489 | | | | 11,272 | (11,272) | 108,489 | | 108,489 | | 1,647 | 1,647 | 858 | | L | |
| 861642-10-6 | STONE ENERGY CORP COM | | 08/18/2014 | J. P. Morgan Securities | 2,611,000 | 89,458 | 80,810 | 90,314 | (3,943) | | | 5,561 | (9,504) | | 80,810 | | 8,648 | 8,648 | | | L | |
| 78486Q-10-1 | SVB FINL GROUP | | 08/18/2014 | J. P. Morgan Securities | 1,213,000 | 130,805 | 100,436 | 127,195 | (26,759) | | | (26,759) | 100,436 | | 100,436 | | 30,368 | 30,368 | | | L | |
| 034164-10-3 | THE ANDERSONS INC | | 09/09/2014 | VARIOUS | 2,193,000 | 147,174 | 111,711 | | | | 14,610 | (14,610) | 111,711 | | 111,711 | | 35,463 | 35,463 | 482 | | L | |
| 89417E-10-9 | THE TRAVELERS COS INC | | 09/19/2014 | Deutsche Morg Grenfell | 81,000 | 7,662 | 6,583 | 7,219 | (306) | | | 432 | (738) | | 6,583 | | 1,079 | 1,079 | 85 | | L | |
| 887317-30-3 | TIME WARNER INC | | 09/19/2014 | Deutsche Morg Grenfell | 115,000 | 8,946 | 6,934 | 7,608 | (423) | | | 357 | (780) | | 6,934 | | 2,012 | 2,012 | 110 | | L | |
| 90130A-10-1 | TWENTY FIRST CENY FOX INC | | 09/19/2014 | Deutsche Morg Grenfell | 115,000 | 4,041 | 3,642 | 3,983 | (266) | | | 131 | (397) | | 3,642 | | 399 | 399 | 14 | | L | |
| 907818-10-8 | UNION PAC CORP | | 09/19/2014 | Deutsche Morg Grenfell | 67,000 | 7,326 | 4,545 | 5,541 | (1,086) | | | (1,086) | 4,545 | | 4,545 | | 2,781 | 2,781 | 124 | | L | |
| 912909-10-8 | UNITED STATES STL CORP NEW | | 09/19/2014 | Deutsche Morg Grenfell | 322,000 | 14,548 | 7,419 | 9,352 | (939) | | | 1,121 | (2,060) | | 7,419 | | 7,129 | 7,129 | 48 | | L | |
| 923454-10-2 | VERITIV CORP COM | | 07/16/2014 | Fractional Shares | 0.960 | 37 | 31 | | | | | | 31 | | 31 | | 5 | 5 | | | L | |
| 92553P-20-1 | VIACOM INC CL B | | 09/19/2014 | Deutsche Morg Grenfell | 50,000 | 4,043 | 4,045 | 4,299 | (317) | | | (317) | 4,045 | | 4,045 | | (2) | (2) | 32 | | L | |
| 92826C-83-9 | VISA INC CL A | | 09/19/2014 | Deutsche Morg Grenfell | 41,000 | 8,866 | 5,293 | 8,994 | (3,834) | | | (3,834) | 5,293 | | 5,293 | | 3,572 | 3,572 | 49 | | L | |
| 38388F-10-8 | W. R. GRACE & CO | | 07/10/2014 | J. P. Morgan Securities | 1,366,000 | 126,615 | 45,488 | 135,056 | (89,569) | | | (89,569) | 45,488 | | 45,488 | | 81,127 | 81,127 | | | L | |
| 949746-10-1 | WELLS FARGO & CO | | 09/19/2014 | Deutsche Morg Grenfell | 107,000 | 5,708 | 3,428 | 4,784 | (1,429) | | | (1,429) | 3,428 | | 3,428 | | 2,281 | 2,281 | 107 | | L | |
| G0083B-10-8 | ACTAVIS PLC | R | 07/02/2014 | Fractional Shares | 0.960 | 213 | 172 | 109 | (6) | | | (6) | 172 | | 172 | | 41 | 41 | | | L | |
| G65431-10-1 | NOBLE CORP PLC | R | 08/04/2014 | COST ADJ | | 2,081 | 2,081 | 2,048 | | | | | 2,081 | | 2,081 | | | | | | L | |
| G6S01W-10-8 | PARAGON OFFSHORE PLC | R | 08/07/2014 | Fractional Shares | 0.330 | 3 | 4 | | | | | | 4 | | 4 | | | | | | L | |
| G7665A-10-1 | ROWAN COMPANIES PLC | R | 09/19/2014 | Deutsche Morg Grenfell | 277,000 | 7,310 | 8,399 | 9,653 | (519) | | | 864 | (1,382) | | 8,399 | | (1,089) | (1,089) | 55 | | L | |
| 9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,109,937 | | 3,268,607 | 2,796,508 | (801,105) | | 228,774 | (1,029,879) | | 3,268,607 | | 841,330 | 841,330 | 22,231 | | | |
| 9799997 - Subtotal - Common Stocks - Part 4 | | | | | | 4,109,937 | | 3,268,607 | 2,796,508 | (801,105) | | 228,774 | (1,029,879) | | 3,268,607 | | 841,330 | 841,330 | 22,231 | | | |
| 9799999 - Subtotal - Common Stocks | | | | | | 4,109,937 | | 3,268,607 | 2,796,508 | (801,105) | | 228,774 | (1,029,879) | | 3,268,607 | | 841,330 | 841,330 | 22,231 | | | |
| 9899999 - Subtotal - Preferred and Common Stocks | | | | | | 4,109,937 | | 3,268,607 | 2,796,508 | (801,105) | | 228,774 | (1,029,879) | | 3,268,607 | | 841,330 | 841,330 | 22,231 | | | |
| 9999999 - TOTALS | | | | | | 8,562,137 | | 7,724,315 | 6,334,052 | (801,105) | | (7,517) | 228,774 | (1,037,395) | | 7,719,972 | | 842,165 | 842,165 | 110,594 | | |

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Schedule DB, Part A, Section 1

NONE

Description 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

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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
2. Average Balance for the year to date

Fair Value \$
Fair Value \$

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|-------------------------------------|--|------|------------------|--|--|--|--------------|-------------|--------|
| | | | | | | 6 | 7 | 8 | |
| Name | Location and Supplemental Information | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | |
| Open Depositories | | | | | | | | | |
| PNC Bank | Columbus, OH | | | | | (4,053,566) | (4,608,951) | (3,893,651) | |
| BANK NOVA SCOTIA HOUSTON CD | 5879 Mt Carmel Short Term & Cash Equiv | | 0.170 | | 231 | | 1,000,000 | 1,000,000 | |
| BANK TOKYO-MITSUBISHI LTD N Y CD | 5879 Mt Carmel Short Term & Cash Equiv | | 0.100 | | 40 | | | 1,800,000 | |
| COOPERATIEVE CENTRALE RAIF BK CD | 5879 Mt Carmel Short Term & Cash Equiv | | 0.350 | | 2,567 | 1,000,544 | 1,000,441 | 1,000,341 | |
| 0199998 - Deposits in | 8 depositories that do not exceed the allowable limit in any one depository (See | | | | | | | | |
| Instructions) - Open Depositories | | | | 3,558 | | 3,150,010 | 1,400,001 | | |
| 0199999 - TOTAL - Open Depositories | | | | 3,558 | 2,838 | 96,988 | (1,208,509) | (93,310) | |
| | | | | | | | | | |
| 0399999 - TOTAL Cash on Deposit | | | | 3,558 | 2,838 | 96,988 | (1,208,509) | (93,310) | |
| | | | | | | | | | |
| 0499999 - Cash in Company's Office | | | | | | 200 | 200 | 200 | |
| | | | | | | | | | |
| 0599999 - TOTALS | | | | 3,558 | 2,838 | 97,188 | (1,208,309) | (93,110) | |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE Mount Carmel Health Plan, Inc

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 | | 09/30/2014 | 0.150 | 10/01/2014 | 8,699,818 | 1,073 | |
| 0199999 - Bonds: U. S. Government - Issuer Obligations | | | | | 8,699,818 | 1,073 | |
| 0599999 - Bonds: Subtotals - U. S. Government Bonds | | | | | | | |
| 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 CONS DISC NT | | 09/02/2014 | | 10/15/2014 | 1,460,913 | 59 | |
| FEDL HOME LOAN BK CONS DISC NT | | 09/24/2014 | | 12/11/2014 | 2,999,870 | 12 | |
| FEDERAL NATL MTG ASSN DISC NT | | 09/04/2014 | | 10/02/2014 | 314,988 | 12 | |
| FEDERAL NATL MTG ASSN DISC NT | | 09/04/2014 | | 10/14/2014 | 699,961 | 26 | |
| 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 | | | | | 5,475,732 | 109 | |
| 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 | | | | | | | |
| Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | |
| ABBEY NTNL N AMERICA LLC Disc C/P | | 09/22/2014 | | 10/01/2014 | 499,990 | 10 | |
| ABBEY NATL NORTH AMER Disc C/P | | 08/18/2014 | | 10/20/2014 | 549,856 | 101 | |
| ABBEY NATL NORTH AMER LLC Disc C/P | | 08/19/2014 | | 10/24/2014 | 599,791 | 136 | |
| ABBOTT LABS Disc C/P | | 08/21/2014 | | 11/06/2014 | 499,893 | 57 | |
| ABBOTT LABORATORIES Disc C/P | | 09/18/2014 | | 11/20/2014 | 1,499,790 | 43 | |
| ABBOTT LABORATORIES Disc C/P | | 09/03/2014 | | 12/01/2014 | 499,876 | 39 | |
| ALPINE SECURITIZATION Disc C/P | | 07/31/2014 | | 10/01/2014 | 664,782 | 218 | |
| ALPINE SECURITIZATION Disc C/P | | 09/15/2014 | | 10/02/2014 | 1,499,908 | 87 | |
| AMERICAN HONDA FINANCE Disc C/P | | 09/16/2014 | | 10/06/2014 | 442,980 | 15 | |
| AMERICAN HONDA FINNCE CRP Disc C/P | | 09/09/2014 | | 10/08/2014 | 1,499,668 | 299 | |
| BNP PARIBAS FIN INC Disc C/P | | 09/16/2014 | | 10/16/2014 | 599,950 | 25 | |
| BNP PARIBAS FINANCE INC Disc C/P | | 09/24/2014 | | 10/24/2014 | 899,933 | 16 | |
| CPPIB CAPITAL INC Disc C/P | | 09/02/2014 | | 10/14/2014 | 1,749,796 | 141 | |
| CHEVRON CORP Disc C/P | | 09/10/2014 | | 10/09/2014 | 1,299,927 | 53 | |
| COCA COLA CO Disc C/P | | 08/12/2014 | | 10/08/2014 | 1,599,770 | 203 | |
| COLLATERALIZED COMMERCIAL Disc C/P | | 09/17/2014 | | 10/03/2014 | 999,942 | 51 | |
| COLLATERALIZED COMMERCL Disc C/P | | 07/11/2014 | | 10/06/2014 | 399,845 | 146 | |
| COLLATERALIZED COMMERCIAL Disc C/P | | 09/26/2014 | | 10/20/2014 | 899,928 | 15 | |
| CREDIT SUISSENEW YORK NY Disc C/P | | 09/03/2014 | | 12/02/2014 | 599,670 | 103 | |
| ERSTE ABWICKLUNGSTL Disc C/P | | 07/15/2014 | | 10/02/2014 | 749,753 | 244 | |
| ERSTE ABWICKLUNGSANSTALT Disc C/P | | 09/24/2014 | | 12/19/2014 | 999,618 | 31 | |
| FAIRWAY FINANCE LLC Disc C/P | | 09/03/2014 | | 10/24/2014 | 359,934 | 36 | |
| FAIRWAY FINANCE LLC Disc C/P | | 09/02/2014 | | 11/03/2014 | 799,807 | 90 | |
| GOOGLE INC Disc C/P | | 09/12/2014 | | 11/12/2014 | 1,499,771 | 71 | |
| GOVCO LLC Disc C/P | | 09/12/2014 | | 10/14/2014 | 999,902 | 58 | |
| GOVCO LLC Disc C/P | | 09/16/2014 | | 12/15/2014 | 849,639 | 60 | |
| LIBERTY STREET FNDG LLC Disc C/P | | 09/12/2014 | | 10/09/2014 | 499,951 | 34 | |
| LIBERTY STR FDG CORP Disc C/P | | 08/13/2014 | | 10/23/2014 | 664,803 | 136 | |
| LIBERTY STREET FNDG LLC Disc C/P | | 09/15/2014 | | 11/03/2014 | 999,773 | 90 | |
| METLIFE SHORT TERM FNDG Disc C/P | | 09/10/2014 | | 10/10/2014 | 499,963 | 26 | |
| METLIFE SHORT TERM FNDG Disc C/P | | 09/15/2014 | | 10/28/2014 | 999,881 | 44 | |
| NATIONAL AUSTRALIA Disc C/P | | 08/11/2014 | | 10/31/2014 | 829,813 | 118 | |
| NIEUW AMSTERDAM RCVBLS Disc C/P | | 08/21/2014 | | 10/06/2014 | 999,847 | 137 | |
| (continues) | | | | | | | |

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: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued) | | | | | | | |
| NIEUW AMSTERDAM RECEIVABL Disc C/P | | 09/09/2014 | | 10/07/2014 | 449,958 | 33 | |
| NIEUW AMSTERDAM RECVBLS Disc C/P | | 08/15/2014 | | 11/05/2014 | 899,692 | 176 | |
| OVERSEA-CHINESE BANKIN Disc C/P | | 09/03/2014 | | 10/01/2014 | 1,299,590 | 410 | |
| SHEFFIELD RECEIVABLES Disc C/P | | 09/15/2014 | | 11/17/2014 | 1,134,682 | 81 | |
| STANDARD CHARTERED BANKN Disc C/P | | 09/19/2014 | | 11/20/2014 | 1,249,677 | 62 | |
| STARBIRD FNDG CORP Disc C/P | | 09/25/2014 | | 11/03/2014 | 999,859 | 22 | |
| SVENSKA HANDELSBANKEN Disc C/P | | 08/18/2014 | | 11/14/2014 | 999,597 | 202 | |
| TOYOTA MOTOR CREDIT CORP Disc C/P | | 09/17/2014 | | 11/13/2014 | 749,869 | 32 | |
| TOYOTA MOTOR CREDIT CORP Disc C/P | | 09/05/2014 | | 12/04/2014 | 999,625 | 108 | |
| TOYOTA MOTOR CREDIT CORP Disc C/P | | 09/12/2014 | | 12/11/2014 | 799,700 | 63 | |
| WAL-MART STORES INC Disc C/P | | 09/15/2014 | | 10/30/2014 | 1,499,850 | 53 | |
| 3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 40,139,849 | 4,174 | |
| 3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | 40,139,849 | 4,174 | |
| 7799999 - Total Bonds - Subtotals - Issuer Obligations | | | | | 54,315,399 | 5,355 | |
| 8399999 - Total Bonds - Subtotals - Bonds | | | | | 54,315,399 | 5,355 | |
| 8699999 - Total Cash Equivalents | | | | | 54,315,399 | 5,355 | |