

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2011
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF MERCY MEMORIAL HOSPITAL CORPORATION</u>	1b Three-digit plan number (PN) ► <u>001</u> 1c Effective date of plan <u>01/01/1973</u>
2a Plan sponsor's name and address, including room or suite number (Employer, if for single-employer plan) <u>MERCY MEMORIAL HOSPITAL CORPORATION</u> <u>718 NORTH MACOMB STREET</u> <u>MONROE, MI 48162</u>	2b Employer Identification Number (EIN) <u>38-1984289</u> 2c Sponsor's telephone number <u>734-240-4402</u> 2d Business code (see instructions) <u>622000</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/14/2012</u>	<u>THOMAS W. SCHILLING</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2011)
v.012611

3a Plan administrator's name and address (if same as plan sponsor, enter "Same") MERCY MEMORIAL HOSPITAL CORPORATION 718 NORTH MACOMB STREET MONROE, MI 48162	3b Administrator's EIN 38-1984289 3c Administrator's telephone number 734-240-4402
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4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
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5 Total number of participants at the beginning of the plan year	5	1474
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6 Number of participants as of the end of the plan year (welfare plans complete only lines 6a , 6b , 6c , and 6d).		
a Active participants.....	6a	566
b Retired or separated participants receiving benefits.....	6b	433
c Other retired or separated participants entitled to future benefits.....	6c	448
d Subtotal. Add lines 6a , 6b , and 6c	6d	1447
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e	23
f Total. Add lines 6d and 6e	6f	1470
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	6g	
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6h	0

7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	
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8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:

1A 1G 1I

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) ☐ Insurance	(1) ☐ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☒ Trust	(3) ☒ Trust
(4) ☐ General assets of the sponsor	(4) ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☒ **R** (Retirement Plan Information)

(2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary

(3) ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- (1)** ☒ **H** (Financial Information)
(2) ☐ **I** (Financial Information – Small Plan)
(3) ☐ **A** (Insurance Information)
(4) ☒ **C** (Service Provider Information)
(5) ☐ **D** (DFE/Participating Plan Information)
(6) ☐ **G** (Financial Transaction Schedules)

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF MERCY MEMORIAL HOSPITAL CORPORATION</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>MERCY MEMORIAL HOSPITAL CORPORATION</u>	D Employer Identification Number (EIN) <u>38-1984289</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2011</u>
2	Assets:
a	Market value 2a <u>51714401</u>
b	Actuarial value 2b <u>50974218</u>
3	Funding target/participant count breakdown:
	(1) Number of participants (2) Funding Target
a	For retired participants and beneficiaries receiving payment 3a <u>422</u> <u>22784572</u>
b	For terminated vested participants 3b <u>462</u> <u>11535455</u>
c	For active participants:
(1)	Non-vested benefits 3c(1) <u>1002371</u>
(2)	Vested benefits 3c(2) <u>25404303</u>
(3)	Total active 3c(3) <u>590</u> <u>26406674</u>
d	Total 3d <u>1474</u> <u>60726701</u>
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐
a	Funding target disregarding prescribed at-risk assumptions 4a
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor 4b
5	Effective interest rate 5 <u>6.01 %</u>
6	Target normal cost 6 <u>250000</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<u>10/02/2012</u>
Signature of actuary <u>JEFFRY P. BLASZKOWSKI FSA, EA, MAAA</u>	Date <u>11-06646</u>
Type or print name of actuary <u>MERCER</u>	Most recent enrollment number <u>313-259-5500</u>
Firm name <u>600 RENAISSANCE CENTER, SUITE 1800</u> <u>DETROIT, MI 48243</u>	Telephone number (including area code)
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2011
v.012611

Part II		Beginning of year carryover and prefunding balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of <u>9.93</u> %		
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38 from prior year)		752730
b	Interest on (a) using prior year's effective rate of <u>6.62</u> % except as otherwise provided (see instructions)		49831
c	Total available at beginning of current plan year to add to prefunding balance.....		802561
d	Portion of (c) to be added to prefunding balance.....		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	0

Part III		Funding percentages	
14	Funding target attainment percentage.....	14	83.94 %
15	Adjusted funding target attainment percentage.....	15	83.94 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	81.17 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV		Contributions and liquidity shortfalls			
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/14/2011	600000				
07/14/2011	600000				
10/14/2011	600000				
01/12/2012	600000				
			Totals ▶	18(b)	2400000
				18(c)	0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 2310043
20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If 20a is "Yes," see instructions and complete the following table as applicable:	
Liquidity shortfall as of end of quarter of this plan year	
(1) 1st	(2) 2nd
0	0
(3) 3rd	(4) 4th
0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:				
a Segment rates:	1st segment: 2.94%	2nd segment: 5.82%	3rd segment: 6.46 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 0
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contributions for all prior years	28	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	250000	
b Excess assets, if applicable, but not greater than 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	9752483	1731133	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	1981133	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....			0
36 Additional cash requirement (line 34 minus line 35)	36	1981133	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	2310043	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	328910	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2011
		This Form is Open to Public Inspection.

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011		
A Name of plan RETIREMENT PLAN FOR EMPLOYEES OF MERCY MEMORIAL HOSPITAL CORPORATION	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 MERCY MEMORIAL HOSPITAL CORPORATION	D Employer Identification Number (EIN) 38-1984289	

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MERCER

13-2836910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	N/A	118645	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

EAGLE CAPITAL MANAGEMENT

22-3361201

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	N/A	62793	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

CALAMOS ASSET MANAGEMENT

20-1647533

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	N/A	39186	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AILERON LTD.

38-3104483

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	N/A	29000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MONROE BANK & TRUST

38-0847680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52 64	N/A	26653	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WILLIAM BLAIR & CO. LLC

36-2214610

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68	N/A	25144	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SEGALL BRYANT & HAMILL

41-1788385

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	N/A	23388	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PNC INSTITUTIONAL INVESTMENTS

25-1211909

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	N/A	19089	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

WENTHWORTH, HAUSER & VIOLICH

91-1631301

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	N/A	18588	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JP MORGAN CHASE

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	N/A	16304	Yes ☒ No ☐	Yes ☒ No ☐	4046	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

DELOITTE & TOUCHE, LLP

13-3891517

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	N/A	12900	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

DELAWARE INVESTMENT MANAGEMENT

23-2859590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	N/A	10473	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PLANTE MORAN

38-1357951

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	N/A	5000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JP MORGAN CHASE	21	4046
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JP MORGAN ASSET MANAGEMENT 245 PARK AVENUE NEW YORK, NY 10167	REVENUE SHARE ON MUTUAL FUNDS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011		
A Name of plan RETIREMENT PLAN FOR EMPLOYEES OF MERCY MEMORIAL HOSPITAL CORPORATION	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 MERCY MEMORIAL HOSPITAL CORPORATION	D Employer Identification Number (EIN) 38-1984289	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	453	1300
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	600000	600000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	202401	272140
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	4422956	3835963
(2) U.S. Government securities.....	1c(2)	12137035	11325761
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	10057239	19092928
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	391080	876845
(B) Common	1c(4)(B)	21521891	16753908
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)		
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	2382714	0
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)		

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	51715769	52758845

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	51715769	52758845
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	2400000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		2400000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1249	
(B) U.S. Government securities	2b(1)(B)	369897	
(C) Corporate debt instruments	2b(1)(C)	597501	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	27376	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		996023
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	423718	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		423718
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	68605399	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	66400300	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		2205099

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)	-2137883	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-2137883
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		3886957

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	2318853	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		2318853
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees	2i(1)	132514	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	257100	
(4) Other	2i(4)	135414	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		525028
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		2843881

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1043076
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PLANTE & MORAN, PLLC

(2) EIN: 38-1357951

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

- 4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
e Was this plan covered by a fidelity bond?.....	X		500000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.).....	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.).....	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?.....		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

- 5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?

If "Yes," enter the amount of any plan assets that reverted to the employer this year..... ☐ Yes ☒ No Amount:

- 5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)

5b(2) EIN(s)	5b(3) PN(s)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF MERCY MEMORIAL HOSPITAL CORPORATION</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>MERCY MEMORIAL HOSPITAL CORPORATION</u>	D Employer Identification Number (EIN) <u>38-1984289</u>

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>38-0847680</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>0</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
----------------	--

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?.....	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?.....	☐ Yes	☐ No	☒ N/A

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
--	-----------------------------------	-----------------------------------	-------------------------------	--

Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?.....	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.).....	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. Complete as many entries as needed to report all applicable employers.

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	14a	
b The plan year immediately preceding the current plan year	14b	
c The second preceding plan year	14c	

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	16a	
b If item 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

- 19** If the total number of participants is 1,000 or more, complete items (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: 53% Investment-Grade Debt: 47% High-Yield Debt: _____% Real Estate: _____% Other: _____%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☒ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate item 19(b)?

☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify): _____

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

**Financial Report
December 31, 2011**

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

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Independent Auditor's Report

To the Plan Administrator
Retirement Plan for Employees of
Mercy Memorial Hospital Corporation

We were engaged to audit the statement of net assets available for benefits and schedule of assets held at end of year of the Retirement Plan for Employees of Mercy Memorial Hospital Corporation (the "Plan") as of December 31, 2011 and 2010, the statement of changes in net assets available for benefits and the schedule of reportable transactions for the years then ended, the statement of accumulated plan benefits as of January 1, 2011 and 2010, and the related statement of changes in accumulated plan benefits for the years then ended, as listed in the accompanying table of contents. These financial statements and supplemental schedules are the responsibility of the Plan's management.

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by JPMorgan Chase Bank N.A., the trustee of the Plan, except for comparing such information with the related information included in the financial statements and supplemental schedules. We have been informed by the plan administrator that the Trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the Trustee as of December 31, 2011 and 2010 and for the years then ended that the information provided to the plan administrator by the Trustee is complete and accurate.

Because of the significance of the information that we did not audit, we are unable to, and do not, express an opinion on the accompanying financial statements and supplemental schedules taken as a whole. These supplemental schedules are presented for the purpose of additional analysis and are not a required part of the financial statements but are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the Trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Plante & Moran, PLLC

Southfield, Michigan
September 24, 2012

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Statement of Net Assets Available for Benefits

	December 31, 2011	December 31, 2010
Assets		
Investments - At fair value:		
Money market funds	\$ 3,835,963	\$ 4,422,956
U.S. government securities	11,325,761	12,137,035
Equity securities	17,630,753	24,295,685
Corporate bonds and notes	19,092,928	10,057,239
Total investments - At fair value	51,885,405	50,912,915
Contributions receivable	600,000	600,000
Accrued income	272,140	202,401
Cash	1,300	453
Net Assets Available for Benefits	\$ 52,758,845	\$ 51,715,769

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Statement of Changes in Net Assets Available for Benefits

	Years Ended	
	December 31, 2011	December 31, 2010
Additions to Net Assets		
Employer contributions	\$ 2,400,000	\$ 2,400,000
Investment income (loss):		
Interest and dividends	1,419,741	940,310
Net realized and unrealized gains (losses) on investments:		
U.S. government securities	303,124	(61,032)
Corporate bonds and notes	(136,108)	54,757
Equity securities	(99,800)	3,960,220
Net appreciation in fair value of investments	67,216	3,953,945
Total investment income	1,486,957	4,894,255
Total additions	3,886,957	7,294,255
Deductions from Net Assets		
Benefits paid directly to participants or beneficiaries	2,318,853	2,143,694
Administrative expenses	525,028	495,137
Total deductions	2,843,881	2,638,831
Net Increase	1,043,076	4,655,424
Net Assets Available for Benefits		
Beginning of year	51,715,769	47,060,345
End of year	<u><u>\$ 52,758,845</u></u>	<u><u>\$ 51,715,769</u></u>

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Statement of Accumulated Plan Benefits

	<u>January 1, 2011</u>	<u>January 1, 2010</u>
Actuarial Present Value of Accumulated Plan Benefits		
Vested benefits:		
Active participants	\$ 18,726,936	\$ 17,796,739
Inactive participants with deferred benefits	8,232,971	7,584,911
Inactive participants receiving benefits	<u>19,039,828</u>	<u>17,895,565</u>
Total vested benefits	45,999,735	43,277,215
Nonvested benefits	<u>908,488</u>	<u>1,034,121</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 46,908,223</u>	<u>\$ 44,311,336</u>

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Statement of Changes in Accumulated Plan Benefits

	Years Ended	
	<u>January 1, 2011</u>	<u>January 1, 2010</u>
Actuarial Present Value of Accumulated Plan Benefits -		
Beginning of year	\$ 44,311,336	\$ 41,380,205
Increase (decrease) during the year attributable to:		
Benefits accumulated	242,585	1,322,933
Benefits paid	(2,143,694)	(1,988,552)
Change in actuarial assumptions	930,592	264,987
Interest due to the decrease in the discount period	3,567,404	3,331,763
Net increase	<u>2,596,887</u>	<u>2,931,131</u>
Actuarial Present Value of Accumulated Plan Benefits -		
End of year	<u><u>\$ 46,908,223</u></u>	<u><u>\$ 44,311,336</u></u>

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 1 - Plan Description

The following description of Retirement Plan for Employees of Mercy Memorial Hospital Corporation (the "Plan") provides only general information. Participants should refer to the plan agreement for a more complete description of the Plan's provisions.

General - The Plan is a defined benefit plan which provides normal, early, late, and disability retirement benefits to eligible participants and death benefits to eligible beneficiaries of deceased participants. The Plan is funded by Mercy Memorial Hospital Corporation (the "Hospital") and the contributions to the Plan are based on an actuarially determined contribution level.

Pension Benefits - A participant with five or more years of vesting service credit (10 or more years of vesting service credit if employee was terminated prior to January 1, 1989) and who has attained the age of 65 is eligible for normal monthly retirement income.

A participant with five or more years of vesting service credit and who has attained age 55 may elect an early retirement benefit. An early retirement benefit entitles the participant to receive reduced benefits commencing immediately upon retirement.

A participant who becomes totally and permanently disabled prior to age 50 and has at least 10 years of vested service credit is eligible for disability retirement benefits.

A participant may remain in the employment of the Hospital beyond his or her normal retirement date, regardless of age. When a participant attains age 70½, he or she will receive his or her regular monthly compensation as well as monthly retirement income. Upon retirement, the participant's monthly retirement income will be revalued based upon additional years of service incurred beyond age 70½ but is reduced by the present value of benefits received, and the revised monthly benefit will be no less than the current benefit being received.

As of January 1, 2006, the Plan was amended to freeze participation for employees hired after June 30, 2005. Benefits continued to accrue for employees hired prior to June 30, 2005.

On June 23, 2009, the board of directors approved the freeze of the Plan effective September 30, 2009. As a result of the Plan freeze, participant benefit accruals ceased effective October 1, 2009 and all participant benefits were fully vested. Active participants in the Plan will now participate in the Hospital's 403(b) defined contribution plan. The impact of this freeze was initially included within the January 1, 2010 valuation.

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 2 - Summary of Significant Accounting Policies

Basis of Accounting - The accompanying financial statements have been prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (GAAP).

Investment Valuation - The Plan's investments are stated at fair value. Securities traded on national securities exchanges are valued at the last reported sales price on the last business day of the plan year. Investments traded in the over the counter market and listed securities for which no sale was reported on that date are valued at the average of the last reported bid and asked prices. The convertible securities fund, an equity security, is valued at quoted market prices, which represent the net asset values of shares held by the Plan at year end. The U.S. government securities and corporate debt securities are valued using quoted market prices and/or other market data for the same or comparable instruments and transactions in establishing the prices, discounted cash flow models, and other pricing models. These models are primarily industry-standard models that consider various assumptions, including time value and yield curve as well as other relevant economic measures.

Security transactions are recorded on the settlement date. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

See Note 5 for additional information.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Use of Estimates - The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of additions and deductions during the reporting period. Actual results could differ from those estimates.

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 2 - Summary of Significant Accounting Policies (Continued)

Risks and Uncertainties - Contributions to the Plan and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee compensation and demographics. Due to the changing nature of these assumptions, it is at least reasonably possible that changes in these assumptions will occur in the near term and, due to the uncertainties inherent in setting assumptions, that the effect of such changes could be material to the financial statements. The Plan utilizes various investment securities including U.S. government securities, corporate debt instruments, mutual funds, and corporate stocks. Investment securities, in general, are exposed to various risks, such as interest rate, market, and credit risks. It is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the statement of net assets available for benefits.

Administrative Expenses - Administrative expenses are paid by the Plan as provided in the plan document. Various administrative expenses are also paid by the Hospital.

Benefit Payments - Benefit payments to participants are recorded upon distribution.

Subsequent Events - The financial statements and related disclosures include evaluation of events up through and including September 24, 2012, which is the date the financial statements were available to be issued.

Note 3 - Unaudited Information

The trustee of the Plan, JPMorgan Chase Bank N.A., holds the Plan's investment assets and executes related transactions. The investment balances and related investment results included in the accompanying financial statements and schedule of assets held at end of year are based solely on information provided by and certified by JPMorgan Chase Bank N.A.

Significant investments at end of year are as follows:

	2011	2010
JPMorgan Prime Money Market Fund	\$ 3,835,963	\$ 4,422,956
Fidelity Convertible Securities Fund	-	2,382,714

Note 4 - Accumulated Plan Benefits

The actuarial present value of accumulated plan benefits under the Plan was calculated by Mercer.

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 4 - Accumulated Plan Benefits (Continued)

The actuarial assumptions underlying the January 1 calculations are as follows:

	2011	2010
Actuarial valuation method	Projected unit credit	Projected unit credit
Interest rate for discounting liabilities	8.25% per year	8.25% per year
Mortality basis	RP 2000 generational white collar mortality tables	RP 2000 M/F white collar mortality tables
Normal retirement	Retirement rates assumed to vary by age	Retirement rates assumed to vary by age

Note 5 - Fair Value Measurements

Accounting standards require certain assets and liabilities be reported at fair value in the financial statements and provide a framework for establishing that fair value. The framework for determining fair value is based on a hierarchy that prioritizes the inputs and valuation techniques used to measure fair value.

The following tables present information about the Plan's assets measured at fair value on a recurring basis at December 31, 2011 and 2010 and the valuation techniques used by the Plan to determine those fair values.

Level 1 - In general, fair values determined by Level 1 inputs use quoted prices in active markets for identical assets that the Plan has the ability to access.

Level 2 - Fair values determined by Level 2 inputs use other inputs that are observable, either directly or indirectly. These Level 2 inputs include quoted prices for similar assets in active markets, and other inputs such as interest rates and yield curves that are observable at commonly quoted intervals.

Level 3 - Level 3 inputs are unobservable inputs, including inputs that are available in situations where there is little, if any, market activity for the related asset. These Level 3 fair value measurements are based primarily on management's own estimates using pricing models, discounted cash flow methodologies, or similar techniques taking into account the characteristics of the asset.

In instances where inputs used to measure fair value fall into different levels in the above fair value hierarchy, fair value measurements in their entirety are categorized based on the lowest level input that is significant to the valuation. The Plan's assessment of the significance of particular inputs to these fair value measurements requires judgment and considers factors specific to each asset.

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 5 - Fair Value Measurements (Continued)

Assets Measured at Fair Value on a Recurring Basis at December 31, 2011

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Balance at December 31, 2011
Money market funds	\$ 3,835,964	\$ -	\$ 3,835,964
U.S. equity securities	14,216,755	-	14,216,755
International equity securities	3,413,998	-	3,413,998
U.S. government securities	-	4,938,331	4,938,331
Federal agency securities	-	649,354	649,354
Mortgage-backed securities	-	5,738,075	5,738,075
U.S. corporate bonds and notes	-	17,963,982	17,963,982
Foreign corporate bonds and notes	-	1,128,946	1,128,946
Total	<u>\$ 21,466,717</u>	<u>\$ 30,418,688</u>	<u>\$ 51,885,405</u>

Assets Measured at Fair Value on a Recurring Basis at December 31, 2010

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Balance at December 31, 2010
Money market funds	\$ 4,422,956	\$ -	\$ 4,422,956
U.S. equity securities	20,520,290	72,054	20,592,344
International equity securities	3,703,341	-	3,703,341
U.S. government securities	-	6,204,954	6,204,954
Federal agency securities	-	2,488,188	2,488,188
Mortgage-backed securities	-	3,443,893	3,443,893
U.S. corporate bonds and notes	-	9,263,427	9,263,427
Foreign corporate bonds and notes	-	793,812	793,812
Total	<u>\$ 28,646,587</u>	<u>\$ 22,266,328</u>	<u>\$ 50,912,915</u>

The Plan's policy is to recognize transfers between levels of the fair value hierarchy as of the actual date of the event of change in circumstances that caused the transfer. There were no significant transfers between levels of the fair value hierarchy during 2011 and 2010.

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 6 - Tax Status

The Plan has received a determination letter from the Internal Revenue Service indicating that the Plan, as designed, is qualified for tax-exempt treatment under the applicable section of the Internal Revenue Code. Accordingly, no provision for income taxes has been made in the accompanying financial statements.

In accordance with guidance on accounting for uncertainty in income taxes, management evaluated the Plan's tax position and does not believe the Plan has any uncertain tax positions that require disclosure or adjustment to the financial statements. The plan administrator believes it is no longer subject to tax examinations for years prior to 2008.

Note 7 - Funding Policy

Contributions to provide benefits under the Plan are made solely by the Hospital. The Company's funding policy is to make cash contributions to the Plan in amounts as determined by the Plan's independent actuary. Contributions are on a quarterly basis due 3½ months, 6½ months, 9½ months, and 12½ months after the beginning of the plan year. Contributions made 12½ months after the beginning of the plan year are reflected as a contribution receivable. The Hospital met the minimum funding requirements of the Employee Retirement Income Security Act of 1974 (ERISA) for the years ended December 31, 2011 and 2010.

Note 8 - Plan Termination

Although it has not expressed any intention to do so, the Hospital has the right under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Notes to Financial Statements December 31, 2011 and 2010

Note 8 - Plan Termination (Continued)

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

Note 9 - Exempt Party-in-interest Transactions

Certain plan investments are shares of money market funds managed by JPMorgan Chase Bank N.A., who is the Trustee as defined by the Plan, and therefore, these transactions qualify as party-in-interest transactions.

At December 31, 2011 and 2010, the Plan held 3,835,963 shares and 4,422,956 shares, respectively, of money market funds managed by JPMorgan Chase N.A., the Trustee, with a cost basis of \$3,835,963 and \$4,422,956, respectively. During the years ended December 31, 2011 and 2010, the Plan recorded income of \$1,249 and \$11,668, respectively, from these investments.

RETIREMENT PLAN FOR EMPLOYEES OF
MERCY MEMORIAL HOSPITAL CORPORATION

EIN: #38-1984289
Plan: #001

FORM 5500, SCHEDULE H, LINE 4i — SCHEDULE OF ASSETS HELD AT END OF YEAR
AS OF DECEMBER 31, 2011 (UNAUDITED)

(a)(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
Money market fund — JPMorgan * Prime Money Mkt Fund		\$ 3,835,963	\$ 3,835,963
U.S. government securities:			
UTAH ST	3.289% due 7/01/20	49,284	52,730
U.S. TREASURY NOTE	1.375% due 4/15/12	449,776	446,687
U.S. TREASURY NOTE	3.000% due 9/30/16	434,770	440,968
U.S. TREASURY NOTE	1.375% due 1/15/13	425,972	425,216
U.S. TREASURY NOTE	4.000% due 8/15/18	318,995	341,542
U.S. TREASURY NOTE	0.875% due 2/29/12	301,441	300,399
U.S. TREASURY NOTE	3.625% due 2/15/20	263,271	289,943
U.S. TREASURY NOTE	1.250% due 8/31/15	235,543	236,109
U.S. TREASURY NOTE	1.250% due 10/31/15	227,934	235,895
U.S. TREASURY NOTE	2.125% due 8/15/21	218,618	225,639
U.S. TREASURY NOTE	3.500% due 5/15/20	177,055	195,566
U.S. TREASURY NOTE	2.625% due 1/31/18	187,311	190,600
U.S. TREASURY NOTE	3.125% due 5/15/21	183,241	189,815
U.S. TREASURY NOTE	0.750% due 5/31/12	170,850	170,491
U.S. TREASURY NOTE	3.500% due 5/31/13	159,797	156,914
U.S. TREASURY NOTE	2.625% due 8/15/20	127,301	129,422
U.S. TREASURY NOTE	4.250% due 8/15/14	115,988	115,664
U.S. TREASURY NOTE	2.375% due 8/31/14	94,033	94,810
U.S. TREASURY NOTE	3.125% due 5/15/19	75,832	84,094
U.S. TREASURY INFLATION INDEX	1.250% due 7/15/20	140,452	152,682
U.S. TREASURY INFLATION INDEX	1.375% due 7/15/18	47,867	53,503
U.S. TREASURY BONDS	7.250% due 5/15/16	127,031	128,242
PRIVATE EXPT FDG CORPO SECCO NT SER	2.25% due 12/15/17	38,244	41,768
NORTH CAROLINA TPK	5.000% due 1/01/19	47,810	51,843
MISSOURI ST HEALTH	2.969% due 11/15/18	70,000	73,930
MICHIGAN ST	2.650% due 4/15/15	74,915	77,212
LOUISIANA LOC GOVT	1.520% due 2/01/18	78,565	78,418
FEDERAL NATL MTG ASSN POOL #MA0500A	5.000% due 8/01/40	51,532	52,839
FEDERAL NATL MTG ASSN POOL #MA0463A	5.000% due 6/01/40	102,584	105,186
FEDERAL NATL MTG ASSN POOL #AH9719A	4.500% due 4/01/41	43,185	44,166
FEDERAL NATL MTG ASSN POOL #AE6344A	4.500% due 11/01/40	154,202	160,014
FEDERAL NATL MTG ASSN POOL #AE1879A	3.500% due 8/01/25	79,691	81,600
FEDERAL NATL MTG ASSN POOL #AE0375A	4.000% due 7/01/25	89,208	89,179
FEDERAL NATL MTG ASSN POOL #AB2769A	4.500% due 4/01/41	138,089	138,248
FEDERAL NATL MTG ASSN POOL #AB2077A	4.000% due 1/01/41	170,469	182,655
FEDERAL NATL MTG ASSN POOL #AB1766A	3.500% due 11/01/25	102,115	105,806
FEDERAL NATL MTG ASSN POOL #995253A	5.500% due 12/01/23	64,502	64,514
FEDERAL NATL MTG ASSN POOL #964528A	5.500% due 8/01/38	94,494	96,320
FEDERAL NATL MTG ASSN POOL #949445A	5.000% due 6/01/23	68,043	68,376
FEDERAL NATL MTG ASSN POOL #931478A	4.500% due 7/01/24	116,889	118,783
FEDERAL NATL MTG ASSN POOL #929718A 5	.49997% due 7/01/38	96,571	98,165
FEDERAL NATL MTG ASSN POOL #929286A	5.000% due 4/01/23	78,309	77,740
FEDERAL NATL MTG ASSN POOL #725445A	4.500% due 5/01/19	59,696	60,696
FEDERAL NATL MTG ASSN POOL #725352A	4.500% due 4/01/19	81,993	82,027
FEDERAL NATL MTG ASSN POOL #255408A	5.500% due 9/01/24	129,635	131,741
FEDERAL NATL MTG ASSN POOL #254803A	5.000% due 7/01/18	113,956	115,774
FEDERAL NATL MTG ASSN MTN	2.000% due 4/19/19	248,875	251,173
FEDERAL NATL MTG ASSN MTN	3.000% due 4/13/21	200,000	201,366
FEDERAL NATL MTG ASSN MTN	4.000% due 11/24/23	199,100	201,068
FEDERAL NATL MTG ASSN MTN	2.000% due 10/29/18	199,400	200,186
FEDERAL NATL MTG ASSN	5.250% due 9/15/16	257,689	267,095
FEDERAL NATL MTG ASSN	5.000% due 2/13/17	254,318	265,714
FEDERAL NATL MTG ASSN	4.375% due 10/15/15	247,709	254,248
FEDERAL NATL MTG ASSN	1.250% due 6/22/12	252,383	251,318
FEDERAL NATL MTG ASSN	4.125% due 4/15/14	247,240	243,461
FEDERAL NATL MTG ASSN	3.875% due 7/12/13	213,271	210,912
FEDERAL NATL MTG ASSN	4.375% due 3/15/13	133,040	131,125
FEDERAL HOME LOAN MTG CORP POOL #G13997F	4.000% due 12/01/25	104,126	106,404
FEDERAL HOME LOAN MTG CORP POOL #G12710F	5.500% due 7/01/22	76,630	77,088
FEDERAL HOME LOAN MTG CORP POOL #G12454F	5.500% due 11/01/21	103,025	103,692
FEDERAL HOME LOAN MTG CORP MTN	3.000% due 11/09/22	248,438	250,603
FEDERAL HOME LOAN MTG CORP MTN	2.250% due 10/25/21	99,900	100,209
FEDERAL HOME LOAN MTG CORP	1.625% due 4/15/13	204,342	203,360
FEDERAL HOME LOAN MTG CORP	1.000% due 7/30/14	200,443	202,144
FEDERAL HOME LOAN MTG CORP	0.375% due 11/30/12	198,658	200,390
FEDERAL HOME LOAN MTG CORP	3.750% due 3/27/19	140,622	142,691
FEDERAL HOME LOAN BANK	2.250% due 10/16/17	199,000	202,616
FEDERAL HOME LOAN BANK	2.500% due 10/26/17	125,000	127,140
FEDERAL HOME LOAN BANK	3.250% due 11/24/25	99,200	100,269
FEDERAL HOME LOAN BANK	2.500% due 9/30/26	99,900	100,051
FEDERAL FARM CREDIT BANK	4.500% due 10/17/12	78,982	77,507
Total U.S. government securities		11,108,350	11,325,761

* Denotes party-in-interest

(Continued)

FORM 5500, SCHEDULE H, LINE 4i — SCHEDULE OF ASSETS HELD AT END OF YEAR
AS OF DECEMBER 31, 2011 (UNAUDITED)

(a)(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
Corporate bonds and notes:			
AAR CORP	1.750% due 2/01/26	\$ 125,614	\$ 116,415
ADOBE SYS INC	4.750% due 2/01/20	83,805	86,845
ADVANCED MICRO DEVIC	5.750% due 8/15/12	77,866	77,770
ADVANCED MICRO DEVIC	6.000% due 5/01/15	153,431	143,509
AGCO CORP DEL	1.250% due 12/15/36	54,848	60,180
AGILENT TECHNOLOGIES	5.000% due 7/15/20	56,811	61,585
ALCOA INC	5.400% due 4/15/21	29,973	30,056
ALERE INC	3.000% due 5/15/16	104,776	89,065
ALLEGHENY TECHNOLOGI	4.250% due 6/01/14	48,001	53,153
AMB PPTY L P	4.500% due 8/15/17	29,966	29,943
AMERICAN EXPRESS CO	7.000% due 3/19/18	41,074	42,295
AMERICAN EXPRESS MTN	2.800% due 9/19/16	74,921	75,368
AMERIPRISE FINL INC	7.300% due 6/28/19	42,612	43,172
AMGEN INC	0.375% due 2/01/13	98,726	100,375
AMGEN INC	1.875% due 11/15/14	19,996	20,259
AMPHENOL CORP NEW	4.750% due 11/15/14	90,794	91,075
ANHEUSER BUSCH INBEV	0.609% due 7/14/14	69,850	69,663
AON CORP	3.500% due 9/30/15	30,316	30,785
APACHE CORP	5.250% due 4/15/13	21,418	21,160
ARCELORMITTAL SA LUX	5.500% due 3/01/21	38,286	36,716
ARVINMERITOR INC	4.000% due 2/15/27	177,330	118,680
AT&T INC	2.400% due 8/15/16	24,918	25,507
AT&T INC	5.800% due 2/15/19	46,369	47,201
AUTOZONE INC	4.000% due 11/15/20	33,817	35,858
BANK AMER CORP	5.750% due 12/01/17	72,223	66,116
BANK AMER CORP MTN	3.125% due 6/15/12	41,598	40,538
BANK NOVA SCOTIA B C	3.000% due 11/16/26	100,000	99,630
BARCLAYS BK PLC MTN	2.250% due 3/31/21	50,000	48,644
BB&T CORP SR MTN	2.050% due 4/28/14	40,520	40,392
BB&T CORP SR MTN	6.850% due 4/30/19	17,437	18,304
BERKSHIRE HATHAWAY	5.400% due 5/15/18	65,680	69,973
BHP BILLITON FIN USA	1.875% due 11/21/14	79,975	80,188
BHP BILLITON FIN USA	5.250% due 12/15/15	54,126	63,199
BMW VEH 10-1-A3	0.820% due 9/17/12	64,992	64,988
BMW VEH 11-A-A3	0.760% due 9/25/14	34,995	34,945
BORGWARNER INC	4.625% due 9/15/20	24,530	26,566
BOSTON PPTYS L P	4.125% due 5/15/21	33,279	35,221
BRANCH BKG & TR MTN	4.875% due 1/15/13	81,017	81,520
BROWN FORMAN CORP	5.000% due 2/01/14	81,382	80,822
BUNGE LTD FIN CORP	4.100% due 3/15/16	80,813	82,842
BURLINGTON NORTHN SA	5.750% due 3/15/18	45,501	46,736
CANADIAN PAC RY CO	7.250% due 5/15/19	65,329	64,489
CANADIAN NATL RY CO	4.400% due 3/15/13	68,814	67,765
CAPITAL ONE BK MTN	6.500% due 6/13/13	35,025	33,754
CAPITAL ONE FINL COR	4.750% due 7/15/21	14,931	15,437
CATERPILLAR FINL MTN	1.900% due 12/17/12	25,497	25,293
CATERPILLAR FINL MTN	4.250% due 2/08/13	58,403	57,192
CATERPILLAR FINL MTN	7.050% due 10/01/18	48,768	50,733
CHESAPEAKE ENERGY CO	2.250% due 12/15/38	153,450	136,125
CHESAPEAKE ENERGY CO	2.500% due 5/15/37	39,788	32,976
CHESAPEAKE ENERGY CO	2.750% due 11/15/35	110,989	92,863
CINTAS CORP NO 2	2.850% due 6/01/16	24,980	25,639
CISCO SYS INC	4.950% due 2/15/19	32,614	34,777
CITIBANK 09-A5-A5	2.250% due 12/23/14	127,798	126,848
CITIBANK N A FDIC GT	1.750% due 12/28/12	158,213	157,368
CITIGROUP FDG INC FD	1.875% due 11/15/12	106,768	106,512
CITIGROUP INC	4.875% due 5/07/15	21,050	19,755
CITIGROUP INC	6.010% due 1/15/15	54,904	52,236
COCA COLA CO	3.300% due 9/01/21	49,980	50,545
COMCAST CORP NEW	5.700% due 5/15/18	62,058	63,292
COMMONWEALTH REIT	5.875% due 9/15/20	29,676	30,204
CONOCOPHILLIPS AUSTR	5.500% due 4/15/13	82,316	79,430
CONTINENTAL 10-1-A	4.750% due 1/12/21	90,113	91,350
CORNING INC	6.625% due 5/15/19	28,480	30,170
DANAHER CORP	5.625% due 1/15/18	102,705	105,801
DANAHER CORP LYONS CO	NV due 1/22/21	67,883	105,105
DEERE JOHN CAP MTN	1.250% due 12/02/14	44,942	45,488
DEERE JOHN CAP MTN	3.900% due 7/12/21	82,533	87,080
DELL INC	4.625% due 4/01/21	81,113	81,344
DELMARVA PWR & LT CO	6.400% due 12/01/13	67,910	65,987
DENDREON CORP	2.875% due 1/15/16	51,899	35,063
DEUTSCHE TELEKOM INT	6.750% due 8/20/18	89,125	89,435
DEVON ENERGY CORP NE	6.300% due 1/15/19	95,812	97,853
DIGITAL RLTY TR LP	4.500% due 7/15/15	36,062	35,700
DIRECTV HLDGS LLC	3.500% due 3/01/16	4,991	5,155
DIRECTV HLDGS LLC	4.600% due 2/15/21	35,010	36,391
DISCOVERY COMMUNICAT	4.375% due 6/15/21	19,903	21,112
DISNEY WALT CO MTN	5.875% due 12/15/17	49,146	48,480
DOMINION RES INC VA	6.400% due 6/15/18	28,969	30,172
DOW CHEM CO	4.250% due 11/15/20	24,624	25,986
DOW CHEM CO	8.550% due 5/15/19	94,045	98,125

(Continued)

FORM 5500, SCHEDULE H, LINE 4i — SCHEDULE OF ASSETS HELD AT END OF YEAR
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(a)(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
DUKE CAP CORP	8.000% due 10/01/19	\$ 79,424	\$ 81,797
DUKE ENERGY CORP NEW	5.650% due 6/15/13	53,292	53,257
EBAY INC	3.250% due 10/15/20	72,428	75,708
ECOLAB INC	4.350% due 12/08/21	25,314	26,697
EMC CORP	1.750% due 12/01/13	131,604	195,160
EMERSON ELEC CO	4.875% due 10/15/19	80,718	87,793
EMERSON ELEC CO	5.250% due 10/15/18	53,823	59,131
ENTERGY GULF STS LA	3.950% due 10/01/20	73,988	76,820
ENTERPRISE PRODS OPE	3.200% due 2/01/16	39,960	41,411
EQT CORP	8.125% due 6/01/19	29,637	29,324
EQUINIX INC	4.750% due 6/15/16	116,952	118,230
ESTEE LAUDER COS INC	7.750% due 11/01/13	92,905	89,041
EURONET WORLDWIDE IN	3.500% due 10/15/25	105,040	102,960
EXELON GENERATION CO	4.000% due 10/01/20	50,988	56,539
FEDEX CORP	8.000% due 1/15/19	87,834	91,916
FIRST NIAGARA FINL	6.750% due 3/19/20	32,495	31,591
FLORIDA PWR & LT CO	5.550% due 11/01/17	92,905	96,330
FORD CR 11-A-A4	1.650% due 1/15/15	101,340	101,247
GE CAP CORP MTN	2.125% due 12/21/12	118,522	117,139
GE CAP CORP MTN	2.200% due 6/08/12	97,155	95,872
GE CAP CORP MTN	4.625% due 1/07/21	75,480	77,809
GE CAP CORP MTN	4.650% due 10/17/21	91,097	93,930
GE CAP CORP MTN	5.500% due 1/08/20	97,190	99,026
GE CAP CR 10-3-A	2.210% due 6/15/13	111,818	112,176
GENERAL CABLE CORP	4.500% due 11/15/29	89,207	67,184
GENERAL MLS INC	5.650% due 9/10/12	25,596	25,767
GEORGIA PWR CO	5.400% due 6/01/18	22,466	23,579
GEORGIA PWR CO	6.000% due 11/01/13	101,696	98,287
GILEAD SCIENCES INC	0.625% due 5/01/13	110,303	109,844
GILEAD SCIENCES INC	1.000% due 5/01/14	43,712	43,800
GMAC INC	0.309% due 12/19/12	20,018	19,992
GOLDCORP INC NEW	2.000% due 8/01/14	76,084	79,544
GOLDMAN SACHS GROUP	6.150% due 4/01/18	32,861	30,963
GOLDMAN SACHS MTN	6.000% due 6/15/20	48,113	46,096
GOOGLE INC	2.125% due 5/19/16	34,809	36,394
GTE CORP	6.840% due 4/15/18	58,743	59,891
HARTFORD FINL SVCS	6.300% due 3/15/18	21,387	21,061
HASBRO INC	6.300% due 9/15/17	33,355	34,490
HEALTH CARE REIT INC	3.000% due 12/01/29	151,555	155,550
HEALTH CARE REIT INC	4.950% due 1/15/21	29,658	28,687
HEINZ H J CO	3.125% due 9/12/21	74,663	75,511
HESS CORP	8.125% due 2/15/19	95,722	96,275
HEWLETT PACKARD CO	3.000% due 9/15/16	4,989	5,035
HEWLETT PACKARD CO	3.750% due 12/01/20	63,165	64,160
HEWLETT PACKARD CO	4.375% due 9/15/21	75,638	77,403
HOLOGIC INC	2.000% due 12/15/37	195,789	192,658
HOLOGIC INC	2.000% due 12/15/37	103,415	98,438
HOME DEPOT INC	4.400% due 4/01/21	25,444	28,187
HOME DEPOT INC	5.400% due 3/01/16	77,351	92,398
HONDA AUTO 11-1-A3	1.130% due 10/15/14	79,996	80,321
HONEYWELL INTL INC	4.250% due 3/01/21	29,924	33,872
HONEYWELL INTL INC	5.400% due 3/15/16	111,442	116,301
HORNBECK OFFSHORE SV	1.625% due 11/15/26	52,105	52,260
HYUNDAI AUTO 11-A-A4	1.780% due 12/15/15	79,986	81,357
INTEL CORP	3.250% due 8/01/39	169,252	174,098
INTEL CORP	3.250% due 8/01/39	119,558	125,250
INTEL CORP	3.300% due 10/01/21	65,636	68,473
INTERNATIONAL GAME	3.250% due 5/01/14	103,674	102,986
INTERNATIONAL PAPER	7.500% due 8/15/21	24,044	24,687
INTERSTATE PWR & LT	3.650% due 9/01/20	43,187	47,309
JAMES RIV COAL CO	4.500% due 12/01/15	50,541	44,318
JEFFERIES GROUP INC	3.875% due 11/01/29	182,133	147,675
JOHN DEERE 10-A-A3	1.320% due 5/15/14	38,484	38,388
JOHNSON & JOHNSON O.	37617% due 5/15/14	15,033	15,036
JOHNSON CTLS INC	1.750% due 3/01/14	24,992	25,216
JOHNSON CTLS INC	2.600% due 12/01/16	9,995	10,088
JPMORGAN CHASE & CO	2.125% due 12/26/12	118,639	117,152
JPMORGAN CHASE & CO	4.625% due 5/10/21	101,630	103,465
JPMORGAN CHASE & CO	4.625% due 5/10/21	64,910	67,252
JPMORGAN CHASE & CO	6.125% due 6/27/17	66,110	65,947
JPMORGAN CHASE MTN	3.000% due 8/18/25	100,000	90,953
KIMBERLY CLARK CORP	4.875% due 8/15/15	39,794	44,762
KINDER MORGAN ENERGY	6.000% due 2/01/17	38,532	39,612
KRAFT FOODS INC	6.250% due 6/01/12	95,585	91,960
KROGER CO	4.950% due 1/15/15	80,194	82,784
KROGER CO	6.150% due 1/15/20	28,784	30,338
L-3 COMMUNICATIONS	3.000% due 8/01/35	122,309	117,773
L-3 COMMUNICATIONS	4.950% due 2/15/21	19,937	19,821
LEAP WIRELESS INTL	4.500% due 7/15/14	156,663	139,200

(Continued)

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LEHMAN BROS DEFAULT	6.500% due 7/19/17	\$ 34,679	\$ 4
LEUCADIA NATL CORP	3.750% due 4/15/14	24,946	27,719
LIBERTY MEDIA CORP	3.250% due 3/15/31	29,179	23,963
LIFEPPOINT HOSPS INC	3.500% due 5/15/14	165,820	168,713
LINEAR TECHNOLOGY CO	3.000% due 5/01/27	234,209	221,611
LIVE NATION ENTMT IN	2.875% due 7/15/27	175,671	167,029
LOCKHEED MARTIN CORP	2.125% due 9/15/16	75,225	75,122
LOCKHEED MARTIN CORP	2.125% due 9/15/16	19,985	20,033
LUCENT TECHNOLOGIES	2.875% due 6/15/25	152,556	135,135
MARATHON OIL CORP	5.900% due 3/15/18	28,547	29,267
MCDONALDS CORP MTN	5.000% due 2/01/19	27,453	29,665
MCDONALDS CORP MTN	5.800% due 10/15/17	86,852	91,361
MEDCO HEALTH SOLUTIO	2.750% due 9/15/15	60,819	60,340
MEDTRONIC INC	1.625% due 4/15/13	45,104	45,338
MELLON FDG CORP	5.500% due 11/15/18	49,626	49,873
MERCEDES-BEN 11-1-A3	0.850% due 3/15/14	94,997	95,074
MERCK & CO INC	4.750% due 3/01/15	45,403	50,247
MERRILL LYNCH MTN	6.875% due 4/25/18	11,161	9,859
METLIFE INC	5.000% due 11/24/13	45,624	47,938
METLIFE INC	7.717% due 2/15/19	55,217	56,428
MGM RESORTS INTL	4.250% due 4/15/15	93,678	95,824
MICROSOFT CORP	2.950% due 6/01/14	62,709	63,736
MIDAMERICAN ENERGY	5.300% due 3/15/18	38,957	40,871
MONSANTO CO NEW	7.375% due 8/15/12	21,520	20,779
MORGAN 07-HQ11-A2	5.359% 2/12/44	26,651	26,102
MORGAN STANLEY	2.875% due 7/28/14	61,893	61,214
MORGAN STANLEY MTN	5.000% due 8/31/25	300,000	274,704
MYLAN INC	3.750% due 9/15/15	117,654	111,760
NABORS INDS INC	9.250% due 1/15/19	94,174	94,343
NATIONAL RETAIL PPTY	5.125% due 6/15/28	77,001	79,625
NATIONAL RURAL UTILS	1.125% due 11/01/13	19,875	20,009
NATIONAL RURAL UTILS	5.450% due 4/10/17	16,719	17,021
NEWMONT MNG CORP	1.250% due 7/15/14	42,108	55,600
NEWMONT MNG CORP	1.625% due 7/15/17	53,084	80,780
NEWMONT MNG CORP	3.000% due 2/15/12	18,694	19,706
NEWS AMER INC	6.900% due 3/01/19	35,500	35,259
NISOURCE FIN CORP	6.150% due 3/01/13	98,357	94,518
NISOURCE FIN CORP	6.400% due 3/15/18	28,416	28,746
NISSAN AUTO 10-A-A3	1.390% due 1/15/16	51,565	51,395
NORFOLK SOUTHN CORP	7.700% due 5/15/17	110,925	115,501
NORFOLK SOUTHN CORP	7.700% due 5/15/17	30,709	32,084
NORTH AMERN DEV BK	4.375% due 2/11/20	224,438	252,736
NUANCE COMMUNICATION	2.750% due 8/15/27	56,593	72,125
NUVASIVE INC	2.250% due 3/15/13	46,490	47,898
NUVASIVE INC	2.750% due 7/01/17	78,000	56,843
OMNICOM GROUP INC ZER	ZERO YLD due 7/01/38	53,220	52,750
ON SEMICONDUCTOR COR	2.625% due 12/15/26	46,504	49,669
ONEOK PARTNERS LP	3.250% due 2/01/16	82,531	82,347
ONEOK PARTNERS LP	3.250% due 2/01/16	30,269	30,880
ORACLE CORP	5.000% due 7/08/19	38,428	41,265
PANTRY INC	3.000% due 11/15/12	80,720	79,178
PEABODY ENERGY CORP	4.750% due 12/15/41	76,024	65,280
PEPSICO INC	0.800% due 8/25/14	44,824	44,962
PEPSICO INC	3.000% due 8/25/21	204,240	206,382
PEPSICO INC	5.000% due 6/01/18	98,390	104,558
PHARMACIA CORP	6.500% due 12/01/18	86,123	93,909
PITNEY BOWES INC	4.750% due 5/15/18	102,444	99,598
PORTLAND GEN ELEC CO	6.100% due 4/15/19	81,167	86,293
PRAXAIR INC	5.250% due 11/15/14	55,139	56,117
PRINCIPAL FINL GROUP	8.875% due 5/15/19	32,894	31,126
PROCTER & GAMBLE CO	1.375% due 8/01/12	50,518	50,240
PROCTER & GAMBLE CO	4.850% due 12/15/15	91,304	91,430
PROGRESS ENERGY INC	6.850% due 4/15/12	80,282	76,270
PROGRESS ENERGY INC	7.050% due 3/15/19	41,458	43,287
PRUDENTIAL FINL MTN	5.375% due 6/21/20	37,081	37,458
PRUDENTIAL FINL MTN	6.000% due 12/01/17	25,804	27,804
QUAKER OATS CO MTN	9.340% due 12/13/19	137,500	137,766
RAYTHEON CO	1.400% due 12/15/14	50,159	50,242
REALTY INCOME CORP	5.950% due 9/15/16	27,561	27,644
REINSURANCE GROUP AM	6.450% due 11/15/19	26,616	28,086
REPUBLIC SVCS INC	3.800% due 5/15/18	95,715	98,406
REPUBLIC SVCS INC	3.800% due 5/15/18	20,035	20,717
ROVI CORP	2.625% due 2/15/40	148,505	115,420
ROVI CORP	2.625% due 2/15/40	47,671	39,800
RYDER SYS INC MTN	3.150% due 3/02/15	30,806	30,830
SAFEWAY INC	3.950% due 8/15/20	30,231	29,626
SALIX PHARMACEUTICAL	2.750% due 5/15/15	45,900	47,869
SANDISK CORP	1.500% due 8/15/17	127,069	138,945
SANDISK CORP	1.500% due 8/15/17	78,698	94,200
SBA COMMUNICATIONS	4.000% due 10/01/14	77,963	82,080
SBC COMMUNICATIONS	5.875% due 8/15/12	36,867	36,132
SBC COMMUNICATIONS	5.875% due 8/15/12	32,278	30,970

(Continued)

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SCHWAB CHARLES CORP	4.950% due 6/01/14	\$ 38,030	\$ 37,931
SHELL INTL FIN B V	4.375% due 3/25/20	96,062	105,072
SHELL INTL FIN B V	5.200% due 3/22/17	108,250	116,919
SIMON PPTY GROUP L P	5.875% due 3/01/17	33,623	34,265
SMUCKER J M CO	3.500% due 10/15/21	77,296	76,729
STARBUCKS CORP	6.250% due 8/15/17	57,779	65,301
STATOILHYDRO ASA	5.250% due 4/15/19	100,370	104,153
SYMANTEC CORP	1.000% due 6/15/13	138,261	135,878
TARGET CORP	0.41975% due 7/18/14	29,975	29,996
THERMO FISHER SCIENT	2.250% due 8/15/16	20,206	20,389
THERMO FISHER SCIENT	3.200% due 5/01/15	30,540	31,710
TIME WARNER CABLE IN	4.000% due 9/01/21	69,549	70,821
TIME WARNER COS INC	6.875% due 6/15/18	46,637	47,672
TIME WARNER INC NEW	4.750% due 3/29/21	80,668	81,335
TOLEDO EDISON CO	7.250% due 5/01/20	41,401	43,623
TRANSOCEAN INC	1.500% due 12/15/37	152,412	152,288
U S BANCORP MTN	2.200% due 11/15/16	39,898	40,384
UNION PAC CORP	5.750% due 11/15/17	39,012	41,402
UNITED PARCEL SVC	5.500% due 1/15/18	28,283	29,959
V F CORP	1.05844% due 8/23/13	15,021	15,026
VERIFONE SYS INC	1.375% due 6/15/12	65,447	66,625
VERISIGN INC	3.250% due 8/15/37	140,078	136,230
VERIZON COMMUNICATIO	5.500% due 2/15/18	95,111	99,094
VIACOM INC NEW	2.500% due 12/15/16	9,937	9,996
VIACOM INC NEW	3.500% due 4/01/17	19,828	20,838
VIRGINIA ELEC & PWR	5.100% due 11/30/12	96,754	93,483
VOLKSWAGEN 11-1-A4	1.980% due 9/20/17	79,985	81,970
WACHOVIA 06-C28-A3	5.679% due 10/15/48	53,866	53,906
WACHOVIA 07-C33-A2	5.85382% due 2/15/51	32,347	32,089
WACHOVIA CORP NEW	5.625% due 10/15/16	54,744	54,435
WAL MART STORES INC	5.800% due 2/15/18	69,480	73,550
WAL-MART STORES INC	4.250% due 4/15/21	155,625	173,324
WELLS FARGO & CO NEW	5.625% due 12/11/17	39,120	39,884
WILLIAMS PARTNERS L	4.125% due 11/15/20	33,642	35,919
WISCONSIN ELEC PWR	6.250% due 12/01/15	81,606	82,027
WORLD OMNI 11-A-A4	1.910% due 4/16/16	39,998	40,691
WYETH	6.450% due 2/01/24	96,360	97,994
XCEL ENERGY INC	4.700% due 5/15/20	36,819	39,446
XEROX CORP	6.400% due 3/15/16	40,142	39,163
XILINX INC	2.625% due 6/15/17	51,642	50,800
YUM BRANDS INC	3.750% due 11/01/21	9,962	10,136
Total corporate bonds and notes		19,038,406	19,092,928

Equity securities:

Common stock:

AON CORP	7100 shares	258,172	332,280
3M CO	3100 shares	231,993	253,363
AIRGAS INC	1460 shares	97,209	113,997
ALIGN TECHNOLOGY INC	2320 shares	48,445	55,042
ALLERGAN INC	1270 shares	69,212	111,430
ALTERA CORP	4300 shares	87,630	159,530
AMAZON.COM INC	680 shares	121,416	117,708
AMAZON.COM INC	400 shares	29,509	69,240
APACHE CORP	800 shares	52,033	72,464
APPLE INC	933 shares	125,982	377,865
AUTODESK INC	1450 shares	34,817	43,979
BAKER HUGHES INC	2000 shares	128,214	97,280
BERKLEY W R CORP	7600 shares	184,432	261,364
BIOGEN IDEC INC	540 shares	52,785	59,427
BROADCOM CORP CL A	3030 shares	98,228	88,961
CAMERON INTL CORP	1634 shares	68,948	80,376
CELGENE CORP	1620 shares	103,198	109,512
CERNER CORP	950 shares	36,560	58,188
CISCO SYS INC	3300 shares	61,200	59,664
COCA-COLA CO	5100 shares	215,118	356,847
COCA-COLA CO	1300 shares	69,979	90,961
COMCAST CORP NEW CL A SPL	10900 shares	184,102	256,804
CORPORATE EXECUTIVE BRD CO	2446 shares	74,780	93,193
DAVITA INC	1940 shares	166,663	147,071
DELL INC	3150 shares	50,936	46,085
DEXCOM INC	4630 shares	42,661	43,105
DOVER CORP	930 shares	47,967	53,987
EATON CORP	2630 shares	97,241	114,484
EBAY INC	5450 shares	169,943	165,299
EBAY INC	4005 shares	98,102	121,472

(Continued)

FORM 5500, SCHEDULE H, LINE 4i — SCHEDULE OF ASSETS HELD AT END OF YEAR
AS OF DECEMBER 31, 2011 (UNAUDITED)

(a)(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
ECOLAB INC	5400 shares	\$ 192,556	\$ 312,174
ECOLAB INC	2660 shares	90,776	153,775
FASTENAL CO	2750 shares	52,021	119,928
FIDELITY NATL INFORMATION SVCS INC	3600 shares	71,966	95,724
FRANKLIN RES INC	450 shares	42,054	43,227
FREEPORT-MCMORAN COPPER & GOLD	1880 shares	71,901	69,165
GENTEX CORP	3220 shares	91,561	95,280
GILEAD SCIENCES INC	2855 shares	110,328	116,855
GOLDMAN SACHS GROUP INC	2011 shares	253,143	181,855
GOODRICH CORP	990 shares	57,345	122,463
GOOGLE INC CL A	449 shares	242,448	290,009
GOOGLE INC CL A	280 shares	148,180	180,852
GREEN MTN COFFEE INC	2255 shares	78,274	101,137
HAEMONETICS CORP MASS	1210 shares	69,758	74,076
HARLEY DAVIDSON INC	2515 shares	90,416	97,758
HELMERICH & PAYNE INC	1300 shares	65,643	75,868
IDEXX LABS INC	1556 shares	82,525	119,750
IHS INC CL A	2226 shares	147,467	191,792
ILLUMINA INC	1970 shares	89,664	60,046
INTERCONTINENTALEXCHANGE INC	1295 shares	141,767	156,112
JACOBS ENGR GROUP INC	3690 shares	151,986	149,740
JOHNSON & JOHNSON	1140 shares	74,449	74,761
JONES LANG LASALLE INC	590 shares	29,433	36,143
JUNIPER NETWORKS INC	3240 shares	111,401	66,128
K12 INC	2716 shares	57,656	48,725
KRAFT FOODS INC CL A	7000 shares	206,021	261,520
LIBERTY GLOBAL INC SER C	7988 shares	162,302	315,686
LOEWS CORP	5700 shares	184,208	214,605
MANPOWER INC WIS	1670 shares	89,504	59,703
MASTERCARD INC CL A	150 shares	47,323	55,923
MCDONALDS CORP	3699 shares	244,466	371,121
MCDONALDS CORP	900 shares	53,204	90,297
MEAD JOHNSON NUTRITION CO	785 shares	52,808	53,953
MERCK & CO INC NEW	1513 shares	43,197	57,040
MICROSOFT CORP	14000 shares	381,508	363,440
MICROSOFT CORP	3550 shares	104,017	92,158
MONOLITHIC PWR SYS INC	6730 shares	106,190	101,421
MOSAIC CO NEW	510 shares	24,317	25,719
NEWFIELD EXPL CO	3900 shares	162,357	147,147
NEWS CORP CL A	15500 shares	156,453	276,520
NXSTAGE MED INC	5122 shares	90,012	91,069
OCCIDENTAL PETE CORP	1720 shares	151,744	161,164
OCCIDENTAL PETE CORP	580 shares	47,890	54,346
ORACLE CORP	5150 shares	108,381	132,098
ORACLE CORP	2500 shares	64,028	64,125
PATTERSON-UTI ENERGY INC	1425 shares	36,733	28,472
PEPSICO INC	4000 shares	261,186	265,400
POLYPOR INTL INC	1730 shares	90,423	76,103
PRAXAIR INC	2600 shares	143,633	277,940
PRICE T ROWE GROUP INC	1450 shares	81,234	82,578
PROGRESSIVE CORP OHIO	7100 shares	186,452	138,521
QUALCOMM INC	3595 shares	158,607	196,647
QUALCOMM INC	2330 shares	90,187	127,451
SILICON LABORATORIES INC OC	3325 shares	129,729	144,372
SOLARWINDS INC	2710 shares	83,159	75,745
SOLERA HLDGS INC	1760 shares	79,954	78,390
STILLWATER MNG CO	3260 shares	58,774	34,100
TEMPUR-PEDIC INTL INC	1400 shares	44,495	73,542
TERADATA CORP DEL	1350 shares	59,933	65,489
THERMO FISHER SCIENTIFIC INC	3500 shares	132,323	157,395
TRANSDIGM GROUP INC	1155 shares	43,978	110,510
TRIMAS CORP NEW	3622 shares	61,238	65,015
TRIMBLE NAV LTD	3740 shares	112,475	162,316
UNITEDHEALTH GROUP INC	4700 shares	258,162	238,196
URBAN OUTFITTERS INC	4110 shares	122,412	113,272
VERISIGN INC	3170 shares	94,022	113,232
WAL MART STORES INC	6500 shares	310,793	388,440
WAL MART STORES INC	900 shares	45,925	53,784
WASTE MGMT INC DEL	5600 shares	202,859	183,176
YAHOO INC	3500 shares	50,065	56,455
Total common stock		11,140,874	13,339,917

(Continued)

RETIREMENT PLAN FOR EMPLOYEES OF
MERCY MEMORIAL HOSPITAL CORPORATION

EIN: #38-1984289
Plan: #001

FORM 5500, SCHEDULE H, LINE 4i — SCHEDULE OF ASSETS HELD AT END OF YEAR
AS OF DECEMBER 31, 2011 (UNAUDITED)

(a)(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
Preferred convertible stock:			
AMG CAP TR II 5.15% CONV TR PFD SECS	800 shares	\$ 20,024	\$ 31,600
APACHE DEP REPSTG 1/20TH PFD CNV D	1850 shares	97,641	100,418
APACHE DEP REPSTG 1/20TH PFD CNV D	1550 shares	99,289	84,134
BANK AMER CORP NON CUM CONV PFD L	146 shares	152,570	114,756
BANK AMER CORP NON CUM CONV PFD L	19 shares	18,118	14,934
GOODYEAR TIRE & RUBR CO PFD CONV	1450 shares	72,184	70,433
HEALTHSOUTH CORP PERP PFD CNV A 6.5%	136 shares	148,538	119,340
METLIFE INC EQUITY UNIT	1250 shares	99,119	77,175
PPL CORP CORP UNIT	2550 shares	142,211	141,755
SANDRIDGE ENERGY INC PERP PFD CONV	500 shares	74,715	69,500
WELLS FARGO & CO NEW PERP PFD A 7.5%	50 shares	44,813	52,800
Total preferred convertible stock		969,222	876,845
Foreign equities:			
ABB LTD SPONSORED ADR	2725 shares	48,032	51,312
ACCENTURE PLC IRELAND CL A	1275 shares	50,260	67,868
ASPEN INS HLDGS LTD PERP PFD INCM EQ	1550 shares	83,581	84,320
AXA SA SPONS ADR	530 shares	20,786	6,816
BARRICK GOLD CORP	2000 shares	92,643	90,500
BASF SE SPONSORED ADR	1150 shares	80,165	80,190
BHP BILLITON LTD SPONSORED ADR	2225 shares	128,952	157,152
BRITISH AMERN TOB PLC SPONSORED ADR	845 shares	59,863	80,174
BROOKFIELD ASSET MGMT INC VTG SHS A	550 shares	22,758	15,114
BUNGE LTD CONV PFD SHS 4.875%	275 shares	28,596	25,850
CANADIAN NAT RES LTD	1450 shares	50,844	54,187
CANADIAN NATL RY CO	1480 shares	82,970	116,269
CANADIAN PAC RY LTD	1320 shares	85,094	89,198
CHECK POINT SOFTWARE TECH LTD ORD	1200 shares	51,478	63,048
COOPER INDS PLC	1480 shares	81,995	80,142
CORE LABORATORIES NV	115 shares	6,702	13,104
DIAGEO PLC SPONSORED ADR NEW	725 shares	62,408	63,380
ENSIGN ENERGY SVCS INC	430 shares	8,859	6,841
FIBRIA CELULOSE S A SPONS ADR REPSTG	228 shares	3,455	1,772
FINNING INTL INC NEW	175 shares	4,766	3,806
GENPACT LTD	6603 shares	99,343	98,715
INGERSOLL-RAND PLC	1190 shares	58,474	36,259
MANULIFE FINL CORP	615 shares	20,543	6,531
NABORS INDS LTD	3060 shares	104,755	53,060
NESTLE S A SPONSORED ADR REPSTG REG	2175 shares	97,306	125,519
NESTLE S A SPONSORED ADR REPSTG REG	2900 shares	98,622	167,359
NOBLE CORP BAAR	3150 shares	134,946	95,193
NOVARTIS AG SPONS ADR	770 shares	44,681	44,021
NOVO-NORDISK A S ADR	450 shares	57,386	51,867
PARTNERRE HLDGS LTD	1015 shares	78,933	65,173
POTASH CORP SASK INC	2525 shares	78,610	104,232
RIO TINTO PLC SPONSORED ADR	1905 shares	123,372	93,193
SCHLUMBERGER LTD	800 shares	66,085	54,648
SCHLUMBERGER LTD	1530 shares	122,214	104,514
SCHLUMBERGER LTD	2710 shares	194,010	185,120
SIEMENS A G SPONSORED ADR	450 shares	53,910	43,025
SUNCOR ENERGY INC NEW	3150 shares	132,627	90,815
SUNCOR ENERGY INC NEW	2760 shares	(35,726)	79,571
TALISMAN ENERGY INC	1145 shares	23,037	14,599
TE CONNECTIVITY LTD	3810 shares	132,633	117,386
TECK RES LTD CL B SUB VTG	945 shares	38,153	33,255
TENARIS S A SPONS ADR	1760 shares	81,150	65,437
TRANSOCEAN LTD ZUG NAMEN AKT	1699 shares	178,615	65,225
TRICAN WELL SVC LTD	170 shares	4,134	2,921
UBS AG NEW	760 shares	38,380	8,991
UNILEVER N V NEW YORK SHS NEW	2180 shares	69,845	74,927
VALE S A ADR	3525 shares	84,542	75,611
VODAFONE GROUP PLC SPONSORED ADR NEW	7900 shares	182,917	221,437
WEATHERFORD INTL LTD REG	5340 shares	129,132	78,178
YARA INTL ASA SPONSORED ADR	155 shares	5,155	6,166
Total foreign equities:		3,551,991	3,413,991
Total equity securities:		15,662,087	17,630,753
TOTAL INVESTMENTS		\$ 49,644,806	\$ 51,885,405

(Concluded)

Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Schedule of Reportable Transactions Form 5500, Schedule H, Line 4j EIN 38-1984289, Plan No. 001 Year Ended December 31, 2011

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	Number of Transactions	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
Series of transactions	JPMorgan Chase Bank N.A. JPMorgan Prime Money Market Fund	\$ 35,053,535	\$ -	750	\$ 35,053,535	\$ 35,053,535	\$ -
	JPMorgan Chase Bank N.A. JPMorgan Prime Money Market Fund	-	35,640,528	569	35,640,528	35,640,528	-

There were no Category (i), (ii), or (iv) reportable transactions during the year.

Schedule SB, Line 22 – Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 62.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	3.70%	10,000	370	20,350
56	3.20%	9,630	308	17,257
57	2.90%	9,322	270	15,409
58	2.50%	9,052	226	13,125
59	2.30%	8,825	203	11,976
60	5.20%	8,622	448	26,901
61	5.10%	8,174	417	25,429
62	40.00%	7,757	3,103	192,374
63	20.00%	4,654	931	58,643
64	20.00%	3,723	745	47,659
65	100.00%	2,979	2,979	193,615
Total			10,000	622,738
Average				62.2738

Schedule SB, Line 24 – Change in Actuarial Assumptions

Expense normal cost increased from \$200,000 to \$250,000 to reflect our expectations for the current plan year.

Schedule SB, Line 32 – Schedule of Amortization Bases

The shortfall amortization charge is the sum of the shortfall base amortization for each plan year covered under PPA. Although a shortfall base can be negative, the combined shortfall amortization charge cannot be negative.

Shortfall bases				
Year established		Outstanding balance	Years remaining	Installment
2010	\$	7,383,311	6	\$ 1,348,284
2011		2,369,172	7	382,849
Total	\$	9,752,483		\$ 1,731,133

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

**Single-Employer Defined Benefit Plan
Actuarial Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ File as an attachment to Form 5500 or 5500-SF.

OMB No. 1210-0110

2011**This Form is Open to Public
Inspection**For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ Round off amounts to nearest dollar.

▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan**B** Three-digit

plan number (PN) ▶

001Retirement Plan for Employees of Mercy Memorial Hospital Corporation**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SFMercy Memorial Hospital Corporation**D** Employer Identification Number (EIN)38-1984289**E** Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B**F** Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500**Part I Basic Information****1** Enter the valuation date: Month 1 Day 1 Year 2011**2** Assets:

	2a	
a Market value		<u>51,714,401</u>
b Actuarial value	2b	<u>50,974,218</u>

3 Funding target/participant count breakdown:

		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment.....	3a	<u>422</u>	<u>22,784,572</u>
b For terminated vested participants	3b	<u>462</u>	<u>11,535,455</u>
c For active participants:			
(1) Non-vested benefits.....	3c(1)		<u>1,002,371</u>
(2) Vested benefits	3c(2)		<u>25,404,303</u>
(3) Total active.....	3c(3)	<u>590</u>	<u>26,406,674</u>
d Total.....	3d	<u>1,474</u>	<u>60,726,701</u>

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐

	4a	4b
a Funding target disregarding prescribed at-risk assumptions		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		

5 Effective interest rate **5** 6.01 %**6** Target normal cost **6** 250,000**Statement by Enrolled Actuary**

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

**SIGN
HERE**

Signature of actuary

Jeffry P. Blaszkowski FSA, EA, MAAA

Type or print name of actuary

Mercer600 Renaissance Center, Suite 1800 Firm nameDetroitMI 48243

Address of the firm

10/02/2012

Date

11-06646

Most recent enrollment number

(313) 259-5500

Telephone number (including area code)

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2011
v.012611

Part II Beginning of year carryover and prefunding balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	0	0
10 Interest on line 9 using prior year's actual return of <u>9.93</u> %.....		
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38 from prior year)		752,730
b Interest on (a) using prior year's effective rate of <u>6.62</u> % except as otherwise provided (see instructions).....		49,831
c Total available at beginning of current plan year to add to prefunding balance.....		802,561
d Portion of (c) to be added to prefunding balance.....		
12 Other reductions in balances due to elections or deemed elections.....		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	0	0

Part III Funding percentages

14 Funding target attainment percentage	14	83.94 %
15 Adjusted funding target attainment percentage	15	83.94 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	81.17 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/14/2011	600,000				
07/14/2011	600,000				
10/14/2011	600,000				
01/12/2012	600,000				
Totals •			18(b)	2,400,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years	19a 0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c 2,310,043

20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:			
a Segment rates:	1st segment: 2.94 %	2nd segment: 5.82 %	3rd segment: 6.46 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 0
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions)	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contributions for all prior years	28	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	250,000	
b Excess assets, if applicable, but not greater than 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	9,752,483	1,731,133	
b Waiver amortization installment.....	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount.....	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	1,981,133	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0
36 Additional cash requirement (line 34 minus line 35)	36	1,981,133	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	2,310,043	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	328,910	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years	☐ 15 years	
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010 ☐ 2011
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

Schedule SB, Part V – Statement of Actuarial Assumptions/Methods

Actuarial assumptions

Discount rate sponsor elections

• Segment rates or full yield curve	Segment
• Look-back months	0
• First 5 years	2.94%
• Next 15 years	5.82%
• Over 20 years	6.46%

Mortality sponsor elections

• Healthy participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2000 mortality tables projected with mortality improvement.
• Disabled participants	Revenue Ruling 96-7 table for participants who became disabled after 1994.

Other economic assumptions

• Salary increases	N/A
• Social Security wage base	N/A
• Inflation	N/A
• Expected investment return	8.25%
• Expenses	\$250,000 added to current year normal cost

Demographic assumptions

Withdrawal	<u>Age</u>	<u>Withdrawal Rate</u>	
	25	.116242	
	40	.093957	
	55	.017264	
Disability incidence	<u>Age</u>	<u>Male</u>	<u>Female</u>
	25	.00038	.00047
	40	.00117	.00211
	55	.00722	.00952

Retirement age

	<u>Attained age</u>	<u>Percentage</u>	
		<u>Male</u>	<u>Female</u>
	Under 55	0%	0%
	55	3.7%	3.7%
	56	3.2%	3.2%
	57	2.9%	2.9%
	58	2.5%	2.5%
	59	2.3%	2.3%
	60	5.2%	5.2%
	61	5.1%	5.1%
	62	40%	40%
	63	20%	20%
	64	20%	20%
	65 and above	100%	100%
Benefit commencement age for			
• Future vested deferred	65		
• Current vested deferred	65		
Spouse assumptions			
	<u>Male participants</u>	<u>Female participants</u>	
• Percentage married	80%	70%	
• Spouse age difference	3 years younger	3 years older	
<u>Form of payment</u>	<u>Single life</u>	<u>50% J&S</u>	
• Active retirements	85%	15%	
• Future vested deferred	85%	15%	
• Future disabilities	85%	15%	
• Future deaths	0%	100%	
• Current vested deferred	85%	15%	
<u>Unpredictable contingent event assumptions</u>	N/A		

Schedule SB, Part V – Statement of Actuarial Assumptions/Methods**Actuarial methods****Asset methods**

The asset valuation method is an average of the adjusted market value for the current and prior valuation dates. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

Participant methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan sponsor provides us with data on only those employees who have completed the plan's eligibility requirements.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts.

Schedule SB, Part V – Statement of Actuarial Assumptions/Methods

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The **plan's target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Schedule SB, Part V – Summary of Plan Provisions**Benefits included or excluded**

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2009, are included in this valuation.

- **Plan amendments excluded:** None.
- **IRC Section 436 benefit restrictions:** None, since the plan is frozen and has no restrictable benefits.
- **Late retirement increases:**
 - Active participants: This valuation includes increases for current participants over age 70.
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.
- **IRC Section 415(b) benefit limitations:** The limitations of Internal Revenue Code Section 415(b) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60 percent of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Schedule SB, Part V – Summary of Plan Provisions**Summary of major plan provisions**

Effective date and plan year	Original plan: January 1, 1973 Restated plan: January 1, 2009 Plan year: Calendar year
Status of the plan	The plan is frozen as of September 30, 2009, so that no future benefits will accrue under the plan.
Significant events that occurred during the year	None.

Definitions

▪ Covered employees	All Employees of Mercy Memorial Hospital Corporation except for Pool, Standby, Temporary or Contract Employees.
▪ Participation	An Employee becomes a Member of the plan on the anniversary of the date of employment provided that he or she has attained age 21 and has completed 1,000 hours of service during the first 12 months of employment. Otherwise, the Employee becomes a Member upon completion of 1,000 hours of service in a plan year. Employees hired on or after July 1, 2005 are not eligible to participate in the plan.
▪ Eligibility service	A Member receives one year for each plan year in which he or she is credited with at least 1,000 hours.
▪ Credited service	Credited Service is determined as follows: ▪ Prior to January 1, 1976 — Credited Service before January 1, 1976 is determined on the basis of full-time service with the Hospital (at least 60 hours in any 2-week pay period) and is computed monthly (to the nearest 1/12 year). It does not include service earned before reaching age 21 and completing one year of full-time service. ▪ After January 1, 1976 — Credited Service after January 1, 1976 (and after becoming a Member of the Plan) is earned on the basis of hours of service during each plan year in accordance with the following schedule.

Hours of Service**Credited Service**

At least 1,000 but less than 1,050

6/12

At least 1,050 but less than 1,200

7/12

At least 1,200 but less than 1,350

8/12

At least 1,350 but less than 1,500

9/12

At least 1,500 but less than 1,650

10/12

At least 1,650 but less than 1,800

11/12

1,800 or more

1 year

If a Member has less than 1,000 Hours of Service in the plan year of his retirement, termination or death, the Member will receive Credited Service in accordance with the following schedule:

Hours of Service**Credited Service**

Less than 150

0/12

At least 150 but less than 300

1/12

At least 300 but less than 450

2/12

At least 450 but less than 600

3/12

At least 600 but less than 750

4/12

At least 750 but less than 900

5/12

At least 900 but less than 1,000

6/12

▪ Monthly earnings	The January 1 hourly rate of pay multiplied by 173, exclusive of overtime, call time, differential time, incentive compensation and bonuses.
▪ Final average monthly earnings	The sum of the Member's Monthly Earnings for the five consecutive January 1 dates preceding retirement or termination during which the Member received the greatest amount of compensation, divided by five.
▪ Covered compensation	Covered Compensation is an average of the Social Security wage bases for the 35 years through the year in which an individual attains Social Security retirement age. If a Member terminates, retires or dies prior to Social Security Retirement Age, the wage base is assumed to remain level for all future years.
▪ Accrued benefit	1.05% of Final Average Monthly Earnings times years of Credited Service plus 0.65% of Final Average Monthly Earnings in excess of Covered Compensation times years of Credited Service up to 35. Accrued benefits are frozen at December 31, 2005 for any Members electing future accruals in the 403(b) plan. Accrued benefits are frozen at September 30, 2009 for all members who did not elect future accruals in the 403(b) plan.

Normal retirement	
▪ Eligibility	Age 65.
▪ Benefit	The accrued benefit, based on service and compensation to date.
Early retirement	
▪ Eligibility	Age 55 and five years of Eligibility Service.
▪ Benefit	Accrued retirement benefit as of early retirement date reduced for commencement prior to age 65 to reflect the increased payout period. Benefit is reduced according to the factors provided in the plan.
Deferred vested	
▪ Eligibility	Completion of five years of Eligibility Service.
▪ Benefit	Normal Retirement Benefit based on service and compensation at termination. Benefit is payable at age 65. A reduced benefit may begin as early as age 55.
Disability	
▪ Eligibility	A Member age 50 determined to be permanently and totally disabled who has 10 or more years of Eligibility Service.
▪ Benefit	Benefit is the accrued benefit payable immediately at time of disability.
Pre-retirement death	
▪ Eligibility	All Members eligible for a Vested Retirement Benefit (whether or not actively employed) who are married at date of death automatically receive coverage under this option, unless rejected by the Member and the Member's spouse.
▪ Benefit	In the event of a vested Member's death prior to benefit commencement, a 50% survivor annuity will be paid to the Member's spouse. Benefits to the spouse are payable on the first day of the month following the Member's death, or if later, the first day of the month following the Member's 55th birthday. The benefit payable is the Member's accrued benefit at date of death, reduced actuarially for survivor annuity and reduced for early commencement (if applicable) by the early retirement factors provided in the plan. Cost of this protection is fully subsidized by the plan sponsor.

Form of benefits	
▪ Normal form for unmarried participants	A single life annuity.
▪ Normal form for married participants	A 50% joint and survivor annuity, actuarially equivalent to the single life annuity amount.
▪ Optional forms	Single life annuity, life annuity with 120-month certain period, 50% joint and survivor annuity, 75% joint and survivor annuity, 100% joint and survivor annuity (all actuarially equivalent to the single life annuity).
▪ Optional form conversion factors	Based on UP-1984 mortality and 6% interest.
Miscellaneous	
▪ Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit was frozen in 2009 at \$245,000.
▪ Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2011, the limit is \$195,000.

Plan provision changes since prior valuation

None.

Schedule SB, Line 26 – Schedule of Active Participant Data

Attained age	Years of credited service										
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Up	Total
Under 25		1									1
25 - 29	2	11	3								16
30 - 34	1	15	19								35
35 - 39	1	24	28	18	2						73
40 - 44	1	12	20	24	14	1					72
45 - 49	2	9	21	14	24	19	3				92
50 - 54	3	14	20	24	9	18	19	2			109
55 - 59		9	20	18	21	16	16	21	6		127
60 - 64		4	6	6	12	6	2	8	7	2	53
65 - 69	1	3	1	2			1				8
70 & Up		2	1	1							4
Total	11	104	139	107	82	60	41	31	13	2	590

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Retirement Plan for Employees of Mercy Memorial Hospital Corporation

Schedule of Reportable Transactions Form 5500, Schedule H, Line 4j EIN 38-1984289, Plan No. 001 Year Ended December 31, 2011

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	Number of Transactions	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
Series of transactions	JPMorgan Chase Bank N.A. JPMorgan Prime Money Market Fund	\$ 35,053,535	\$ -	750	\$ 35,053,535	\$ 35,053,535	\$ -
	JPMorgan Chase Bank N.A. JPMorgan Prime Money Market Fund	-	35,640,528	569	35,640,528	35,640,528	-

There were no Category (i), (ii), or (iv) reportable transactions during the year.