



ANNUAL STATEMENT  
FOR THE YEAR ENDING DECEMBER 31, 2013  
OF THE CONDITION AND AFFAIRS OF THE

HealthSpan Integrated Care

NAIC Group Code 00000 , 00601 NAIC Company Code 95204 Employer's ID Number 34-0922268  
(Current Period) (Prior Period)

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]  
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [ X ]  
Other [ ] Is HMO, Federally Qualified? Yes [ X ] No [ ]

Incorporated/Organized 03/29/1962 Commenced Business 10/27/1976

Statutory Home Office 1001 Lakeside Ave. Suite 1200 , Cleveland, OH, US 44114-1153  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1001 Lakeside Ave. Suite 1200  
(Street and Number)  
Cleveland, OH, US 44114-1153 216-621-5600  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1001 Lakeside Ave. Suite 1200 , Cleveland, OH, US 44114-1153  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1001 Lakeside Ave. Suite 1200  
(Street and Number)  
Cleveland, OH, US 44114-1153 216-621-5600  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) (Extension)

Internet Web Site Address HealthSpan.org

Statutory Statement Contact William Trexler , 216-479-5116  
(Name) (Area Code) (Telephone Number) (Extension)  
WLTrexler@healthspan.org 216-623-8793  
(E-Mail Address) (Fax Number)

OFFICERS

| Name                   | Title                                  | Name                | Title            |
|------------------------|----------------------------------------|---------------------|------------------|
| <u>Kenneth Page</u>    | <u>President (effective 10/1/2013)</u> | <u>Dave Nowiski</u> | <u>Treasurer</u> |
| <u>Robert Campbell</u> | <u>Secretary (effective 10/1/2013)</u> |                     |                  |

OTHER OFFICERS

DIRECTORS OR TRUSTEES

|                                                  |                                                            |                                                   |                                                           |
|--------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|-----------------------------------------------------------|
| <u>Evan M. Benjamin MD (effective 10/1/2013)</u> | <u>Michael D. Connelly JD, FACHE (effective 10/1/2013)</u> | <u>Cathleen P. Eldridge (effective 10/1/2013)</u> | <u>Geraldine M. Hoyler CSC, CPA (effective 10/1/2013)</u> |
| <u>David C. Leach MD (effective 10/1/2013)</u>   | <u>Joel A. Levine JD (effective 10/1/2013)</u>             | <u>James C. Patton CPA (effective 10/1/2013)</u>  | <u>Katherine W. Vestal PhD (effective 10/1/2013)</u>      |
| <u>Gloria Ysai-Diaz (effective 10/1/2013)</u>    |                                                            |                                                   |                                                           |

State of OH  
County of Cuyahoga

ss

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

Kenneth Page  
President (effective 10/1/2013)

Dave Nowiski  
Treasurer

Subscribed and sworn to before me this  
day of ,

a. Is this an original filing? Yes [ X ] No [ ]  
b. If no:  
1. State the amendment number  
2. Date filed 03/01/2014  
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

|                                                                                                                                                         | Gross Investment Holdings |            | Admitted Assets as Reported in the Annual Statement |                                                 |                         |            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|------------|-----------------------------------------------------|-------------------------------------------------|-------------------------|------------|
|                                                                                                                                                         | 1                         | 2          | 3                                                   | 4                                               | 5                       | 6          |
| Investment Categories                                                                                                                                   | Amount                    | Percentage | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage |
| 1. Bonds:                                                                                                                                               |                           |            |                                                     |                                                 |                         |            |
| 1.1 U.S. treasury securities .....                                                                                                                      | 400,417                   | 0.190      | 400,417                                             |                                                 | 400,417                 | 0.190      |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                          |                           |            |                                                     |                                                 |                         |            |
| 1.21 Issued by U.S. government agencies .....                                                                                                           |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.22 Issued by U.S. government sponsored agencies .....                                                                                                 |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....                                                                  |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:                                                   |                           |            |                                                     |                                                 |                         |            |
| 1.41 States, territories and possessions general obligations .....                                                                                      |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....                                 |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.43 Revenue and assessment obligations .....                                                                                                           |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.44 Industrial development and similar obligations .....                                                                                               |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                               |                           |            |                                                     |                                                 |                         |            |
| 1.51 Pass-through securities:                                                                                                                           |                           |            |                                                     |                                                 |                         |            |
| 1.511 Issued or guaranteed by GNMA .....                                                                                                                |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.512 Issued or guaranteed by FNMA and FHLMC .....                                                                                                      |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.513 All other .....                                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.52 CMOs and REMICs:                                                                                                                                   |                           |            |                                                     |                                                 |                         |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....                                                                                             |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 ..... |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 1.523 All other .....                                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 2. Other debt and other fixed income securities (excluding short term):                                                                                 |                           |            |                                                     |                                                 |                         |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....                                                         |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 2.2 Unaffiliated non-U.S. securities (including Canada) .....                                                                                           |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 2.3 Affiliated securities .....                                                                                                                         |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3. Equity interests:                                                                                                                                    |                           |            |                                                     |                                                 |                         |            |
| 3.1 Investments in mutual funds .....                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.2 Preferred stocks:                                                                                                                                   |                           |            |                                                     |                                                 |                         |            |
| 3.21 Affiliated .....                                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.22 Unaffiliated .....                                                                                                                                 |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                     |                           |            |                                                     |                                                 |                         |            |
| 3.31 Affiliated .....                                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.32 Unaffiliated .....                                                                                                                                 |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.4 Other equity securities:                                                                                                                            |                           |            |                                                     |                                                 |                         |            |
| 3.41 Affiliated .....                                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.42 Unaffiliated .....                                                                                                                                 |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.5 Other equity interests including tangible personal property under lease:                                                                            |                           |            |                                                     |                                                 |                         |            |
| 3.51 Affiliated .....                                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 3.52 Unaffiliated .....                                                                                                                                 |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 4. Mortgage loans:                                                                                                                                      |                           |            |                                                     |                                                 |                         |            |
| 4.1 Construction and land development .....                                                                                                             |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 4.2 Agricultural .....                                                                                                                                  |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 4.3 Single family residential properties .....                                                                                                          |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 4.4 Multifamily residential properties .....                                                                                                            |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 4.5 Commercial loans .....                                                                                                                              |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 4.6 Mezzanine real estate loans .....                                                                                                                   |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 5. Real estate investments:                                                                                                                             |                           |            |                                                     |                                                 |                         |            |
| 5.1 Property occupied by company .....                                                                                                                  | 66,471,801                | 31.495     | 66,471,801                                          |                                                 | 66,471,801              | 31.495     |
| 5.2 Property held for production of income (including \$ .....of property acquired in satisfaction of debt) .....                                       |                           | 0.000      | 0                                                   |                                                 | 0                       | 0.000      |
| 5.3 Property held for sale (including \$ .....property acquired in satisfaction of debt) .....                                                          |                           | 0.000      | 0                                                   |                                                 | 0                       | 0.000      |
| 6. Contract loans .....                                                                                                                                 |                           | 0.000      | 0                                                   |                                                 | 0                       | 0.000      |
| 7. Derivatives .....                                                                                                                                    |                           | 0.000      | 0                                                   |                                                 | 0                       | 0.000      |
| 8. Receivables for securities .....                                                                                                                     |                           | 0.000      | 0                                                   |                                                 | 0                       | 0.000      |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) .....                                                                                 |                           | 0.000      | 0                                                   | XXX                                             | XXX                     | XXX        |
| 10. Cash, cash equivalents and short-term investments .....                                                                                             | 144,180,997               | 68.315     | 144,180,997                                         |                                                 | 144,180,997             | 68.315     |
| 11. Other invested assets .....                                                                                                                         |                           | 0.000      |                                                     |                                                 | 0                       | 0.000      |
| 12. Total invested assets                                                                                                                               | 211,053,215               | 100.000    | 211,053,215                                         | 0                                               | 211,053,215             | 100.000    |

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                        |            |            |
|-----|----------------------------------------------------------------------------------------|------------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                           |            | 49,856,495 |
| 2.  | Cost of acquired:                                                                      |            |            |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                             | 21,489,047 |            |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....                   | 0          | 21,489,047 |
| 3.  | Current year change in encumbrances:                                                   |            |            |
| 3.1 | Totals, Part 1, Column 13.....                                                         | 0          |            |
| 3.2 | Totals, Part 3, Column 11.....                                                         | 0          | 0          |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                                 |            | 0          |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                           |            | 0          |
| 6.  | Total foreign exchange change in book/adjusted carrying value:                         |            |            |
| 6.1 | Totals, Part 1, Column 15.....                                                         | 0          |            |
| 6.2 | Totals, Part 3, Column 13.....                                                         | 0          | 0          |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                      |            |            |
| 7.1 | Totals, Part 1, Column 12.....                                                         | 0          |            |
| 7.2 | Totals, Part 3, Column 10.....                                                         | 0          | 0          |
| 8.  | Deduct current year's depreciation:                                                    |            |            |
| 8.1 | Totals, Part 1, Column 11.....                                                         | 4,873,741  |            |
| 8.2 | Totals, Part 3, Column 9.....                                                          | 0          | 4,873,741  |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... |            | 66,471,801 |
| 10. | Deduct total nonadmitted amounts .....                                                 |            |            |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                   |            | 66,471,801 |

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |   |   |
|------|----------------------------------------------------------------------------------------------------------------------|---|---|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |   | 0 |
| 2.   | Cost of acquired:                                                                                                    |   |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           | 0 |   |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8) .....                                                | 0 | 0 |
| 3.   | Capitalized deferred interest and other:                                                                             |   |   |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       | 0 |   |
| 3.2  | Totals, Part 3, Column 11 .....                                                                                      | 0 | 0 |
| 4.   | Accrual of discount.....                                                                                             |   |   |
| 5.   | Unrealized valuation increase (decrease):                                                                            |   |   |
| 5.1  | Totals, Part 1, Column 9 .....                                                                                       | 0 |   |
| 5.2  | Totals, Part 3, Column 8 .....                                                                                       | 0 | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               |   | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         |   | 0 |
| 8.   | Deduct amortization of premium and mortgage interest points and commitment fees.....                                 |   |   |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |   |   |
| 9.1  | Totals, Part 1, Column 13 .....                                                                                      | 0 |   |
| 9.2  | Totals, Part 3, Column 13 .....                                                                                      | 0 | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |   |   |
| 10.1 | Totals, Part 1, Column 11 .....                                                                                      | 0 |   |
| 10.2 | Totals, Part 3, Column 10 .....                                                                                      | 0 | 0 |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |   | 0 |
| 12.  | Total valuation allowance.....                                                                                       |   |   |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |   | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |   |   |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |   | 0 |

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                    |   |   |
|------|------------------------------------------------------------------------------------|---|---|
| 1.   | Book/adjusted carrying value, December 31 of prior year                            |   | 0 |
| 2.   | Cost of acquired:                                                                  |   |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8)                              | 0 |   |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9)                    | 0 | 0 |
| 3.   | Capitalized deferred interest and other:                                           |   |   |
| 3.1  | Totals, Part 1, Column 16                                                          | 0 |   |
| 3.2  | Totals, Part 3, Column 12                                                          | 0 | 0 |
| 4.   | Accrual of discount                                                                |   |   |
| 5.   | Unrealized valuation increase (decrease):                                          |   |   |
| 5.1  | Totals, Part 1, Column 13                                                          | 0 |   |
| 5.2  | Totals, Part 3, Column 9                                                           | 0 | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19                                  |   | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16                            |   | 0 |
| 8.   | Deduct amortization of premium and depreciation                                    |   |   |
| 9.   | Total foreign exchange change in book/adjusted carrying value:                     |   |   |
| 9.1  | Totals, Part 1, Column 17                                                          | 0 |   |
| 9.2  | Totals, Part 3, Column 14                                                          | 0 | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                  |   |   |
| 10.1 | Totals, Part 1, Column 15                                                          | 0 |   |
| 10.2 | Totals, Part 3, Column 11                                                          | 0 | 0 |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) |   | 0 |
| 12.  | Deduct total nonadmitted amounts                                                   |   |   |
| 13.  | Statement value at end of current period (Line 11 minus Line 12)                   |   | 0 |

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                 |           |             |
|-----|---------------------------------------------------------------------------------|-----------|-------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year                         |           | 137,617,523 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7                             |           | 118,973,026 |
| 3.  | Accrual of discount                                                             |           | 135,113     |
| 4.  | Unrealized valuation increase (decrease):                                       |           |             |
| 4.1 | Part 1, Column 12                                                               | 0         |             |
| 4.2 | Part 2, Section 1, Column 15                                                    | 0         |             |
| 4.3 | Part 2, Section 2, Column 13                                                    | 0         |             |
| 4.4 | Part 4, Column 11                                                               | 0         | 0           |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19                               |           | 2,545,275   |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7      |           | 256,399,166 |
| 7.  | Deduct amortization of premium                                                  |           | 907,328     |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                  |           |             |
| 8.1 | Part 1, Column 15                                                               | 0         |             |
| 8.2 | Part 2, Section 1, Column 19                                                    | 0         |             |
| 8.3 | Part 2, Section 2, Column 16                                                    | 0         |             |
| 8.4 | Part 4, Column 15                                                               | 0         | 0           |
| 9.  | Deduct current year's other-than-temporary impairment recognized:               |           |             |
| 9.1 | Part 1, Column 14                                                               | 0         |             |
| 9.2 | Part 2, Section 1, Column 17                                                    | 0         |             |
| 9.3 | Part 2, Section 2, Column 14                                                    | 0         |             |
| 9.4 | Part 4, Column 13                                                               | 1,564,026 | 1,564,026   |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) |           | 400,417     |
| 11. | Deduct total nonadmitted amounts                                                |           |             |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                |           | 400,417     |

SCHEDULE D - SUMMARY BY COUNTRY

| Long-Term Bonds and Stocks OWNED December 31 of Current Year                                                                                                                    |                            |                                      |                 |                  |                         |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| Description                                                                                                                                                                     |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
| BONDS<br><br>Governments<br>(Including all obligations guaranteed<br>by governments)                                                                                            | 1. United States .....     | 400,417                              | 400,344         | 401,000          | 400,000                 |
|                                                                                                                                                                                 | 2. Canada .....            |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 3. Other Countries         |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 4. Totals                  | 400,417                              | 400,344         | 401,000          | 400,000                 |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals                  | 0                                    | 0               | 0                | 0                       |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals                  | 0                                    | 0               | 0                | 0                       |
| U.S. Special revenue and special assessment<br>obligations and all non-guaranteed<br>obligations of agencies and authorities of<br>governments and their political subdivisions | 7. Totals                  | 0                                    | 0               | 0                | 0                       |
| Industrial and Miscellaneous and<br>Hybrid Securities (unaffiliated)                                                                                                            | 8. United States .....     |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 9. Canada .....            |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 10. Other Countries        |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 11. Totals                 | 0                                    | 0               | 0                | 0                       |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 13. Total Bonds            | 400,417                              | 400,344         | 401,000          | 400,000                 |
| PREFERRED STOCKS<br><br>Industrial and Miscellaneous (unaffiliated)                                                                                                             | 14. United States .....    |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 15. Canada .....           |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 16. Other Countries        |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 17. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 19. Total Preferred Stocks | 0                                    | 0               | 0                |                         |
| COMMON STOCKS<br><br>Industrial and Miscellaneous (unaffiliated)                                                                                                                | 20. United States .....    |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 21. Canada .....           |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 22. Other Countries        |                                      |                 |                  |                         |
|                                                                                                                                                                                 | 23. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 25. Total Common Stocks    | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 26. Total Stocks           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks | 400,417                              | 400,344         | 401,000          |                         |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation                                                                  | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5<br>Years | 3<br>Over 5 Years Through<br>10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a<br>% of Line 9.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately Placed<br>(a) |
|-----------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 1.1 NAIC 1 .....                                                                  | 400,417             | 0                                   |                                       |                                        |                    | 400,417                 | 100.0                             | 8,147,297                            | 3.9                              | 400,417                        |                                     |
| 1.2 NAIC 2 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 1.3 NAIC 3 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 1.4 NAIC 4 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 1.5 NAIC 5 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 1.6 NAIC 6 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 1.7 Totals                                                                        | 400,417             | 0                                   | 0                                     | 0                                      | 0                  | 400,417                 | 100.0                             | 8,147,297                            | 3.9                              | 400,417                        | 0                                   |
| 2. All Other Governments                                                          |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 2.1 NAIC 1 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 2.2 NAIC 2 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 2.3 NAIC 3 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 2.4 NAIC 4 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 2.5 NAIC 5 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 2.6 NAIC 6 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 2.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 3.1 NAIC 1 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 1,366,530                            | 0.6                              |                                |                                     |
| 3.2 NAIC 2 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 3.3 NAIC 3 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 3.4 NAIC 4 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 3.5 NAIC 5 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 3.6 NAIC 6 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 3.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 1,366,530                            | 0.6                              | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 4.1 NAIC 1 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 4.2 NAIC 2 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 4.3 NAIC 3 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 4.4 NAIC 4 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 4.5 NAIC 5 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 4.6 NAIC 6 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 4.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 5.1 NAIC 1 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 11,372,332                           | 5.4                              |                                |                                     |
| 5.2 NAIC 2 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 5.3 NAIC 3 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 5.4 NAIC 4 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 5.5 NAIC 5 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 5.6 NAIC 6 .....                                                                  |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 5.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 11,372,332                           | 5.4                              | 0                              | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

| NAIC Designation                               | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5<br>Years | 3<br>Over 5 Years Through<br>10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a<br>% of Line 9.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately Placed<br>(a) |
|------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 6.1 NAIC 1 .....                               | 0                   |                                     |                                       |                                        |                    | 0                       | 0.0                               | 156,074,663                          | 73.9                             | 0                              |                                     |
| 6.2 NAIC 2 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 34,296,907                           | 16.2                             |                                |                                     |
| 6.3 NAIC 3 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 6.4 NAIC 4 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 6.5 NAIC 5 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 6.6 NAIC 6 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 6.7 Totals                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 190,371,570                          | 90.1                             | 0                              | 0                                   |
| 7. Hybrid Securities                           |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 7.1 NAIC 1 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 7.2 NAIC 2 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 7.3 NAIC 3 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 7.4 NAIC 4 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 7.5 NAIC 5 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 7.6 NAIC 6 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 7.7 Totals                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 8. Parent, Subsidiaries and Affiliates         |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 8.1 NAIC 1 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 8.2 NAIC 2 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 8.3 NAIC 3 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 8.4 NAIC 4 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 8.5 NAIC 5 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 8.6 NAIC 6 .....                               |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              |                                |                                     |
| 8.7 Totals                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

| NAIC Designation                                     | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years Through<br>10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a<br>% of Line 9.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately Placed<br>(a) |
|------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 9. Total Bonds Current Year                          |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 9.1 NAIC 1 .....                                     | (d) 400,417         | 0                                   | 0                                     | 0                                      | 0                  | 400,417                 | 100.0                             | XXX                                  | XXX                              | 400,417                        | 0                                   |
| 9.2 NAIC 2 .....                                     | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | XXX                                  | XXX                              | 0                              | 0                                   |
| 9.3 NAIC 3 .....                                     | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | XXX                                  | XXX                              | 0                              | 0                                   |
| 9.4 NAIC 4 .....                                     | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | XXX                                  | XXX                              | 0                              | 0                                   |
| 9.5 NAIC 5 .....                                     | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | XXX                                  | XXX                              | 0                              | 0                                   |
| 9.6 NAIC 6 .....                                     | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | XXX                                  | XXX                              | 0                              | 0                                   |
| 9.7 Totals                                           | 400,417             | 0                                   | 0                                     | 0                                      | 0                  | 400,417                 | 100.0                             | XXX                                  | XXX                              | 400,417                        | 0                                   |
| 9.8 Line 9.7 as a % of Col. 6                        | 100.0               | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 100.0                          | 0.0                                 |
| 10. Total Bonds Prior Year                           |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 10.1 NAIC 1 .....                                    | 87,441,204          | 87,057,050                          | 845,206                               | 0                                      | 1,617,363          | XXX                     | XXX                               | 176,960,823                          | 83.8                             | 160,124,245                    | 16,836,578                          |
| 10.2 NAIC 2 .....                                    | 3,138,666           | 30,758,939                          | 399,302                               | 0                                      | 0                  | XXX                     | XXX                               | 34,296,907                           | 16.2                             | 26,953,720                     | 7,343,187                           |
| 10.3 NAIC 3 .....                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                     | XXX                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 10.4 NAIC 4 .....                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                     | XXX                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 10.5 NAIC 5 .....                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                     | XXX                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 10.6 NAIC 6 .....                                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                     | XXX                               | 0                                    | 0.0                              | 0                              | 0                                   |
| 10.7 Totals                                          | 90,579,870          | 117,815,989                         | 1,244,508                             | 0                                      | 1,617,363          | XXX                     | XXX                               | 211,257,730                          | 100.0                            | 187,077,965                    | 24,179,765                          |
| 10.8 Line 10.7 as a % of Col. 8                      | 43.0                | 56.0                                | 1.0                                   | 0.0                                    | 0.8                | XXX                     | XXX                               | 100.0                                | XXX                              | 88.6                           | 11.4                                |
| 11. Total Publicly Traded Bonds                      |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 11.1 NAIC 1 .....                                    | 400,417             | 0                                   |                                       |                                        |                    | 400,417                 | 100.0                             | 160,124,245                          | 75.8                             | 400,417                        | XXX                                 |
| 11.2 NAIC 2 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 26,953,720                           | 12.8                             | 0                              | XXX                                 |
| 11.3 NAIC 3 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | XXX                                 |
| 11.4 NAIC 4 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | XXX                                 |
| 11.5 NAIC 5 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | XXX                                 |
| 11.6 NAIC 6 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | 0                              | XXX                                 |
| 11.7 Totals                                          | 400,417             | 0                                   | 0                                     | 0                                      | 0                  | 400,417                 | 100.0                             | 187,077,965                          | 88.6                             | 400,417                        | XXX                                 |
| 11.8 Line 11.7 as a % of Col. 6                      | 100.0               | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 100.0                          | XXX                                 |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 100.0               | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 100.0                   | XXX                               | XXX                                  | XXX                              | 100.0                          | XXX                                 |
| 12. Total Privately Placed Bonds                     |                     |                                     |                                       |                                        |                    |                         |                                   |                                      |                                  |                                |                                     |
| 12.1 NAIC 1 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 16,836,578                           | 8.0                              | XXX                            | 0                                   |
| 12.2 NAIC 2 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 7,343,187                            | 3.5                              | XXX                            | 0                                   |
| 12.3 NAIC 3 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | XXX                            | 0                                   |
| 12.4 NAIC 4 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | XXX                            | 0                                   |
| 12.5 NAIC 5 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | XXX                            | 0                                   |
| 12.6 NAIC 6 .....                                    |                     |                                     |                                       |                                        |                    | 0                       | 0.0                               | 0                                    | 0.0                              | XXX                            | 0                                   |
| 12.7 Totals                                          | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                       | 0.0                               | 24,179,765                           | 11.4                             | XXX                            | 0                                   |
| 12.8 Line 12.7 as a % of Col. 6                      | 0.0                 | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 0.0                     | XXX                               | XXX                                  | XXX                              | XXX                            | 0.0                                 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 0.0                 | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 0.0                     | XXX                               | XXX                                  | XXX                              | XXX                            | 0.0                                 |

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type                                                              |                                                   | 1              | 2                              | 3                                | 4                                 | 5             | 6                     | 7                            | 8                              | 9                           | 10                       | 11                        |
|-----------------------------------------------------------------------------------|---------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|-----------------------|------------------------------|--------------------------------|-----------------------------|--------------------------|---------------------------|
|                                                                                   |                                                   | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | Total Current<br>Year | Col. 6 as a %<br>of Line 9.5 | Total from Col 6<br>Prior Year | % From Col.<br>7 Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 1. U.S. Governments                                                               |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 1.1                                                                               | Issuer Obligations .....                          | 400,417        | 0                              |                                  |                                   |               | 400,417               | 100.0                        | 8,147,297                      | 3.9                         | 400,417                  |                           |
| 1.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 1.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 1.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 1.5                                                                               | Totals                                            | 400,417        | 0                              | 0                                | 0                                 | 0             | 400,417               | 100.0                        | 8,147,297                      | 3.9                         | 400,417                  | 0                         |
| 2. All Other Governments                                                          |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 2.1                                                                               | Issuer Obligations .....                          |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 2.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 2.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 2.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 2.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 0                              | 0.0                         | 0                        | 0                         |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 3.1                                                                               | Issuer Obligations .....                          |                |                                |                                  |                                   |               | 0                     | 0.0                          | 1,366,530                      | 0.6                         |                          |                           |
| 3.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 3.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 3.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 3.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 1,366,530                      | 0.6                         | 0                        | 0                         |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 4.1                                                                               | Issuer Obligations .....                          |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 4.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 4.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 4.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 4.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 0                              | 0.0                         | 0                        | 0                         |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 5.1                                                                               | Issuer Obligations .....                          |                |                                |                                  |                                   |               | 0                     | 0.0                          | 11,372,332                     | 5.4                         |                          |                           |
| 5.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 5.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 5.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 5.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 11,372,332                     | 5.4                         | 0                        | 0                         |
| 6. Industrial and Miscellaneous                                                   |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 6.1                                                                               | Issuer Obligations .....                          | 0              |                                |                                  |                                   |               | 0                     | 0.0                          | 177,481,149                    | 84.0                        | 0                        |                           |
| 6.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 6.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 6,745,262                      | 3.2                         |                          |                           |
| 6.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 6,145,159                      | 2.9                         |                          |                           |
| 6.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 190,371,570                    | 90.1                        | 0                        | 0                         |
| 7. Hybrid Securities                                                              |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 7.1                                                                               | Issuer Obligations .....                          |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 7.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 7.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 7.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 7.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 0                              | 0.0                         | 0                        | 0                         |
| 8. Parent, Subsidiaries and Affiliates                                            |                                                   |                |                                |                                  |                                   |               |                       |                              |                                |                             |                          |                           |
| 8.1                                                                               | Issuer Obligations .....                          |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 8.2                                                                               | Residential Mortgage-Backed Securities .....      |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 8.3                                                                               | Commercial Mortgage-Backed Securities .....       |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 8.4                                                                               | Other Loan-Backed and Structured Securities ..... |                |                                |                                  |                                   |               | 0                     | 0.0                          | 0                              | 0.0                         |                          |                           |
| 8.5                                                                               | Totals                                            | 0              | 0                              | 0                                | 0                                 | 0             | 0                     | 0.0                          | 0                              | 0.0                         | 0                        | 0                         |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 1A - SECTION 2 (Continued)

| Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues |                     |                                     |                                       |                                        |                    |                            |                                   |                                      |                                  |                                |                                 |
|----------------------------------------------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|----------------------------|-----------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| Distribution by Type                                                                                                       | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total<br>Current Year | 7<br>Col. 6 as a %<br>of Line 9.5 | 8<br>Total From Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed |
| 9. Total Bonds Current Year                                                                                                |                     |                                     |                                       |                                        |                    |                            |                                   |                                      |                                  |                                |                                 |
| 9.1 Issuer Obligations .....                                                                                               | 400,417             | 0                                   | 0                                     | 0                                      | 0                  | 400,417                    | 100.0                             | XXX                                  | XXX                              | 400,417                        | 0                               |
| 9.2 Residential Mortgage-Backed Securities .....                                                                           | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                          | 0.0                               | XXX                                  | XXX                              | 0                              | 0                               |
| 9.3 Commercial Mortgage-Backed Securities .....                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                          | 0.0                               | XXX                                  | XXX                              | 0                              | 0                               |
| 9.4 Other Loan-Backed and Structured Securities .....                                                                      | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                          | 0.0                               | XXX                                  | XXX                              | 0                              | 0                               |
| 9.5 Totals .....                                                                                                           | 400,417             | 0                                   | 0                                     | 0                                      | 0                  | 400,417                    | 100.0                             | XXX                                  | XXX                              | 400,417                        | 0                               |
| 9.6 Lines 9.5 as a % Col. 6                                                                                                | 100.0               | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 100.0                      | XXX                               | XXX                                  | XXX                              | 100.0                          | 0.0                             |
| 10. Total Bonds Prior Year                                                                                                 |                     |                                     |                                       |                                        |                    |                            |                                   |                                      |                                  |                                |                                 |
| 10.1 Issuer Obligations .....                                                                                              | 82,637,285          | 112,868,153                         | 1,244,508                             | 0                                      | 1,617,363          | XXX                        | XXX                               | 198,367,309                          | 93.9                             | 175,807,091                    | 22,560,218                      |
| 10.2 Residential Mortgage-Backed Securities .....                                                                          | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                        | XXX                               | 0                                    | 0.0                              | 0                              | 0                               |
| 10.3 Commercial Mortgage-Backed Securities .....                                                                           | 4,836,755           | 1,908,507                           | 0                                     | 0                                      | 0                  | XXX                        | XXX                               | 6,745,262                            | 3.2                              | 6,745,262                      | 0                               |
| 10.4 Other Loan-Backed and Structured Securities .....                                                                     | 3,105,830           | 3,039,329                           | 0                                     | 0                                      | 0                  | XXX                        | XXX                               | 6,145,159                            | 2.9                              | 4,525,612                      | 1,619,547                       |
| 10.5 Totals .....                                                                                                          | 90,579,870          | 117,815,989                         | 1,244,508                             | 0                                      | 1,617,363          | XXX                        | XXX                               | 211,257,730                          | 100.0                            | 187,077,965                    | 24,179,765                      |
| 10.6 Line 10.5 as a % of Col. 8                                                                                            | 43.0                | 56.0                                | 1.0                                   | 0.0                                    | 1.0                | XXX                        | XXX                               | 100.0                                | XXX                              | 88.6                           | 11.4                            |
| 11. Total Publicly Traded Bonds                                                                                            |                     |                                     |                                       |                                        |                    |                            |                                   |                                      |                                  |                                |                                 |
| 11.1 Issuer Obligations .....                                                                                              | 400,417             | 0                                   |                                       |                                        |                    | 400,417                    | 100.0                             | 175,807,091                          | 83.2                             | 400,417                        | XXX                             |
| 11.2 Residential Mortgage-Backed Securities .....                                                                          |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 0                                    | 0.0                              | 0                              | XXX                             |
| 11.3 Commercial Mortgage-Backed Securities .....                                                                           |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 6,745,262                            | 3.2                              | 0                              | XXX                             |
| 11.4 Other Loan-Backed and Structured Securities .....                                                                     |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 4,525,612                            | 2.1                              | 0                              | XXX                             |
| 11.5 Totals .....                                                                                                          | 400,417             | 0                                   | 0                                     | 0                                      | 0                  | 400,417                    | 100.0                             | 187,077,965                          | 88.6                             | 400,417                        | XXX                             |
| 11.6 Line 11.5 as a % of Col. 6 .....                                                                                      | 100.0               | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 100.0                      | XXX                               | XXX                                  | XXX                              | 100.0                          | XXX                             |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9                                                                       | 100.0               | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 100.0                      | XXX                               | XXX                                  | XXX                              | 100.0                          | XXX                             |
| 12. Total Privately Placed Bonds                                                                                           |                     |                                     |                                       |                                        |                    |                            |                                   |                                      |                                  |                                |                                 |
| 12.1 Issuer Obligations .....                                                                                              |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 22,560,218                           | 10.7                             | XXX                            | 0                               |
| 12.2 Residential Mortgage-Backed Securities .....                                                                          |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 0                                    | 0.0                              | XXX                            | 0                               |
| 12.3 Commercial Mortgage-Backed Securities .....                                                                           |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 0                                    | 0.0                              | XXX                            | 0                               |
| 12.4 Other Loan-Backed and Structured Securities .....                                                                     |                     |                                     |                                       |                                        |                    | 0                          | 0.0                               | 1,619,547                            | 0.8                              | XXX                            | 0                               |
| 12.5 Totals .....                                                                                                          | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                          | 0.0                               | 24,179,765                           | 11.4                             | XXX                            | 0                               |
| 12.6 Line 12.5 as a % of Col. 6 .....                                                                                      | 0.0                 | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 0.0                        | XXX                               | XXX                                  | XXX                              | XXX                            | 0.0                             |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9                                                                       | 0.0                 | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 0.0                        | XXX                               | XXX                                  | XXX                              | XXX                            | 0.0                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

| Short-Term Investments                                                                    |             |             |                |                                       |                                                    |
|-------------------------------------------------------------------------------------------|-------------|-------------|----------------|---------------------------------------|----------------------------------------------------|
|                                                                                           | 1           | 2           | 3              | 4                                     | 5                                                  |
|                                                                                           | Total       | Bonds       | Mortgage Loans | Other Short-term Investment Assets(a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 73,640,209  | 73,640,209  | 0              | 0                                     | 0                                                  |
| 2. Cost of short-term investments acquired .....                                          | 246,597,074 | 246,597,074 |                |                                       |                                                    |
| 3. Accrual of discount .....                                                              | 0           |             |                |                                       |                                                    |
| 4. Unrealized valuation increase (decrease) .....                                         | 0           |             |                |                                       |                                                    |
| 5. Total gain (loss) on disposals .....                                                   | 0           |             |                |                                       |                                                    |
| 6. Deduct consideration received on disposals .....                                       | 320,237,283 | 320,237,283 |                |                                       |                                                    |
| 7. Deduct amortization of premium .....                                                   | 0           |             |                |                                       |                                                    |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0           |             |                |                                       |                                                    |
| 9. Deduct current year's other-than-temporary impairment recognized .....                 | 0           |             |                |                                       |                                                    |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 0           | 0           | 0              | 0                                     | 0                                                  |
| 11. Deduct total nonadmitted amounts .....                                                | 0           |             |                |                                       |                                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 0           | 0           | 0              | 0                                     | 0                                                  |

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

| (Cash Equivalents)                                                                       |           |           |              |
|------------------------------------------------------------------------------------------|-----------|-----------|--------------|
|                                                                                          | 1         | 2         | 3            |
|                                                                                          | Total     | Bonds     | Other<br>(a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 0         | 0         | 0            |
| 2. Cost of cash equivalents acquired.....                                                | 6,894,110 | 6,894,110 |              |
| 3. Accrual of discount.....                                                              | 4,991     | 4,991     |              |
| 4. Unrealized valuation increase (decrease).....                                         | 0         |           |              |
| 5. Total gain (loss) on disposals.....                                                   | 425       | 425       |              |
| 6. Deduct consideration received on disposals.....                                       | 6,899,526 | 6,899,526 |              |
| 7. Deduct amortization of premium.....                                                   | 0         |           |              |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0         |           |              |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0         |           |              |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0         | 0         | 0            |
| 11. Deduct total nonadmitted amounts.....                                                | 0         |           |              |
| 12. Statement value at end of current period (Line 10 minus Line 11)                     | 0         | 0         | 0            |

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

## EO1

## EO1

EO1

EO1

## ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

## SCHEDULE A - PART 2

**Showing All Real Estate ACQUIRED and Additions Made During the Year**

[illegible]

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

## E10

## E10

E10

E10

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

**ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care**

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                            | 2                                       | 3           | 4             | 5                           | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value    |                                        |                                                           |                                      |                                            | 16                                             | 17                                       | 18                               | 19                            | 20                                                 | 21                               |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|-------------|---------------|-----------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|
|                                                                                                                                                                              |                                         |             |               |                             |                           |               |            |             |                                         | 11                                        | 12                                     | 13                                                        | 14                                   | 15                                         |                                                |                                          |                                  |                               |                                                    |                                  |
| CUSIP Identification                                                                                                                                                         | Description                             | For e i g n | Disposal Date | Name of Purchaser           | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B/A. C.V. (11+12-13) | Total Foreign Exchange Change in B/A. C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Governments                                                                                                                                                     |                                         |             |               |                             |                           |               |            |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 912828-RF-9...                                                                                                                                                               | US Treasury N/B 1.000% 08/31/16...      |             | 05/08/2013    | Goldman Sachs Co.....       |                           | 688,289       | 675,000    | 675,844     | 675,633                                 |                                           | (60)                                   |                                                           | (60)                                 |                                            | 675,573                                        |                                          | 12,714                           | 12,714                        | 4,659                                              | 08/31/2016..                     |
| 912828-RU-6...                                                                                                                                                               | US Treasury N/B 0.875% 11/30/16...      |             | 08/06/2013    | Various.....                |                           | 2,817,258     | 2,800,000  | 2,788,184   | 2,790,055                               |                                           | 934                                    |                                                           | 934                                  |                                            | 2,790,988                                      |                                          | 26,269                           | 26,269                        | 11,312                                             | 11/30/2016..                     |
| 912828-RU-6...                                                                                                                                                               | US Treasury N/B 0.875% 11/30/16...      |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 502,070       | 500,000    | 497,890     | 498,224                                 |                                           | 333                                    |                                                           | 333                                  |                                            | 498,557                                        |                                          | 3,513                            | 3,513                         | 3,646                                              | 11/30/2016..                     |
| 912828-SJ-0...                                                                                                                                                               | US Treasury N/B 0.875% 02/28/17...      |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 400,408       | 400,000    | 393,953     | 394,887                                 |                                           | 895                                    |                                                           | 895                                  |                                            | 395,781                                        |                                          | 4,627                            | 4,627                         | 3,790                                              | 02/28/2017..                     |
| 912828-SM-3...                                                                                                                                                               | US Treasury N/B 1.000% 03/31/17...      |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 2,184,527     | 2,175,000  | 2,177,045   | 2,192,439                               | (2,135)                                   | 13,387                                 |                                                           | (15,522)                             |                                            | 2,176,917                                      |                                          | 7,609                            | 7,609                         | 32,625                                             | 03/31/2017..                     |
| 912828-UA-6...                                                                                                                                                               | US Treasury N/B 0.625% 11/30/17...      |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,174,968     | 1,200,000  | 1,169,904   | 1,195,968                               |                                           | 2,063                                  |                                                           | (24,413)                             |                                            | 1,171,555                                      |                                          | 3,413                            | 3,413                         | 6,250                                              | 11/30/2017..                     |
| 0599999 - Bonds - U.S. Governments                                                                                                                                           |                                         |             |               |                             |                           | 7,767,520     | 7,750,000  | 7,702,820   | 7,747,206                               | 0                                         | 2,030                                  | 39,863                                                    | (37,833)                             | 0                                          | 7,709,371                                      | 0                                        | 58,145                           | 58,145                        | 62,282                                             | XXX                              |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)                                                                                                     |                                         |             |               |                             |                           |               |            |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 130634-SF-7...                                                                                                                                                               | California St 5.650% 04/01/39...        |             | 04/01/2013    | Call 100.0000.....          |                           | 610,000       | 610,000    | 610,000     | 617,363                                 |                                           | 27                                     |                                                           | (7,363)                              |                                            | 610,000                                        |                                          |                                  | 0                             | 17,233                                             | 04/01/2039..                     |
| 452152-HP-9...                                                                                                                                                               | Illinois St 4.026% 03/01/14.....        |             | 01/17/2013    | Goldman Sachs Co.....       |                           | 772,358       | 750,000    | 748,065     | 749,168                                 |                                           | 49                                     |                                                           | 49                                   |                                            | 749,217                                        |                                          | 23,140                           | 23,140                        | 11,910                                             | 03/01/2014..                     |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)                                                                                           |                                         |             |               |                             |                           | 1,382,358     | 1,360,000  | 1,358,065   | 1,366,531                               | 0                                         | 76                                     | 7,390                                                     | (7,314)                              | 0                                          | 1,359,217                                      | 0                                        | 23,140                           | 23,140                        | 29,143                                             | XXX                              |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions           |                                         |             |               |                             |                           |               |            |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 29270C-XV-0...                                                                                                                                                               | Energy N W WA Electric Revenue.....     |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,010,650     | 1,000,000  | 999,360     | 999,431                                 |                                           | 40                                     |                                                           | 40                                   |                                            | 999,471                                        |                                          | 11,179                           | 11,179                        | 15,765                                             | 07/01/2015..                     |
| 313560-GY-3...                                                                                                                                                               | Fannie Mae 1.250% 01/30/17.....         |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 2,021,520     | 2,000,000  | 1,989,772   | 1,991,366                               |                                           | 1,541                                  |                                                           | 1,541                                |                                            | 1,992,907                                      |                                          | 28,613                           | 28,613                        | 29,167                                             | 01/30/2017..                     |
| 31398A-4M-1...                                                                                                                                                               | Fannie Mae 1.625% 10/26/15.....         |             | 03/13/2013    | Morgan Stanley Co.....      |                           | 2,063,340     | 2,000,000  | 2,049,620   | 2,036,801                               | (2,559)                                   |                                        |                                                           | (2,559)                              |                                            | 2,034,243                                      |                                          | 29,097                           | 29,097                        | 12,323                                             | 10/26/2015..                     |
| 347622-CB-6...                                                                                                                                                               | Fort Lauderdale Fl Spl Oblig.....       |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,022,653     | 1,025,000  | 1,022,417   | 1,022,499                               |                                           | 647                                    | 489                                                       | 158                                  |                                            | 1,022,657                                      |                                          | (4)                              | (4)                           | 17,646                                             | 01/01/2016..                     |
| 57586N-ND-9...                                                                                                                                                               | Massachusetts St Hsg Fin Agy Ser D..... |             | 08/01/2013    | Call 100.0000.....          |                           | 5,000         | 5,000      | 4,988       | 4,988                                   |                                           | 12                                     |                                                           | 12                                   |                                            | 5,000                                          |                                          |                                  | 0                             | 34                                                 | 06/01/2015..                     |
| 57586N-ND-9...                                                                                                                                                               | Massachusetts St Hsg Fin Agy Ser D..... |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,495,703     | 1,495,000  | 1,491,412   | 1,491,412                               |                                           | 1,096                                  |                                                           | 1,096                                |                                            | 1,492,508                                      |                                          | 3,194                            | 3,194                         | 12,529                                             | 06/01/2015..                     |
| 603827-UY-6...                                                                                                                                                               | Minneapolis-Saint Paul Mn Meta.....     |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 498,710       | 500,000    | 498,385     | 500,000                                 |                                           | 261                                    | 1,615                                                     | (1,354)                              |                                            | 498,646                                        |                                          | 64                               | 64                            | 4,956                                              | 01/01/2015..                     |
| 646080-NE-7...                                                                                                                                                               | NJ St Higher Ed Assist Auth.....        |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 589,606       | 550,000    | 588,379     | 575,835                                 | (6,585)                                   |                                        |                                                           | (6,585)                              |                                            | 569,250                                        |                                          | 20,355                           | 20,355                        | 22,840                                             | 12/01/2015..                     |
| 66285W-HH-2...                                                                                                                                                               | North Tex Twy Auth Rev.....             |             | 09/01/2013    | Maturity.....               |                           | 1,025,000     | 1,025,000  | 1,025,000   | 1,025,000                               |                                           | 0                                      |                                                           | 0                                    |                                            | 1,025,000                                      |                                          |                                  | 0                             | 25,020                                             | 09/01/2013..                     |
| 70227R-AA-8...                                                                                                                                                               | Pasadena California Pension Ob.....     |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,006,010     | 1,000,000  | 1,000,000   | 1,000,000                               |                                           | 0                                      |                                                           | 0                                    |                                            | 1,000,000                                      |                                          | 6,010                            | 6,010                         | 15,374                                             | 05/15/2041..                     |
| 71783D-AB-1...                                                                                                                                                               | Philadelphia Pa Auth For Ind D.....     |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 727,262       | 725,000    | 725,000     | 725,000                                 |                                           | 0                                      |                                                           | 0                                    |                                            | 725,000                                        |                                          | 2,262                            | 2,262                         | 8,289                                              | 04/01/2014..                     |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                                         |             |               |                             |                           | 11,465,454    | 11,325,000 | 11,394,333  | 11,372,332                              | 0                                         | (5,547)                                | 2,104                                                     | (7,651)                              | 0                                          | 11,364,682                                     | 0                                        | 100,770                          | 100,770                       | 163,943                                            | XXX                              |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                          |                                         |             |               |                             |                           |               |            |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 0010EO-AB-2...                                                                                                                                                               | AEP Texas North Company Ser B.....      |             | 03/01/2013    | Maturity.....               |                           | 230,000       | 230,000    | 240,111     | 231,450                                 |                                           | (1,450)                                |                                                           | (1,450)                              |                                            | 230,000                                        |                                          |                                  | 0                             | 6,325                                              | 03/01/2013..                     |
| 00206R-AW-2...                                                                                                                                                               | AT & T Inc 2.950% 05/15/16.....         |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,108,188     | 1,060,000  | 1,058,071   | 1,058,131                               |                                           | 76                                     |                                                           | 76                                   |                                            | 1,058,207                                      |                                          | 49,981                           | 49,981                        | 27,361                                             | 05/15/2016..                     |
| 00287Y-AB-5...                                                                                                                                                               | Abbvie Inc 144A 1.750% 11/06/17...      |             | 08/05/2013    | Tax Free Exchange.....      |                           | 1,029,145     | 1,050,000  | 1,028,706   | 1,047,859                               |                                           | 650                                    | 19,364                                                    | (18,714)                             |                                            | 1,029,145                                      |                                          |                                  | 0                             | 13,628                                             | 11/06/2017..                     |
| 00440E-AN-7...                                                                                                                                                               |                                         |             |               |                             |                           | 1,166,209     | 1,125,000  | 1,117,079   | 1,120,386                               |                                           | 1,129                                  |                                                           | 1,129                                |                                            | 1,121,515                                      |                                          | 44,693                           | 44,693                        | 24,944                                             | 11/23/2015..                     |
| 00724F-AA-9...                                                                                                                                                               |                                         |             |               |                             |                           | 1,042,815     | 1,010,000  | 1,068,944   | 1,051,424                               |                                           | (14,741)                               |                                                           | (14,741)                             |                                            | 1,036,683                                      |                                          | 6,132                            | 6,132                         | 38,205                                             | 02/01/2015..                     |
| 00846U-AF-8...                                                                                                                                                               | Agilent Technologies Inc.....           |             | 07/15/2013    | Maturity.....               |                           | 925,000       | 925,000    | 923,289     | 924,676                                 |                                           | 324                                    |                                                           | 324                                  |                                            | 925,000                                        |                                          |                                  | 0                             | 23,125                                             | 07/15/2013..                     |
| 025815-AA-9...                                                                                                                                                               | American Expr Centurion.....            |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 724,928       | 725,000    | 723,188     | 724,464                                 |                                           | 280                                    | 1,368                                                     | (1,089)                              |                                            | 723,375                                        |                                          | 1,553                            | 1,553                         | 5,568                                              | 11/13/2015..                     |
| 026660-K6-9...                                                                                                                                                               | American Honda Finance 144A.....        |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 252,438       | 250,000    | 250,945     | 250,745                                 | (286)                                     |                                        |                                                           | (286)                                |                                            | 250,459                                        |                                          | 1,979                            | 1,979                         | 3,957                                              | 02/27/2015..                     |
| 031162-B0-2...                                                                                                                                                               | Amgen Inc 2.125% 05/15/17.....          |             | 07/01/2013    | Morgan Stanley Co.....      |                           | 551,496       | 550,000    | 549,016     | 549,127                                 |                                           | 97                                     |                                                           | 97                                   |                                            | 549,224                                        |                                          | 2,272                            | 2,272                         | 7,467                                              | 05/15/2017..                     |
| 032095-AA-9...                                                                                                                                                               | Amphenol Corp 4.750% 11/15/14.....      |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 521,390       | 500,000    | 537,960     | 530,067                                 | (11,904)                                  |                                        |                                                           | (11,904)                             |                                            | 518,164                                        |                                          | 3,226                            | 3,226                         | 20,781                                             | 11/15/2014..                     |
| 03523T-BM-9...                                                                                                                                                               | Anheuser Busch Inbev Wor.....           |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,356,710     | 1,350,000  | 1,348,347   | 1,348,946                               |                                           | 338                                    | 179                                                       | 159                                  |                                            | 1,349,105                                      |                                          | 7,605                            | 7,605                         | 13,020                                             | 07/15/2015..                     |
| 04044T-AG-1...                                                                                                                                                               | Aristotle Holding Inc 144A.....         |             | 01/11/2013    | Tax Free Exchange.....      |                           | 273,974       | 275,000    | 273,647     | 273,977                                 | (4)                                       |                                        |                                                           | (4)                                  |                                            | 273,974                                        |                                          |                                  | 0                             | 2,390                                              | 02/12/2015..                     |
| 052769-AA-4...                                                                                                                                                               | Autodesk Inc 1.950% 12/15/17.....       |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 372,776       | 380,000    | 370,736     | 376,178                                 |                                           | 851                                    | 5,810                                                     | (4,959)                              |                                            | 371,219                                        |                                          | 1,557                            | 1,557                         | 5,907                                              | 12/15/2017..                     |
| 060516-EB-1...                                                                                                                                                               |                                         |             |               |                             |                           | 312,989       | 295,000    | 312,098     | 309,917                                 | (2,125)                                   |                                        |                                                           | (2,125)                              |                                            | 307,792                                        |                                          | 5,197                            | 5,197                         | 7,670                                              | 04/01/2015..                     |
| 060516-ER-6...                                                                                                                                                               |                                         |             |               |                             |                           | 1,005,762     | 1,000,000  | 1,001,446   | 1,001,369                               | (152)                                     |                                        |                                                           | (152)                                |                                            | 1,001,218                                      |                                          | 4,544                            | 4,544                         | 6,504                                              | 10/09/2015..                     |
| 06406H-BN-8...                                                                                                                                                               |                                         |             |               |                             |                           | 1,401,684     | 1,346,000  | 1,380,740   | 1,363,956                               | (3,851)                                   |                                        |                                                           | (3,851)                              |                                            | 1,360,104                                      |                                          | 41,580                           | 41,580                        | 37,785                                             | 01/15/2015..                     |
| 07383F-AT-5...                                                                                                                                                               |                                         |             |               |                             |                           | 430,230       | 430,179    | 458,115     | 442,073                                 | (12,264)                                  |                                        |                                                           | (12,264)                             |                                            | 429,809                                        |                                          | 421                              | 421                           | 23,331                                             | 02/14/2031..                     |
| 111320-AD-9...                                                                                                                                                               |                                         |             |               |                             |                           | 896,030       | 870,000    | 872,362     | 874,546                                 | (1,442)                                   |                                        |                                                           | (1,442)                              |                                            | 873,104                                        |                                          | 22,926                           | 22,926                        | 18,883                                             | 11/01/2015..                     |
| 12513E-AF-1...                                                                                                                                                               |                                         |             |               |                             |                           | 79,196        | 79,196     | 81,323      | 81,594                                  | (1,818)                                   | 580                                    |                                                           | (2,397)                              |                                            | 79,196                                         |                                          |                                  | 0                             | 1,735                                              | 07/15/2044..                     |
| 12513E-AF-1...                                                                                                                                                               |                                         |             |               |                             |                           | 240,485       | 238,144    | 240,923     | 245,353                                 | (2,215)                                   | 2,822                                  |                                                           | (5,038)                              |                                            | 240,315                                        |                                          | 170                              | 170                           | 10,494                                             | 07/15/2044..                     |
| 126650-BT-6...                                                                                                                                                               |                                         |             |               |                             |                           | 426,757       | 410,000    | 416,482     | 413,825                                 | (1,176)                                   |                                        |                                                           | (1,176)                              |                                            | 412,648                                        |                                          | 14,108                           | 14,108                        | 11,548                                             | 05/18/2015..                     |
| 14040H-AV-7...                                                                                                                                                               |                                         |             |               |                             |                           | 753,314       | 745,000    | 735,449     | 738,921                                 |                                           | 2,746                                  |                                                           | 2,746                                |                                            | 741,667                                        |                                          | 11,647                           | 11,647                        | 19,129                                             | 07/15/2014..                     |
| 14041N-ED-9...                                                                                                                                                               |                                         |             |               |                             |                           | 520,000       | 520,000    | 559,584     | 525,673                                 | (5,673)                                   |                                        |                                                           | (5,673)                              |                                            | 520,000                                        |                                          |                                  | 0                             | 8,753                                              | 02/15/2016..                     |
| 149123-BY-6...                                                                                                                                                               | Caterpillar Inc 0.950% 06/26/15.....    |             | 09/30/2013    | 1WFM WELLS CAPITAL - KFH... |                           | 1,155,543     | 1,150,000  | 1,155,601   | 1,158,182                               | (2,330)                                   |                                        | 947                                                       | (3,273)                              |                                            | 1,154,905                                      |                                          | 638                              | 638                           | 8,315                                              | 06/26/2015..                     |
| 172967-FH-9...                                                                                                                                                               | Citigroup Inc 4.587% 12/15/15.....      |             | 04/24/2013    | Various.....                |                           | 1,251,334     | 1,150,000  | 1,218,939   | 1,214,434                               | (7,018)                                   |                                        |                                                           | (7,018)                              |                                            | 1,207,416                                      |                                          | 43,917                           | 43,917                        | 19,635                                             | 12/15/2015..                     |
| 20047A-AD-2...                                                                                                                                                               |                                         |             |               |                             |                           | 934,390       | 934,390    | 967,830     | 958,386                                 | (23,488)                                  | 508                                    |                                                           | (23,996)                             |                                            | 934,390                                        |                                          |                                  | 0                             | 29,509                                             | 03/10/2039..                     |
| 20047A-AD-2...                                                                                                                                                               |                                         |             |               |                             |                           | 577,329       | 575,386    | 594,918     | 590,162                                 | (9,688)                                   | 393                                    |                                                           | (10,080)                             |                                            | 580,082                                        |                                          | (2,753)                          | (2,753)                       | 22,532                                             | 03/10/2039..                     |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 4

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

| 1                    | 2                                             | 3                               | 4              | 5                             | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value    |                                        |                                                           |                                      |                                            | 16                                             | 17                                       | 18                               | 19                            | 20                                                 | 21                               |
|----------------------|-----------------------------------------------|---------------------------------|----------------|-------------------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|
|                      |                                               |                                 |                |                               |                           |               |             |             |                                         | 11                                        | 12                                     | 13                                                        | 14                                   | 15                                         |                                                |                                          |                                  |                               |                                                    |                                  |
| CUSIP Identification | Description                                   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date  | Name of Purchaser             | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B/A. C.V. (11+12-13) | Total Foreign Exchange Change in B/A. C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 200476-BP-1          | Commercial Mortgage Pass-Throu Ser 2004-      |                                 | ..09/01/2013.. | Paydown.....                  |                           | ..447,209     | ..447,209   | ..457,996   | ..455,088                               |                                           | ..(7,879)                              |                                                           | ..(7,879)                            |                                            | ..447,209                                      |                                          |                                  | ..0                           | ..12,161                                           | ..07/10/2037..                   |
| 200476-BQ-9          | Commercial Mortgage Pass-Throu Ser 2004-      |                                 | ..09/01/2013.. | Paydown.....                  |                           | ..62,821      | ..62,821    | ..67,627    | ..65,199                                |                                           | ..(2,378)                              |                                                           | ..(2,378)                            |                                            | ..62,821                                       |                                          |                                  | ..0                           | ..2,558                                            | ..07/10/2037..                   |
| 200476-BQ-9          | Commercial Mortgage Pass-Throu Ser 2004-      |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..453,300     | ..447,179   | ..481,389   | ..464,107                               |                                           | ..(9,781)                              |                                                           | ..(9,781)                            |                                            | ..454,326                                      |                                          | ..(1,026)                        | ..(1,026)                     | ..20,198                                           | ..07/10/2037..                   |
| 202795-HW-3          | Commonwealth Edison 1.625% 01/15/14           |                                 | ..09/06/2013.. | US Bank NA.....               |                           | ..1,180,205   | ..1,175,000 | ..1,185,709 | ..1,181,023                             |                                           | ..(4,110)                              |                                                           | ..(4,110)                            |                                            | ..1,176,913                                    |                                          | ..3,292                          | ..3,292                       | ..22,011                                           | ..01/15/2014..                   |
| 22822R-AV-2          | Crown Castle Towers Lic 144A.....             |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..586,523     | ..575,000   | ..570,100   | ..572,263                               |                                           | ..752                                  |                                                           | ..752                                |                                            | ..573,016                                      |                                          | ..13,507                         | ..13,507                      | ..14,630                                           | ..08/15/2015..                   |
| 260543-CD-3          | Dow Chemical Co 2.500% 02/15/16               |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..516,300     | ..500,000   | ..480,225   | ..487,538                               |                                           | ..2,864                                |                                                           | ..2,864                              |                                            | ..490,402                                      |                                          | ..25,898                         | ..25,898                      | ..14,063                                           | ..02/15/2016..                   |
| 26138E-AM-1          | Dr Pepper Snapple Group.....                  |                                 | ..02/14/2013.. | Scott & Stringfellow Inc..... |                           | ..553,928     | ..525,000   | ..520,585   | ..521,857                               |                                           | ..42                                   |                                                           | ..42                                 |                                            | ..521,899                                      |                                          | ..32,029                         | ..32,029                      | ..9,093                                            | ..01/15/2016..                   |
| 26884T-AC-6          | ERAC USA Finance Enterp 144A.....             |                                 | ..02/08/2013.. | US Bank NA.....               |                           | ..623,290     | ..615,000   | ..614,720   | ..614,822                               |                                           | ..(57)                                 |                                                           | ..(57)                               |                                            | ..614,766                                      |                                          | ..8,525                          | ..8,525                       | ..8,187                                            | ..01/10/2014..                   |
| 26884T-AJ-1          | ERAC USA Finance Enterp 144A.....             |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..457,925     | ..460,000   | ..456,578   | ..462,644                               |                                           | ..(97)                                 | ..5,671                                                   | ..(5,767)                            |                                            | ..456,877                                      |                                          | ..1,049                          | ..1,049                       | ..6,172                                            | ..04/15/2016..                   |
| 277432-AM-2          | Eastman Chemical Co 2.400% 06/01/17           |                                 | ..09/12/2013.. | BNY Capital Markets, Inc..... |                           | ..1,054,694   | ..1,050,000 | ..1,051,549 | ..1,063,864                             |                                           | ..(1,623)                              | ..10,507                                                  | ..(12,130)                           |                                            | ..1,051,734                                    |                                          | ..2,959                          | ..2,959                       | ..20,020                                           | ..06/01/2017..                   |
| 278642-AV-2          | Ebay Inc 1.350% 07/15/17                      |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,813,740   | ..1,825,000 | ..1,793,701 | ..1,824,044                             |                                           | ..1,944                                | ..30,444                                                  | ..(28,500)                           |                                            | ..1,795,543                                    |                                          | ..18,196                         | ..18,196                      | ..29,154                                           | ..07/15/2017..                   |
| 29476L-AC-1          | ERP Operating Lp 5.125% 03/15/16              |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..508,603     | ..465,000   | ..498,852   | ..489,837                               |                                           | ..(5,544)                              |                                                           | ..(5,544)                            |                                            | ..484,293                                      |                                          | ..24,310                         | ..24,310                      | ..24,824                                           | ..03/15/2016..                   |
| 34529V-AD-4          | Ford Credit Auto Lease Trust Ser 2012-1       |                                 | ..09/15/2013.. | Paydown.....                  |                           | ..186,618     | ..186,618   | ..186,614   | ..186,617                               |                                           |                                        |                                                           | ..0                                  |                                            | ..186,618                                      |                                          |                                  | ..0                           | ..1,190                                            | ..01/15/2015..                   |
| 34529V-AD-4          | Ford Credit Auto Lease Trust Ser 2012-1       |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,816,068   | ..1,813,382 | ..1,813,346 | ..1,813,380                             |                                           | ..1                                    |                                                           | ..1                                  |                                            | ..1,813,382                                    |                                          | ..2,686                          | ..2,686                       | ..12,203                                           | ..01/15/2015..                   |
| 368280-DN-3          | GE Capital Commercial Mortgage Ser 2004-      |                                 | ..09/01/2013.. | Paydown.....                  |                           | ..806,369     | ..806,369   | ..840,058   | ..819,000                               |                                           | ..(12,631)                             |                                                           | ..(12,631)                           |                                            | ..806,369                                      |                                          |                                  | ..0                           | ..23,832                                           | ..11/10/2038..                   |
| 368280-DN-3          | GE Capital Commercial Mortgage Ser 2004-      |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..12,858      | ..12,857    | ..13,394    | ..13,058                                |                                           | ..(167)                                |                                                           | ..(167)                              |                                            | ..12,891                                       |                                          | ..(33)                           | ..(33)                        | ..491                                              | ..11/10/2038..                   |
| 368280-HK-5          | GE Capital Commercial Mortgage Ser 2004-      |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..340,289     | ..335,000   | ..349,586   | ..345,211                               |                                           | ..(6,631)                              |                                                           | ..(6,631)                            |                                            | ..338,580                                      |                                          | ..1,709                          | ..1,709                       | ..13,865                                           | ..03/10/2040..                   |
| 368280-RX-6          | GE Capital Commercial Mortgage Ser 2006-      |                                 | ..09/01/2013.. | Paydown.....                  |                           | ..85,096      | ..85,096    | ..88,248    | ..86,956                                |                                           | ..(1,860)                              |                                                           | ..(1,860)                            |                                            | ..85,096                                       |                                          |                                  | ..0                           | ..2,900                                            | ..03/10/2044..                   |
| 368280-RX-6          | GE Capital Commercial Mortgage Ser 2006-      |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..74,777      | ..74,561    | ..77,323    | ..76,191                                |                                           | ..(406)                                |                                                           | ..(406)                              |                                            | ..75,785                                       |                                          | ..(1,008)                        | ..(1,008)                     | ..3,330                                            | ..03/10/2044..                   |
| 369626-SM-2          | General Elec Cap Corp 2.150% 01/09/15         |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..2,103,219   | ..2,060,000 | ..2,091,793 | ..2,085,323                             |                                           | ..(9,590)                              |                                                           | ..(9,590)                            |                                            | ..2,075,733                                    |                                          | ..27,486                         | ..27,486                      | ..54,255                                           | ..01/09/2015..                   |
| 375558-AR-4          | Gilead Sciences 2.400% 12/01/14               |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,041,267   | ..1,020,000 | ..1,044,645 | ..1,044,633                             |                                           | ..(9,661)                              |                                                           | ..(9,661)                            |                                            | ..1,034,973                                    |                                          | ..6,294                          | ..6,294                       | ..20,332                                           | ..12/01/2014..                   |
| 38143U-SC-6          | Goldman Sachs Group Inc.....                  |                                 | ..01/16/2013.. | Morgan Stanley Co.....        |                           | ..1,376,570   | ..1,300,000 | ..1,376,021 | ..1,300,998                             |                                           | ..(1,291)                              |                                                           | ..(1,291)                            |                                            | ..1,369,706                                    |                                          | ..6,864                          | ..6,864                       | ..21,599                                           | ..02/07/2016..                   |
| 391164-AD-2          | Great Plains Energy Inc.....                  |                                 | ..08/15/2013.. | Maturity.....                 |                           | ..1,000,000   | ..1,000,000 | ..1,017,220 | ..1,007,602                             |                                           | ..(7,602)                              |                                                           | ..(7,602)                            |                                            | ..1,000,000                                    |                                          |                                  | ..0                           | ..27,500                                           | ..08/15/2013..                   |
| 40428H-PG-1          | HSBC USA Inc 2.375% 02/13/15                  |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,360,005   | ..1,330,000 | ..1,366,621 | ..1,367,365                             |                                           | ..(13,223)                             | ..4                                                       | ..(13,227)                           |                                            | ..1,354,138                                    |                                          | ..5,867                          | ..5,867                       | ..35,711                                           | ..02/13/2015..                   |
| 41283L-AA-3          | Harley-Davidson Finl Service 144A.....        |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..534,310     | ..500,000   | ..497,635   | ..498,072                               |                                           | ..240                                  |                                                           | ..240                                |                                            | ..498,312                                      |                                          | ..35,998                         | ..35,998                      | ..20,182                                           | ..03/15/2016..                   |
| 413875-AJ-4          | Harris Corporation 5.000% 10/01/15            |                                 | ..05/28/2013.. | Call 110.7385.....            |                           | ..830,539     | ..750,000   | ..822,405   | ..822,405                               |                                           | ..8,134                                |                                                           | ..8,134                              |                                            | ..830,539                                      |                                          |                                  | ..0                           | ..24,688                                           | ..10/01/2015..                   |
| 458140-AL-4          | Intel Corp 1.350% 12/15/17                    |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,383,116   | ..1,400,000 | ..1,370,068 | ..1,398,529                             |                                           | ..1,735                                | ..28,606                                                  | ..(26,871)                           |                                            | ..1,371,658                                    |                                          | ..11,458                         | ..11,458                      | ..15,173                                           | ..12/15/2017..                   |
| 46625H-HX-3          | JP Morgan Chase & Co 3.450% 03/01/16          |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,341,109   | ..1,275,000 | ..1,270,448 | ..1,271,207                             |                                           | ..416                                  |                                                           | ..416                                |                                            | ..1,271,623                                    |                                          | ..69,486                         | ..69,486                      | ..47,531                                           | ..03/01/2016..                   |
| 478160-AY-0          | Johnson & Johnson 2.150% 05/15/16             |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..570,779     | ..550,000   | ..569,503   | ..574,690                               |                                           | ..(5,318)                              | ..1,555                                                   | ..(6,873)                            |                                            | ..567,817                                      |                                          | ..2,962                          | ..2,962                       | ..10,347                                           | ..05/15/2016..                   |
| 487836-BH-0          | Kellogg Co 1.750% 05/17/17                    |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,527,022   | ..1,520,000 | ..1,508,554 | ..1,531,022                             |                                           | ..(527)                                | ..21,237                                                  | ..(21,764)                           |                                            | ..1,509,257                                    |                                          | ..17,765                         | ..17,765                      | ..23,127                                           | ..05/17/2017..                   |
| 49326E-EC-3          | Keycorp MTN 3.750% 08/13/15                   |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..525,420     | ..500,000   | ..499,390   | ..499,651                               |                                           | ..91                                   |                                                           | ..91                                 |                                            | ..499,742                                      |                                          | ..25,678                         | ..25,678                      | ..21,198                                           | ..08/13/2015..                   |
| 500760-AH-9          | Kraft Foods Inc 144A 1.625% 06/04/15          |                                 | ..01/08/2013.. | Tax Free Exchange.....        |                           | ..972,960     | ..975,000   | ..972,475   | ..972,944                               |                                           | ..15                                   |                                                           | ..15                                 |                                            | ..972,960                                      |                                          |                                  | ..0                           | ..1,496                                            | ..06/04/2015..                   |
| 50188F-AB-1          | LG&E KU Energy LLC 2.125% 11/15/15            |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..561,660     | ..550,000   | ..548,592   | ..548,702                               |                                           | ..210                                  |                                                           | ..210                                |                                            | ..548,912                                      |                                          | ..12,748                         | ..12,748                      | ..10,227                                           | ..11/15/2015..                   |
| 52108H-UM-4          | LB-UBS Commercial Mortgage Ser 2003-C7 C..... |                                 | ..04/11/2013.. | Paydown.....                  |                           | ..645,000     | ..645,000   | ..660,691   | ..652,854                               |                                           | ..(7,024)                              | ..830                                                     | ..(7,854)                            |                                            | ..645,000                                      |                                          |                                  | ..0                           | ..8,886                                            | ..09/15/2035..                   |
| 52108H-XM-1          | LB-UBS Commercial Mortgage Ser 2003-C8 C..... |                                 | ..08/11/2013.. | Paydown.....                  |                           | ..792,000     | ..792,000   | ..804,405   | ..808,282                               |                                           | ..(14,497)                             | ..1,785                                                   | ..(16,282)                           |                                            | ..792,000                                      |                                          |                                  | ..0                           | ..18,876                                           | ..11/15/2032..                   |
| 52108H-ZY-3          | LB-UBS Commercial Mortgage Ser 2004-C2 C..... |                                 | ..09/11/2013.. | Paydown.....                  |                           | ..230,071     | ..230,071   | ..242,194   | ..237,136                               |                                           | ..(7,065)                              |                                                           | ..(7,065)                            |                                            | ..230,071                                      |                                          |                                  | ..0                           | ..6,735                                            | ..03/15/2036..                   |
| 52108H-ZY-3          | LB-UBS Commercial Mortgage Ser 2004-C2 C..... |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..186,221     | ..184,929   | ..194,673   | ..190,608                               |                                           | ..(3,213)                              |                                                           | ..(3,213)                            |                                            | ..187,395                                      |                                          | ..(1,174)                        | ..(1,174)                     | ..6,483                                            | ..03/15/2036..                   |
| 53217V-AB-5          | Life Technologies Corp.....                   |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..1,304,650   | ..1,250,000 | ..1,323,123 | ..1,323,074                             |                                           | ..(24,381)                             | ..2,038                                                   | ..(26,418)                           |                                            | ..1,296,656                                    |                                          | ..7,994                          | ..7,994                       | ..59,431                                           | ..03/01/2015..                   |
| 565849-AJ-5          | Marathon Oil Corp 0.900% 11/01/15             |                                 | ..05/16/2013.. | Various.....                  |                           | ..335,623     | ..335,000   | ..334,183   | ..334,961                               |                                           | ..39                                   | ..782                                                     | ..(743)                              |                                            | ..334,218                                      |                                          | ..1,405                          | ..1,405                       | ..1,614                                            | ..11/01/2015..                   |
| 565849-AJ-5          | Marathon Oil Corp 0.900% 11/01/15             |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..633,959     | ..635,000   | ..631,476   | ..634,927                               |                                           | ..524                                  | ..3,605                                                   | ..(3,081)                            |                                            | ..631,845                                      |                                          | ..2,113                          | ..2,113                       | ..5,255                                            | ..11/01/2015..                   |
| 581557-AY-1          | McKesson Corp 0.950% 12/04/15                 |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..... |                           | ..575,621     | ..575,000   | ..573,465   | ..574,421                               |                                           | ..251                                  | ..1,054                                                   | ..(803)                              |                                            | ..573,619                                      |                                          | ..2,002                          | ..2,002                       | ..4,491                                            | ..12/04/2015..                   |
| 58768T-AC-0          | Mercedes-Benz Auto Lease Trust Ser 2012-      |                                 | ..09/15/2013.. | Paydown.....                  |                           | ..340,938     | ..340,938   | ..340,919   | ..340,928                               |                                           | ..10                                   |                                                           | ..10                                 |                                            | ..340,938                                      |                                          |                                  | ..0                           | ..2,168                                            | ..11/17/2014..                   |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 4

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

| 1                    | 2                                          | 3                               | 4              | 5                           | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value    |                                        |                                                           |                                      |                                            | 16                                             | 17                                       | 18                               | 19                            | 20                                                 | 21                               |
|----------------------|--------------------------------------------|---------------------------------|----------------|-----------------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|
| CUSIP Identification | Description                                | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date  | Name of Purchaser           | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | 11                                        | 12                                     | 13                                                        | 14                                   | 15                                         | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
|                      |                                            |                                 |                |                             |                           |               |             |             |                                         | Unrealized Valuation Increase/ (Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B/A. C.V. (11+12-13) | Total Foreign Exchange Change in B/A. C.V. |                                                |                                          |                                  |                               |                                                    |                                  |
| 58768T-AC-0..        | Mercedes-Benz Auto Lease Trust Ser 2012-   |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,660,676   | ..1,659,062 | ..1,658,970 | ..1,659,013                             |                                           | ..35                                   |                                                           | ..35                                 |                                            | ..1,659,048                                    |                                          | ..1,628                          | ..1,628                       | ..11,558                                           | ..11/17/2014..                   |
| 58933Y-AB-1..        | Merck & Co Inc 2.250% 01/15/16..           |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,033,880   | ..1,000,000 | ..1,033,120 | ..1,044,870                             |                                           | ..(10,508)                             | ..4,437                                                   | ..(14,946)                           |                                            | ..1,029,924                                    |                                          | ..3,956                          | ..3,956                       | ..27,188                                           | ..01/15/2016..                   |
| 59023B-AD-6..        | Merrill Lynch Mortgage Trust Ser 2006-C1.. |                                 | ..09/01/2013.. | Paydown..                   |                           | ..46,081      | ..46,081    | ..48,904    | ..47,887                                |                                           | ..(1,806)                              |                                                           | ..(1,806)                            |                                            | ..46,081                                       |                                          |                                  | ..0                           | ..1,244                                            | ..05/12/2039..                   |
| 59023B-AD-6..        | Merrill Lynch Mortgage Trust Ser 2006-C1.. |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..161,337     | ..159,854   | ..169,646   | ..166,118                               |                                           | ..(1,844)                              |                                                           | ..(1,844)                            |                                            | ..164,274                                      |                                          | ..(2,936)                        | ..(2,936)                     | ..7,671                                            | ..05/12/2039..                   |
| 592176-AM-1..        | Met Life Global Funding I 144A..           |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,015,630   | ..1,000,000 | ..998,150   | ..998,502                               |                                           | ..346                                  |                                                           | ..346                                |                                            | ..998,848                                      |                                          | ..16,782                         | ..16,782                      | ..24,500                                           | ..01/09/2015..                   |
| 594918-AG-9..        | Microsoft Corp 1.625% 09/25/15..           |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..2,046,700   | ..2,000,000 | ..1,936,300 | ..1,960,342                             |                                           | ..10,603                               |                                                           | ..10,603                             |                                            | ..1,970,945                                    |                                          | ..75,755                         | ..75,755                      | ..32,951                                           | ..09/25/2015..                   |
| 637071-AL-5..        | National Oilwell Varco Inc..               |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,478,490   | ..1,500,000 | ..1,461,345 | ..1,498,571                             |                                           | ..2,216                                | ..37,369                                                  | ..(35,154)                           |                                            | ..1,463,417                                    |                                          | ..15,073                         | ..15,073                      | ..17,438                                           | ..12/01/2017..                   |
| 63946B-AB-6..        | NBC Universal Media Lic..                  |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..524,075     | ..500,000   | ..499,140   | ..499,439                               |                                           | ..176                                  |                                                           | ..176                                |                                            | ..499,615                                      |                                          | ..24,460                         | ..24,460                      | ..16,729                                           | ..04/30/2015..                   |
| 64110D-AC-8..        | Netapp Inc 2.000% 12/15/17..               |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..615,838     | ..625,000   | ..608,750   | ..621,866                               |                                           | ..1,149                                | ..13,418                                                  | ..(12,270)                           |                                            | ..609,596                                      |                                          | ..6,241                          | ..6,241                       | ..10,000                                           | ..12/15/2017..                   |
| 64952W-BE-2..        | New York Life Global Fdg 144A..            |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,009,150   | ..1,000,000 | ..1,011,830 | ..1,009,620                             |                                           | ..(3,599)                              |                                                           | ..(3,599)                            |                                            | ..1,006,020                                    |                                          | ..3,130                          | ..3,130                       | ..15,817                                           | ..01/12/2015..                   |
|                      | Newell Rubbermaid Inc 2.050%               |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 651229-AN-6..        | 12/01/17..                                 |                                 | ..04/17/2013.. | Various..                   |                           | ..387,754     | ..385,000   | ..384,565   | ..384,569                               |                                           | ..22                                   |                                                           | ..22                                 |                                            | ..384,591                                      |                                          | ..3,163                          | ..3,163                       | ..2,847                                            | ..12/01/2017..                   |
| 65339K-AF-7..        | Nextera Energy Capital..                   |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..552,992     | ..550,000   | ..549,390   | ..549,448                               |                                           | ..168                                  |                                                           | ..168                                |                                            | ..549,616                                      |                                          | ..3,376                          | ..3,376                       | ..5,482                                            | ..06/01/2015..                   |
|                      | Northeast Utilities 1.002%                 |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 664397-AH-9..        | 09/20/13..                                 |                                 | ..09/20/2013.. | Maturity..                  |                           | ..450,000     | ..450,000   | ..449,874   | ..449,938                               |                                           | ..62                                   |                                                           | ..62                                 |                                            | ..450,000                                      |                                          |                                  | ..0                           | ..3,552                                            | ..09/20/2013..                   |
| 666807-BB-7..        | Northrop Grumman Systems..                 |                                 | ..05/17/2013.. | Chase Securities..          |                           | ..440,320     | ..425,000   | ..444,763   | ..434,569                               |                                           | ..(2,341)                              |                                                           | ..(2,341)                            |                                            | ..432,228                                      |                                          | ..8,092                          | ..8,092                       | ..12,711                                           | ..08/01/2014..                   |
|                      | Novartis Capital Corp 2.900%               |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 66989H-AC-2..        | 04/24/15..                                 |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,766,351   | ..1,700,000 | ..1,737,859 | ..1,721,967                             |                                           | ..(6,960)                              |                                                           | ..(6,960)                            |                                            | ..1,715,007                                    |                                          | ..51,344                         | ..51,344                      | ..46,013                                           | ..04/24/2015..                   |
|                      | Oneok Partners LP 3.250%                   |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 68268N-AF-0..        | 02/01/16..                                 |                                 | ..06/27/2013.. | Barclays Capital Inc..      |                           | ..312,423     | ..300,000   | ..298,521   | ..298,861                               |                                           | ..121                                  |                                                           | ..121                                |                                            | ..298,982                                      |                                          | ..13,441                         | ..13,441                      | ..8,856                                            | ..02/01/2016..                   |
| 68389X-AN-5..        | Oracle Corp 1.200% 10/15/17..              |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,131,290   | ..1,150,000 | ..1,116,903 | ..1,153,416                             |                                           | ..1,597                                | ..36,269                                                  | ..(34,672)                           |                                            | ..1,118,744                                    |                                          | ..12,546                         | ..12,546                      | ..12,842                                           | ..10/15/2017..                   |
| 709599-AC-8..        | Penske Truck Leasing/PTL 144A..            |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,060,313   | ..1,030,000 | ..1,043,177 | ..1,043,198                             |                                           | ..(4,106)                              |                                                           | ..(4,106)                            |                                            | ..1,039,091                                    |                                          | ..21,221                         | ..21,221                      | ..28,522                                           | ..05/11/2015..                   |
| 718546-AJ-3..        | Phillips 66 WI 2.950% 05/01/17..           |                                 | ..09/16/2013.. | BNP Paribus..               |                           | ..169,660     | ..165,000   | ..164,914   | ..164,914                               |                                           | ..(37)                                 |                                                           | ..(37)                               |                                            | ..164,877                                      |                                          | ..4,783                          | ..4,783                       | ..4,300                                            | ..05/01/2017..                   |
| 718546-AJ-3..        | Phillips 66 WI 2.950% 05/01/17..           |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..943,943     | ..910,000   | ..909,524   | ..909,525                               |                                           | ..(195)                                |                                                           | ..(195)                              |                                            | ..909,330                                      |                                          | ..34,613                         | ..34,613                      | ..24,533                                           | ..05/01/2017..                   |
| 74254P-AK-8..        | Principal Life Inc Fdg MTN..               |                                 | ..05/09/2013.. | US Bank NA..                |                           | ..1,877,904   | ..1,800,000 | ..1,910,376 | ..1,835,391                             |                                           | ..(9,966)                              |                                                           | ..(9,966)                            |                                            | ..1,825,425                                    |                                          | ..52,479                         | ..52,479                      | ..53,295                                           | ..04/15/2014..                   |
| 744320-BR-5..        | Prudential Financial Inc MTN..             |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..1,109,067   | ..1,060,000 | ..1,082,465 | ..1,084,788                             |                                           | ..(5,692)                              |                                                           | ..(5,692)                            |                                            | ..1,079,096                                    |                                          | ..29,971                         | ..29,971                      | ..28,090                                           | ..05/12/2016..                   |
|                      | Sba Tower Trust 144A 5.101%                |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 78403D-AB-6..        | 04/17/17..                                 |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..2,158,540   | ..2,000,000 | ..2,212,300 | ..2,195,560                             |                                           | ..(32,428)                             |                                                           | ..(32,428)                           |                                            | ..2,163,132                                    |                                          | ..(4,592)                        | ..(4,592)                     | ..79,916                                           | ..04/17/2017..                   |
| 78573A-AB-6..        | SabMiller Holdings Inc 144A..              |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..462,659     | ..450,000   | ..450,990   | ..450,672                               |                                           | ..(236)                                |                                                           | ..(236)                              |                                            | ..450,436                                      |                                          | ..12,223                         | ..12,223                      | ..13,322                                           | ..01/15/2017..                   |
| 816851-AQ-2..        | Sempra Energy 2.000% 03/15/14..            |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..764,849     | ..760,000   | ..771,886   | ..768,367                               |                                           | ..(5,233)                              |                                                           | ..(5,233)                            |                                            | ..763,134                                      |                                          | ..1,715                          | ..1,715                       | ..15,833                                           | ..03/15/2014..                   |
| 828807-CM-7..        | Simon Property Group Lp 144A..             |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..830,782     | ..850,000   | ..818,712   | ..845,206                               |                                           | ..2,060                                | ..26,952                                                  | ..(24,891)                           |                                            | ..820,315                                      |                                          | ..10,467                         | ..10,467                      | ..10,023                                           | ..02/01/2018..                   |
| 89233P-AB-9..        | Toyota Motor Credit Corp..                 |                                 | ..08/22/2013.. | KGS ALPHA CAPITAL MARKETS.. |                           | ..1,060,888   | ..1,015,000 | ..1,031,859 | ..1,025,098                             |                                           | ..(2,644)                              |                                                           | ..(2,644)                            |                                            | ..1,022,455                                    |                                          | ..38,434                         | ..38,434                      | ..22,556                                           | ..06/17/2015..                   |
|                      | Turlock Corp 144A 0.950%                   |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 900212-AE-1..        | 11/02/15..                                 |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..660,139     | ..660,000   | ..657,393   | ..659,446                               |                                           | ..368                                  | ..2,149                                                   | ..(1,780)                            |                                            | ..657,666                                      |                                          | ..2,472                          | ..2,472                       | ..5,399                                            | ..11/02/2015..                   |
| 903270-CS-6..        | USAA Capital Corp 144A..                   |                                 | ..06/13/2013.. | US Bank NA..                |                           | ..1,033,580   | ..1,000,000 | ..1,033,840 | ..1,016,173                             |                                           | ..(4,794)                              |                                                           | ..(4,794)                            |                                            | ..1,011,379                                    |                                          | ..22,201                         | ..22,201                      | ..25,083                                           | ..07/17/2014..                   |
| 90331H-KP-7..        | US Bank NA BKNT 4.950% 10/30/14..          |                                 | ..09/17/2013.. | US Bank NA..                |                           | ..1,049,870   | ..1,000,000 | ..1,088,390 | ..1,053,151                             |                                           | ..(20,666)                             |                                                           | ..(20,666)                           |                                            | ..1,032,486                                    |                                          | ..17,384                         | ..17,384                      | ..44,000                                           | ..10/30/2014..                   |
| 913017-BY-4..        | United Technologies Corp..                 |                                 | ..05/22/2013.. | Corporate Action..          |                           | ..1,067,630   | ..1,050,000 | ..1,066,454 | ..1,063,864                             |                                           | ..(2,332)                              |                                                           | ..(2,332)                            |                                            | ..1,061,633                                    |                                          | ..5,997                          | ..5,997                       | ..5,985                                            | ..06/01/2015..                   |
| 92276M-BA-2..        | Ventas Realty Lp 2.000% 02/15/18..         |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..392,612     | ..400,000   | ..387,192   | ..399,302                               |                                           | ..717                                  | ..12,178                                                  | ..(11,461)                           |                                            | ..387,841                                      |                                          | ..4,771                          | ..4,771                       | ..6,378                                            | ..02/15/2018..                   |
|                      | KEYBANC CAPITAL MARKETS                    |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 92343V-BA-1..        | Verizon Communications..                   |                                 | ..02/20/2013.. | INC..                       |                           | ..813,208     | ..800,000   | ..816,688   | ..811,186                               |                                           | ..(1,378)                              |                                                           | ..(1,378)                            |                                            | ..809,808                                      |                                          | ..3,400                          | ..3,400                       | ..6,370                                            | ..03/28/2014..                   |
| 92553P-AE-2..        | Viacom Inc 4.375% 09/15/14..               |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..475,129     | ..460,000   | ..489,725   | ..474,019                               |                                           | ..(6,064)                              |                                                           | ..(6,064)                            |                                            | ..467,955                                      |                                          | ..7,175                          | ..7,175                       | ..20,964                                           | ..09/15/2014..                   |
| 931422-AG-4..        | Walgreen Co 1.000% 03/13/15..              |                                 | ..09/30/2013.. | 1WFM WELLS CAPITAL - KFH..  |                           | ..521,721     | ..520,000   | ..519,360   | ..519,435                               |                                           | ..191                                  |                                                           | ..191                                |                                            | ..519,626                                      |                                          | ..2,096                          | ..2,096                       | ..5,446                                            | ..03/13/2015..                   |
|                      | Waste Management Inc 2.600%                |                                 |                |                             |                           |               |             |             |                                         |                                           |                                        |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |

### E14.3

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ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 5

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

| 1                                                                                                            | 2                                                                | 3                               | 4                | 5                              | 6                | 7                        | 8                                                          | 9           | 10            | 11                                                    | Change in Book/Adjusted Carrying Value             |                                                |                                                                       |                                                    |                                                      | 17                                                | 18                                     | 19                                  | 20                                                   | 21                                                  |
|--------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|---------------------------------|------------------|--------------------------------|------------------|--------------------------|------------------------------------------------------------|-------------|---------------|-------------------------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------------|----------------------------------------------------|------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------|-----------------------------------------------------|
|                                                                                                              |                                                                  |                                 |                  |                                |                  |                          |                                                            |             |               |                                                       | 12                                                 | 13                                             | 14                                                                    | 15                                                 | 16                                                   |                                                   |                                        |                                     |                                                      |                                                     |
| CUSIP Identification                                                                                         | Description                                                      | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                 | Disposal<br>Date | Name of Purchaser        | Par Value<br>(Bonds) or<br>Number of<br>Shares<br>(Stocks) | Actual Cost | Consideration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total Change<br>In<br>B./A. C.V.<br>(12 + 13 - 14) | Total Foreign<br>Exchange<br>Change in<br>B./A. C.V. | Foreign<br>Exchange<br>Gain (Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)                                     |                                                                  |                                 |                  |                                |                  |                          |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 13063B-N7-3                                                                                                  | California St 1.050% 02/01/16                                    |                                 | 09/06/2013       | Merrill Lynch Pierce<br>Fenner | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 805,000                                                    | 803,293     | 804,815       | 803,330                                               |                                                    | 37                                             |                                                                       | 37                                                 |                                                      |                                                   | 1,485                                  | 1,485                               | 1,385                                                | 939                                                 |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)                           |                                                                  |                                 |                  |                                |                  |                          | 805,000                                                    | 803,293     | 804,815       | 803,330                                               | 0                                                  | 37                                             | 0                                                                     | 37                                                 | 0                                                    | 0                                                 | 1,485                                  | 1,485                               | 1,385                                                | 939                                                 |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)           |                                                                  |                                 |                  |                                |                  |                          |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 717095-2W-2                                                                                                  | Pflugerville Tx Indep Sch Dist<br>Series A                       |                                 | 08/29/2013       | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,125,000                                                  | 1,262,836   | 1,261,215     | 1,260,003                                             |                                                    | (2,832)                                        |                                                                       | (2,832)                                            |                                                      |                                                   | 1,212                                  | 1,212                               | 7,031                                                | 2,969                                               |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) |                                                                  |                                 |                  |                                |                  |                          | 1,125,000                                                  | 1,262,836   | 1,261,215     | 1,260,003                                             | 0                                                  | (2,832)                                        | 0                                                                     | (2,832)                                            | 0                                                    | 0                                                 | 1,212                                  | 1,212                               | 7,031                                                | 2,969                                               |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                                                          |                                                                  |                                 |                  |                                |                  |                          |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 00287Y-AJ-8                                                                                                  | Abbvie Inc Series W1 1.750%                                      |                                 | 08/05/2013       | Tax Free Exchange              | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,050,000                                                  | 1,029,145   | 1,044,309     | 1,029,864                                             |                                                    | 720                                            |                                                                       | 720                                                |                                                      |                                                   | 14,445                                 | 14,445                              | 7,350                                                | 4,543                                               |
| 023135-AK-2                                                                                                  | Amazon Com Inc 0.650% 11/27/15                                   |                                 | 01/02/2013       | Credit Suisse Securities       | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,600,000                                                  | 1,598,864   | 1,597,616     | 1,595,487                                             |                                                    | 783                                            | 4,159                                                                 | (3,377)                                            |                                                      | 2,129                                             | 2,129                                  | 8,696                               | 1,098                                                |                                                     |
| 025537-AF-8                                                                                                  | American Electric Power Co                                       |                                 | 07/23/2013       | Goldman Sachs Co               | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 390,000                                                    | 383,276     | 383,464       | 383,536                                               |                                                    | 260                                            |                                                                       | 260                                                | (72)                                                 |                                                   | (72)                                   | 1,877                               | 733                                                  |                                                     |
| 03523T-BW-9                                                                                                  | Anheuser Busch Inbev Wor                                         |                                 | 01/14/2013       | Bonds.com                      | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 402,989                                                    | 402,529     | 402,993       | 401,508                                               | (278)                                              |                                                | 743                                                                   | (1,021)                                            |                                                      | 1,485                                             | 1,485                                  | 2,272                               | 18                                                   |                                                     |
| 037833-AJ-9                                                                                                  | Apple Inc 1.000% 05/03/18                                        |                                 | 04/30/2013       | Goldman Sachs Co               | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,900,000                                                  | 1,892,989   | 1,833,538     | 1,828,265                                             |                                                    | 3,909                                          | 68,634                                                                | (64,724)                                           |                                                      | 5,273                                             | 5,273                                  | 7,758                               |                                                      |                                                     |
| 052769-AA-4                                                                                                  | Autodesk Inc 1.950% 12/15/17                                     |                                 | 01/10/2013       | Chase Securities               | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 700,000                                                    | 697,221     | 686,693       | 683,824                                               |                                                    | 1,346                                          | 14,742                                                                | (13,397)                                           |                                                      | 2,869                                             | 2,869                                  | 10,882                              | 1,213                                                |                                                     |
| 05947U-2R-8                                                                                                  | Bank of America Commercial Mtg<br>Ser 2005                       |                                 | 09/23/2013       | MESIROW                        | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,405,000                                                  | 1,522,664   | 1,503,166     | 1,498,346                                             |                                                    | (20,595)                                       | 3,723                                                                 | (24,318)                                           |                                                      | 4,820                                             | 4,820                                  | 28,295                              | 3,115                                                |                                                     |
| 05947U-4D-7                                                                                                  | Bank of America Commercial Mtg<br>Ser 2005                       |                                 | 09/24/2013       | Morgan Stanley Co              | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 2,000,000                                                  | 2,142,266   | 2,142,122     | 2,141,335                                             |                                                    | (931)                                          |                                                                       | (931)                                              |                                                      | 787                                               | 787                                    | 8,632                               | 7,739                                                |                                                     |
| 05947U-XR-4                                                                                                  | Bank of America Commercial Mtg<br>Ser 2004                       |                                 | 07/12/2013       | MESIROW                        | 09/01/2013       | Paydown                  | 5,778                                                      | 5,970       | 5,778         | 5,778                                                 |                                                    | (192)                                          |                                                                       | (192)                                              |                                                      |                                                   | 0                                      | 33                                  | 12                                                   |                                                     |
| 05947U-XR-4                                                                                                  | Bank of America Commercial Mtg<br>Ser 2004                       |                                 | 07/12/2013       | MESIROW                        | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 918,616                                                    | 949,189     | 944,235       | 942,913                                               |                                                    | (6,276)                                        |                                                                       | (6,276)                                            |                                                      | 1,322                                             | 1,322                                  | 10,315                              | 1,854                                                |                                                     |
| 06051G-EG-0                                                                                                  | Bank of America Corp MTN<br>Bank of America Corp 1.500%          |                                 | 01/04/2013       | RBC Capital                    | 04/23/2013       | Oppenheimert Co Inc      | 390,000                                                    | 414,590     | 413,930       | 412,351                                               |                                                    | (2,238)                                        |                                                                       | (2,238)                                            |                                                      | 1,579                                             | 1,579                                  | 8,600                               | 4,398                                                |                                                     |
| 06051G-ER-6                                                                                                  | Bank of America Corp MTN<br>Bank of America Corp 1.500%          |                                 | 03/05/2013       | Oppenheimert Co Inc            | 04/25/2013       | Various                  | 500,000                                                    | 502,560     | 502,595       | 501,598                                               |                                                    | (113)                                          | 849                                                                   | (962)                                              |                                                      | 997                                               | 997                                    | 4,158                               | 3,083                                                |                                                     |
| 06051G-ET-2                                                                                                  | Bank of America Corp MTN<br>Bank of America Corp 1.500%          |                                 | 04/25/2013       | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,635,000                                                  | 1,640,768   | 1,609,331     | 1,586,297                                             |                                                    | 2,429                                          | 56,900                                                                | (54,471)                                           |                                                      | 23,033                                            | 23,033                                 | 23,526                              | 9,722                                                |                                                     |
| 084664-BS-9                                                                                                  | Berkshire Hathaway Fin                                           |                                 | 01/07/2013       | Goldman Sachs Co               | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 3,500,000                                                  | 3,549,875   | 3,532,270     | 3,486,209                                             |                                                    | (4,270)                                        | 59,397                                                                | (63,666)                                           |                                                      | 46,061                                            | 46,061                                 | 49,000                              | 9,333                                                |                                                     |
| 101137-AJ-6                                                                                                  | Boston Scientific Corp                                           |                                 | 02/25/2013       | Barclays Capital Inc           | 09/12/2013       | Call 105.2060            | 900,000                                                    | 954,274     | 946,854       | 946,854                                               | (4,488)                                            |                                                | 2,932                                                                 | (7,420)                                            |                                                      | 0                                                 | 26,663                                 | 4,838                               |                                                      |                                                     |
| 101137-AM-9                                                                                                  | Boston Scientific Corp                                           |                                 | 08/08/2013       | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 450,000                                                    | 449,793     | 450,648       | 449,790                                               |                                                    | (3)                                            |                                                                       | (3)                                                |                                                      | 858                                               | 858                                    | 1,557                               |                                                      |                                                     |
| 12513E-AG-9                                                                                                  | Citigroup/Deutsche Bank Comm Ser<br>2005-CD                      |                                 | 06/25/2013       | Various                        | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 2,095,000                                                  | 2,267,245   | 2,235,009     | 2,246,580                                             |                                                    | (20,665)                                       |                                                                       | (20,665)                                           |                                                      | (11,572)                                          | (11,572)                               | 37,041                              | 4,715                                                |                                                     |
| 12572X-AA-8                                                                                                  | Cms Energy Corp 5.050%                                           |                                 | 07/09/2013       | KEYBANC CAPITAL MARKETS<br>INC | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 600,000                                                    | 648,804     | 655,212       | 646,679                                               |                                                    | (2,125)                                        |                                                                       | (2,125)                                            |                                                      | 8,533                                             | 8,533                                  | 14,300                              | 8,580                                                |                                                     |
| 125896-BG-4                                                                                                  | Cvs Caremark Corp 3.250%                                         |                                 | 02/15/18         | Morgan Stanley Co              | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 425,000                                                    | 483,238     | 471,104       | 469,725                                               |                                                    | (3,272)                                        | 10,241                                                                | (13,513)                                           |                                                      | 1,379                                             | 1,379                                  | 13,414                              | 6,498                                                |                                                     |
| 126650-BT-6                                                                                                  | Ca Inc 2.875% 08/15/18                                           |                                 | 05/18/15         | US Bank NA                     | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,025,000                                                  | 1,082,000   | 1,066,892     | 1,066,123                                             |                                                    | (15,877)                                       |                                                                       | (15,877)                                           |                                                      | 768                                               | 768                                    | 28,871                              | 7,680                                                |                                                     |
| 12673P-AD-7                                                                                                  | Ca Inc 2.875% 08/15/18                                           |                                 | 08/13/2013       | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 350,000                                                    | 349,339     | 353,441       | 349,347                                               |                                                    | 8                                              |                                                                       | 8                                                  |                                                      | 4,094                                             | 4,094                                  | 1,230                               |                                                      |                                                     |
| 14040H-AV-7                                                                                                  | Capital One Financial Co                                         |                                 | 02/07/2013       | US Bank NA                     | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,000,000                                                  | 1,017,720   | 1,011,160     | 1,009,564                                             |                                                    | (7,747)                                        | 409                                                                   | (8,156)                                            |                                                      | 1,596                                             | 1,596                                  | 15,052                              | 1,535                                                |                                                     |
| 14149Y-AX-6                                                                                                  | Cardinal Health Inc 1.700%                                       |                                 | 03/15/18         | Caterpillar Inc 0.950%         | 02/19/2013       | UBS Securities           | 1,000,000                                                  | 998,400     | 978,150       | 971,726                                               |                                                    | 1,670                                          | 28,344                                                                | (26,674)                                           |                                                      | 6,424                                             | 6,424                                  | 10,294                              |                                                      |                                                     |
| 149123-BV-6                                                                                                  | Chase Issuance Trust Ser 2013-A5                                 |                                 | 06/26/15         | Deutsche Bank Securities       | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 675,000                                                    | 681,993     | 678,254       | 677,879                                               |                                                    | (871)                                          | 3,243                                                                 | (4,114)                                            |                                                      | 374                                               | 374                                    | 4,881                               | 2,387                                                |                                                     |
| 161571-FX-7                                                                                                  | Ci A                                                             |                                 | 05/16/2013       | Chase Securities               | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 2,390,000                                                  | 2,389,975   | 2,385,256     | 2,380,773                                             |                                                    | 1,396                                          | 10,597                                                                | (9,201)                                            |                                                      | 4,483                                             | 4,483                                  | 3,963                               |                                                      |                                                     |
| 166764-AA-8                                                                                                  | Chevron Corp 1.104% 12/05/17                                     |                                 | 01/08/2013       | KGS ALPHA CAPITAL MARKETS      | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 3,000,000                                                  | 3,018,770   | 2,959,530     | 2,935,027                                             |                                                    | 2,716                                          | 86,459                                                                | (83,743)                                           |                                                      | 24,503                                            | 24,503                                 | 27,140                              | 3,312                                                |                                                     |
| 172967-G6-0                                                                                                  | Citigroup Inc 1.250% 01/15/16                                    |                                 | 03/05/2013       | Various                        | 04/24/2013       | Various                  | 1,500,000                                                  | 1,498,227   | 1,504,167     | 1,498,119                                             |                                                    | 135                                            |                                                                       | (108)                                              |                                                      | 6,048                                             | 6,048                                  | 5,677                               | 1,813                                                |                                                     |
| 172967-GS-4                                                                                                  | Citigroup Inc 1.750% 05/01/18                                    |                                 | 04/24/2013       | Citigroup Global Markets       | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,275,000                                                  | 1,274,095   | 1,239,351     | 1,221,916                                             |                                                    | 2,702                                          | 54,881                                                                | (52,179)                                           |                                                      | 17,435                                            | 17,435                                 | 9,235                               |                                                      |                                                     |
| 17305E-FC-4                                                                                                  | Citibank Credit Card Issuance Ser<br>2013-A                      |                                 | 08/01/2013       | Citigroup Global Markets       | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,925,000                                                  | 1,924,612   | 1,930,852     | 1,924,624                                             |                                                    | 13                                             |                                                                       | 13                                                 |                                                      | 6,228                                             | 6,228                                  | 3,086                               |                                                      |                                                     |
| 200339-CG-2                                                                                                  | Comerica Bank BKNT 5.750%                                        |                                 | 11/21/16         | KEYBANC CAPITAL MARKETS<br>INC | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,335,000                                                  | 1,548,693   | 1,508,937     | 1,505,355                                             |                                                    | (29,213)                                       | 14,125                                                                | (43,338)                                           |                                                      | 3,582                                             | 3,582                                  | 65,888                              | 24,948                                               |                                                     |
| 205887-BP-6                                                                                                  | Conagra Foods Inc 1.300%                                         |                                 | 01/25/16         | Oppenheimert Co Inc            | 06/19/2013       | US Bank NA               | 200,000                                                    | 199,912     | 201,246       | 199,923                                               |                                                    | 11                                             |                                                                       | 11                                                 |                                                      | 1,323                                             | 1,323                                  | 1,076                               |                                                      |                                                     |
| 205887-BP-6                                                                                                  | Conagra Foods Inc 1.300%                                         |                                 | 01/25/16         | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 480,000                                                    | 479,789     | 480,413       | 479,834                                               |                                                    | 45                                             |                                                                       | 45                                                 |                                                      | 579                                               | 579                                    | 4,247                               |                                                      |                                                     |
| 238648-AP-7                                                                                                  | Daimler Finance Na Llc 144A                                      |                                 | 01/07/2013       | Chase Securities               | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 1,510,000                                                  | 1,508,143   | 1,509,592     | 1,501,094                                             |                                                    | 1,225                                          | 8,274                                                                 | (7,049)                                            |                                                      | 8,498                                             | 8,498                                  | 13,580                              |                                                      |                                                     |
| 240019-BR-9                                                                                                  | Dayton Power & Light Series 144A<br>Directv Holdings/Fing 3.500% |                                 | 09/12/2013       | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 440,000                                                    | 439,252     | 443,322       | 439,258                                               |                                                    | 6                                              |                                                                       | 6                                                  |                                                      | 4,064                                             | 4,064                                  | 252                                 |                                                      |                                                     |
| 25459H-AY-1                                                                                                  | DFC Global Corp 4.125%                                           |                                 | 03/01/16         | Barclays Capital Inc           | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 770,000                                                    | 820,712     | 802,594       | 805,291                                               |                                                    | (5,577)                                        | 9,845                                                                 | (15,422)                                           |                                                      | (2,696)                                           | (2,696)                                | 15,646                              | 6,064                                                |                                                     |
| 256677-AA-3                                                                                                  | DFC Global Corp 4.125%                                           |                                 | 07/15/17         | Various                        | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 320,000                                                    | 338,140     | 340,355       | 336,502                                               |                                                    | (1,027)                                        | 610                                                                   | (1,637)                                            |                                                      | 3,853                                             | 3,853                                  | 9,350                               | 6,087                                                |                                                     |
| 268648-AP-7                                                                                                  | Emc Corp/Massachusetts                                           |                                 | 06/03/2013       | Oppenheimert Co Inc            | 06/28/2013       | RBC Capital              | 1,065,000                                                  | 1,064,393   | 1,050,166     | 1,064,395                                             |                                                    | 2                                              |                                                                       | 2                                                  |                                                      | (14,229)                                          | (14,229)                               | 1,319                               |                                                      |                                                     |
| 268648-AP-7                                                                                                  | Emc Corp/Massachusetts                                           |                                 | 06/03/2013       | Oppenheimert Co Inc            | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 485,000                                                    | 484,724     | 483,637       | 479,687                                               |                                                    | 265                                            | 5,302                                                                 | (5,037)                                            |                                                      | 3,951                                             | 3,951                                  | 2,880                               |                                                      |                                                     |
| 30219G-AB-4                                                                                                  | Express Scripts Holding Co W1                                    |                                 | 01/11/2013       | Tax Free Exchange              | 09/30/2013       | 1WFM WELLS CAPITAL - KFH | 275,000                                                    | 273,974     | 279,417       | 274,274                                               |                                                    | 300                                            |                                                                       | 300                                                |                                                      | 5,142                                             | 5,142                                  | 6,545                               | 2,390                                                |                                                     |

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

SCHEDULE D - PART 5

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

| 1                    | 2                                                           | 3                               | 4                | 5                          | 6                | 7                        | 8                                                          | 9           | 10            | 11                                                    | Change in Book/Adjusted Carrying Value             |                                                |                                                                       |                                                    |                                                      | 17                                                | 18                                     | 19                                  | 20                                                   | 21                                                  |
|----------------------|-------------------------------------------------------------|---------------------------------|------------------|----------------------------|------------------|--------------------------|------------------------------------------------------------|-------------|---------------|-------------------------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------------|----------------------------------------------------|------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------|-----------------------------------------------------|
|                      |                                                             |                                 |                  |                            |                  |                          |                                                            |             |               |                                                       | 12                                                 | 13                                             | 14                                                                    | 15                                                 | 16                                                   |                                                   |                                        |                                     |                                                      |                                                     |
| CUSIP Identification | Description                                                 | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor             | Disposal<br>Date | Name of Purchaser        | Par Value<br>(Bonds) or<br>Number of<br>Shares<br>(Stocks) | Actual Cost | Consideration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total Change<br>In<br>B./A. C.V.<br>(12 + 13 - 14) | Total Foreign<br>Exchange<br>Change in<br>B./A. C.V. | Foreign<br>Exchange<br>Gain (Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 316773-CK-4          | Fifth Third Bancorp 3.625%<br>01/25/16                      |                                 | .01/18/2013      | Oppenheimert Co Inc.       | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,450,000                                                  | 1,547,861   | 1,527,198     | 1,523,061                                             |                                                    | (21,644)                                       | 3,156                                                                 | (24,800)                                           |                                                      |                                                   | 4,137                                  | 4,137                               | 62,053                                               | 26,135                                              |
| 337660-AA-5          | Firstenergy Ohio Pirb Special Ser                           |                                 | .06/12/2013      | Citigroup Global Markets   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,150,000                                                  | 1,149,999   | 1,148,910     | 1,147,581                                             |                                                    | 328                                            | 2,746                                                                 | (2,418)                                            |                                                      |                                                   | 1,329                                  | 1,329                               | 2,169                                                |                                                     |
| 34540U-AA-7          | Ford Motor Credit Co Llc<br>Freeport-Mcomran Copper & Gold  |                                 | .05/06/2013      | Deutsche Bank Securities   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 775,000                                                    | 779,890     | 770,505       | 747,657                                               |                                                    | 1,314                                          | 33,547                                                                | (32,233)                                           |                                                      |                                                   | 22,848                                 | 22,848                              | 13,242                                               | 6,033                                               |
| 35671D-BE-4          | 144A                                                        |                                 | .02/28/2013      | Oppenheimert Co Inc.       | .05/09/2013      | Jeffries & Co.           | 415,000                                                    | 414,959     | 420,042       | 414,953                                               |                                                    | (5)                                            |                                                                       | (5)                                                |                                                      |                                                   | 5,089                                  | 5,089                               | 1,834                                                |                                                     |
| 378272-AB-4          | Glencore Funding Llc Series 144A                            |                                 | .05/22/2013      | Oppenheimert Co Inc.       | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,225,000                                                  | 1,224,498   | 1,206,735     | 1,190,930                                             |                                                    | 3,043                                          | 36,611                                                                | (33,567)                                           |                                                      |                                                   | 15,805                                 | 15,805                              | 6,942                                                |                                                     |
| 381416-RC-0          | Goldman Sachs Group Inc.<br>Greenwich Capital Commercial F  |                                 | .01/16/2013      | Goldman Sachs Co.          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,000,000                                                  | 999,580     | 995,390       | 982,746                                               |                                                    | 944                                            | 17,778                                                                | (16,834)                                           |                                                      |                                                   | 12,644                                 | 12,644                              | 16,361                                               |                                                     |
| 396789-FT-1          | Ser 2004-<br>Greenwich Capital Commercial F                 |                                 | .08/20/2013      | Various.                   | .09/01/2013      | Paydown.                 | 662,932                                                    | 683,787     | 662,932       | 662,932                                               |                                                    | (19,103)                                       | 1,752                                                                 | (20,855)                                           |                                                      |                                                   | 0                                      | 0                                   | 13,274                                               | 1,481                                               |
| 396789-FT-1          | Ser 2004-<br>Greenwich Capital Commercial F                 |                                 | .08/20/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 2,197,123                                                  | 2,260,479   | 2,218,675     | 2,221,304                                             |                                                    | (33,651)                                       | 5,524                                                                 | (39,175)                                           |                                                      |                                                   | (2,630)                                | (2,630)                             | 60,547                                               | 5,279                                               |
| 40428H-PG-1          | HSBC USA Inc 2.375% 02/13/15                                |                                 | .05/08/2013      | HSBC Securities            | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 700,000                                                    | 720,601     | 715,792       | 713,424                                               |                                                    | (4,020)                                        | 3,157                                                                 | (7,177)                                            |                                                      |                                                   | 2,368                                  | 2,368                               | 10,483                                               | 4,156                                               |
| 41283L-AA-3          | Harley-Davidson Finl Service 144A                           |                                 | .03/25/2013      | MITSUBISHI UFJ SEC.        | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 380,000                                                    | 408,416     | 406,076       | 403,379                                               |                                                    | (4,767)                                        | 271                                                                   | (5,037)                                            |                                                      |                                                   | 2,697                                  | 2,697                               | 7,976                                                | 532                                                 |
| 446438-RE-5          | Huntington National Bank.<br>Hyundai Auto Lease Securitizat |                                 | .09/03/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 930,000                                                    | 927,661     | 929,172       | 927,731                                               |                                                    | 71                                             |                                                                       | 71                                                 |                                                      |                                                   | 1,441                                  | 1,441                               | 2,023                                                | 510                                                 |
| 44921S-AE-2          | Ser 2013-<br>Ing Us Inc 144A 2.900%                         |                                 | .02/27/2013      | Chase Securities.          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,700,000                                                  | 1,699,829   | 1,698,473     | 1,694,423                                             |                                                    | 1,003                                          | 6,409                                                                 | (5,407)                                            |                                                      |                                                   | 4,051                                  | 4,051                               | 6,358                                                |                                                     |
| 45685E-AC-0          | 02/15/18                                                    |                                 | .02/06/2013      | Chase Securities.          | .08/08/2013      | Tax Free Exchange        | 1,000,000                                                  | 998,240     | 998,400       | 998,400                                               |                                                    | 160                                            |                                                                       | 160                                                |                                                      |                                                   | 0                                      | 0                                   | 14,258                                               |                                                     |
| 45685E-AE-6          | Ing Us Inc 2.900% 02/15/18                                  |                                 | .08/08/2013      | Tax Free Exchange          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,000,000                                                  | 998,400     | 1,005,380     | 998,432                                               |                                                    | 32                                             |                                                                       | 32                                                 |                                                      |                                                   | 6,948                                  | 6,948                               | 18,517                                               | 14,258                                              |
| 458140-AL-4          | Intel Corp 1.350% 12/15/17                                  |                                 | .01/10/2013      | KGS ALPHA CAPITAL MARKETS. | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,600,000                                                  | 1,599,950   | 1,580,704     | 1,567,609                                             |                                                    | 1,824                                          | 34,165                                                                | (32,341)                                           |                                                      |                                                   | 13,095                                 | 13,095                              | 17,340                                               | 2,040                                               |
| 459200-HC-8          | IBM 1.250% 02/06/17                                         |                                 | .02/05/2013      | HSBC Securities            | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 3,000,000                                                  | 3,016,380   | 3,011,970     | 2,969,292                                             |                                                    | 319                                            | 47,408                                                                | (47,088)                                           |                                                      |                                                   | 42,678                                 | 42,678                              | 24,375                                               | 208                                                 |
| 46625Y-GP-2          | Jp Morgan Chase Commercial Mor                              |                                 | .02/05/2013      | Citigroup Global Markets   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 495,000                                                    | 529,959     | 514,856       | 514,269                                               |                                                    | (13,203)                                       | 2,488                                                                 | (15,691)                                           |                                                      |                                                   | 588                                    | 588                                 | 16,556                                               | 485                                                 |
| 46625Y-XP-3          | Ser 2005-<br>Jp Morgan Chase Commercial Mor                 |                                 | .03/07/2013      | Morgan Stanley Co.         | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,005,000                                                  | 1,104,793   | 1,077,655     | 1,058,113                                             |                                                    | (41,333)                                       | 5,347                                                                 | (46,680)                                           |                                                      |                                                   | 19,542                                 | 19,542                              | 30,985                                               | 1,596                                               |
| 49326E-EC-3          | Keycorp MTN 3.750% 08/13/15                                 |                                 | .04/01/2013      | HSBC Securities            | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 845,000                                                    | 900,897     | 887,960       | 889,406                                               |                                                    | (11,491)                                       |                                                                       | (11,491)                                           |                                                      |                                                   | (1,446)                                | (1,446)                             | 19,981                                               | 4,489                                               |
| 500760-AK-2          | 06/04/15                                                    |                                 | .01/08/2013      | Tax Free Exchange          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 975,000                                                    | 972,960     | 990,298       | 973,564                                               |                                                    | 604                                            |                                                                       | 604                                                |                                                      |                                                   | 16,734                                 | 16,734                              | 13,027                                               | 1,496                                               |
| 577081-AX-0          | Mattel Inc 1.700% 03/15/18                                  |                                 | .03/04/2013      | Oppenheimert Co Inc.       | .03/28/2013      | STERNE AGEE & LEACH IN   | 900,000                                                    | 899,784     | 907,413       | 899,783                                               |                                                    | (1)                                            |                                                                       | (1)                                                |                                                      |                                                   | 7,631                                  | 7,631                               | 1,082                                                |                                                     |
| 581557-AY-1          | Weksson Corp 0.950% 12/04/15                                |                                 | .01/08/2013      | JMP Securities             | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,250,000                                                  | 1,255,925   | 1,251,350     | 1,246,997                                             |                                                    | (432)                                          | 8,496                                                                 | (8,928)                                            |                                                      |                                                   | 4,353                                  | 4,353                               | 9,764                                                | 1,220                                               |
| 59022H-MU-3          | Merrill Lynch Mortgage Trust Ser                            |                                 | .06/13/2013      | Various.                   | .09/01/2013      | Paydown.                 | 50,720                                                     | 55,284      | 50,720        | 50,720                                                |                                                    | (4,290)                                        | 274                                                                   | (4,564)                                            |                                                      |                                                   | 0                                      | 0                                   | 987                                                  | 80                                                  |
| 59022H-MU-3          | Merrill Lynch Mortgage Trust Ser                            |                                 | .06/13/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,343,930                                                  | 1,464,515   | 1,432,487     | 1,427,964                                             |                                                    | (28,595)                                       | 7,956                                                                 | (36,551)                                           |                                                      |                                                   | 4,524                                  | 4,524                               | 35,461                                               | 2,147                                               |
| 592176-AM-1          | Met Life Global Funding I 144A                              |                                 | .01/04/2013      | Jeffries & Co.             | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 2,000,000                                                  | 2,048,980   | 2,031,260     | 2,031,188                                             |                                                    | (17,792)                                       |                                                                       | (17,792)                                           |                                                      |                                                   | 72                                     | 72                                  | 29,000                                               |                                                     |
| 617446-7U-7          | Morgan Stanley 2.125% 04/25/18                              |                                 | .04/23/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,375,000                                                  | 1,377,599   | 1,345,424     | 1,318,752                                             |                                                    | 2,730                                          | 61,576                                                                | (58,846)                                           |                                                      |                                                   | 26,671                                 | 26,671                              | 12,580                                               | 81                                                  |
| 61746B-DG-8          | Morgan Stanley 1.750% 02/25/16                              |                                 | .04/18/2013      | Various.                   | .04/23/2013      | Various.                 | 1,800,000                                                  | 1,804,422   | 1,813,183     | 1,804,478                                             |                                                    | 56                                             |                                                                       | 56                                                 |                                                      |                                                   | 8,705                                  | 8,705                               | 5,338                                                | 1,720                                               |
| 628530-BA-4          | Mylan Inc/Pa Series 144A                                    |                                 | .06/18/2013      | Various.                   | .09/24/2013      | Various.                 | 600,000                                                    | 599,291     | 599,576       | 591,740                                               |                                                    | 375                                            | 7,925                                                                 | (7,550)                                            |                                                      |                                                   | 7,836                                  | 7,836                               | 3,987                                                |                                                     |
| 63946C-AD-0          | Nbcuniversal Enterprise 144A                                |                                 | .03/20/2013      | Chase Securities.          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 475,000                                                    | 474,729     | 461,719       | 462,812                                               |                                                    | 519                                            | 12,436                                                                | (11,917)                                           |                                                      |                                                   | (1,093)                                | (1,093)                             | 4,792                                                | 182                                                 |
| 68268N-AK-9          | Oneok Partners LP 3.200%                                    |                                 | .09/15/18        |                            |                  |                          |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 68389X-AN-5          | Oracle Corp 1.200% 10/15/17                                 |                                 | .05/07/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 435,000                                                    | 437,680     | 427,923       | 423,177                                               |                                                    | 612                                            | 15,115                                                                | (14,503)                                           |                                                      |                                                   | 4,746                                  | 4,746                               | 2,676                                                | 571                                                 |
| 69349L-AA-6          | Pnc Bank Na Series BKNT<br>Procter & Gamble Co 1.800%       |                                 | .08/27/2013      | INC.                       | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,000,000                                                  | 1,109,860   | 1,110,660     | 1,107,223                                             |                                                    | (2,637)                                        |                                                                       | (2,637)                                            |                                                      |                                                   | 3,437                                  | 3,437                               | 10,938                                               | 6,563                                               |
| 742718-DS-5          | 11/15/15                                                    |                                 | .01/15/2013      | KGS ALPHA CAPITAL MARKETS. | .09/25/2013      | BNY Capital Markets, Inc | 1,000,000                                                  | 1,035,130   | 1,025,300     | 1,023,149                                             |                                                    | (8,165)                                        | 3,816                                                                 | (11,981)                                           |                                                      |                                                   | 2,151                                  | 2,151                               | 15,600                                               | 3,150                                               |
| 808513-AJ-4          | Charles Schwab Corporation                                  |                                 | .07/22/2013      | Chase Securities           | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 315,000                                                    | 314,912     | 317,999       | 314,910                                               |                                                    | (1)                                            |                                                                       | (1)                                                |                                                      |                                                   | 3,088                                  | 3,088                               |                                                      |                                                     |
| 82937T-AB-8          | Sinoppec Capital 2013 Series 144A                           |                                 | .04/18/2013      | Oppenheimert Co Inc.       | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 2,575,000                                                  | 2,571,704   | 2,504,059     | 2,477,644                                             |                                                    | 5,040                                          | 99,099                                                                | (94,060)                                           |                                                      |                                                   | 26,414                                 | 26,414                              | 20,922                                               |                                                     |
| 84756N-AC-3          | Spectra Energy Partners                                     |                                 | .09/16/2013      | Morgan Stanley Co.         | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 410,000                                                    | 409,299     | 417,167       | 409,300                                               |                                                    | 1                                              |                                                                       | 1                                                  |                                                      |                                                   | 7,867                                  | 7,867                               | 168                                                  |                                                     |
| 872882-AC-9          | TSMC Global Ltd 144A 1.625%                                 |                                 | .04/03/18        | Goldman Sachs Co.          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,665,000                                                  | 1,663,884   | 1,609,672     | 1,603,828                                             |                                                    | (11,052)                                       | 49,005                                                                | (60,056)                                           |                                                      |                                                   | 5,844                                  | 5,844                               | 13,303                                               |                                                     |
| 89233P-GJ-0          | Toyota Motor Credit Corp.                                   |                                 | .05/23/2013      | Southwest Securities Inc.  | .08/12/2013      | Various.                 | 1,830,000                                                  | 1,841,547   | 1,842,303     | 1,836,012                                             |                                                    | (852)                                          | 4,684                                                                 | (5,536)                                            |                                                      |                                                   | 6,292                                  | 6,292                               | 9,227                                                | 5,871                                               |
| 90521A-PJ-1          | Union Bank Na 2.625% 09/26/18                               |                                 | .09/19/2013      | Morgan Stanley Co.         | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 825,000                                                    | 824,810     | 835,519       | 824,809                                               |                                                    | (1)                                            |                                                                       | (1)                                                |                                                      |                                                   | 10,710                                 | 10,710                              | 241                                                  |                                                     |
| 91324P-BX-9          | Unitedhealth Group Inc.                                     |                                 | .01/08/2013      | JMP Securities             | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 2,750,000                                                  | 2,765,483   | 2,757,233     | 2,753,195                                             |                                                    | (2,431)                                        | 9,856                                                                 | (12,287)                                           |                                                      |                                                   | 4,037                                  | 4,037                               | 21,947                                               | 5,130                                               |
| 92343V-BP-8          | Verizon Communications                                      |                                 | .09/11/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,580,000                                                  | 1,592,359   | 1,668,022     | 1,592,267                                             |                                                    | (92)                                           |                                                                       | (92)                                               |                                                      |                                                   | 75,755                                 | 75,755                              | 1,922                                                |                                                     |
| 92553P-AS-1          | Viacom Inc 2.500% 09/01/18                                  |                                 | .08/12/2013      | Oppenheimert Co Inc.       | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 375,000                                                    | 372,836     | 375,544       | 372,877                                               |                                                    | 40                                             |                                                                       | 40                                                 |                                                      |                                                   | 2,667                                  | 2,667                               | 1,068                                                |                                                     |
| 94106L-AX-7          | Waste Management Inc 2.600%                                 |                                 | .09/01/16        |                            |                  |                          |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 94973V-AZ-0          | Wellpoint Inc 1.250% 09/10/15                               |                                 | .05/29/2013      | Barclays Capital Inc.      | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 406,000                                                    | 423,028     | 419,483       | 421,326                                               |                                                    | (1,702)                                        |                                                                       | (1,702)                                            |                                                      |                                                   | (1,843)                                | (1,843)                             | 6,128                                                | 2,698                                               |
| 884903-BL-8          | Thomson Reuters Corp 0.875%                                 |                                 | .02/06/2013      | Various.                   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,460,000                                                  | 1,471,197   | 1,470,089     | 1,462,608                                             |                                                    | (2,088)                                        | 6,501                                                                 | (8,589)                                            |                                                      |                                                   | 7,481                                  | 7,481                               | 19,264                                               | 7,156                                               |
| 884903-BL-8          | 05/23/16                                                    |                                 | .05/16/2013      | RBS SECURITIES INC.        | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 430,000                                                    | 428,848     | 428,022       | 426,104                                               |                                                    | 396                                            | 3,140                                                                 | (2,743)                                            |                                                      |                                                   | 1,918                                  | 1,918                               | 1,327                                                |                                                     |
| 89114Q-AE-8          | Toronto-Dominion Bank 2.375%                                |                                 | .10/19/16        |                            |                  |                          |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 89114Q-AE-8          | 10/19/16                                                    |                                 | .01/17/2013      | Goldman Sachs Co.          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 2,000,000                                                  | 2,101,180   | 2,069,980     | 2,064,387                                             |                                                    | (16,511)                                       | 20,283                                                                | (36,793)                                           |                                                      |                                                   | 5,593                                  | 5,593                               | 44,993                                               | 12,403                                              |
| 89114Q-AG-3          | Toronto Dominion Bank Series MTN                            |                                 | .04/23/2013      | Goldman Sachs Co.          | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,030,000                                                  | 1,029,310   | 1,005,826     | 1,001,209                                             |                                                    | 1,498                                          | 29,599                                                                | (28,101)                                           |                                                      |                                                   | 4,617                                  | 4,617                               | 6,008                                                |                                                     |
| 89114Q-AK-4          | Toronto Dominion Bank Series MTN                            |                                 | .09/05/2013      | Citigroup Global Markets   | .09/30/2013      | 1WFM WELLS CAPITAL - KFH | 1,000,000                                                  | 997,900     | 1,011,460     | 997,935                                               |                                                    | 35                                             |                                                                       | 35                                                 |                                                      |                                                   | 13,525                                 | 13,525                              | 833                                                  |                                                     |

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## E15.2

## E15.2

## ANNUAL STATEMENT FOR THE YEAR 2013 OF THE HealthSpan Integrated Care

## SCHEDULE D - PART 6 - SECTION 1

[illegible]

|                                                                                                                                                                            |    |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|
| 1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: | \$ |
| 2. Total amount of intangible assets nonadmitted.                                                                                                                          | \$ |

## SCHEDULE D - PART 6 - SECTION 2

[illegible]

## E17

## E17

E17

E17

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE



Schedule E - Part 2

NONE

Schedule E - Part 3

NONE

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