Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2013

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
THE GATES GROUP RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 333

1c Effective date of plan 10/01/1964

2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)

THE GATES CORPORATION

1551 WEWATTA STREET
DENVER, CO 80202

2b Employer Identification Number (EIN)
84-0857401

2c Sponsor's telephone number
303-744-5042

2d Business code (see instructions)
326200

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	09/23/2014	JOHN BARKER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)

Preparer's telephone number (optional)

3a Plan administrator's name and address ☐ Same as Plan Sponsor Name ☐ Same as Plan Sponsor Address

GATES INDUSTRIAL AND AUTO RETIREMENT COMMITTEE

1551 WEWATTA STREET
DENVER, CO 80202

3b Administrator's EIN: 84-0857401

3c Administrator's telephone number: 303-744-5042

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	9573
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	686
b	Retired or separated participants receiving benefits	**6b**	5479
c	Other retired or separated participants entitled to future benefits	**6c**	1870
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	8035
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1053
f	Total. Add lines **6d** and **6e**.	**6f**	9088
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A 1B 1C 1D 3H

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

9a Plan funding arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

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

a Pension Schedules

(1)	X	**R** (Retirement Plan Information)
(2)		**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	X	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier

PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	336130	0	01/01/2013	12/31/2013

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	4012909
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	3760710
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**	167911		
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below) ▶	**7c(5)**			
	(6) Total additions			**7c(6)**	167911
d	Total of balance and additions (add lines **7b** and **7c(6)**).			**7d**	3928621
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**	131627		
	(2) Administration charge made by carrier	**7e(2)**	11055		
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below) ▶	**7e(4)**			
	(5) Total deductions			**7e(5)**	142682
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	3785939

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision)	**b** ☐ Dental	**c** ☐ Vision	**d** ☐ Life insurance
e ☐ Temporary disability (accident and sickness)	**f** ☐ Long-term disability	**g** ☐ Supplemental unemployment	**h** ☐ Prescription drug
i ☐ Stop loss (large deductible)	**j** ☐ HMO contract	**k** ☐ PPO contract	**l** ☐ Indemnity contract
m ☐ Other (specify) ▶			

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier

METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	GAC163A	0	01/01/2013	12/31/2013

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	8518
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	8513
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**	5		
	(4) Transferred from separate account	**7c(4)**	443722		
	(5) Other (specify below) ▶	**7c(5)**			
	(6) Total additions			**7c(6)**	443727
d	Total of balance and additions (add lines **7b** and **7c(6)**).			**7d**	452240
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**	428052		
	(2) Administration charge made by carrier	**7e(2)**	15670		
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below) ▶	**7e(4)**			
	(5) Total deductions			**7e(5)**	443722
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	8518

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision)	**b** ☐ Dental	**c** ☐ Vision	**d** ☐ Life insurance
e ☐ Temporary disability (accident and sickness)	**f** ☐ Long-term disability	**g** ☐ Supplemental unemployment	**h** ☐ Prescription drug
i ☐ Stop loss (large deductible)	**j** ☐ HMO contract	**k** ☐ PPO contract	**l** ☐ Indemnity contract
m ☐ Other (specify) ▶			

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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

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

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2013			
2	Assets:			
	a Market value	**2a**		533445155
	b Actuarial value	**2b**		488812744
3	Funding target/participant count breakdown:		**(1)** Number of participants	**(2)** Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	6767	378067587
	b For terminated vested participants	**3b**	2050	39359161
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		1752467
	(2) Vested benefits	**3c(2)**		24916582
	(3) Total active	**3c(3)**	756	26669049
	d Total	**3d**	9573	444095797
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions	**4a**		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**		
5	Effective interest rate	**5**		6.17 %
6	Target normal cost	**6**		879415

Statement by Enrolled Actuary

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

SIGN HERE

09/16/2014
Signature of actuary — Date

THOMAS M. GIECK — 14-07245
Type or print name of actuary — Most recent enrollment number

TOWERS WATSON DELAWARE INC. — 303-391-1200
Firm name — Telephone number (including area code)

555 17TH STREET, SUITE 2050
DENVER, CO 80202
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	31317441	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	6307545	0
9	Amount remaining (line 7 minus line 8)	25009896	0
10	Interest on line 9 using prior year's actual return of 13.54 %	3386340	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b Interest on (a) using prior year's effective interest rate of 5.23 % except as otherwise provided (see instructions)		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	28396236	0

Part III Funding Percentages

14	Funding target attainment percentage	14	103.67 %
15	Adjusted funding target attainment percentage	15	110.06 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	90.18 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.94%	6.15%	6.76 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	879415
b Excess assets, if applicable, but not greater than line 31a	**31b**	879415

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2013** **This Form is Open to Public Inspection.**

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

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

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

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

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

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	762020	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

TOWERS WATSON DELAWARE, INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17	NONE	313202	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28	NONE	233066	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DAVIS GRAHAM & STUBBS LLP

84-0421951

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	50795	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ANTON COLLINS MITCHELL LLP

01-0724563

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	47573	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BUCK CONSULTANTS

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	NONE	34565	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 23	NONE	29839	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

PRINCIPAL LIFE INSURANCE CO

42-0127290

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 23	NONE	11072	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name: JOHN R GRANGE	**b** EIN: 53-0181291	
c Position: ACTUARY		
d Address: 950 17TH STREET, SUITE 1400 DENVER, CO 80202	**e** Telephone: 303-298-7878	

Explanation: CHANGE IN ACTUARY WITHIN FIRM DUE TO RETIREMENT.

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE INDEX FUND

b Name of sponsor of entity listed in (a): METLIFE

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-5581829-002	P	0

a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI RUSSELL 3000 NON LENDING

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138539-001	C	0

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE INT DURATION BOND FUND

b Name of sponsor of entity listed in (a): METLIFE

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-5581829-001	P	0

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE CORE LAGB

b Name of sponsor of entity listed in (a): MET LIFE

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-5581829-377	P	2771746

a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI COLLECTIVE SHORT TERM INV FUND

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
36-6036794-001	C	822635

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
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b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	0	5820919
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1785628	7837312
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	252603	0
(2) U.S. Government securities	1c(2)	195021210	19948118
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	208958638
(B) All other	1c(3)(B)	5508635	164801641
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	6756253	0
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	322467992	822635
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	4140934	4021427
(15) Other	1c(15)	-889726	65749440

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	535043529	477960130
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	231450	330511
i Acquisition indebtedness	1i		
j Other liabilities	1j	1106830	4542731
k Total liabilities (add all amounts in lines 1g through1j)	1k	1338280	4873242
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	533705249	473086888

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	13352	
(B) U.S. Government securities	2b(1)(B)	1050917	
(C) Corporate debt instruments	2b(1)(C)	15589656	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	3233582	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		19887507
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1539734312	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1564309354	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-24575042
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-22767937	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-22767937

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		18161211
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		144569
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		-36071
d Total income. Add all **income** amounts in column (b) and enter total	2d		-9185763
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	49538450	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		49538450
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: **(1)** Professional fees	2i(1)	412419	
(2) Contract administrator fees	2i(2)	40911	
(3) Investment advisory and management fees	2i(3)	1029650	
(4) Other	2i(4)	411168	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1894148
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		51432598
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-60618361
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [ ] Unqualified **(2)** [ ] Qualified **(3)** [X] Disclaimer **(4)** [ ] Adverse

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

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

(1) Name: ANTON COLLINS MITCHELL LLP **(2)** EIN: 01-0724563

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ **Yes** ☒ **No** **Amount:**

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

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust	**6b** Trust's EIN

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan
THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
THE GATES CORPORATION

D Employer Identification Number (EIN)
84-0857401

Part I Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 36-1561860

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 239

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

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

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

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

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

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 62.0% Investment-Grade Debt: 37.0% High-Yield Debt: 1.0% Real Estate: 0.0% Other: 0.0%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify):

The Gates Group Retirement Plan

Financial Statements and Supplemental Schedules

As of and for the Years Ended December 31, 2013 and 2012

ACM
Anton Collins Mitchell LLP
Accountants & Consultants

AN INDEPENDENT MEMBER OF
BDO
ALLIANCE USA

The Gates Group Retirement Plan

Financial Statements and Supplemental Schedules

As of and for the Years Ended December 31, 2013 and 2012

The Gates Group Retirement Plan

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Supplemental Schedules:

Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2013 Appendix A

Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year) for the Year Ended December 31, 2013 Appendix B

Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions for the Year Ended December 31, 2013 Appendix C

NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

ACM
Anton Collins Mitchell LLP
Accountants & Consultants

Independent Auditor's Report

To the Plan Administrator of
The Gates Group Retirement Plan
Denver, Colorado

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of The Gates Group Retirement Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2013 and 2012, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified by The Northern Trust Company, the trustee of the Plan, and Principal Life Insurance Company, the custodian of the unallocated insurance contract, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee and custodian hold the Plan's investment assets and execute investment transactions. The plan administrator has obtained certifications from the trustee and custodian as of December 31, 2013 and 2012, and for the years then ended, that the information provided to the plan administrator by the trustee and custodian is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules of Assets (Held at End of Year) as of December 31, 2013, Assets (Acquired and Disposed of within the Plan Year) for the year ended December 31, 2013, and Reportable Transactions for the year ended December 31, 2013 are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance With DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee and custodian, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Anton Collins Mitchell LLP

Denver, Colorado
September 17, 2014

The Gates Group Retirement Plan

Statements of Net Assets Available for Benefits

December 31,	**2013**	2012
Assets:		
Cash	**$ 5,820,919**	$ 252,603
Investments, at fair value:		
U.S. Government securities	**19,948,118**	195,021,210
Corporate debt - preferred	**208,958,638**	-
Corporate debt - other	**162,029,895**	-
Other bonds	**65,749,440**	1,434,356
Common/collective trusts	**822,635**	322,467,992
Insurance company pooled separate accounts	**2,771,746**	10,830,532
Insurance company general accounts	**8,518**	8,513
Interest rate swap contracts – unrealized gain	**-**	617,968
Interest rate swap contracts – unrealized loss	**-**	(1,507,694)
Unallocated insurance contract	**4,012,909**	4,132,421
Total investments, at fair value	**464,301,899**	533,005,298
Receivables:		
Due from other plans	**-**	119,833
Accrued interest receivable	**5,494,170**	1,665,795
Pending trade receivables	**2,343,142**	-
Total assets	**477,960,130**	535,043,529
Liabilities:		
Accrued administrative expenses	**(330,511)**	(231,450)
Pending trade purchases	**(4,542,731)**	(1,106,830)
Total liabilities	**(4,873,242)**	(1,338,280)
Net assets available for benefits	**$ 473,086,888**	$ 533,705,249

See accompanying independent auditor's report and notes to financial statements.

The Gates Group Retirement Plan

Statements of Changes in Net Assets Available For Benefits

Years Ended December 31,	**2013**	2012
Additions to (deductions from) net assets attributed to:		
Net depreciation in fair value of investments	**$ (29,073,270)**	$ (2,603,561)
Interest income from investments	**19,887,507**	3,644,610
Plan's interest in net investment income of the Master Trust	**-**	65,205,976
Net investment (loss) income	**(9,185,763)**	66,247,025
Employer contributions	**-**	11,250,000
Benefits paid to participants	**(49,538,450)**	(48,245,831)
Administrative expenses and investment management fees	**(1,894,148)**	(1,618,297)
Net (decrease) increase	**(60,618,361)**	27,632,897
Net assets available for benefits:		
Beginning of year	**533,705,249**	506,072,352
End of year	**$ 473,086,888**	$ 533,705,249

See accompanying independent auditor's report and notes to financial statements.

The Gates Group Retirement Plan

Notes to Financial Statements

1. DESCRIPTION OF THE PLAN

The following description of The Gates Group Retirement Plan (the "Plan") provides only general information. Participants and all others should refer to the Plan document and its underlying sub-documents, as described below, for a more complete description of the Plan's provisions.

General

The Gates Corporation (the "Company") maintains a non-contributory defined benefit retirement plan covering substantially all employees hired before January 1, 1990, in the domestic operations of the Company and certain subsidiaries. The Plan is an amalgamation of multiple plans within the Gates Automotive Group (formerly Tomkins Automotive Group). The benefits, rights and features of each merged plan have been retained and are detailed in the individual sub-documents relating to specific employee groups covered. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

On September 24, 2010, Gates Acquisitions Limited (formerly Tomkins Acquisitions Limited, which was formerly Pinafore Acquisitions Limited), acquired the entire issued ordinary share capital of Tomkins plc, the parent company of the Company. Tomkins plc was re-registered as a private company and its name was changed to Tomkins Limited (now known as Gates Worldwide Limited).

Trustee and Administration of the Plan

A single trust agreement, The Tomkins US Master Trust for Defined Benefit Plans ("Master Trust") Agreement, governed the assets of the plans from Tomkins Industries, Inc. ("Tomkins"), the Company and their affiliates, (collectively, the "Tomkins Participating Plans"). The Tomkins North American Retirement Board (the "TNARB") administered the Plan. The TNARB had full power, authority and responsibility to control and manage the operations and administration of the Plan. The Northern Trust Company ("Northern Trust" or "Trustee") was appointed by the TNARB as trustee for certain qualified defined benefit pension plans for the Company and Tomkins.

On September 6, 2012, the members of the TNARB consented to divide the Master Trust, effective October 1, 2012, into two trusts determined by business line: the Gates Industrial & Automotive Defined Benefit Master Retirement Trust (the "Trust") and the Air Distribution Technologies, Inc. Master Retirement Trust. Northern Trust was appointed as trustee of both trusts.

1. DESCRIPTION OF THE PLAN (CONTINUED)

The Trust Agreement governs the assets of the Plan from the Company. The Plan is the only participating plan in the Trust.

Effective November 1, 2012, The Gates Automotive & Industrial Retirement Committee (the "Plan Administrator" or "Retirement Committee") was established to replace TNARB as administrator of the Plan. The Plan Administrator has full power, authority and responsibility to control and manage the operations and administration of the Plan.

The Plan also has investments with Principal Life Insurance Company ("Principal" or "Custodian") through a guaranteed annuity contract, which was not held in the Master Trust, and is not held in the Trust.

Multiple Plan Provisions

The Plan is an amalgamation of several benefit formulas and merged plans, all of which are closed to new plan members:

- Document 1 covered members of the Denver Machining Center of the Company and was closed to new members effective July 1, 2008. Additionally, benefits were frozen for current plan members effective August 13, 2008 in accordance with negotiations with the collective bargaining unit.

- Document 2 covers salaried and non-union members of the Company and was closed to new members in 1990. Effective September 30, 2009, Document 2, Appendix J and K ceased benefit accruals, freezing final average pay and credited service. However, the Core Balance (as defined by the Plan document) in the Gates Matchmaker Plan will continue to be credited with investment income and the 3% Basic Contributions and, in accordance with the terms of the Plan, continue to be applied as an offset to the benefit payable by the Plan.

- Document 3 provides benefits to certain collective bargaining unit members of the Company in accordance with good faith negotiations. Future service accruals for members of the Elizabethtown Polyflex location were frozen as of December 31, 2009 and all non-vested active members of this group were provided 100% vesting as of that date. Effective April 10, 2011, accruals for collectively bargained employees represented by Galesburg Local #685, United Steelworkers of America, under Document 3 are frozen pursuant to the collective bargaining agreement.

1. DESCRIPTION OF THE PLAN (CONTINUED)

- Document 4 covers salaried and non-union members at certain locations of the Company and is closed to new members. Effective January 1, 1989 the provisions of Document 4 were merged into Document 2 (now referred to as Appendix K members).

- Document 5 is a closed and frozen benefit for the former employees of Camel Tire Care Products. The Pension Plan of Hourly Employees of Camel Tire Care Products was merged into the Plan on December 31, 2000.

- Document 6 is a closed and frozen benefit for the former employees of Schrader Automotive. The Schrader Inc. Employees' Pension Plan was merged into the Plan on December 31, 2000.

- Document 7, formerly known as the Stant Retirement Plan for Salaried Employees, was merged into the Plan effective January 1, 2002. Document 7 provides benefits to salaried and non-union hourly employees of Stant Corporation and Trico Corporation, companies within the controlled group of businesses. Effective December 31, 2002, Document 7 was closed to new members. Effective September 30, 2009, Document 7 ceased benefit accruals, freezing final average pay and credited service. However, the Core Balance (as defined in the Plan Document) in the Gates Matchmaker Plan (formerly in the Tomkins Automotive 401(k) Plan (f/k/a the Stant 401(k) Plan)), will continue to be credited with investment income and the 3% Basic Contributions and, in accordance with the terms of the Plan, continue to be applied as an offset to the benefit payable by the Plan.

- Document 8, formerly known as the Epicor Industries Inc. Hourly Employees Pension Plan (the "Epicor Plan"), was closed to new members effective March 1, 2003 and benefits were frozen effective February 28, 2003. The Epicor Plan was merged into the Plan on January 1, 2002.

- Document 9, formerly known as The Stant Cash Accumulation Retirement Plan (the "Stant Plan"), was established January 1, 2003. The Stant Plan covers salaried and non-union hourly employees at Stant Corporation and Trico Corporation. Effective September 30, 2009, Document 9 ceased benefit accruals with no further contribution credits. Interest credits will continue to be applied in accordance with the terms of Document 9.

- Document 10, formerly known as the Trico Hourly Pension Plan (the "Trico Plan") effectively became frozen in 2004 following the closure of the facility in Buffalo, NY between June 2003 and March 2004 in which all plan members were employed. The Trico Plan was merged into the Plan on January 1, 2006.

1. DESCRIPTION OF THE PLAN (CONTINUED)

- Document 11, formerly known as the FEDCO Automotive Components Company Bargaining Unit Pension Plan (the "FEDCO Plan") was closed to new members effective December 28, 2002 and benefits frozen after May 2003. There are no active employees within the FEDCO Plan and all plan members are either in pay status or have a deferred vested benefit. The FEDCO Plan was merged into the Plan on December 31, 2009.

Effective September 30, 2009, the Plan was amended to incorporate the following: (1) all plan participants actively employed as of September 30, 2009 are considered fully vested, unless a collective bargaining agreement specifies another date, and (2) active Plan members will continue to earn continuous service under the Plan for purposes of determining early retirement eligibility.

Effective January 1, 2012, the Plan Document was amended and restated for the following: (1) to incorporate amendments adopted since the last restatement; (2) to add a lump sum distribution option under each sub-document, effective April 1, 2012; and (3) to reflect current laws and regulations, as such requirements are prescribed by the 2010 Cumulative List of Changes in Plan Qualification Requirements, as issued by the Internal Revenue Service ("IRS") in Notice 2010-90.

Eligibility

Each employee, as described above, was eligible to enter the Plan upon meeting the eligibility requirements as specified in each of the individual underlying sub-documents noted above. All benefit formulas in the Plan are closed: there were no newly eligible plan members in 2013 or 2012.

Pension Benefits and Vesting

Beginning in 1985, the Plan was amended into a "floor offset" arrangement so that, where applicable, the pension otherwise payable under the terms of the Plan is offset by an amount of equivalent actuarial value of the member's hypothetical account balance under the separate terms of The Gates Matchmaker Plan (a defined contribution plan sponsored by the Company). Some of the benefit formulas are a target benefit formula. Monthly benefits and forms of benefits available depend on the location of employment. Certain early retirement options and death benefits are also available.

Information about the Plan document, the vesting and benefit provisions, and the Pension Benefit Guaranty Corporation's ("PBGC's") benefit guarantee is contained in separate summary plan descriptions ("SPDs") for each group of covered employees. Copies of these SPDs are available from the Company.

Forfeitures

Non-vested amounts attributable to terminated participants that have been forfeited shall be used to reduce the contributions from the Company.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements have been prepared using the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America ("GAAP") requires plan management to make estimates and assumptions that affect the accompanying reported amounts of assets, liabilities, and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results could differ from those estimates and such differences could be material.

In addition, the Plan holds a limited amount of investments for which fair values have been estimated by the Trustee and Plan Administrator in absence of immediately determinable values. The information used to value these assets was the most current at the time of the valuation, and differences from the estimated value will be reported in future periods. See Note 6, *Investments* and Note 8, *Fair Value Measurements and Disclosures*, for further disclosure regarding investment valuation and fair value measurements.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Retirement Committee (and previously TNARB) determines the Plan's valuation policies utilizing information provided by its investment advisors, Trustee and Custodian. As of December 31, 2013 and 2012 all assets were held in the Trust or held by the Custodian. The Plan is the 100% beneficial owner of the Trust. See Note 8, *Fair Value Measurements and Disclosures*, for a discussion of fair value measurements.

The unallocated insurance contract held by Principal is shown at fair value as determined and certified by Principal based on the contractual agreement and includes consideration of contractual interest rates, current interest rates and duration of the contract.

Interest and dividend income (including capital gain distributions) is recorded when earned or on the ex-dividend date, respectively. Net appreciation (depreciation) in the fair value of investments represents the realized and unrealized gains and losses on the investments. Purchases and sales are recorded on a trade-date basis.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

As further described in Note 6, *Investments*, the Plan's share of the income (loss), net appreciation (depreciation) in fair value of investments and expenses of the Master Trust during 2012 represents the Plan's allocation of these items from the Master Trust.

Concentration of Investments and Risks and Uncertainties

The Plan invests in various investment securities. Investment securities, in general, are subject to various risks, such as interest rate, credit and overall market volatility risk. Additionally, the value, liquidity and related income of the investment securities are sensitive to changes in the economic conditions and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates. Certain investments (such as the insurance company pooled separate accounts, common/collective trusts and unallocated insurance contracts) may be less liquid and include restrictions on their sale. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of such investment securities, it is possible that changes in the value of investment securities could occur in the near term and that such changes could affect the amounts reported in the Statements of Net Assets Available for Benefits and the funded status of the Plan.

As of December 31, 2012, approximately 60% of the Plan's net assets were invested in the NGTI Collective Daily Russell 3000 Fund – Non-Lending ("Russell 3000"). This investment was liquidated in 2013 at fair value.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is possible that changes in these estimates and assumptions in the near term could impact the amounts reported in the financial statements and accompanying notes.

The Pension Protection Act of 2006, as amended by the Worker, Retiree and Employer Recovery Act of 2008, imposes certain benefit restrictions for qualified defined benefit plans that do not meet certain funding thresholds. A plan's funded percentage is referred to as the Adjusted Funding Target Attainment Percentage ("AFTAP"). The 2013 AFTAP for the Plan is 110.06%. Because the Plan's AFTAP equals or exceeds 80.00%, the Plan is not subject to any benefit restrictions.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Administrative Expenses and Investment Management Fees

The Plan's operating, investment, and administrative expenses are generally paid as provided for in the Plan document. Prior to October 1, 2012, expenses for trustee fees and investment management fees were generally allocated; while other fees such as actuarial, auditing and legal fees were specifically identified and charged to the participating plans in the Master Trust. Subsequent to October 1, 2012, expenses for trustee, investment management, actuarial, auditing, and legal fees are charged to the Plan. Other administrative functions are performed by employees of the Company or its subsidiaries at no cost to the Plan. All other costs not paid by the Plan are paid by the Company and are excluded from these financial statements.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

3. FUNDING POLICY

The Company's policy is to make contributions to meet the minimum funding requirements under Internal Revenue Code ("IRC") 412. The Company was not required to make contributions to meet the minimum funding requirement for the 2013 plan year. The Company elected to use certain funding balances to offset the minimum required contributions as allowable under the IRC and ERISA for the 2012 plan year. The contributions for 2013 and 2012, as detailed in the actuary's valuation reports, met the minimum funding requirements of ERISA and the IRC.

4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to service rendered by employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, death, disability, or termination. Benefits payable under all circumstances noted above are included in the computation of the actuarial present value of accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the various freeze dates or the valuation date.

4. ACCUMULATED PLAN BENEFITS (CONTINUED)

The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of benefit payments (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The effect of any Plan amendments on accumulated plan benefits is recognized during the year in which such amendments were adopted.

The significant assumptions used in the actuarial valuation as of December 31, 2012 are as follows:

Retirement age	In general age 65, however, rates vary by age and groups
Mortality	RP 2000 mortality table for males and females projected thirteen years
Form of payment	50% of participants are assumed to elect the normal form of payment and 50% of participants are assumed to elect the lump sum option. For single Lump sum or annuity, based on groups
Lump sum conversion factor	Lump sums were valued using the substitution of annuity form under Proposed IRC 1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC 417(e)(3) assumptions.
Discount rate	3.25% per annum, compounded annually

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

The actuarial present value of accumulated plan benefits as determined by the actuary as of December 31, 2012 is as follows:

Vested benefits:	
Participants currently receiving benefits	**$ 465,589,949**
Other vested benefits	**90,896,592**
Total vested benefits	**556,486,541**
Nonvested benefits	**2,076,670**
Total actuarial present value of accumulated plan benefits	**$ 558,563,211**

4. ACCUMULATED PLAN BENEFITS (CONTINUED)

The changes in the actuarial present value of the Plan's accumulated plan benefits for the year ended December 31, 2012 are as follows:

Actuarial present value of accumulated plan benefits – January 1, 2012	**$ 424,287,938**
Increase (decrease) during the year attributed to:	
Decrease in discount period	**28,993,765**
Benefits paid[(a)]	**(48,747,887)**
Actuarial loss	**1,202,844**
Assumption changes[(b)]	**152,826,551**
Net increase	**134,275,273**
Actuarial present value of accumulated plan benefits – December 31, 2012	**$ 558,563,211**

(a) Amount does not include re-deposits into the Plan or reimbursements from MetLife.

(b) The mortality table was updated from RP-2000 mortality tables for males and females projected twelve years to the RP-2000 mortality tables for males and females projected thirteen years; the discount rate changed from 7.75% to 3.25%.

5. INFORMATION CERTIFIED BY THE TRUSTEE AND CUSTODIAN

The Plan Administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election and as requested by the Plan Administrator, the following information has been certified by the Trustee and Custodian, and was not subjected to any auditing procedures performed by the Plan's independent auditors, except for comparing such information to the related investment information included in the financial statements and supplemental schedules:

- Cash and investments as shown in the accompanying Statements of Net Assets Available for Benefits as of December 31, 2013 and 2012
- Net (depreciation) appreciation in fair value of investments, interest income, and the Plan's interest in net investment income of the Master Trust, as shown in the accompanying Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2013 and 2012
- Investment information included in Notes to Financial Statements
- Investment information included in the accompanying supplemental schedules as of and for the year ended December 31, 2013

6. INVESTMENTS

The Retirement Committee adheres to the Gates Industrial and Automotive Defined Benefit Trust Statement of Investment Policy (the "Investment Policy"), which is periodically reviewed and updated. Investments are managed under agreements by which the investment managers have been given the authority to make individual investment decisions within the guidelines stated in the Investment Policy.

Prior to January 1, 2013, the TNARB implemented and the Plan Administrator continued to utilize the Master Trust Statement of Investment Policy (the "Investment Policy"), a single investment policy that applied to the Plan as of December 31, 2012 (and applied to all Participating Plans prior to October 1, 2012). Investments were managed under agreements by which the investment managers were given the authority to make individual investment decisions within the guidelines stated in the Investment Policy.

Investments Held in the Trust and by the Custodian as of December 31, 2013 and 2012

The fair value of individual investments held that represent 5% or more of the Plan's net assets as of December 31, 2013 and 2012 are as follows:

	2013	2012
NTGI Collective Daily Russell 3000 Fund – Non-Lending	**$ -**	$ 322,467,992
United States Treasury Bond 3.125% due 11/15/2041	**-**	27,465,907

During 2013 and 2012, the Plan's investments held in the Trust and by the Custodian (including gains and losses on investments bought and sold as well as held during the year) appreciated (depreciated) in value by $(29,073,270) and $(2,603,561), respectively as follows:

Year Ended December 31,	**2013**	2012
U.S. Government securities	**$ (7,628,151)**	$ (2,900,239)
Common stock	**15,219**	-
Corporate debt - preferred	**(15,390,855)**	-
Corporate debt - other	**(10,936,834)**	-
Other bonds	**(8,376,416)**	(4,290)
Common/collective trusts	**18,161,212**	777,873
Insurance company pooled separate accounts	**144,569**	120,296
Interest rate swap contracts	**(4,917,274)**	(710,642)
Unallocated insurance contract	**(144,740)**	113,441
Net depreciation in fair value of investments held in the Trust and by the Custodian	**$ (29,073,270)**	$ (2,603,561)

6. INVESTMENTS (CONTINUED)

Investments in the Master Trust (Unaudited)

Prior to October 1, 2012, the Plan's investments were held in the Master Trust, and consisted of an individual interest in the Master Trust established and administered by the TNARB. Therefore, the Plan's portion of the net income (loss), net appreciation (depreciation) in fair value of investments and expenses of the Master Trust was determined on a pro-rata basis and measured monthly. Use of the Master Trust permitted the commingling of the trust assets of a number of plans administered by the TNARB for investment and administrative purposes. As further discussed in Note 2, *Summary of Significant Accounting Policies - Investment Valuation and Income Recognition*, the Plan was no longer participating in the Master Trust as of December 31, 2012.

As further discussed in Note 1, *Description of the Plan - Trustee and Administration of the Plan*, effective October 1, 2012, the Master Trust was divided into two separate trusts. Amounts shown in the Plan's accompanying Statements of Changes in Net Assets Available for Benefits reflect the Plan's participation in the Master Trust during 2012.

The Master Trust changes in net assets including income and net appreciation in fair value of investments allocated to the Tomkins Participating Plans for the year ended December 31, 2012 is as follows:

Changes in Net Assets:	2012
Net appreciation in fair value of investments:	
U.S. Government securities	$ 6,661,184
Insurance company pooled separate accounts	815,719
Common/collective trusts	55,657,566
Other	31
Interest rate swap contracts	12,092,833
Interest income	2,428,155
Net investment income of the Master Trust	77,655,488
Net transfers	(670,504,979)
(Decrease) increase in net assets	(592,849,491)
Net assets:	
Beginning of year	592,849,491
End of year	$ -

6. INVESTMENTS (CONTINUED)

Minimum Balance Requirements on Insurance Company Investments

The Trust (and previously the Master Trust) invests in insurance company pooled separate accounts and insurance company general accounts pursuant to certain guaranteed annuity contracts with various insurance companies. These contracts contain certain minimum balance requirements and certain restrictions on termination of the contracts. The minimum balance requirement was met as of December 31, 2013 and 2012. These contracts were transferred out of the Master Trust into the Trust, without restriction, in conjunction with the Master Trust split, as further discussed in Note 1 – *Description of the Plan – Trustee and Administration of the Plan*.

7. DERIVATIVE FINANCIAL INSTRUMENTS

The Plan's (and previously the Master Trust's) fixed income manager used derivative financial instruments in the normal course of its investing activities to hedge against adverse changes in interest rates and to achieve overall investment portfolio objectives. These financial instruments included fixed income interest rate swaps. Swap agreements involve the exchange by the Plan with a counter-party of their respective commitments to pay or receive interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal. The Plan carried the fair value of the swap as an asset or liability in net assets. Market risk of loss was limited to the changes in fair value from December 31 of each year presented, through the applicable expiration date. The investment objective was to manage interest rate risk by matching, as closely as possible, the duration of the assets and liabilities. Swap agreements involved interest rate risk or risk if the counter-party was unable to meet the terms of the contracts.

The following tables provide a quantitative summary of derivative activity as of and for the years ended December 31, 2013 and 2012 for investments held in the Trust:

Derivative Instruments	Plan Year	Notional/ Contractual Amount[(a)]	Assets[(b)]	Liabilities[(b)]
Interest rate swaps	**2013**	**$ -**	**$ -**	**$ -**
Interest rate swaps	2012	$ 301,550,000	$ 617,968	$ (1,507,694)

(a) Notional amounts do not quantify risk or represent assets or liabilities of the Plan, but are used in the calculation of cash settlements under the contract.

(b) Reported in investments at fair value held on the Statements of Net Assets Available for Benefits.

7. DERIVATIVE FINANCIAL INSTRUMENTS (CONTINUED)

The Effect of Derivative Instruments[(c)]	For the Years Ended December 31,	
	2013	2012
Interest rate swaps	**$ (4,917,274)**	$ (710,642)

(c) Reported in net (depreciation) appreciation in fair value investments held on the Statements of Changes in Net Assets Available for Benefits.

The following table provides a quantitative summary of derivative activity for the year ended December 31, 2012 for investments held within the Master Trust:

The Effect of Derivative Instruments[(a)]	For the Year Ended December 31, 2012
Interest rate swaps	$ 12,092,833

(a) Reported in net appreciation in fair value of Master Trust investments, which is included in the Plan's interest in net investment income of the Master Trust on the Statements of Changes in Net Assets Available for Benefits.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES

The Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") Topic 820, *Fair Value Measurements and Disclosures*, provides the framework for measuring fair value. The framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. This hierarchy consists of three broad levels. Level 1 inputs are the highest priority and consist of unadjusted quoted prices in active markets the Plan has the ability to access for identical assets and liabilities. Level 2 inputs are inputs other than quoted prices that are observable for the asset or liability, either directly or indirectly (quoted prices in active markets for similar assets and liabilities, quoted prices for identical or similar instruments in markets that are not active and model-derived valuations whose inputs are observable or whose significant value drivers are observable). Level 3 inputs are the lowest priority and are unobservable and significant to the fair value measurement of an asset or liability.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

The following is a description of the valuation methodologies used for investments measured at fair value. There were no changes in the methodologies used at December 31, 2013 and 2012.

U.S. government securities, corporate debt, and other bonds: U.S. government securities, corporate debt, and other bonds are stated at fair value based on multiple pricing services, based on a bid evaluation process using observable, market-based inputs effective the last day of the plan year or last reported sale or bid date if no sale took place on the last business day of the year.

Insurance Company Pooled Separate Accounts (PSAs): PSAs are valued at the net asset value ("NAV") as determined by the PSA's designated accountants without further adjustment. Agreements with the insurance company can include provisions containing certain minimum balance requirements. NAV is calculated based on the fair value of the underlying investments, which are generally traded in an active market; however, there is a lack of transparency in pricing. In determining the reasonableness of the methodology, the Retirement Committee evaluates a variety of factors including review of existing contracts, economic conditions, industry and market developments, and overall credit ratings of the insurance company. These investments are classified as Level 3 investments.

Common/Collective Trusts (CCTs): The investments include an equity index fund and a short-term investment fund.

Equity index fund: The equity index fund's primary objective is to approximate the risk and return characterized by the Russell 3000 Index. This index is commonly used to represent the broad U.S. equity market. The fund provides for daily redemptions at the reported unit value with one day advance notice requirement. CCTs are valued daily based on the fair values of the underlying investments in the CCT, which are generally traded in an active market and which represent the NAV of the units held by the Plan at year end. The Plan is permitted to redeem investment units at the net asset value as of the measurement date. This investment is classified as a Level 2 investment.

Short-term investment fund: The units of the short-term investment fund are valued at the total value of the underlying investments, less any liabilities, divided by the outstanding units. The investment strategy is to maintain a $1 unit value. The fund transacted at the $1 unit value as of the measurement dates. This investment is classified as a Level 2 investment.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

Insurance Company General Accounts and Unallocated Insurance Contract: These investments are valued at fair value based on the contractual agreement between the Plan and the insurance company and typically include consideration of contractual interest rates, current interest rates, duration of the contract and credit-worthiness of the contract holder. There can be restrictions on the sale of such investments based on the terms of the contract. In determining the reasonableness of the methodology, the Retirement Committee evaluates a variety of factors including review of existing contracts, economic conditions, industry and market developments, and overall credit ratings. These investments are classified as Level 3 investments.

Interest Rate Swap Contracts: The interest rate swap contracts are valued at fair value, as determined by Northern Trust, based on various comparative pricing services and the fair value represents the amount the Plan would have received or paid to terminate the agreement as of the measurement date. These investments are classified as Level 2 investments.

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

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

The following table sets forth by level, within the fair value hierarchy, the Plan's investments, at fair value as of December 31, 2013 and 2012:

As of December 31, 2013	Level 1	Level 2	Level 3	Total
U.S. Government securities:				
U.S .government bonds	**$ 10,595,325**	**$ -**	**$ -**	**$ 10,595,325**
U.S. government mortgage backed securities	**-**	**677,846**	**-**	**677,846**
U.S. treasury bills	**8,674,947**	**-**	**-**	**8,674,947**
Corporate debt – preferred:				
Foreign corporate bonds	**-**	**31,556,403**	**-**	**31,556,403**
U.S. corporate bonds	**-**	**177,402,235**	**-**	**177,402,235**
Corporate debt – other:				
Commercial mortgage backed securities	**-**	**740,820**	**-**	**740,820**
Foreign corporate bonds	**-**	**20,406,118**	**-**	**20,406,118**
U.S. corporate bonds	**-**	**140,882,957**	**-**	**140,882,957**
Other bonds:				
Foreign government bonds	**-**	**25,369,421**	**-**	**25,369,421**
Foreign government agencies	**-**	**3,346,967**	**-**	**3,346,967**
Foreign municipal bonds	**-**	**6,049,669**	**-**	**6,049,669**
U.S. municipal bonds	**-**	**30,983,383**	**-**	**30,983,383**
Insurance company pooled separate accounts [(1)]	**-**	**-**	**2,771,746**	**2,771,746**
Common/collective trust[(2)]	**-**	**822,635**	**-**	**822,635**
Insurance company general accounts	**-**	**-**	**8,518**	**8,518**
Unallocated insurance contracts	**-**	**-**	**4,012,909**	**4,012,909**
Total investments, at fair value	**$ 19,270,272**	**$ 438,238,454**	**$ 6,793,173**	**$ 464,301,899**

(1) Pooled separate accounts are comprised of an intermediate duration fund.
(2) The following represents investments in the Northern Trust Company Collective Short Term Investment Fund.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

As of December 31, 2012	Level 1	Level 2	Level 3	Total
U.S. Government securities[(1)]	$ 195,021,210	$ -	$ -	$ 195,021,210
Other bonds	1,434,356	-	-	1,434,356
Insurance company pooled separate accounts [(2)]	-	-	10,830,532	10,830,532
Common/collective trusts[(3)]	-	322,467,992	-	322,467,992
Insurance company general accounts	-	-	8,513	8,513
Interest rate swap contracts, net	-	(889,726)	-	(889,726)
Unallocated insurance contracts	-	-	4,132,421	4,132,421
Total investments, at fair value	$ 196,455,566	$ 321,578,266	$ 14,971,466	$ 533,005,298

(1) The following represents investments within a fixed income portfolio. The breakdown of investments included in the fixed income portfolio is as follows: As of December 31, 2012 – 93.50% of the portfolio was invested in U.S. Treasury Bonds and 6.50% of the portfolio was invested in U.S. Agencies.

(2) Pooled separate accounts are comprised of an intermediate duration fund and indexed fund.

(3) The following represents investments in the Northern Trust Global Investments Russell 3000 Collective Daily Fund – Non-Lending. The breakdown of investments included in the fund is as follows: As of December 31, 2012 – 64.91% of the fund is invested in U.S. large cap companies, 27.49% of the fund is invested in U.S. mid-cap companies, and 7.60% of the fund is invested in U.S. small cap companies.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

The following tables set forth a summary of changes in the fair value of the Plan's Level 3 investments for the year ended December 31, 2013 and 2012:

	2013		
	Insurance Company PSA's	Insurance Company General Accounts	Unallocated Insurance Contracts
Fair value, beginning of year	**$ 10,830,532**	**$ 8,513**	**$ 4,132,421**
Interest earned	**231,420**	**5**	**167,911**
Realized gains [(1)]	**18,315**	**-**	**-**
Unrealized gains (losses), relating to investments still held as of the reporting date [(1)]	**126,254**	**-**	**(144,740)**
Purchases	**-**	**-**	**-**
Sales	**(8,434,775)**	**-**	**-**
Settlements	**-**	**-**	**(142,683)**
Fair value, end of year	**$ 2,771,746**	**$ 8,518**	**$ 4,012,909**

[(1)] Included in net (depreciation) appreciation in fair value of investments on the Statements of Changes in Net Assets Available for Benefits.

	2012		
	Insurance Company PSA's	Insurance Company General Accounts	Unallocated Insurance Contracts
Fair value, beginning of year	$ -	$ -	$ 4,012,997
Interest earned	57,766	3	178,872
Realized gains [(1)]	25,619	-	-
Unrealized gains, relating to investments still held as of the reporting date [(1)]	94,677	-	113,441
Purchases	-	-	-
Sales	(131,456)	-	-
Transfer from the Tomkins Master Trust	10,783,926	8,510	-
Settlements	-	-	(172,889)
Fair value, end of year	$ 10,830,532	$ 8,513	$ 4,132,421

[(1)] Included in net (depreciation) appreciation in fair value of investments on the Statements of Changes in Net Assets Available for Benefits.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

The availability of observable market data is monitored to assess the appropriate classification of financial statements within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. For the years ended December 31, 2013 and 2012, there were no transfers between levels 1, 2, or 3.

Fair Value of Investments that Calculate Net Asset Value

The following tables summarize investments measured at fair value based on NAV per share held in the Trust as of December 31, 2013 and 2012:

As of December 31, 2013

Instrument	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Insurance Company PSA's*	$ 2,771,746	None	Daily	1 day
Common/Collective Trusts*	$ 822,635	None	Daily	1 day

As of December 31, 2012

Instrument	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Insurance Company PSA's*	$ 10,830,532	None	Daily	1 day
Common/Collective Trusts*	$ 322,467,992	None	Daily	1 day

*See descriptions of investment strategies presented with the fair value hierarchy tables.

8. FAIR VALUE MEASUREMENTS AND DISCLOSURES (CONTINUED)

Quantitative Information about Significant Unobservable Inputs Used in Level 3 Fair Value Measurements

The following tables represent the Plan's significant level 3 financial instruments, the valuation techniques used to measure the fair value of those financial instruments at December 31, 2013 and 2012, and the significant unobservable inputs and the range of values for those inputs:

As of December 31, 2013

Instrument	Fair Value	Principal Valuation Technique	Unobservable Inputs	Range of significant input values
Principal Unallocated Insurance Contract	$ 4,012,909	Discounted Cash Flows	Discount Rates Durations	.34% - 6.10% .5 – 30 years

As of December 31, 2012

Instrument	Fair Value	Principal Valuation Technique	Unobservable Inputs	Range of significant input values
Principal Unallocated Insurance Contract	$ 4,132,421	Discounted Cash Flows	Discount Rates Duration	.08% - 5.51% .5 – 30 years

Note: Level 3 investments valued at NAV as a practical expedient are shown in the previous tables.

9. PLAN TERMINATION

Although it has not expressed any intention to do so, the Company has the right, under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event the Plan is terminated, the assets of the Plan will be allocated to Plan participants and beneficiaries in accordance with applicable provisions of ERISA and the Plan document. Should unfunded vested benefits exist, such benefits will be provided up to specified limitations as described in ERISA and by the PBGC.

9. PLAN TERMINATION (CONTINUED)

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

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated plan benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

Additional information regarding the priority of participants' claims to the assets of the Plan upon termination and benefits guaranteed by the PBGC is available from the Plan Administrator.

10. INCOME TAX STATUS

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter dated May 31, 2013, that the Plan is designed in accordance with applicable sections of the Internal Revenue Code ("IRC"). The Plan has been amended since the receipt of this letter; however the Plan Administrator and the Company believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, they believe that the Plan is qualified and the related trust is tax exempt, thus, no provision for income taxes is included in the accompanying financial statements.

GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions. On May 25, 2011, the Plan received an IRS notification that the 2009 and 2010 Plan Years were selected for an examination by the IRS. On December 4, 2012, the Company received a formal closing letter from the IRS, stating that the returns for the 2009 and 2010 Plan Years were accepted as filed. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2011.

11. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

A short-term investment fund and the NGTI Collective Daily Russell 3000 Fund - Non-Lending, which are included in the investments within the Trust, were managed by Northern Trust, the trustee. Certain expenses related to audit, custody, asset management and actuarial services are paid from Plan assets. These transactions qualify as party-in-interest transactions, which are exempt from the prohibited transaction rules.

12. GROUP ANNUITY CONTRACT WITH INSURANCE COMPANY

Effective January 1, 2006, the Trico Plan was merged into this Plan. In addition to their investment in the Gates Master Trust, the Trico Plan also held an investment with Principal. The Company entered into an immediate participation guarantee Group Annuity Contract ("GAC") with Principal, which is an unallocated insurance contract. The contract balance as of December 31, 2013 and 2012 of $3,785,939 and $3,760,711, respectively, consists of amounts held in Principal's general account and is shown on the Statements of Net Assets Available for Benefits at fair value of $4,012,909 and $4,132,421, respectively. The contract balance must be maintained at a level sufficient to meet the contract liability or General Asset Floor ("GAF"). The GAF is the present value of the amount required to purchase annuities for benefits remaining unpaid to participants or beneficiaries. The Plan met the GAF as of December 31, 2013 and 2012.

13. SUBSEQUENT EVENTS

The Plan Administrator has evaluated subsequent events through September 17, 2014, which is the date the financial statements were available to be issued. No events or transactions discovered during this evaluation require recognition or disclosure in the financial statements, except as noted below.

Effective July 3, 2014, the Gates Corporation was acquired by The Blackstone Group L.P. As of the date of the financial statements, there was no impact to the Plan.

Supplemental Schedules

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Line 26
Schedule of Active Participant Data as of January 1, 2013

Attained Age	Years of Credited Service																	
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit	No.	Avg. Annual Benefit
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		1		0		0		0		0		0		0		0		0	
30 - 34	0		1		0		5		0		0		0		0		0		0	
35 - 39	0		2		2		5		1		0		0		0		0		0	
40 - 44	0		0		2		10		7		11		0		0		0		0	
45 - 49	0		1		3		8		6		67		20		0		0		0	
50 - 54	1		1		4		4		8		80		78		37		0		0	
55 - 59	0		2		3		3		6		49		79		65		14		0	
60 - 64	0		3		2		2		7		22		51		39		13		7	
65 - 69	0		0		0		0		1		6		5		5		4		2	
70 & Over	0		0		0		0		0		0		0		0		0		1	

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: The Gates Corporation
Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS (cont.)

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

Applies to all Document Numbers 1-11

Plan Sponsor

The Gates Corporation

EIN/PN

84-0857401/333

Interest Rate Basis

3-Segment Rates

Applicable month: September

Transition election: No

Interest Rates

	Reflecting Corridors	Not Reflecting Corridors
First segment rate:	4.94%	1.75%
Second segment rate:	6.15%	4.62%
Third segment rate:	6.76%	5.72%
Current plan year PPA effective interest rate:	6.17%	4.65%
Prior plan year PPA effective interest rate:	N/A	5.23%

SCHEDULE SB ATTACHMENTS (cont.)

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

Assumed cost of living adjustments

None.

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

Lump Sum Conversion Factor

Lump sums were valued using the substitution of annuity form under Proposed IRC §1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC §417(e)(3) assumptions.

Administrative expenses

The amount included this year for plan-related expenses is $879,415.

Mortality

For all participants the prescribed mortality assumption under Section 430(h)(3)(A) of the Internal Revenue Code using static tables with separate mortality rates for annuitants and non-annuitants.

Future increases in Maximum Benefits and Plan Compensation Limitations

Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation is limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.

SCHEDULE SB ATTACHMENTS (cont.)

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

Marriage

80% of both male and female participants are assumed to be married. In addition, male spouses are assumed to be three years older than female spouses.

Employees

It was assumed that there will be no new or rehired employees.

Asset method

Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2012 plan year.)

The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

Participant data

Participant data were supplied by the client as of the valuation date.

Tax policy

The actuarial valuation performed for the plan year ending December 31, 2013 is used to determine the maximum deductible contribution for the tax year ending December 31, 2013.

Benefits not included in valuation

We believe that we have reflected all significant Plan provisions in this valuation.

SCHEDULE SB ATTACHMENTS (cont.)

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

Nature of actuarial calculations

The results shown in this report are estimates based on data that may be imperfect and on assumptions about future events that cannot be predicted with any certainty. The effects of certain plan provisions may be approximated, or determined to be insignificant and therefore not valued. Reasonable efforts were made in preparing this valuation to confirm that items that are significant in the context of the actuarial liabilities or costs are treated appropriately, and are not excluded or included inappropriately. The numbers shown in this report are not rounded, but this is for convenience only and should not imply precision, which is not a characteristic of actuarial calculations.

If overall future plan experience produces higher benefit payments or lower investment returns than assumed, the relative level of plan costs or contribution requirements reported in this valuation will likely increase in future valuations (and vice versa). Future actuarial measurements may differ significantly from the current measurements presented in this report due to many factors, including: plan experience differing from that anticipated by the economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for the measurements (such as the end of an amortization period); and changes in plan provisions or applicable law. It is beyond the scope of this valuation to analyze the potential range of future pension contributions, but we can do so upon request.

Changes in assumptions and methods since last actuarial valuation

The Retirement Age and Termination Age assumptions have been updated based on the experience study performed on this plan during 2012.

Other than these and the prescribed changes in discount rate and mortality, no other changes have occurred for IRC §430 and §436 purposes.

SCHEDULE SB ATTACHMENTS (cont.)

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

Statement of actuarial assumptions and methods

Applies to Document Numbers 1, 2 and 3

Plan sponsor

The Gates Corporation

EIN/PN

84-0857401/333

Compensation increases

Annual compensation increases are assumed to occur according to the following:

Attained Age	Annual Increase at Attained Age
20	11.68%
25	9.15%
30	7.60%
35	6.69%
40	5.86%
45	5.37%
50	5.12%
55	4.91%
60	4.70%

Future increases in Social Security

Not applicable.

Gates Matchmaker Plan Account Balance Investment Return

4.00%

SCHEDULE SB ATTACHMENTS (cont.)

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

Gates Matchmaker Plan Account Balance Conversion Basis (Document Number 3 only)

PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) and the 1983 Group Annuity Mortality Table, male rates.

Retirement

Retirements are assumed to occur according to the following:

Attained Age	Participants Eligible for Unreduced Retirement	Participants Eligible for Reduced Retirement
50	7.50%	n/a
51	7.50%	n/a
52	7.50%	n/a
53	7.50%	n/a
54	7.50%	n/a
55	7.50%	5.00%
56	10.00%	5.00%
57	10.00%	5.00%
58	15.00%	7.50%
59	15.00%	7.50%
60	25.00%	10.00%
61	25.00%	15.00%
62	25.00%	25.00%
63	25.00%	25.00%
64	25.00%	25.00%
65	25.00%	25.00%
66	35.00%	35.00%
67	35.00%	35.00%
68	35.00%	35.00%
69	35.00%	35.00%
70	100.00%	100.00%

SCHEDULE SB ATTACHMENTS (cont.)

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

Disability rates

Disabilities are assumed to occur according to the following:

Attained Age	Annual Rate Per 1,000 Participants
25	0.60
30	0.75
35	0.97
40	1.28
45	1.87
50	3.15
55	5.70
60	9.50
65	18.00

Representative termination rates (per 100 employees) not due to disability, retirement or mortality

Three-year select and ultimate rates of termination are assumed for all participants. The select termination rates are multiplied by the following multipliers for the first three years of service:

Attained Age	
20	20.00
25	20.00
30	20.00
35	20.00
40	10.00
45	6.25
50	5.00
55	2.00
60	2.00
65	1.00

SCHEDULE SB ATTACHMENTS (cont.)

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

Benefit Commencement Date

Active participants who have reached a minimum age of 55 years and a minimum service of 10 years or a minimum age of 50 years and a minimum service of 30 years are assumed to commence payment on the first of the month coincident or next following termination of employment. Otherwise they are assumed to commence payment on the first of the month coincident or next following the attainment of age 70.

Age 65 for all vested terminated participants.

Form of payment

50% of participants are assumed to elect the normal form of payment and 50% of participants are assumed to elect the lump sum option. For single participants, the normal form of payment is the life annuity with an immediate 5-year guaranteed period. For married participants, the normal form of payment is the 50% joint and survivor annuity.

Lump sums were valued using the substitution of annuity form under Proposed IRC §1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC §417(e)(3) assumptions.

Plan compensation

Plan compensation is eligible earnings provided by the employer for the prior year adjusted by the compensation increase rate (used for the Gates Matchmaker Plan Offset).

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

Statement of actuarial assumptions and methods

Applies to Document Numbers 5, 6, 7, 8, 9, 10 and 11

Plan sponsor

The Gates Corporation

EIN/PN

84-0857401/333

Retirement

Deferred vested benefits are assumed to commence at age 65, or current age if later.

Disability rates

Not applicable.

Representative termination rates (per 100 employees) not due to disability, retirement or mortality

Not applicable.

Benefit Commencement Date

Age 65 for all vested terminated participants.

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

Form of payment

For Document Numbers 5, 6, 8, 10 and 11, 50% of deferred vested participants are assumed to elect a straight-life annuity, while the other 50% are assumed to elect a lump sum.

For Document Number 7, 50% of deferred vested participants are assumed to elect a straight-life annuity with 5 years guaranteed, while the other 50% are assumed to elect a lump sum.

For Document Number 9, participants are assumed to elect a lump sum benefit rather than one of the monthly annuity payment options.

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	50,000,000.00	1 Feb 13	91.50			0.00	45,750,000.00	45,750,000.00	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-38,340,000.00	19 Feb 13		91.82		0.00	35,242,273.10	35,203,907.81	-38,365.29
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	38,205,000.00	19 Feb 13	91.70			0.00	35,032,217.64	35,032,217.64	0.00
UNITED STATES TREAS BILLS 0 DUE 03-21-13 REG CUSIP: 9127957M7	30,000,000.00	1 Feb 13	99.99			0.00	29,998,462.50	29,998,462.50	0.00
UNITED STATES TREAS BILLS 0 DUE 03-21-13 REG CUSIP: 9127957M7	50,000,000.00	1 Feb 13	99.99			0.00	49,997,437.50	49,997,437.50	0.00
UNITED STATES TREAS BILLS 0 DUE 03-21-13 REG CUSIP: 9127957M7	-34,875,000.00	5 Feb 13		100.00		0.00	34,873,212.66	34,873,212.66	0.00
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	50,000,000.00	1 Feb 13	100.00			0.00	49,998,046.87	49,998,046.87	0.00
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG SEDOL: B8P4ZL8	35,935,000.00	1 Feb 13	96.64			0.00	34,726,404.88	34,726,404.88	0.00
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	38,760,000.00	1 Feb 13	96.64			0.00	37,456,392.19	37,456,392.19	0.00
UTD STATES TREAS .25% DUE 01-31-2015 SEDOL: B947KX2	36,515,000.00	1 Feb 13	99.98			0.00	36,507,868.16	36,507,868.16	0.00

Appendix C

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Single Transaction in Excess of 5%

	Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts										
United States - USD										
**	COLTV SHORT TERM INVT FD CUSIP: 195998AI0	160,000,000.00	31 Jan 13	1.00			0.00	160,000,000.00	160,000,000.00	0.00
**	COLTV SHORT TERM INVT FD CUSIP: 195998AI0	30,470,633.97	7 Feb 13	1.00			0.00	30,470,633.97	30,470,633.97	0.00
**	COLTV SHORT TERM INVT FD CUSIP: 195998AI0	-148,906,333.77	4 Feb 13		1.00		0.00	148,906,333.77	148,906,333.77	0.00
**	COLTV SHORT TERM INVT FD CUSIP: 195998AI0	-31,921,081.79	8 Feb 13		1.00		0.00	31,921,081.79	31,921,081.79	0.00
**	MFB NT COLLECTIVE RUSSELL 3000 INDEX FUN D - NON-LENDING CUSIP: 003999414	-16,564,573.87	30 Jan 13		20.01		0.00	193,349,862.77	331,473,687.75	138,123,824.98

Appendix C

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Series of Transactions by Issue in Excess of 5%

	Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
**	COLTV SHORT TERM INVT FD CUSIP: 195998AI0	Total acquisitions	101	256,291,465.60			0.00	256,291,465.60	256,291.465.60
		Total dispositions	112		255,299,616.36		0.00	255,299,616.36	255,299.616.36
**	MFB NT COLLECTIVE RUSSELL 3000 INDEX FUN D - NON-LENDING CUSIP: 003999414	Total dispositions	3		340,473,687.75		0.00	198,659,691.71	340,473.687.75
	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	Total acquisitions	15	203,572,798.05			0.00	203,572,798.05	203,572.798.05
		Total dispositions	303		216,627,929.67		0.00	216,983,343.76	216,627.929.67
	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	Total acquisitions	143	30,312,580.17			0.00	30,312,580.17	30,312.580.17
		Total dispositions	110		30,177,543.73		0.00	30,312,580.17	30,177.543.73
	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	Total acquisitions	97	61,610,697.82			0.00	61,610,697.82	61,610.697.82
		Total dispositions	193		61,966,798.07		0.00	61,610,697.82	61,966.798.07
	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	Total acquisitions	173	31,962,068.36			0.00	31,962,068.36	31,962.068.36
		Total dispositions	115		31,869,093.24		0.00	31,962,068.36	31,869.093.24
	UNITED STATES TREAS BILLS 0 DUE 03-21-13 REG CUSIP: 9127957M7	Total acquisitions	3	92,495,259.38			0.00	92,495,259.38	92,495.259.38
		Total dispositions	7		92,494,714.57		0.00	92,495,259.38	92,494.714.57
	UNITED STATES TREAS BILLS 04-18-2013 UNITED STATES TREAS BILLS SEDOL: B8K37Q9	Total acquisitions	2	19,308,873.64			0.00	19,308,873.64	19,308.873.64
		Total dispositions	7		19,309,650.67		0.00	19,308,873.64	19,309.650.67
	UNITED STATES TREAS NTS .375 DUE 01-15-2016 SEDOL: B9CJZS0	Total acquisitions	1	21,544,840.63			0.00	21,544,840.63	21,544.840.63
		Total dispositions	14		21,548,083.99		0.00	21,544,840.63	21,548.083.99
	UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	Total acquisitions	4	57,744,465.23			0.00	57,744,465.23	57,744.465.23

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	97		57,817,748.50		0.00	57,744,465.23	57,817.748.50
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	Total acquisitions	89	50,397,078.23			0.00	50,397,078.23	50,397.078.23
	Total dispositions	123		50,619,316.48		0.00	50,397,078.23	50,619.316.48
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	Total acquisitions	78	43,687,881.49			0.00	43,687,881.49	43,687.881.49
	Total dispositions	73		43,302,723.17		0.00	43,687,881.49	43,302.723.17
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	Total acquisitions	63	24,234,018.10			0.00	24,234,018.10	24,234.018.10
	Total dispositions	70		24,206,866.70		0.00	24,234,018.10	24,206.866.70
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG SEDOL: B8P4ZL8	Total acquisitions	3	72,711,276.76			0.00	72,711,276.76	72,711.276.76
	Total dispositions	113		72,879,199.71		0.00	72,711,276.76	72,879.199.71
UTD STATES TREAS .25% DUE 01-31-2015 SEDOL: B947KX2	Total acquisitions	3	37,453,015.81			0.00	37,453,015.81	37,453.015.81
	Total dispositions	38		37,401,321.47		0.00	37,453,015.81	37,401.321.47
UTD STATES TREAS .375% DUE 02-15-2016 SEDOL: B9JMDZ5	Total acquisitions	7	16,414,167.38			0.00	16,414,167.38	16,414.167.38
	Total dispositions	17		16,425,308.61		0.00	16,414,167.38	16,425.308.61
UTD STATES TREAS 1.25% DUE 10-31-2018 SEDOL: BG3KW24	Total acquisitions	13	13,922,878.53			0.00	13,922,878.53	13,922.878.53
	Total dispositions	19		13,910,835.37		0.00	13,922,878.53	13,910.835.37

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Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	7,455,000.00	01 Feb 13	100.00			0.00	7,454,708.79	7,454,708.79	0.00
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	50,000,000.00 *	01 Feb 13	100.00			0.00	49,998,046.87	49,998,046.87	0.00
Corporate Debt Instruments - Other									
Isle of Man - USD									
SASOL FING INTL 4.5% DUE 11-14-2022 SEDOL: B8T2WZ1	-45,000.00	07 Mar 13		100.00		0.00	44,752.50	45,000.00	247.50
SASOL FING INTL 4.5% DUE 11-14-2022 SEDOL: B8T2WZ1	-130,000.00	07 Mar 13		99.50		0.00	129,285.00	129,350.00	65.00
SASOL FING INTL 4.5% DUE 11-14-2022 SEDOL: B8T2WZ1	-45,000.00	08 Mar 13		99.50		0.00	44,752.50	44,775.00	22.50
SASOL FING INTL 4.5% DUE 11-14-2022 SEDOL: B8T2WZ1	-80,000.00	08 Mar 13		99.25		0.00	79,560.00	79,400.00	-160.00
Other									
Brazil - USD									
BRAZIL FEDERATIVE REP 2.625 DUE 01-05-2023 REG CUSIP: 105756BU3	-465,000.00	14 Jun 13		93.25		0.00	456,286.41	433,612.50	-22,673.91
BRAZIL(FED REP OF) 7.125 DUE 01-20-2037 REG SEDOL: B7W9M52	215,000.00	14 Jun 13	130.75			0.00	281,112.50	281,112.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC									
Philippines - USD									
PHILIPPINES REP GLOBAL BD 6.375% DUE 01-15-2032 REG CUSIP: 718286BD8	170,000.00	16 Jul 13	119.00			0.00	202,300.00	202,300.00	0.00
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	420,000.00	30 May 13	128.25			0.00	538,650.00	538,650.00	0.00
South Africa - USD									
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP: 836205AR5	100,000.00	10 Sep 13	99.10			0.00	99,100.00	99,100.00	0.00
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP: 836205AR5	-315,000.00	26 Sep 13		106.13		0.00	310,432.26	334,293.75	23,861.49
Turkey - USD									
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4	230,000.00	22 Aug 13	77.75			0.00	178,825.00	178,825.00	0.00
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL: B7QJGS9	100,000.00	14 Nov 13	105.35			0.00	105,352.00	105,352.00	0.00
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL: B7QJGS9	-310,000.00	13 Sep 13		102.20		0.00	361,925.00	316,820.00	-45,105.00
TURKEY REP T-BOND 6.875% DUE 03-17-2036 REG CUSIP: 900123AY6	260,000.00	31 May 13	127.25			0.00	330,850.00	330,850.00	0.00
TURKEY REP T-BOND 6.875% DUE 03-17-2036 REG CUSIP: 900123AY6	-85,000.00	08 Nov 13		106.50		0.00	107,772.80	90,525.00	-17,247.80

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BARCLAYS BANK PLC									
TURKEY(REP OF) NT 6 DUE 01-14-2041 REG CUSIP: 900123BJ8	260,000.00	31 May 13	116.38			0.00	302,575.00	302,575.00	0.00
TURKEY(REP OF) NT 6 DUE 01-14-2041 REG CUSIP: 900123BJ8	200,000.00	13 Sep 13	93.50			0.00	187,000.00	187,000.00	0.00
TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE 02-05-2025 REG CUSIP: 900123AW0	-275,000.00	13 Sep 13		111.00		0.00	357,133.01	305,250.00	-51,883.01
Total BARCLAYS BANK PLC							**61,570,419.64**	**61,457,546.41**	**-112,873.23**
CHASE SECURITIES INC (CSI)									
U.S. Government Securities									
United States - USD									
TENN VAL AUTH 5.88 BD DUE 04-01-2036 PUTTABLE CUSIP: 880591CS9	-1,100,000.00	01 Feb 13		135.75		0.00	1,176,098.00	1,493,239.00	317,141.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	50,000,000.00 *	01 Feb 13	91.50			0.00	45,750,000.00	45,750,000.00	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	22,600,000.00	01 Feb 13	91.50			0.00	20,679,000.00	20,679,000.00	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	125,000.00	12 Feb 13	91.78			0.00	114,726.56	114,726.56	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	70,000.00	12 Feb 13	91.91			0.00	64,334.38	64,334.38	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-525,000.00	04 Feb 13		92.06		0.00	482,565.56	483,328.13	762.57
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-1,530,000.00	04 Feb 13		92.16		0.00	1,406,333.92	1,409,990.63	3,656.71
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-350,000.00	05 Feb 13		91.50		0.00	321,708.32	320,250.00	-1,458.32

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CHASE SECURITIES INC (CSI)									
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-390,000.00	05 Feb 13		91.25		0.00	358,474.99	355,875.00	-2,599.99
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-970,000.00	05 Feb 13		91.50		0.00	891,591.64	887,550.00	-4,041.64
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-830,000.00	05 Feb 13		91.34		0.00	762,908.31	758,153.13	-4,755.18
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-240,000.00	06 Feb 13		91.97		0.00	220,607.22	220,725.00	117.78
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-195,000.00	06 Feb 13		91.98		0.00	179,243.37	179,369.53	126.16
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-890,000.00	06 Feb 13		91.72		0.00	818,085.11	816,296.88	-1,788.23
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-515,000.00	06 Feb 13		91.95		0.00	473,386.33	473,558.59	172.26
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-350,000.00	07 Feb 13		92.55		0.00	321,718.86	323,914.06	2,195.20
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-400,000.00	11 Feb 13		92.25		0.00	367,682.53	369,000.00	1,317.47
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-840,000.00	12 Feb 13		92.13		0.00	772,131.18	773,850.00	1,718.82
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-455,000.00	12 Feb 13		91.86		0.00	418,237.72	417,960.16	-277.56
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-770,000.00	12 Feb 13		92.13		0.00	707,786.91	709,362.50	1,575.59
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-1,225,000.00	14 Feb 13		91.91		0.00	1,126,024.64	1,125,851.56	-173.08
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-295,000.00	14 Feb 13		91.39		0.00	271,165.12	269,602.34	-1,562.78
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-180,000.00	14 Feb 13		91.91		0.00	165,456.68	165,431.25	-25.43

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CHASE SECURITIES INC (CSI)									
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-170,000.00	14 Feb 13		91.39		0.00	156,264.64	155,364.06	-900.58
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	615,000.00	31 Jan 13	91.90			0.00	565,199.41	565,199.41	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	45,000.00	21 Feb 13	92.03			0.00	41,414.06	41,414.06	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-470,000.00	21 Feb 13		91.77		0.00	430,985.96	431,298.44	312.48
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-880,000.00	26 Feb 13		93.59		0.00	807,722.25	823,625.00	15,902.75
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-305,000.00	27 Feb 13		93.73		0.00	280,456.62	285,889.84	5,433.22
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-265,000.00	04 Mar 13		93.14		0.00	245,379.68	246,822.66	1,442.98
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-110,000.00	07 Mar 13		91.19		0.00	101,670.11	100,306.25	-1,363.86
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-900,000.00	11 Mar 13		90.08		0.00	823,458.54	810,703.13	-12,755.41
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-590,000.00	12 Mar 13		90.81		0.00	538,632.98	535,793.75	-2,839.23
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-175,000.00	13 Mar 13		90.86		0.00	159,534.16	159,003.91	-530.25
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-605,000.00	19 Mar 13		92.47		0.00	552,100.68	559,459.57	7,358.89
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	170,000.00	19 Feb 13	99.73			0.00	169,548.44	169,548.44	0.00
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	305,000.00	19 Feb 13	99.75			0.00	304,237.50	304,237.50	0.00
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	275,000.00	19 Mar 13	100.91			0.00	277,492.19	277,492.19	0.00

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CHASE SECURITIES INC (CSI)									
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	-390,000.00	26 Feb 13		101.13		0.00	389,872.62	394,387.50	4,514.88
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	-315,000.00	15 Mar 13		100.04		0.00	315,049.01	315,110.74	61.73
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	-605,000.00	12 Feb 13		97.03		0.00	584,652.15	587,039.06	2,386.91
Corporate Debt Instruments - Preferred									
Japan - USD									
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 3.2% DUE 02-26-2023 BEO CUSIP: 064255AM4	-290,000.00	19 Mar 13		101.54		0.00	289,408.40	294,468.90	5,060.50
Netherlands - USD									
KONINKLIJKE NT 5 DUE 03-15-2042 CUSIP: 500472AE5	470,000.00	21 Feb 13	112.66			0.00	529,506.70	529,506.70	0.00
United States - USD									
AT&T INC 6.3% DUE 01-15-2038 CUSIP: 00206RAG7	840,000.00	12 Feb 13	121.98			0.00	1,024,606.80	1,024,606.80	0.00
CIGNA CORP 5.875% DUE 03-15-2041 CUSIP: 125509BQ1	310,000.00	27 Feb 13	121.49			0.00	376,615.90	376,615.90	0.00
GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023 CUSIP: 36962G6S8	-330,000.00	19 Feb 13		98.63		0.00	325,825.50	325,479.00	-346.50
GLAXOSMITHKLINE 4.2% DUE 03-18-2043 CUSIP: 377372AJ6	185,000.00	13 Mar 13	98.67			0.00	182,543.20	182,543.20	0.00
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	210,000.00	08 Mar 13	120.42			0.00	252,877.80	252,877.80	0.00
INTEL CORP 4.8% DUE 10-01-2041 CUSIP: 458140AK6	1,060,000.00	05 Feb 13	104.72			0.00	1,109,979.00	1,109,979.00	0.00

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CHASE SECURITIES INC (CSI)									
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	385,000.00	05 Feb 13	116.67			0.00	449,160.25	449,160.25	0.00
JPMORGAN CHASE & 3.2% DUE 01-25-2023 CUSIP: 46625HJH4	-180,000.00	19 Feb 13		99.49		0.00	179,420.40	179,087.40	-333.00
MEDTRONIC INC 4 DUE 04-01-2043 CUSIP: 585055AY2	645,000.00	19 Mar 13	97.94			0.00	631,732.35	631,732.35	0.00
MORGAN STANLEY 6.375% DUE 07-24-2042 CUSIP: 617482V92	-205,000.00	08 Mar 13		121.95		0.00	246,552.16	249,995.45	3,443.29
NORTHN STS PWR CO 3.4 DUE 08-15-2042 CUSIP: 665772CJ6	535,000.00	04 Feb 13	92.20			0.00	493,280.70	493,280.70	0.00
ONCOR ELEC 5.25% DUE 09-30-2040 CUSIP: 68233JAH7	950,000.00	26 Feb 13	112.50			0.00	1,068,712.00	1,068,712.00	0.00
PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE 03-01-2039 BEO CUSIP: 771196AU6	170,000.00	06 Feb 13	144.73			0.00	246,037.60	246,037.60	0.00
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 CUSIP: 842400FW8	280,000.00	04 Mar 13	99.40			0.00	278,328.40	278,328.40	0.00
SOUTHN CAL GAS 3.75 DUE 09-15-2042 CUSIP: 842434CK6	445,000.00	12 Feb 13	98.26			0.00	437,248.10	437,248.10	0.00
UNION PAC CORP 4.25% DUE 04-15-2043 CUSIP: 907818DP0	635,000.00	12 Mar 13	98.61			0.00	626,160.80	626,160.80	0.00
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 CUSIP: 927804FG4	1,230,000.00	04 Feb 13	168.99			0.00	2,078,626.20	2,078,626.20	0.00
Corporate Debt Instruments - Other									
Brazil - USD									
PVTPL SAMARCO MINERACAO S A 4.125 DUE 11-01-2022 CUSIP: 79586KAA9	360,000.00	19 Feb 13	98.25			0.00	353,700.00	353,700.00	0.00

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CHASE SECURITIES INC (CSI)									
Mexico - USD									
PETROLEOS 5.5% DUE 06-27-2044 CUSIP: 71654QBE1	-100,000.00	28 Feb 13		102.75		0.00	102,632.00	102,750.00	118.00
Peru - USD									
PVTPL ALICORP S A A SR NT 144A 3.875% DUE 03-20-2023 BEO CUSIP: 016234AA4	340,000.00	15 Mar 13	99.84			0.00	339,442.40	339,442.40	0.00
Spain - USD									
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	-180,000.00	12 Feb 13		106.46		0.00	194,826.60	191,635.20	-3,191.40
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	-100,000.00	12 Feb 13		106.55		0.00	108,237.00	106,552.00	-1,685.00
United States - USD									
ACTAVIS INC 4.625% DUE 10-01-2042 CUSIP: 942683AH6	375,000.00	07 Feb 13	100.43			0.00	376,597.50	376,597.50	0.00
ANADARKO FIN CO 7.5% DUE 05-01-2031 CUSIP: 032479AD9	370,000.00	14 Feb 13	131.71			0.00	487,330.70	487,330.70	0.00
DARDEN RESTAURANTS 6.8% DUE 10-15-2037 CUSIP: 237194AH8	200,000.00	14 Feb 13	117.27			0.00	234,544.00	234,544.00	0.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044 CUSIP: 29379VBA0	1,000,000.00	11 Mar 13	99.62			0.00	996,190.00	996,190.00	0.00
METLIFE INC FLTG RT 10.75% DUE 08-01-2069 CUSIP: 59156RAV0	505,000.00	05 Feb 13	153.74			0.00	776,387.00	776,387.00	0.00
MURPHY OIL CORP 5.125 12-01-2042 CUSIP: 626717AG7	150,000.00	07 Mar 13	92.11			0.00	138,165.00	138,165.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CHASE SECURITIES INC (CSI)									
NEWS AMER INC 7.85% DUE 03-01-2039 CUSIP: 652482BU3	905,000.00	12 Feb 13	137.25			0.00	1,242,112.50	1,242,112.50	0.00
NOBLE HLDG INTL 6.05% DUE 03-01-2041 CUSIP: 65504LAG2	270,000.00	06 Feb 13	112.14			0.00	302,764.50	302,764.50	0.00
OGLETHORPE PWR 4.2% DUE 12-01-2042 CUSIP: 677050AJ5	1,380,000.00	14 Feb 13	97.10			0.00	1,339,938.60	1,339,938.60	0.00
PSEG PWR LLC 8.625% DUE 04-15-2031 CUSIP: 69362BAJ1	205,000.00	14 Feb 13	145.65			0.00	298,576.35	298,576.35	0.00
PVTPL NATL RURAL UTILS COOP FIN CORPCOLL TR BD 4.023 DUE 11-01-2032 CUSIP: 637432MR3	650,000.00	06 Feb 13	101.85			0.00	662,031.50	662,031.50	0.00
PVTPL NEWMARKET CORP SR NT 144A 4.1% DUE 12-15-2022 BEO CUSIP: 651587AD9	430,000.00	26 Feb 13	102.22			0.00	439,528.80	439,528.80	0.00
QUEST DIAGNOSTICS 5.75% DUE 01-30-2040 CUSIP: 74834LAQ3	-55,000.00	21 Feb 13		106.92		0.00	59,921.95	58,805.45	-1,116.50
REYNOLDS AMERN INC 4.75% DUE 11-01-2042 CUSIP: 761713AW6	985,000.00	05 Feb 13	97.11			0.00	956,523.65	956,523.65	0.00
STAPLES INC 4.375% DUE 01-12-2023 CUSIP: 855030AM4	640,000.00	12 Feb 13	100.03			0.00	640,185.60	640,185.60	0.00
TIME WARNER INC 6.1 07-15-2040 CUSIP: 887317AH8	375,000.00	05 Feb 13	117.26			0.00	439,706.25	439,706.25	0.00
VALERO ENERGY CORP 10.5% DUE 03-15-2039 CUSIP: 91913YAP5	380,000.00	11 Feb 13	159.65			0.00	606,651.00	606,651.00	0.00
Other									
United States - USD									
NORTH TEX TWY AUTH REV 6.718% 01-01-2049 BEO TAXABLE CUSIP: 66285WFB7	770,000.00	06 Feb 13	134.97			0.00	1,039,261.30	1,039,261.30	0.00
Total CHASE SECURITIES INC (CSI)							**107,554,814.81**	**107,887,890.06**	**333,075.25**

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DB ALEX BROWN									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	16,405,000.00	01 Feb 13	91.58			0.00	15,024,032.23	15,024,032.23	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	14,190,000.00	01 Feb 13	91.54			0.00	12,989,392.97	12,989,392.97	0.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-1,395,000.00	01 Feb 13		91.52		0.00	1,282,245.64	1,276,642.97	-5,602.67
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-975,000.00	01 Feb 13		91.05		0.00	896,193.19	887,707.03	-8,486.16
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-775,000.00	06 Feb 13		91.95		0.00	712,377.48	712,636.72	259.24
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-285,000.00	06 Feb 13		91.98		0.00	261,971.07	262,155.47	184.40
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-965,000.00	06 Feb 13		91.89		0.00	887,024.86	886,744.53	-280.33
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-555,000.00	07 Feb 13		92.47		0.00	510,154.20	513,201.56	3,047.36
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-900,000.00	07 Feb 13		92.44		0.00	827,277.08	831,937.50	4,660.42
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-395,000.00	11 Feb 13		92.25		0.00	363,086.49	364,387.50	1,301.01
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-945,000.00	12 Feb 13		92.13		0.00	868,647.58	870,581.25	1,933.67
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-115,000.00	12 Feb 13		92.06		0.00	105,708.44	105,871.88	163.44
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-485,000.00	14 Feb 13		91.41		0.00	445,813.84	443,320.31	-2,493.53

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DB ALEX BROWN									
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	-38,340,000.00 *	19 Feb 13		91.82		0.00	35,242,273.10	35,203,907.81	-38,365.29
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP: 912810PX0	-11,920,000.00	01 Feb 13		126.23		0.00	15,167,284.10	15,046,206.25	-121,077.85
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 CUSIP: 912810FP8	-2,610,000.00	01 Feb 13		137.44		0.00	3,678,313.67	3,587,118.75	-91,194.92
UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG CUSIP: 912810FB9	-1,230,000.00	09 Jan 13		146.39		0.00	1,852,268.20	1,800,604.69	-51,663.51
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	38,205,000.00 *	19 Feb 13	91.70			0.00	35,032,217.64	35,032,217.64	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	2,140,000.00	28 Feb 13	93.08			0.00	1,991,955.47	1,991,955.47	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	205,000.00	04 Mar 13	93.28			0.00	191,226.56	191,226.56	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	135,000.00	05 Mar 13	92.88			0.00	125,381.25	125,381.25	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	185,000.00	05 Mar 13	92.97			0.00	171,992.19	171,992.19	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	135,000.00	07 Mar 13	91.31			0.00	123,271.88	123,271.88	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	80,000.00	19 Mar 13	92.42			0.00	73,937.50	73,937.50	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	120,000.00	20 Mar 13	91.88			0.00	110,250.00	110,250.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-255,000.00	20 Feb 13		91.23		0.00	233,831.56	232,647.66	-1,183.90
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-160,000.00	21 Feb 13		91.84		0.00	146,718.62	146,950.00	231.38
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-280,000.00	27 Feb 13		93.73		0.00	257,468.37	262,456.25	4,987.88

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DB ALEX BROWN									
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-310,000.00	27 Feb 13		93.38		0.00	285,054.27	289,462.50	4,408.23
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-270,000.00	28 Feb 13		93.25		0.00	249,879.17	251,775.00	1,895.83
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-220,000.00	28 Feb 13		93.19		0.00	203,605.25	205,012.50	1,407.25
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-475,000.00	28 Feb 13		93.19		0.00	439,602.24	442,640.63	3,038.39
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-90,000.00	07 Mar 13		91.17		0.00	83,184.64	82,054.69	-1,129.95
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	-125,000.00	11 Mar 13		90.17		0.00	114,369.24	112,714.84	-1,654.40
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO CUSIP: 912810FJ2	1,115,000.00	09 Jan 13	149.03			0.00	1,661,643.50	1,661,643.50	0.00
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	-530,000.00	19 Feb 13		100.00		0.00	529,837.08	530,000.00	162.92
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	38,760,000.00 *	01 Feb 13	96.64			0.00	37,456,392.19	37,456,392.19	0.00
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	-1,100,000.00	04 Feb 13		96.95		0.00	1,063,003.91	1,066,484.38	3,480.47
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	-770,000.00	15 Feb 13		96.78		0.00	744,177.73	745,215.63	1,037.90
Total DB ALEX BROWN							**172,403,064.40**	**172,112,131.68**	**-290,932.72**

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	230,000.00	17 May 13	99.67			0.00	229,245.31	229,245.31	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	425,000.00	31 May 13	96.64			0.00	410,739.26	410,739.26	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	270,000.00	04 Jun 13	97.00			0.00	261,900.00	261,900.00	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	140,000.00	04 Jun 13	97.00			0.00	135,800.00	135,800.00	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	630,000.00	10 Jun 13	95.58			0.00	602,142.19	602,142.19	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	225,000.00	02 Jul 13	93.77			0.00	210,972.66	210,972.66	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	55,000.00	12 Jul 13	91.50			0.00	50,325.00	50,325.00	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	230,000.00	19 Jul 13	92.08			0.00	211,779.69	211,779.69	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	225,000.00	22 Jul 13	92.50			0.00	208,125.00	208,125.00	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	235,000.00	23 Jul 13	91.59			0.00	215,245.31	215,245.31	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	200,000.00	25 Jul 13	90.81			0.00	181,625.00	181,625.00	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	200,000.00	29 Jul 13	90.86			0.00	181,718.75	181,718.75	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	105,000.00	30 Jul 13	90.64			0.00	95,172.66	95,172.66	0.00

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	310,000.00	07 Aug 13	90.13			0.00	279,387.50	279,387.50	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	10,000.00	09 Aug 13	90.39			0.00	9,039.06	9,039.06	0.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-195,000.00	16 May 13		101.06		0.00	194,514.05	197,064.26	2,550.21
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-550,000.00	22 May 13		99.33		0.00	549,059.18	546,304.69	-2,754.49
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-65,000.00	12 Jun 13		95.52		0.00	62,860.29	62,085.16	-775.13
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-200,000.00	20 Jun 13		93.71		0.00	190,900.92	187,421.88	-3,479.04
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-75,000.00	27 Jun 13		92.70		0.00	69,614.35	69,527.34	-87.01
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-315,000.00	01 Jul 13		93.52		0.00	293,971.29	294,574.22	602.93
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-400,000.00	02 Jul 13		93.77		0.00	374,190.61	375,062.50	871.89
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-325,000.00	12 Jul 13		91.62		0.00	296,007.61	297,768.55	1,760.94
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-340,000.00	12 Jul 13		91.59		0.00	309,669.50	311,405.47	1,735.97
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-145,000.00	19 Jul 13		92.08		0.00	133,277.62	133,513.28	235.66
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-265,000.00	23 Jul 13		91.89		0.00	243,695.70	243,510.16	-185.54
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-210,000.00	26 Jul 13		91.34		0.00	191,311.99	191,821.88	509.89
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-330,000.00	29 Jul 13		90.41		0.00	299,505.01	298,340.63	-1,164.38

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	-1,000,000.00	08 Aug 13		90.38		0.00	904,295.12	903,828.13	-466.99
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	140,000.00	26 Mar 13	92.36			0.00	129,303.13	129,303.13	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	2,210,000.00	28 Mar 13	92.69			0.00	2,048,393.75	2,048,393.75	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	320,000.00	30 Apr 13	97.23			0.00	311,150.00	311,150.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	495,000.00	30 Apr 13	97.48			0.00	482,547.66	482,547.66	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	470,000.00	06 May 13	95.44			0.00	448,556.25	448,556.25	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	455,000.00	06 May 13	95.44			0.00	434,240.63	434,240.63	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	290,000.00	07 May 13	94.91			0.00	275,228.13	275,228.13	0.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	-290,000.00	15 Apr 13		96.69		0.00	273,045.38	280,393.75	7,348.37
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	-80,000.00	07 May 13		94.91		0.00	76,591.37	75,925.00	-666.37
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	1,415,000.00	31 Jul 13	86.09			0.00	1,218,116.02	1,218,116.02	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	1,035,000.00	08 Aug 13	85.63			0.00	886,223.30	886,223.30	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	230,000.00	14 Aug 13	84.05			0.00	193,307.81	193,307.81	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	170,000.00	15 Aug 13	83.00			0.00	141,100.00	141,100.00	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	210,000.00	06 Sep 13	82.63			0.00	173,512.50	173,512.50	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	330,000.00	12 Sep 13	82.95			0.00	273,745.31	273,745.31	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	280,000.00	12 Sep 13	82.42			0.00	230,781.25	230,781.25	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	130,000.00	13 Sep 13	82.88			0.00	107,737.50	107,737.50	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	125,000.00	13 Sep 13	82.55			0.00	103,183.59	103,183.59	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	135,000.00	25 Sep 13	85.42			0.00	115,319.53	115,319.53	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	1,545,000.00	30 Sep 13	84.99			0.00	1,313,068.95	1,313,068.95	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	140,000.00	23 Oct 13	86.22			0.00	120,706.25	120,706.25	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	450,000.00	05 Nov 13	83.61			0.00	376,242.19	376,242.19	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	1,105,000.00	07 Nov 13	84.23			0.00	930,795.27	930,795.27	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	955,000.00	12 Nov 13	82.32			0.00	786,158.98	786,158.98	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	300,000.00	14 Nov 13	83.00			0.00	248,988.28	248,988.28	0.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-115,000.00	22 Aug 13		81.89		0.00	95,530.02	94,178.71	-1,351.31
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-200,000.00	26 Aug 13		83.48		0.00	166,172.83	166,968.75	795.92
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-155,000.00	30 Aug 13		84.88		0.00	130,878.02	131,556.25	678.23
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-40,000.00	03 Sep 13		83.52		0.00	33,756.74	33,406.25	-350.49

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-380,000.00	05 Sep 13		82.22		0.00	318,708.93	312,431.25	-6,277.68
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-430,000.00	18 Sep 13		82.70		0.00	355,003.13	355,623.44	620.31
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-95,000.00	19 Sep 13		83.42		0.00	78,494.37	79,250.78	756.41
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-295,000.00	23 Sep 13		84.09		0.00	245,294.83	248,076.56	2,781.73
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-180,000.00	10 Oct 13		83.39		0.00	152,607.25	150,103.13	-2,504.12
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-135,000.00	24 Oct 13		86.16		0.00	116,023.42	116,310.94	287.52
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-305,000.00	14 Nov 13		82.81		0.00	254,111.75	252,578.13	-1,533.62
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-495,000.00	15 Nov 13		83.00		0.00	412,191.48	410,850.00	-1,341.48
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	-1,030,000.00	20 Nov 13		81.53		0.00	857,691.37	839,771.88	-17,919.49
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	1,150,000.00	19 Nov 13	96.84			0.00	1,113,703.13	1,113,703.13	0.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	920,000.00	20 Nov 13	95.11			0.00	875,019.00	875,019.00	0.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	275,000.00	02 Dec 13	95.81			0.00	263,484.38	263,484.38	0.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	800,000.00	31 Dec 13	94.48			0.00	755,812.50	755,812.50	0.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	-100,000.00	18 Nov 13		97.48		0.00	97,616.36	97,480.47	-135.89
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	-100,000.00	16 Dec 13		95.23		0.00	95,532.73	95,234.38	-298.35

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	-90,000.00	16 Dec 13		95.81		0.00	85,979.45	86,231.25	251.80
UNITED STATES TREAS NTS .25 03-31-2015 SEDOL: B9FJTN0	1,255,000.00	24 Apr 13	100.04			0.00	1,255,539.26	1,255,539.26	0.00
UNITED STATES TREAS NTS .25 03-31-2015 SEDOL: B9FJTN0	-400,000.00	10 Apr 13		100.04		0.00	400,156.25	400,156.25	0.00
UNITED STATES TREAS NTS .25 03-31-2015 SEDOL: B9FJTN0	-610,000.00	22 Apr 13		100.05		0.00	610,238.28	610,285.94	47.66
UNITED STATES TREAS NTS .25 03-31-2015 SEDOL: B9FJTN0	-265,000.00	23 Apr 13		100.05		0.00	265,103.52	265,124.22	20.70
UNITED STATES TREAS NTS .375 DUE 01-15-2016 SEDOL: B9CJZS0	-500,000.00	13 Feb 13		99.88		0.00	499,648.44	499,414.06	-234.38
UNITED STATES TREAS NTS DTD 00471 1.375% DUE 07-31-2018 REG SEDOL: BCDYYQ6	1,825,000.00	29 Jul 13	99.98			0.00	1,824,572.27	1,824,572.27	0.00
UNITED STATES TREAS NTS DTD 00471 1.375% DUE 07-31-2018 REG SEDOL: BCDYYQ6	545,000.00	30 Jul 13	99.93			0.00	544,616.80	544,616.80	0.00
UNITED STATES TREAS NTS DTD 00476 2.125% DUE 08-31-2020 REG SEDOL: BD5JSB9	285,000.00	16 Sep 13	99.18			0.00	282,673.24	282,673.24	0.00
UNITED STATES TREAS NTS DTD 00476 2.125% DUE 08-31-2020 REG SEDOL: BD5JSB9	-285,000.00	16 Sep 13		99.06		0.00	282,673.24	282,328.13	-345.11
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	-110,000.00	07 Feb 13		100.22		0.00	109,995.70	110,240.63	244.93
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	-1,045,000.00	08 Feb 13		100.15		0.00	1,044,959.18	1,046,551.17	1,591.99
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	-265,000.00	19 Feb 13		100.06		0.00	264,989.65	265,165.63	175.98
UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG SEDOL: B8KQNF9	-725,000.00	25 Feb 13		100.56		0.00	724,971.68	729,049.80	4,078.12
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	540,000.00	07 Mar 13	100.05			0.00	540,253.13	540,253.13	0.00

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	115,000.00	28 Mar 13	101.33			0.00	116,527.34	116,527.34	0.00
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	590,000.00	16 Apr 13	102.45			0.00	604,473.44	604,473.44	0.00
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	190,000.00	07 May 13	101.95			0.00	193,710.94	193,710.94	0.00
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-180,000.00	19 Feb 13		100.02		0.00	179,957.81	180,028.13	70.32
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-650,000.00	21 Feb 13		100.25		0.00	650,013.64	651,625.00	1,611.36
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-90,000.00	26 Feb 13		101.07		0.00	90,917.22	90,963.28	46.06
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-245,000.00	19 Mar 13		100.89		0.00	245,032.54	247,182.03	2,149.49
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-285,000.00	27 Mar 13		101.44		0.00	285,621.05	289,096.88	3,475.83
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-345,000.00	03 Apr 13		101.73		0.00	349,292.55	350,956.64	1,664.09
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-330,000.00	24 Apr 13		102.63		0.00	338,373.60	338,688.28	314.68
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-420,000.00	25 Apr 13		102.53		0.00	430,902.11	430,631.25	-270.86
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-265,000.00	25 Apr 13		102.63		0.00	271,878.71	271,956.25	77.54
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	-405,000.00	10 May 13		101.31		0.00	415,335.10	410,315.63	-5,019.47
UNITED STATES TREAS NTS DTD 02/28/2013 .75% DUE 02-28-2018 REG SEDOL: B9CJS47	2,775,000.00	28 Mar 13	99.98			0.00	2,774,458.01	2,774,458.01	0.00
UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG SEDOL: B9442X7	215,000.00	25 Apr 13	100.25			0.00	215,537.50	215,537.50	0.00

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG SEDOL: B9442X7	-170,000.00	12 Apr 13		100.28		0.00	170,398.50	170,478.13	79.63
UNITED STATES TREAS NTS DTD 03/31/2013 .75% DUE 03-31-2018 REG SEDOL: B9442X7	-1,120,000.00	16 Apr 13		100.20		0.00	1,122,768.05	1,122,275.00	-493.05
UNITED STATES TREAS NTS DTD 03/31/2013 1.125% DUE 03-31-2020 REG SEDOL: B93NS15	450,000.00	24 Apr 13	100.00			0.00	449,982.42	449,982.42	0.00
UNITED STATES TREAS NTS DTD 04/30/2013 .625% DUE 04-30-2018 REG SEDOL: B9HJVV0	-350,000.00	08 May 13		99.41		0.00	348,427.28	347,921.88	-505.40
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	270,000.00	22 May 13	97.52			0.00	263,292.19	263,292.19	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	145,000.00	22 May 13	97.52			0.00	141,397.66	141,397.66	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	120,000.00	22 May 13	97.52			0.00	117,018.75	117,018.75	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	1,150,000.00	31 May 13	96.24			0.00	1,106,785.16	1,106,785.16	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	175,000.00	03 Jun 13	96.69			0.00	169,203.13	169,203.13	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	200,000.00	28 Jun 13	93.31			0.00	186,625.00	186,625.00	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	200,000.00	26 Jul 13	92.97			0.00	185,937.50	185,937.50	0.00
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	-395,000.00	15 May 13		98.26		0.00	392,536.18	388,133.79	-4,402.39
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG SEDOL: B8W8CY5	-400,000.00	01 Jul 13		93.56		0.00	378,257.94	374,250.00	-4,007.94
UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG SEDOL: BB2D0B4	-115,000.00	14 Jun 13		99.85		0.00	114,576.89	114,824.80	247.91
UNITED STATES TREAS NTS DTD 06/15/2013 .5% DUE 06-15-2016 REG SEDOL: BBHXQ77	-240,000.00	11 Jul 13		99.60		0.00	238,723.93	239,043.75	319.82

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS NTS DTD 06/30/2013 1.375% DUE 06-30-2018 REG SEDOL: BBPLX94	150,000.00	11 Jul 13	99.74			0.00	149,613.28	149,613.28	0.00
UNITED STATES TREAS NTS DTD 06/30/2013 1.375% DUE 06-30-2018 REG SEDOL: BBPLX94	-1,850,000.00	29 Jul 13		100.08		0.00	1,852,721.07	1,851,517.58	-1,203.49
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	180,000.00	14 Aug 13	98.20			0.00	176,765.63	176,765.63	0.00
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	240,000.00	18 Sep 13	97.70			0.00	234,487.50	234,487.50	0.00
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	155,000.00	23 Sep 13	98.19			0.00	152,190.63	152,190.63	0.00
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	470,000.00	28 Oct 13	99.94			0.00	469,706.25	469,706.25	0.00
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	155,000.00	06 Nov 13	98.75			0.00	153,056.45	153,056.45	0.00
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-265,000.00	21 Aug 13		96.63		0.00	263,343.75	256,056.25	-7,287.50
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-85,000.00	03 Sep 13		96.96		0.00	83,100.78	82,416.80	-683.98
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-430,000.00	09 Sep 13		96.46		0.00	425,211.45	414,765.23	-10,446.22
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-720,000.00	23 Oct 13		99.90		0.00	707,927.88	719,296.88	11,369.00
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-2,035,000.00	07 Nov 13		99.08		0.00	2,009,896.71	2,016,239.84	6,343.13
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-15,000.00	18 Nov 13		98.62		0.00	14,700.00	14,792.85	92.85
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG SEDOL: BCZP0C5	-13,000.00	18 Nov 13		98.62		0.00	12,777.91	12,820.47	42.56
UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9	125,000.00	16 Sep 13	99.69			0.00	124,609.38	124,609.38	0.00

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DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS NTS DTD 10/15/2013 .625% DUE 10-15-2016 REG SEDOL: BFGTXF1	-475,000.00	06 Nov 13		100.21		0.00	475,026.87	476,001.95	975.08
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG SEDOL: B8P4ZL8	35,935,000.00 *	01 Feb 13	96.64			0.00	34,726,404.88	34,726,404.88	0.00
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG SEDOL: B8P4ZL8	-450,000.00	06 Feb 13		96.98		0.00	434,865.23	436,429.69	1,564.46
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG SEDOL: B8P4ZL8	-380,000.00	08 Feb 13		97.00		0.00	367,219.53	368,600.00	1,380.47
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG SEDOL: B8P4ZL8	-585,000.00	13 Feb 13		96.56		0.00	565,324.80	564,890.63	-434.17
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG SEDOL: BGJ3N57	15,000.00	18 Nov 13	100.59			0.00	15,089.06	15,089.06	0.00
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG SEDOL: BGJ3N57	15,000.00	18 Nov 13	100.59			0.00	15,089.06	15,089.06	0.00
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG SEDOL: BGJ3N57	90,000.00	25 Nov 13	100.14			0.00	90,126.56	90,126.56	0.00
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG SEDOL: BGJ3N57	420,000.00	10 Dec 13	99.42			0.00	417,571.88	417,571.88	0.00
UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG SEDOL: BGRGJG1	6,305,000.00	02 Dec 13	99.20			0.00	6,254,757.03	6,254,757.03	0.00
US TREAS NTS 0.375 03-15-2016 SEDOL: B9616T0	180,000.00	18 Mar 13	99.98			0.00	179,957.81	179,957.81	0.00
UTD STATES TREAS .25% DUE 04-15-2016 SEDOL: B7G9894	-200,000.00	15 Apr 13		99.77		0.00	199,539.06	199,531.25	-7.81
UTD STATES TREAS .25% DUE 05-31-2015 SEDOL: BB2D0K3	-535,000.00	18 Jun 13		99.98		0.00	534,605.41	534,874.61	269.20
UTD STATES TREAS .25% DUE 10-31-2015 SEDOL: BG103J0	550,000.00	22 Nov 13	99.94			0.00	549,656.25	549,656.25	0.00
UTD STATES TREAS .375% DUE 02-15-2016 SEDOL: B9JMDZ5	-850,000.00	21 Feb 13		99.95		0.00	849,501.95	849,535.16	33.21

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For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UTD STATES TREAS .625% DUE 07-15-2016 SEDOL: BC9S3V0	-455,000.00	29 Jul 13		100.08		0.00	455,462.11	455,355.47	-106.64
UTD STATES TREAS .875% DUE 09-15-2016 SEDOL: BDFW3H9	650,000.00	01 Oct 13	100.71			0.00	654,621.09	654,621.09	0.00
UTD STATES TREAS 1.25% DUE 10-31-2018 SEDOL: BG3KW24	415,000.00	12 Nov 13	99.06			0.00	411,109.38	411,109.38	0.00
UTD STATES TREAS 1.25% DUE 10-31-2018 SEDOL: BG3KW24	-6,400,000.00	02 Dec 13		99.35		0.00	6,369,209.29	6,358,250.00	-10,959.29
UTD STATES TREAS 1.375% DUE 09-30-2018 CUSIP: 912828RH5	-165,000.00	25 Nov 13		100.31		0.00	165,326.73	165,509.18	182.45
Corporate Debt Instruments - Preferred									
Canada - USD									
POTASH CORP SASK 5.625% DUE 12-01-2040 SEDOL: B3RS2C3	45,000.00	03 Sep 13	103.82			0.00	46,720.35	46,720.35	0.00
Ireland - USD									
XLIT LTD 5.25 12-15-2043 SEDOL: BGM96R5	115,000.00	18 Nov 13	99.77			0.00	114,735.50	114,735.50	0.00
Mexico - USD									
AMERICA MOVIL S A DE C V GTD SR NT 5.5% DUE 03-01-2014 REG SEDOL: B03MM06	1,000,000.00	25 Mar 13	104.16			0.00	1,041,630.00	1,041,630.00	0.00
Norway - USD									
STATOIL ASA 1.15% DUE 05-15-2018 SEDOL: B96WF18	350,000.00	08 May 13	99.78			0.00	349,237.00	349,237.00	0.00

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DEUTSCHE BANK SECURITIES INC.									
United Kingdom - USD									
VODAFONE GROUP PLC 2.5% DUE 09-26-2022 SEDOL: B8KP442	200,000.00	19 Feb 13	95.95			0.00	191,908.00	191,908.00	0.00
United States - USD									
AMERN INTL GROUP 3.375% DUE 08-15-2020 SEDOL: BCZQ738	-65,000.00	18 Dec 13		101.94		0.00	64,983.75	66,260.35	1,276.60
AMERN INTL GROUP 4.875% DUE 06-01-2022 SEDOL: B7V7HB8	50,000.00	18 Dec 13	108.35			0.00	54,175.00	54,175.00	0.00
AMERN INTL GROUP 6.25% DUE 05-01-2036 SEDOL: B1CYG08	-730,000.00	24 Apr 13		128.43		0.00	913,595.00	937,524.40	23,929.40
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	730,000.00	24 Apr 13	132.94			0.00	970,432.80	970,432.80	0.00
AMGEN INC 3.45% DUE 10-01-2020 CUSIP: 031162BD1	-270,000.00	26 Jul 13		101.29		0.00	289,674.90	273,488.40	-16,186.50
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL: B7TNNK9	625,000.00	25 Mar 13	97.99			0.00	612,450.00	612,450.00	0.00
ANHUESER-BUSCH 2.625 DUE 01-17-2023 SEDOL: B669950	-600,000.00	25 Mar 13		98.46		0.00	592,068.00	590,736.00	-1,332.00
APPLE INC .45% DUE 05-03-2016 CUSIP: 037833AH3	-750,000.00	01 Oct 13		99.33		0.00	748,642.50	745,005.00	-3,637.50
APPLE INC 2.4% DUE 05-03-2023 SEDOL: BC7H5P7	-200,000.00	14 Aug 13		90.35		0.00	199,734.00	180,696.00	-19,038.00
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	-270,000.00	22 Jul 13		89.60		0.00	257,337.06	241,917.30	-15,419.76
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	325,000.00	15 Apr 13	113.50			0.00	368,878.25	368,878.25	0.00
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	-325,000.00	01 Jul 13		101.69		0.00	368,878.25	330,502.25	-38,376.00

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DEUTSCHE BANK SECURITIES INC.									
AT&T INC 6.8% DUE 05-15-2036 SEDOL: B157TB6	335,000.00	01 Jul 13	116.33			0.00	389,698.80	389,698.80	0.00
AZ PUB SVC CO NT 4.65 DUE 05-15-2015 SEDOL: 2664028	550,000.00	22 Apr 13	107.80			0.00	592,894.50	592,894.50	0.00
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2	-220,000.00	28 Jun 13		94.05		0.00	218,099.38	206,903.40	-11,195.98
BANK AMER CORP 4.1% DUE 07-24-2023 SEDOL: BFLRDC7	290,000.00	21 Aug 13	96.19			0.00	278,953.90	278,953.90	0.00
BANK AMER CORP 4.1% DUE 07-24-2023 SEDOL: BFLRDC7	-250,000.00	18 Sep 13		99.26		0.00	248,482.14	248,150.00	-332.14
BANK AMER CORP 4.1% DUE 07-24-2023 SEDOL: BFLRDC7	-165,000.00	23 Sep 13		99.76		0.00	163,998.21	164,595.75	597.54
BAXTER INTL INC 3.65 DUE 08-15-2042 SEDOL: B7HL2S6	140,000.00	27 Nov 13	83.95			0.00	117,524.40	117,524.40	0.00
BAXTER INTL INC 4.5% DUE 06-15-2043 SEDOL: BBG7RX3	-125,000.00	27 Nov 13		96.34		0.00	124,917.50	120,428.75	-4,488.75
BB&T CORP SR 2.05 DUE 06-19-2018 SEDOL: BBMJ8B8	115,000.00	14 Jun 13	99.85			0.00	114,832.10	114,832.10	0.00
BERKSHIRE HATHAWAY 3% DUE 02-11-2023 SEDOL: B979D25	-565,000.00	07 Mar 13		100.63		0.00	571,435.35	568,565.15	-2,870.20
CARDINAL HLTH INC 4% DUE 06-15-2015 SEDOL: 2807867	350,000.00	10 Apr 13	106.75			0.00	373,614.50	373,614.50	0.00
CATERPILLAR FINL SVCS CORP MEDIUM TERM N 2.85 DUE 06-01-2022 REG CUSIP: 14912L5F4	-300,000.00	22 May 13		101.02		0.00	306,009.00	303,048.00	-2,961.00
CATERPILLAR INC 3.803% DUE 08-15-2042 SEDOL: B95BMR1	-130,000.00	12 Jun 13		89.01		0.00	125,411.00	115,706.50	-9,704.50
CHEVRON CORP NEW 3.191 DUE 06-24-2023 SEDOL: BBN5Z25	-495,000.00	28 Oct 13		99.29		0.00	495,490.50	491,490.45	-4,000.05
CITIGROUP INC 2.65% DUE 03-02-2015 SEDOL: BG48QZ8	-1,300,000.00	24 Apr 13		102.97		0.00	1,293,045.00	1,338,597.00	45,552.00

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DEUTSCHE BANK SECURITIES INC.									
CITIGROUP INC 4.587% DUE 12-15-2015 SEDOL: B4QLXL6	-500,000.00	22 Nov 13		107.06		0.00	536,075.00	535,285.00	-790.00
COMCAST CORP NEW 4.65% DUE 07-15-2042 SEDOL: B7TGGL0	-150,000.00	23 Oct 13		98.78		0.00	151,328.86	148,162.50	-3,166.36
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	-500,000.00	25 Apr 13		138.76		0.00	692,055.19	693,820.00	1,764.81
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	540,000.00	25 Apr 13	129.33			0.00	698,403.60	698,403.60	0.00
DANAHER CORP 5.4% DUE 03-01-2019 SEDOL: B60S9H5	200,000.00	19 Feb 13	120.41			0.00	240,822.00	240,822.00	0.00
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SEDOL: B90NR11	-310,000.00	04 Jun 13		92.32		0.00	299,701.80	286,198.20	-13,503.60
DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043 SEDOL: B968118	300,000.00	23 Jul 13	92.90			0.00	278,712.00	278,712.00	0.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	120,000.00	09 Apr 13	134.46			0.00	161,355.60	161,355.60	0.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	100,000.00	10 Apr 13	133.51			0.00	133,512.00	133,512.00	0.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	180,000.00	16 Apr 13	133.67			0.00	240,607.80	240,607.80	0.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	125,000.00	26 Sep 13	123.76			0.00	154,700.00	154,700.00	0.00
GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	-120,000.00	09 Apr 13		120.04		0.00	140,457.02	144,046.80	3,589.78
GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	-100,000.00	10 Apr 13		119.18		0.00	117,047.52	119,180.00	2,132.48
GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	-195,000.00	16 Apr 13		119.33		0.00	228,242.66	232,685.70	4,443.04
GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	-90,000.00	21 Oct 13		113.04		0.00	104,497.12	101,734.20	-2,762.92

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DEUTSCHE BANK SECURITIES INC.									
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	315,000.00	23 Sep 13	113.33			0.00	356,976.90	356,976.90	0.00
GENERAL ELEC CAP CORP TRANCHE # TR 00528 6.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	100,000.00	21 Oct 13	122.53			0.00	122,525.00	122,525.00	0.00
GENERAL ELEC CAP CORP TRANCHE # TR 00528 6.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	-150,000.00	26 Sep 13		120.39		0.00	190,611.27	180,579.00	-10,032.27
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	125,000.00	12 Jun 13	92.66			0.00	115,830.00	115,830.00	0.00
GLAXOSMITHKLINE 2.8% DUE 03-18-2023 SEDOL: B99FK75	-125,000.00	22 May 13		99.68		0.00	123,740.00	124,603.75	863.75
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	-110,000.00	30 Jul 13		113.91		0.00	133,003.74	125,298.80	-7,704.94
HALLIBURTON CO 1% DUE 08-01-2016 SEDOL: BCR5XV3	445,000.00	29 Jul 13	99.92			0.00	444,661.80	444,661.80	0.00
HOME DEPOT INC 2.25 DUE 09-10-2018 SEDOL: BDD8L86	-435,000.00	12 Nov 13		101.27		0.00	434,386.65	440,537.55	6,150.90
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG SEDOL: BBMT8C9	-650,000.00	10 Jun 13		106.84		0.00	726,797.50	694,473.00	-32,324.50
JPMORGAN CHASE & 1.625% DUE 05-15-2018 SEDOL: B96WDW5	-160,000.00	11 Jul 13		96.18		0.00	159,740.80	153,884.80	-5,856.00
JPMORGAN CHASE & 3.15% DUE 07-05-2016 SEDOL: BG48XY6	235,000.00	11 Jul 13	104.54			0.00	245,673.70	245,673.70	0.00
LOEWS CORP 4.125 DUE 05-15-2043 REG SEDOL: B9HLNW1	125,000.00	16 Dec 13	85.54			0.00	106,922.50	106,922.50	0.00
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	175,000.00	12 Nov 13	95.53			0.00	167,184.50	167,184.50	0.00
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	-525,000.00	01 Apr 13		104.88		0.00	548,609.25	550,593.75	1,984.50
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	-315,000.00	07 May 13		108.09		0.00	329,165.55	340,474.05	11,308.50

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DEUTSCHE BANK SECURITIES INC.									
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	-470,000.00	05 Nov 13		97.02		0.00	491,135.90	455,989.30	-35,146.60
LOWES COS INC 5.8% DUE 04-15-2040 SEDOL: B5VT2F9	500,000.00	01 Apr 13	120.72			0.00	603,605.00	603,605.00	0.00
LOWES COS INC 5% DUE 09-15-2043 SEDOL: BDDY816	-165,000.00	12 Nov 13		100.55		0.00	163,353.30	165,899.25	2,545.95
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	-520,000.00	12 Nov 13		83.45		0.00	470,321.10	433,934.80	-36,386.30
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	-300,000.00	07 Aug 13		126.13		0.00	408,069.00	378,393.00	-29,676.00
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	525,000.00	12 Nov 13	84.67			0.00	444,501.75	444,501.75	0.00
MEDTRONIC INC 2.75% DUE 04-01-2023 SEDOL: B9FGQ52	250,000.00	19 Mar 13	99.77			0.00	249,412.50	249,412.50	0.00
MEDTRONIC INC 4 DUE 04-01-2043 SEDOL: B8PJ5Z7	-300,000.00	12 Sep 13		87.62		0.00	297,174.37	262,869.00	-34,305.37
MERCK & CO INC 2.8 NT DUE 05-18-2023 USD1000 SEDOL: B9DM986	405,000.00	15 May 13	99.91			0.00	404,647.65	404,647.65	0.00
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	150,000.00	24 Oct 13	85.76			0.00	128,640.00	128,640.00	0.00
METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015 SEDOL: BDD9HH0	90,000.00	03 Sep 13	100.50			0.00	90,450.00	90,450.00	0.00
MORGAN STANLEY GLOBAL MEDIUM TERM NT SER F 5.625 DUE 09-23-2019 SEDOL: B94Q0S4	855,000.00	16 Apr 13	116.46			0.00	995,724.45	995,724.45	0.00
MORGAN STANLEY 5.5% DUE 07-28-2021 SEDOL: BBMT8W9	-690,000.00	16 Apr 13		116.78		0.00	784,909.50	805,795.80	20,886.30
MORGAN STANLEY 5.75% DUE 01-25-2021 SEDOL: B4552N4	90,000.00	14 Nov 13	114.11			0.00	102,697.20	102,697.20	0.00
MORGAN STANLEY 5.75% DUE 01-25-2021 SEDOL: B4552N4	415,000.00	14 Nov 13	114.11			0.00	473,548.20	473,548.20	0.00

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DEUTSCHE BANK SECURITIES INC.									
NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021 SEDOL: B447W08	445,000.00	08 Feb 13	110.59			0.00	492,103.25	492,103.25	0.00
NORDSTROM INC 6.75% DUE 06-01-2014 SEDOL: B4ZNYB0	600,000.00	20 Jun 13	105.52			0.00	633,108.00	633,108.00	0.00
PEPSICO INC 2.25% DUE 01-07-2019 SEDOL: BCL2ND2	-520,000.00	30 Jul 13		100.10		0.00	519,422.80	520,530.40	1,107.60
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	90,000.00	02 Dec 13	133.51			0.00	120,161.70	120,161.70	0.00
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	510,000.00	15 Nov 13	97.55			0.00	497,510.10	497,510.10	0.00
PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2	450,000.00	10 May 13	98.47			0.00	443,128.50	443,128.50	0.00
PNC FINL SVCS GROUP INC SR NT DUE 11-09-2022 REG SEDOL: B88W9S4	610,000.00	13 Feb 13	98.82			0.00	602,783.70	602,783.70	0.00
PRECISION 3.9% DUE 01-15-2043 SEDOL: B97H103	-155,000.00	04 Jun 13		95.69		0.00	151,696.95	148,321.05	-3,375.90
PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041 SEDOL: B6SSDS6	200,000.00	26 Aug 13	108.23			0.00	216,450.00	216,450.00	0.00
PVTPL UNION PACIFIC CORP NT 4.821 DUE 02-01-2044 BEO SEDOL: BD5M4R6	250,000.00	27 Aug 13	99.86			0.00	249,647.50	249,647.50	0.00
PVTPL UNION PACIFIC CORP NT 4.821 DUE 02-01-2044 BEO SEDOL: BD5M4R6	105,000.00	17 Oct 13	101.20			0.00	106,254.75	106,254.75	0.00
SCHLUMBERGER INVT 3.65% DUE 12-01-2023 SEDOL: BH6XTB5	-420,000.00	10 Dec 13		99.78		0.00	418,572.00	419,059.20	487.20
SOUTHN CAL GAS CO 5.5% DUE 03-15-2014 SEDOL: B4W7J98	346,000.00	05 Apr 13	104.62			0.00	361,978.28	361,978.28	0.00
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	70,000.00	12 Jun 13	111.52			0.00	78,064.00	78,064.00	0.00
UNION PAC CORP 4.25% DUE 04-15-2043 SEDOL: B8Q73Y5	-260,000.00	18 Jul 13		94.77		0.00	256,380.80	246,399.40	-9,981.40

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DEUTSCHE BANK SECURITIES INC.									
UNION PAC CORP 4.25% DUE 04-15-2043 SEDOL: B8Q73Y5	-270,000.00	27 Aug 13		91.64		0.00	266,241.60	247,430.70	-18,810.90
UNION PAC CORP 4.25% DUE 04-15-2043 SEDOL: B8Q73Y5	-105,000.00	17 Oct 13		92.92		0.00	103,538.40	97,564.95	-5,973.45
UNION PAC CORP 4.3% DUE 06-15-2042 SEDOL: B8L2KZ5	260,000.00	18 Jul 13	95.49			0.00	248,268.80	248,268.80	0.00
UNIONBANCAL CORP 3.5 DUE 06-18-2022 SEDOL: B7W7DS6	295,000.00	25 Apr 13	105.37			0.00	310,850.35	310,850.35	0.00
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	-285,000.00	01 Apr 13		99.19		0.00	281,135.40	282,691.50	1,556.10
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	285,000.00	01 Apr 13	104.30			0.00	297,252.15	297,252.15	0.00
WAL-MART STORES INC 4.75 DUE 10-02-2043 SEDOL: BF6DY94	285,000.00	20 Nov 13	99.52			0.00	283,632.00	283,632.00	0.00
WAL-MART STORES INC 4.75 DUE 10-02-2043 SEDOL: BF6DY94	-360,000.00	30 Oct 13		102.08		0.00	358,442.99	367,473.60	9,030.61
WAL-MART STORES 5.625% DUE 04-15-2041 SEDOL: B654D54	-275,000.00	20 Nov 13		112.00		0.00	325,275.50	308,000.00	-17,275.50
WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725	365,000.00	30 Oct 13	105.51			0.00	385,096.90	385,096.90	0.00
WAL-MART STORES 6.5% DUE 08-15-2037 SEDOL: B242VX5	125,000.00	27 Jun 13	126.07			0.00	157,590.00	157,590.00	0.00
WAL-MART STORES 6.5% DUE 08-15-2037 SEDOL: B242VX5	-130,000.00	25 Sep 13		124.53		0.00	176,039.28	161,882.50	-14,156.78
WASTE MANAGEMENT INC 2.9 DUE 09-15-2022 REG SEDOL: B4KJJ29	-125,000.00	28 Mar 13		99.08		0.00	122,825.00	123,855.00	1,030.00
WASTE MANAGEMENT INC 2.9 DUE 09-15-2022 REG SEDOL: B4KJJ29	-200,000.00	03 Jun 13		96.51		0.00	196,520.00	193,010.00	-3,510.00
WELLPOINT INC 4.625 DUE 05-15-2042 SEDOL: B87XCP6	390,000.00	23 May 13	101.78			0.00	396,949.80	396,949.80	0.00

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DEUTSCHE BANK SECURITIES INC.									
WELLPOINT INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	240,000.00	26 Jul 13	95.33			0.00	228,787.20	228,787.20	0.00
WELLPOINT INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	410,000.00	07 Oct 13	92.33			0.00	378,569.40	378,569.40	0.00
WELLPOINT INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	-380,000.00	23 May 13		102.20		0.00	382,014.00	388,344.80	6,330.80
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	-385,000.00	07 Oct 13		98.63		0.00	383,747.42	379,725.50	-4,021.92
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	-240,000.00	25 Jul 13		111.47		0.00	283,080.00	267,523.20	-15,556.80
WELLS FARGO & CO TRANCHE # SR 00129 3.45 DUE 02-13-2023 SEDOL: B8YNT14	-1,200,000.00	02 Jul 13		96.59		0.00	1,217,268.00	1,159,044.00	-58,224.00
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 SEDOL: BGLDJS0	295,000.00	14 Nov 13	100.00			0.00	295,000.00	295,000.00	0.00
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	-100,000.00	02 Dec 13		116.52		0.00	123,365.00	116,522.00	-6,843.00
1ST UN CORP BD STEP UP 08-01-2026 SEDOL: 2664062	825,000.00	02 Jul 13	127.49			0.00	1,051,767.75	1,051,767.75	0.00
5TH 3RD BK CIN OH 1.45% DUE 02-28-2018 SEDOL: B8RZG16	730,000.00	25 Feb 13	99.82			0.00	728,671.40	728,671.40	0.00
Corporate Debt Instruments - Other									
Australia - USD									
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: B5KT034	570,000.00	05 Sep 13	83.94			0.00	478,458.00	478,458.00	0.00
Brazil - USD									
PETROBRAS GLOBAL 5.625% DUE 05-20-2043 SEDOL: B99K1W2	-85,000.00	12 Jul 13		84.35		0.00	83,322.95	71,695.80	-11,627.15

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DEUTSCHE BANK SECURITIES INC.									
PETROBRAS INTL FIN 5.75% DUE 01-20-2020 SEDOL: B56M9W9	910,000.00	21 Feb 13	111.72			0.00	1,016,661.10	1,016,661.10	0.00
Canada - USD									
ENCANA HLDGS FIN CORP 5.8DUE 05-01-2014 BEO SEDOL: B013847	200,000.00	01 Mar 13	105.51			0.00	211,020.00	211,020.00	0.00
KINROSS GOLD CORP 3.625% DUE 09-01-2016 SEDOL: B8137R9	200,000.00	15 Apr 13	101.83			0.00	203,658.00	203,658.00	0.00
TALISMAN ENERGY 5.5% DUE 05-15-2042 SEDOL: B5MJ2X6	255,000.00	15 Apr 13	108.63			0.00	277,016.70	277,016.70	0.00
TALISMAN ENERGY 5.5% DUE 05-15-2042 SEDOL: B5MJ2X6	155,000.00	08 Oct 13	89.11			0.00	138,123.60	138,123.60	0.00
TALISMAN ENERGY 6.25% DUE 02-01-2038 SEDOL: B1GXNV1	-245,000.00	15 Apr 13		117.91		0.00	275,798.95	288,879.50	13,080.55
TALISMAN ENERGY 6.25% DUE 02-01-2038 SEDOL: B1GXNV1	-155,000.00	08 Oct 13		97.57		0.00	174,485.05	151,239.70	-23,245.35
THOMSON REUTERS 4.5 DUE 05-23-2043 SEDOL: B9WQ4K6	240,000.00	16 May 13	98.09			0.00	235,425.60	235,425.60	0.00
Luxembourg - USD									
COVIDIEN INTL FIN 1.875% DUE 06-15-2013 SEDOL: B3KRLL9	280,000.00	20 Mar 13	100.32			0.00	280,896.00	280,896.00	0.00
Netherlands - USD									
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL: BCBR9Y0	440,000.00	18 Jul 13	101.44			0.00	446,340.40	446,340.40	0.00

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DEUTSCHE BANK SECURITIES INC.									
Switzerland - USD									
TRANSOCEAN INC 6.8% DUE 03-15-2038 SEDOL: B29V1L5	-285,000.00	17 May 13		119.13		0.00	325,264.80	339,514.80	14,250.00
United States - USD									
ACTAVIS INC 1.875% DUE 10-01-2017 SEDOL: BBNBGN1	-415,000.00	09 Apr 13		101.28		0.00	417,776.35	420,299.55	2,523.20
ALTRIA GROUP INC 9.95% DUE 11-10-2038 SEDOL: B90J333	-260,000.00	02 Dec 13		152.83		0.00	425,752.60	397,368.40	-28,384.20
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4	-140,000.00	02 Jul 13		114.59		0.00	176,965.60	160,423.20	-16,542.40
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4	-170,000.00	12 Jul 13		114.89		0.00	214,886.80	195,304.50	-19,582.30
ANADARKO PETE CORP 6.45% DUE 09-15-2036 SEDOL: B1FGZM6	185,000.00	12 Jul 13	117.08			0.00	216,603.55	216,603.55	0.00
AVALONBAY COMMUNITIES INC 3.625 DUE 10-01-2020 REG SEDOL: BDZMNX5	295,000.00	16 Sep 13	99.73			0.00	294,197.60	294,197.60	0.00
BSTN SCIENTIFIC CORP SR BDS STEP UP 11-15-2015 11-17-2005 SEDOL: B0Q4X73	200,000.00	23 Apr 13	112.10			0.00	224,208.00	224,208.00	0.00
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	500,000.00	01 Apr 13	100.24			0.00	501,210.00	501,210.00	0.00
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	-500,000.00	01 Apr 13		100.65		0.00	500,870.00	503,230.00	2,360.00
BURLINGTN N SANTA FE NT 7 DUE 02-01-2014 BEO SEDOL: B3K5JB9	300,000.00	27 Feb 13	105.83			0.00	317,496.00	317,496.00	0.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG SEDOL: B8BMVV8	460,000.00	06 Feb 13	100.75			0.00	463,468.40	463,468.40	0.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG SEDOL: B8BMVV8	310,000.00	27 Mar 13	99.46			0.00	308,316.70	308,316.70	0.00

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DEUTSCHE BANK SECURITIES INC.									
CARNIVAL CORP 1.2% DUE 02-05-2016 SEDOL: B8XZ7T5	-189,000.00	18 Mar 13		100.19		0.00	189,899.64	189,357.21	-542.43
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	190,000.00	30 Aug 13	89.05			0.00	169,196.90	169,196.90	0.00
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	-245,000.00	29 Jul 13		92.79		0.00	240,283.75	227,337.95	-12,945.80
CINTAS CORP NO 2 6.15% DUE 08-15-2036 SEDOL: B1CH0M7	-180,000.00	15 Aug 13		114.15		0.00	225,374.40	205,464.60	-19,909.80
CITIGROUP INC 4.05% DUE 07-30-2022 SEDOL: BDZRH27	110,000.00	26 Feb 13	104.06			0.00	114,466.00	114,466.00	0.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	110,000.00	07 Aug 13	107.16			0.00	117,879.30	117,879.30	0.00
CITIGROUP INC 6.675% DUE 09-13-2043 SEDOL: BDC7485	105,000.00	19 Sep 13	107.53			0.00	112,909.65	112,909.65	0.00
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	-110,000.00	07 Aug 13		100.51		0.00	120,364.57	110,565.40	-9,799.17
CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO SEDOL: 2014656	425,000.00	01 Jul 13	122.00			0.00	518,478.75	518,478.75	0.00
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	170,000.00	19 Jul 13	88.67			0.00	150,745.80	150,745.80	0.00
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	310,000.00	10 May 13	105.19			0.00	326,079.70	326,079.70	0.00
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B1W8K53	-310,000.00	10 May 13		123.15		0.00	380,331.11	381,752.60	1,421.49
CVS CAREMARK CORP 5.75% DUE 05-15-2041 SEDOL: B4M3VF6	-330,000.00	12 Sep 13		108.98		0.00	399,771.90	359,627.40	-40,144.50
DIRECTV HLDGS LLC 6.35% DUE 03-15-2040 SEDOL: B3WNBC6	190,000.00	08 Jul 13	102.96			0.00	195,614.50	195,614.50	0.00
DIRECTV HLDGS LLC 6.375% DUE 03-01-2041 CUSIP: 25459HAZ8	-185,000.00	08 Jul 13		103.60		0.00	201,516.80	191,661.85	-9,854.95

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DEUTSCHE BANK SECURITIES INC.									
DIRECTV HLDGS/FING 6 DUE 08-15-2040 SEDOL: B58W6M6	-400,000.00	30 Apr 13		111.85		0.00	422,296.00	447,404.00	25,108.00
DISCOVERY 3.25% DUE 04-01-2023 SEDOL: B7F0P75	-150,000.00	22 May 13		100.90		0.00	149,757.00	151,356.00	1,599.00
DOMTAR CORP 6.25% DUE 09-01-2042 SEDOL: B84VV12	-210,000.00	26 Nov 13		96.88		0.00	213,528.00	203,445.90	-10,082.10
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGPGP87	210,000.00	26 Nov 13	102.09			0.00	214,380.60	214,380.60	0.00
DOW CHEM CO 7.375% DUE 11-01-2029 SEDOL: 2518181	-360,000.00	18 Jul 13		127.72		0.00	476,035.20	459,792.00	-16,243.20
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	-140,000.00	18 Jul 13		90.08		0.00	133,536.20	126,109.20	-7,427.00
DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009 SEDOL: B3L9B14	600,000.00	01 Mar 13	105.09			0.00	630,540.00	630,540.00	0.00
ENERGY TRANSFER 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	645,000.00	22 May 13	116.63			0.00	752,257.05	752,257.05	0.00
ENTERPRISE PRODS 5.75% DUE 03-01-2035 SEDOL: B0HFPV3	205,000.00	01 Jul 13	107.13			0.00	219,616.50	219,616.50	0.00
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL: B4NSDP4	-175,000.00	01 Jul 13		116.50		0.00	216,270.25	203,866.25	-12,404.00
ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PU SEDOL: B0YK414	310,000.00	01 Jul 13	122.97			0.00	381,191.50	381,191.50	0.00
FORD MTR CO DEL 7.45% DUE 07-16-2031 SEDOL: 2445643	145,000.00	22 Aug 13	117.71			0.00	170,683.85	170,683.85	0.00
FORD MTR CR CO LLC 1.5 DUE 01-17-2017 REG SEDOL: BGDRY41	450,000.00	06 Nov 13	99.91			0.00	449,577.00	449,577.00	0.00
FORD MTR CR CO LLC 5.875 DUE 08-02-2021 SEDOL: B4LGX83	400,000.00	03 Apr 13	115.54			0.00	462,140.00	462,140.00	0.00
GATX CORP SR NT 8.75 DUE 05-15-2014 SEDOL: B417X53	500,000.00	28 May 13	107.39			0.00	536,945.00	536,945.00	0.00

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DEUTSCHE BANK SECURITIES INC.									
LORILLARD TOB CO 7% DUE 08-04-2041 SEDOL: B3XJTH4	-160,000.00	26 Mar 13		118.19		0.00	192,456.00	189,105.60	-3,350.40
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	-245,000.00	02 Jul 13		117.76		0.00	298,117.23	288,507.10	-9,610.13
MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020 CUSIP: 50075NBA1	550,000.00	25 Apr 13	119.48			0.00	657,162.00	657,162.00	0.00
MONDELEZ INTERNATIONAL INC 6.5 DUE 08-11-2017 CUSIP: 50075NAS3	-225,000.00	25 Apr 13		120.71		0.00	272,520.00	271,593.00	-927.00
MONDELEZ INTERNATIONAL INC 6.875 DUE 02-01-2038 CUSIP: 50075NAT1	345,000.00	29 Jul 13	122.91			0.00	424,039.50	424,039.50	0.00
MORGAN STANLEY 4.875% DUE 11-01-2022 SEDOL: B6Z5NF7	-210,000.00	07 May 13		108.13		0.00	216,720.00	227,073.00	10,353.00
PVTPL ING US INC 2.9 DUE 02-15-2018 BEO SEDOL: B9DBFD0	115,000.00	07 Feb 13	100.84			0.00	115,962.55	115,962.55	0.00
PVTPL KANSAS CITY SOUTHN RY CO 4.3% DUE 05-15-2043/04-29-2013 BEO SEDOL: B8NXSF2	-270,000.00	19 Jul 13		91.22		0.00	267,518.70	246,299.40	-21,219.30
PVTPL ZOETIS INC SR NT 144A 1.15% DUE 02-01-2016 BEO SEDOL: B93NY73	500,000.00	13 Feb 13	100.48			0.00	502,380.00	502,380.00	0.00
REPUBLIC SVCS INC 5.5% DUE 09-15-2019 SEDOL: B4TZTY0	755,000.00	08 Feb 13	118.76			0.00	896,630.45	896,630.45	0.00
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	310,000.00	08 Aug 13	109.46			0.00	339,332.20	339,332.20	0.00
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL: B53WC78	-300,000.00	08 Aug 13		116.05		0.00	374,709.00	348,138.00	-26,571.00
REYNOLDS AMERN INC 4.75% DUE 11-01-2042 SEDOL: B8BCLJ6	-260,000.00	06 Sep 13		85.25		0.00	252,483.40	221,647.40	-30,836.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	-140,000.00	13 Sep 13		101.11		0.00	139,374.20	141,558.20	2,184.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	-145,000.00	13 Sep 13		100.58		0.00	144,351.85	145,833.75	1,481.90

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DEUTSCHE BANK SECURITIES INC.									
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	95,000.00	07 May 13	121.14			0.00	115,085.85	115,085.85	0.00
TIME WARNER INC 6.25% DUE 03-29-2041 SEDOL: B5LPVC7	-250,000.00	14 Aug 13		107.57		0.00	290,795.00	268,920.00	-21,875.00
VALERO ENERGY CORP 7.5% DUE 04-15-2032 SEDOL: 2369408	530,000.00	02 Jul 13	122.37			0.00	648,582.20	648,582.20	0.00
VALERO ENERGY CORP 7.5% DUE 04-15-2032 SEDOL: 2369408	170,000.00	02 Jul 13	122.36			0.00	208,013.70	208,013.70	0.00
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	445,000.00	18 Sep 13	108.95			0.00	484,845.30	484,845.30	0.00
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	180,000.00	10 Oct 13	113.12			0.00	203,617.80	203,617.80	0.00
VERIZON GLOBAL FDG 7.75 DUE 06-15-2032 SEDOL: 2962175	825,000.00	02 Jul 13	129.92			0.00	1,071,856.50	1,071,856.50	0.00
VERIZON 3.65% DUE 09-14-2018 SEDOL: BF32104	-125,000.00	16 Sep 13		104.90		0.00	124,995.00	131,125.00	6,130.00
VERIZON 6.4% DUE 02-15-2038 SEDOL: B2PKS04	-750,000.00	02 Jul 13		117.80		0.00	959,670.00	883,515.00	-76,155.00
WALGREEN CO 1% DUE 03-13-2015 SEDOL: B87HZV5	600,000.00	18 Jun 13	100.44			0.00	602,652.00	602,652.00	0.00
WEATHERFORD INTL 6.8% DUE 06-15-2037 SEDOL: B2NRPY0	-650,000.00	30 Apr 13		116.99		0.00	731,152.50	760,422.00	29,269.50
XCEL ENERGY INC 5.613% DUE 04-01-2017 SEDOL: B4PY5J8	200,000.00	12 Apr 13	115.94			0.00	231,876.00	231,876.00	0.00
Other									
Brazil - USD									
BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG SEDOL: BFYRN46	705,000.00	23 Oct 13	99.52			0.00	701,623.05	701,623.05	0.00

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3	-260,000.00	16 Oct 13		103.75		0.00	274,242.60	269,750.00	-4,492.60
Colombia - USD									
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	245,000.00	16 Oct 13	112.25			0.00	275,012.50	275,012.50	0.00
KOREA, REPUBLIC OF - USD									
EXPORT IMPORT BK KOREA NT 3.75% DUE 10-20-2016 REG CUSIP: 302154AY5	675,000.00	21 Feb 13	108.39			0.00	731,646.00	731,646.00	0.00
South Africa - USD									
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP: 836205AR5	430,000.00	09 Sep 13	98.42			0.00	423,214.60	423,214.60	0.00
United States - USD									
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033 BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL: 2177258	-20,000.00	09 Aug 13		91.34		0.00	19,653.02	18,267.40	-1,385.62
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	-295,000.00	23 Jul 13		112.97		0.00	355,272.79	333,267.40	-22,005.39
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	-545,000.00	06 May 13		137.52		0.00	738,091.94	749,473.10	11,381.16
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	-425,000.00	06 May 13		145.54		0.00	598,685.35	618,540.75	19,855.40
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	95,000.00	16 Dec 13	113.96			0.00	108,259.15	108,259.15	0.00
Total DEUTSCHE BANK SECURITIES INC.							**180,669,374.94**	**179,973,408.54**	**-695,966.40**

** Represents a party-in-interest as defined by ERISA.

See accompanying independent auditor's report and notes to financial statements

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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

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

A Name of plan

THE GATES GROUP RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF

THE GATES CORPORATION

D Employer Identification Number (EIN)

84-0857401

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2013

2 Assets:

a Market value	2a	533,445,155
b Actuarial value	2b	488,812,744

3 Funding target/participant count breakdown:

		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a	6,767	378,067,587
b For terminated vested participants	3b	2,050	39,359,161
c For active participants:			
(1) Non-vested benefits	3c(1)		1,752,467
(2) Vested benefits	3c(2)		24,916,582
(3) Total active	3c(3)	756	26,669,049
d Total	3d	9,573	444,095,797

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

a Funding target disregarding prescribed at-risk assumptions	4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5 Effective interest rate	5	6.17 %
6 Target normal cost	6	879,415

Statement by Enrolled Actuary

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

SIGN HERE TMG Thomas M. Gieck

Signature of actuary

Date

Thomas M. Gieck

Type or print name of actuary

14-07245

Most recent enrollment number

Towers Watson Delaware Inc.

Firm name

+(303) 391-1200

Telephone number (including area code)

555 17th Street, Suite 2050

Denver CO 80202

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	31,317,441	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	6,307,545	0
9	Amount remaining (line 7 minus line 8)	25,009,896	0
10	Interest on line 9 using prior year's actual return of 13.54 %	3,386,340	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b Interest on (a) using prior year's effective interest rate of 5.23 % except as otherwise provided (see instructions)		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	28,396,236	0

Part III Funding Percentages

14	Funding target attainment percentage	14	103.67 %
15	Adjusted funding target attainment percentage	15	110.06 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	90.18 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ▶ 18(b)	0	18(c) 0

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.94 %	6.15 %	6.76 %	

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	31a	879,415
b Excess assets, if applicable, but not greater than line 31a	31b	879,415

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40 Unpaid minimum required contributions for all years	40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	42	
43 Excess installment acceleration amount to be carried over to future plan years	43	

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00440EAQ0	ACE INA HLDG INC 4.15% DUE 03-13-2043				
		Acquisitions	425,000.00	-423,809.15	
		Free Delivery	-425,000.00		
SB8PNBH3	ACE INA HLDG INC 4.15% DUE 03-13-2043				
		Free Receipt	425,000.00		
SBBNBGN1	ACTAVIS INC 1.875% DUE 10-01-2017				
		Acquisitions	415,000.00	-417,776.35	
		Dispositions	-415,000.00		420,299.55
C942683AH6	ACTAVIS INC 4.625% DUE 10-01-2042				
		Acquisitions	375,000.00	-376,597.50	
		Free Delivery	-375,000.00		
SBFLQBW0	ACTAVIS INC 4.625% DUE 10-01-2042				
		Dispositions	-375,000.00		327,548.50
		Free Receipt	375,000.00		
SB98CZ49	AGL CAP CORP 4.4% DUE 06-01-2043				
		Acquisitions	405,000.00	-403,452.90	
		Dispositions	-150,000.00		141,226.50
C008916AL2	AGRIUM INC 3.5% DUE 06-01-2023				
		Acquisitions	435,000.00	-434,560.65	
		Dispositions	-435,000.00		411,531.75
C008916AM0	AGRIUM INC 4.9% DUE 06-01-2043				
		Acquisitions	625,000.00	-603,738.40	
		Dispositions	-410,000.00		373,526.40
C008916AJ7	AGRIUM INC 6.125% DUE 01-15-2041				
		Acquisitions	700,000.00	-796,611.15	
		Free Delivery	-700,000.00		
SB50L1X7	AGRIUM INC 6.125% DUE 01-15-2041				
		Dispositions	-700,000.00		765,977.60
		Free Receipt	700,000.00		
C010392FJ2	ALABAMA PWR CO 3.85% DUE 12-01-2042				
		Acquisitions	310,000.00	-303,573.70	
		Free Delivery	-310,000.00		
SB905R28	ALABAMA PWR CO 3.85% DUE 12-01-2042				
		Free Receipt	310,000.00		
C017175AC4	ALLEGHANY CORP DEL 4.95% DUE 06-27-2022				
		Acquisitions	370,000.00	-404,535.80	
		Free Delivery	-370,000.00		
SB955V54	ALLEGHANY CORP DEL 4.95% DUE 06-27-2022				

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-370,000.00		417,559.80
		Free Receipt	370,000.00		
SBC9XYM3	ALLEGY 5.875% DUE 08-15-2023				
		Acquisitions	435,000.00	-434,960.85	
		Dispositions	-435,000.00		437,991.35
SB930F71	ALLERGAN INC 1.35% DUE 03-15-2018				
		Acquisitions	750,000.00	-748,447.50	
		Dispositions	-750,000.00		751,717.50
C018490AQ5	ALLERGAN INC 2.8% DUE 03-15-2023				
		Acquisitions	360,000.00	-358,970.40	
		Dispositions	-360,000.00		359,625.60
C020002AY7	ALLSTATE CORP 5.2% DUE 01-15-2042				
		Acquisitions	420,000.00	-484,831.20	
		Free Delivery	-420,000.00		
SB4N1342	ALLSTATE CORP 5.2% DUE 01-15-2042				
		Dispositions	-420,000.00		501,715.20
		Free Receipt	420,000.00		
C020039DC4	ALLTEL CORP 7.875% DUE 07-01-2032				
		Acquisitions	555,000.00	-856,481.55	
		Free Delivery	-555,000.00		
S2963543	ALLTEL CORP 7.875% DUE 07-01-2032				
		Free Receipt	555,000.00		
S2050638	ALLTEL CORP 7% DUE 03-15-2016				
		Acquisitions	675,000.00	-798,693.75	
		Dispositions	-675,000.00		790,620.75
SB64S3V3	ALTRIA GROUP INC 4.75% DUE 05-05-2021				
		Acquisitions	800,000.00	-896,080.00	
		Dispositions	-350,000.00		375,182.50
C02209SAE3	ALTRIA GROUP INC 9.95% DUE 11-10-2038				
		Acquisitions	1,495,000.00	-2,448,077.45	
		Free Delivery	-1,495,000.00		
SB90J333	ALTRIA GROUP INC 9.95% DUE 11-10-2038				
		Dispositions	-1,495,000.00		2,305,164.90
		Free Receipt	1,495,000.00		
C023135AJ5	AMAZON COM INC 2.5% DUE 11-29-2022				
		Acquisitions	450,000.00	-432,886.50	
		Free Delivery	-450,000.00		
SB8VBQ21	AMAZON COM INC 2.5% DUE 11-29-2022				

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-450,000.00		412,056.00
		Free Receipt	450,000.00		
C02364WAW5	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040				
		Acquisitions	290,000.00	-356,992.90	
		Free Delivery	-290,000.00		
SB8C3GC6	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040				
		Dispositions	-170,000.00		176,114.90
		Free Receipt	290,000.00		
C02364WBE4	AMER MOVIL SAB DE 4.375% DUE 07-16-2042				
		Acquisitions	195,000.00	-187,808.40	
		Free Delivery	-195,000.00		
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042				
		Acquisitions	190,000.00	-157,644.90	
		Dispositions	-385,000.00		318,070.60
		Free Receipt	195,000.00		
C023551AM6	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO				
		Acquisitions	990,000.00	-1,220,204.70	
		Free Delivery	-990,000.00		
S2888152	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO				
		Dispositions	-350,000.00		423,850.00
		Free Receipt	990,000.00		
SB03MM06	AMERICA MOVIL S A DE C V GTD SR NT 5.5% DUE 03-01-2014 REG				
		Acquisitions	1,000,000.00	-1,041,630.00	
		Dispositions	-500,000.00		513,990.00
C02364WAJ4	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG				
		Acquisitions	610,000.00	-767,868.00	
		Free Delivery	-610,000.00		
SBBM3LH7	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG				
		Acquisitions	180,000.00	-195,026.40	
		Dispositions	-260,000.00		278,785.00
		Free Receipt	610,000.00		
SB9D69T9	AMERICAN EXPRESS CO 1.55 BDS DUE 05-22-2018 USD1000 REG				
		Acquisitions	330,000.00	-329,445.60	
		Dispositions	-330,000.00		322,337.40
SBCJSPV4	AMERICAN EXPRESS CREDIT 1.3 DUE 07-29-2016				
		Acquisitions	880,000.00	-879,797.60	
		Dispositions	-880,000.00		881,460.80
SB884355	AMERN EXPRESS .875% DUE 11-13-2015				

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	1,550,000.00	-1,550,837.00	
			Dispositions	-1,550,000.00		1,554,293.50
C025816BF5	AMERN EXPRESS CO 4.05% DUE 12-03-2042					
			Free Delivery	-125,000.00		
			Free Receipt	125,000.00		
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042					
			Acquisitions	480,000.00	-444,643.20	
			Dispositions	-325,000.00		284,839.00
			Free Receipt	125,000.00		
SB1G6W13	AMERN INTL GROUP INC MEDIUM TERM NTS	TRANCHE # TR 00027 5.6 10-18-2016BEO				
			Acquisitions	655,000.00	-745,416.20	
			Dispositions	-655,000.00		746,569.00
SB8L7JJ7	AMERN INTL GROUP INC MEDIUM TERM NTS	TRANCHE # TR 00079 5.85 DUE 01-16-2018				
			Acquisitions	345,000.00	-404,222.70	
			Dispositions	-345,000.00		393,893.40
SBCZQ738	AMERN INTL GROUP 3.375% DUE 08-15-2020					
			Acquisitions	65,000.00	-64,983.75	
			Dispositions	-65,000.00		66,260.35
C026874AZ0	AMERN INTL GROUP 6.25% DUE 05-01-2036					
			Acquisitions	730,000.00	-913,595.00	
			Free Delivery	-730,000.00		
SB1CYG08	AMERN INTL GROUP 6.25% DUE 05-01-2036					
			Acquisitions	335,000.00	-427,594.00	
			Dispositions	-730,000.00		937,524.40
			Free Receipt	730,000.00		
SB8BG541	AMERN INTL GROUP 6.82% DUE 11-15-2037					
			Acquisitions	730,000.00	-970,432.80	
			Dispositions	-300,000.00		357,418.50
C026874BS5	AMERN INTL GROUP 8.175 DUE 05-15-2068					
			Acquisitions	1,350,000.00	-1,747,575.00	
			Free Delivery	-1,350,000.00		
SB606MS1	AMERN INTL GROUP 8.175 DUE 05-15-2068					
			Dispositions	-465,000.00		601,114.00
			Free Delivery	-190,000.00		
			Free Receipt	1,540,000.00		
C03027XAB6	AMERN TOWER CORP 3.5% DUE 01-31-2023					
			Acquisitions	385,000.00	-376,872.65	
			Free Delivery	-385,000.00		

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7T8T62	AMERN TOWER CORP 3.5% DUE 01-31-2023				
		Acquisitions	550,000.00	-537,031.00	
		Dispositions	-415,000.00		395,500.75
		Free Receipt	385,000.00		
SBD035P9	AMERN TOWER CORP 5% DUE 02-15-2024				
		Acquisitions	190,000.00	-189,787.20	
		Dispositions	-190,000.00		183,747.10
C031162BD1	AMGEN INC 3.45% DUE 10-01-2020				
		Acquisitions	400,000.00	-429,148.00	
		Dispositions	-400,000.00		407,101.10
C031162BE9	AMGEN INC 4.95% DUE 10-01-2041				
		Acquisitions	1,255,000.00	-1,340,503.15	
		Dispositions	-180,000.00		173,840.40
		Free Delivery	-1,435,000.00		
		Free Receipt	1,435,000.00		
SB76M525	AMGEN INC 5.15% DUE 11-15-2041				
		Acquisitions	445,000.00	-489,372.60	
		Dispositions	-320,000.00		311,276.80
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042				
		Acquisitions	905,000.00	-1,072,958.95	
		Free Delivery	-905,000.00		
		Free Receipt	905,000.00		
C032479AD9	ANADARKO FIN CO 7.5% DUE 05-01-2031				
		Acquisitions	370,000.00	-487,330.70	
		Free Delivery	-370,000.00		
S2798938	ANADARKO FIN CO 7.5% DUE 05-01-2031				
		Dispositions	-370,000.00		510,085.70
		Free Receipt	370,000.00		
SB665LR4	ANADARKO PETE CO 6.2% DUE 03-15-2040				
		Acquisitions	310,000.00	-391,852.40	
		Dispositions	-310,000.00		355,727.70
C032511AY3	ANADARKO PETE CORP 6.45% DUE 09-15-2036				
		Acquisitions	510,000.00	-623,684.10	
		Dispositions	-175,000.00		215,164.25
		Free Delivery	-335,000.00		
SB1FGZM6	ANADARKO PETE CORP 6.45% DUE 09-15-2036				
		Acquisitions	185,000.00	-216,603.55	
		Dispositions	-125,000.00		140,221.25

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	335,000.00		
C035229CM3	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042				
		Acquisitions	500,000.00	-696,950.00	
		Free Delivery	-500,000.00		
SB3D2230	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042				
		Dispositions	-250,000.00		331,095.00
		Free Receipt	500,000.00		
SB7TNNK9	ANHEUSER BUSCH 2.5% DUE 07-15-2022				
		Acquisitions	825,000.00	-797,126.00	
		Dispositions	-360,000.00		350,067.60
C03523TBQ0	ANHEUSER BUSCH 3.75% DUE 07-15-2042				
		Acquisitions	425,000.00	-407,349.75	
		Dispositions	-425,000.00		392,156.00
C035242AB2	ANHEUSER-BUSCH 4% DUE 01-17-2043				
		Acquisitions	410,000.00	-393,341.70	
		Free Delivery	-410,000.00		
SB7SBDV5	ANHEUSER-BUSCH 4% DUE 01-17-2043				
		Free Receipt	410,000.00		
C035242AA4	ANHUESER-BUSCH 2.625 DUE 01-17-2023				
		Acquisitions	855,000.00	-843,696.90	
		Free Delivery	-855,000.00		
SB669950	ANHUESER-BUSCH 2.625 DUE 01-17-2023				
		Acquisitions	600,000.00	-592,068.00	
		Dispositions	-1,455,000.00		1,395,757.60
		Free Receipt	855,000.00		
C00184AAC9	AOL TIME WARNER 7.625% DUE 04-15-2031				
		Acquisitions	215,000.00	-292,630.05	
		Free Delivery	-215,000.00		
SB2PJ2V0	AOL TIME WARNER 7.625% DUE 04-15-2031				
		Free Receipt	215,000.00		
C00184AAG0	AOL TIME WARNER 7.7% DUE 05-01-2032				
		Acquisitions	2,715,000.00	-3,717,215.10	
		Dispositions	-210,000.00		290,537.10
		Free Delivery	-2,505,000.00		
SB72VLH3	AOL TIME WARNER 7.7% DUE 05-01-2032				
		Dispositions	-895,000.00		1,200,958.60
		Free Receipt	2,505,000.00		
C037389AK9	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	-525,920.00	
		Free Delivery	-400,000.00		
SB683Y11	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027				
		Free Receipt	400,000.00		
C037389AU7	AON CORP SR NT 6.25 DUE 09-30-2040				
		Acquisitions	405,000.00	-524,025.45	
		Dispositions	-130,000.00		167,687.00
		Free Delivery	-275,000.00		
SB6898J5	AON CORP SR NT 6.25 DUE 09-30-2040				
		Dispositions	-145,000.00		186,452.60
		Free Receipt	275,000.00		
SB9Z9KS2	AON PLC 4.25% DUE 12-12-2042				
		Acquisitions	135,000.00	-116,664.30	
		Dispositions	-155,000.00		150,797.95
SB9ZT6F1	AON PLC 4.45% DUE 05-24-2043				
		Acquisitions	300,000.00	-298,032.00	
		Dispositions	-135,000.00		121,579.65
SB7XL774	APACHE CORP 1.75 DUE 04-15-2017				
		Acquisitions	300,000.00	-304,539.00	
		Dispositions	-300,000.00		307,377.00
C037411BC8	APACHE CORP 4.25% DUE 01-15-2044				
		Acquisitions	1,990,000.00	-1,918,379.90	
		Dispositions	-1,990,000.00		1,914,282.65
C037411AW5	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	1,635,000.00	-1,779,452.25	
		Free Delivery	-1,635,000.00		
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Dispositions	-1,035,000.00		1,094,682.45
		Free Delivery	-310,000.00		
		Free Receipt	1,945,000.00		
C037735CG0	APPALACHIAN PWR CO 6.375% DUE 04-01-2036				
		Acquisitions	325,000.00	-405,882.75	
		Free Delivery	-325,000.00		
SB12JDS0	APPALACHIAN PWR CO 6.375% DUE 04-01-2036				
		Free Receipt	325,000.00		
C037833AH3	APPLE INC .45% DUE 05-03-2016				
		Acquisitions	750,000.00	-748,642.50	
		Dispositions	-750,000.00		745,005.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8HTN40	APPLE INC 1% DUE 05-03-2018				
		Acquisitions	505,000.00	-503,136.55	
		Dispositions	-505,000.00		490,919.65
SBC7H5P7	APPLE INC 2.4% DUE 05-03-2023				
		Acquisitions	840,000.00	-838,882.80	
		Dispositions	-840,000.00		766,318.20
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	675,000.00	-634,546.50	
		Dispositions	-675,000.00		547,707.15
C039483BH4	ARCHER DANIELS 4.016% DUE 04-16-2043				
		Acquisitions	465,000.00	-443,605.35	
		Free Delivery	-465,000.00		
SB95NZC3	ARCHER DANIELS 4.016% DUE 04-16-2043				
		Dispositions	-165,000.00		146,053.05
		Free Receipt	465,000.00		
C040555CN2	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042				
		Acquisitions	340,000.00	-364,313.40	
		Free Delivery	-340,000.00		
SB546Q33	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042				
		Free Receipt	340,000.00		
SB83D6X6	ARROW ELECTRS INC 4.5% DUE 03-01-2023				
		Acquisitions	555,000.00	-550,571.10	
		Dispositions	-555,000.00		549,549.90
C045167AW3	ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG				
		Acquisitions	830,000.00	-1,077,771.60	
		Free Delivery	-830,000.00		
S2274944	ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG				
		Free Receipt	830,000.00		
C046353AD0	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Acquisitions	840,000.00	-1,107,976.80	
		Free Delivery	-840,000.00		
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037				
		Dispositions	-350,000.00		441,532.50
		Free Receipt	840,000.00		
C001957BD0	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO				
		Acquisitions	530,000.00	-786,949.30	
		Free Delivery	-530,000.00		
SB0BFSH6	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	530,000.00		
SBBL59T2	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG				
		Acquisitions	905,000.00	-1,038,770.10	
		Dispositions	-715,000.00		796,895.10
SB6QV183	AT&T INC 3.875% DUE 08-15-2021				
		Acquisitions	800,000.00	-871,072.00	
		Dispositions	-800,000.00		805,688.00
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	665,000.00	-569,235.60	
		Dispositions	-2,485,000.00		2,089,974.25
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	845,000.00	-700,608.60	
		Dispositions	-1,720,000.00		1,468,948.10
C04650NAB0	AT&T INC 5.35% DUE 09-01-2040				
		Acquisitions	750,000.00	-817,125.00	
		Free Delivery	-750,000.00		
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040				
		Acquisitions	3,155,000.00	-3,106,091.40	
		Dispositions	-2,165,000.00		2,227,545.65
		Free Receipt	750,000.00		
SB2PD9B1	AT&T INC 5.5% DUE 02-01-2018				
		Acquisitions	535,000.00	-624,473.40	
		Dispositions	-535,000.00		610,397.55
SB46N851	AT&T INC 5.55% DUE 08-15-2041				
		Acquisitions	1,215,000.00	-1,203,751.60	
		Dispositions	-720,000.00		722,857.60
SB2RHKB8	AT&T INC 5.6% DUE 05-15-2018				
		Acquisitions	500,000.00	-596,135.00	
		Dispositions	-500,000.00		590,965.00
C00206RAG7	AT&T INC 6.3% DUE 01-15-2038				
		Acquisitions	1,140,000.00	-1,391,806.80	
		Free Delivery	-1,140,000.00		
SB29T034	AT&T INC 6.3% DUE 01-15-2038				
		Acquisitions	265,000.00	-289,334.95	
		Dispositions	-1,405,000.00		1,574,585.95
		Free Receipt	1,140,000.00		
C00206RAD4	AT&T INC 6.5% DUE 09-01-2037				
		Acquisitions	1,470,000.00	-1,843,938.60	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,470,000.00		
SBB0R386	AT&T INC 6.5% DUE 09-01-2037				
		Dispositions	-1,470,000.00		1,605,812.55
		Free Delivery	-570,000.00		
		Free Receipt	2,040,000.00		
SB157TB6	AT&T INC 6.8% DUE 05-15-2036				
		Acquisitions	335,000.00	-389,698.80	
		Dispositions	-335,000.00		383,069.15
C00209AAF3	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031				
		Acquisitions	1,035,000.00	-1,629,700.65	
		Free Delivery	-1,035,000.00		
SBG49413	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031				
		Acquisitions	390,000.00	-560,621.10	
		Dispositions	-340,000.00		486,822.20
		Free Receipt	1,035,000.00		
C054303AZ5	AVON PRODS INC STEP CPN 6.95% DUE 03-15-2043				
		Acquisitions	215,000.00	-214,378.65	
		Free Delivery	-215,000.00		
SB8YPH38	AVON PRODS INC STEP CPN 6.95% DUE 03-15-2043				
		Free Receipt	215,000.00		
C059165EC0	BALT GAS & ELEC CO 6.35% DUE 10-01-2036				
		Acquisitions	200,000.00	-262,182.00	
		Free Delivery	-200,000.00		
SB23WTP4	BALT GAS & ELEC CO 6.35% DUE 10-01-2036				
		Free Receipt	200,000.00		
C059438AK7	BANC ONE CORP 8% DUE 04-29-2027				
		Acquisitions	365,000.00	-516,434.85	
		Free Delivery	-365,000.00		
S2297781	BANC ONE CORP 8% DUE 04-29-2027				
		Dispositions	-365,000.00		475,271.10
		Free Receipt	365,000.00		
SB244313	BANK AMER CORP MTN 6% DUE 09-01-2017				
		Acquisitions	1,090,000.00	-1,268,095.10	
		Dispositions	-1,090,000.00		1,228,037.60
C06051GEU9	BANK AMER CORP 3.3% DUE 01-11-2023				
		Acquisitions	1,445,000.00	-1,430,435.40	
		Dispositions	-570,000.00		566,699.70
		Free Delivery	-875,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB799RR2	BANK AMER CORP 3.3% DUE 01-11-2023				
		Acquisitions	700,000.00	-662,424.00	
		Dispositions	-875,000.00		850,372.15
		Free Receipt	875,000.00		
SBFLRDC7	BANK AMER CORP 4.1% DUE 07-24-2023				
		Acquisitions	2,145,000.00	-2,114,446.30	
		Dispositions	-1,540,000.00		1,540,479.65
SB7N9BD2	BANK AMER CORP 5.7% DUE 01-24-2022				
		Acquisitions	200,000.00	-235,322.00	
		Dispositions	-200,000.00		226,434.00
C06051GEN5	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	720,000.00	-870,004.80	
		Free Delivery	-720,000.00		
SB6T0187	BANK AMER CORP 5.875% DUE 02-07-2042				
		Dispositions	-385,000.00		450,206.35
		Free Receipt	720,000.00		
SB80R266	BANK MONTREAL MTN BOOK ENTRY # TR 169 1.4 DUE 09-11-2017				
		Acquisitions	495,000.00	-494,475.30	
		Dispositions	-495,000.00		489,386.70
SB4XZ504	BANK OF AMER CORP 5.00 DUE 05-13-2021				
		Acquisitions	1,075,000.00	-1,194,972.20	
		Dispositions	-260,000.00		287,565.20
SBFTHC88	BANK OF AMERICA CORP 2.6 DUE 01-15-2019				
		Acquisitions	325,000.00	-324,944.75	
		Dispositions	-325,000.00		326,758.25
SB8L1XP3	BARRICK GOLD CORP 3.85% DUE 04-01-2022				
		Acquisitions	200,000.00	-205,754.00	
		Dispositions	-200,000.00		176,180.00
C06849RAG7	BARRICK N AMER FIN 5.7% DUE 05-30-2041				
		Acquisitions	1,375,000.00	-1,498,213.75	
		Free Delivery	-1,375,000.00		
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041				
		Acquisitions	390,000.00	-330,497.70	
		Dispositions	-1,375,000.00		1,264,960.00
		Free Receipt	1,375,000.00		
SB469F36	BARRICK NA FIN LLC 4.4 DUE 05-30-2021				
		Acquisitions	450,000.00	-483,579.00	
		Dispositions	-450,000.00		479,916.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5KT034	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	875,000.00	-744,683.35	
		Dispositions	-185,000.00		157,024.30
SBBG80C6	BAXTER INTL INC .95% DUE 06-01-2016				
		Acquisitions	600,000.00	-599,424.00	
		Dispositions	-390,000.00		389,032.80
SBBG7RV1	BAXTER INTL INC 1.85% DUE 06-15-2018				
		Acquisitions	350,000.00	-349,965.00	
		Dispositions	-350,000.00		349,671.00
C071813BE8	BAXTER INTL INC 3.65 DUE 08-15-2042				
		Acquisitions	415,000.00	-386,294.45	
		Free Delivery	-415,000.00		
SB7HL2S6	BAXTER INTL INC 3.65 DUE 08-15-2042				
		Acquisitions	140,000.00	-117,524.40	
		Free Receipt	415,000.00		
SBBG7RX3	BAXTER INTL INC 4.5% DUE 06-15-2043				
		Acquisitions	225,000.00	-224,851.50	
		Dispositions	-225,000.00		216,215.75
C072024PY2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE				
		Acquisitions	500,000.00	-703,520.00	
		Free Delivery	-500,000.00		
SB574M81	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE				
		Dispositions	-130,000.00		160,069.00
		Free Delivery	-130,000.00		
		Free Receipt	630,000.00		
C072024NV0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE				
		Acquisitions	710,000.00	-1,016,628.00	
		Free Delivery	-710,000.00		
SB3YX4F8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE				
		Acquisitions	145,000.00	-179,847.85	
		Dispositions	-380,000.00		558,942.00
		Free Receipt	710,000.00		
SB8BC6W4	BEAM INC 3.25% DUE 05-15-2022				
		Acquisitions	200,000.00	-205,462.00	
		Dispositions	-200,000.00		207,512.00
SB2PD9G6	BEAR STEARNS COS 7.25% DUE 02-01-2018				
		Acquisitions	900,000.00	-1,120,518.00	
		Dispositions	-900,000.00		1,119,384.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8NXYG5	BERKSHIRE HATHAWAY 2.2 DUE 08-15-2016				
		Acquisitions	1,430,000.00	-1,501,285.50	
		Dispositions	-1,430,000.00		1,496,566.50
SBFN8PL1	BERKSHIRE HATHAWAY 2.9% DUE 10-15-2020				
		Acquisitions	955,000.00	-954,739.75	
		Dispositions	-505,000.00		504,924.25
SB979D25	BERKSHIRE HATHAWAY 3% DUE 02-11-2023				
		Acquisitions	565,000.00	-571,435.35	
		Dispositions	-565,000.00		568,565.15
C084664BU4	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042				
		Acquisitions	615,000.00	-607,872.15	
		Free Delivery	-615,000.00		
SB630666	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042				
		Dispositions	-190,000.00		176,002.70
		Free Receipt	615,000.00		
C084670BK3	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043				
		Acquisitions	495,000.00	-492,094.35	
		Free Delivery	-495,000.00		
SB819DG8	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043				
		Dispositions	-205,000.00		195,034.95
		Free Receipt	495,000.00		
C08658EAA5	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028				
		Acquisitions	650,000.00	-901,855.50	
		Free Delivery	-650,000.00		
S2229159	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028				
		Free Receipt	650,000.00		
SB3WYLC9	BHP BILLITON FIN USA LTD 1.125 DUE 11-21-2014				
		Acquisitions	600,000.00	-607,674.00	
		Dispositions	-600,000.00		604,962.00
C064159BA3	BK NOVA SCOTIA B C .75% DUE 10-09-2015				
		Acquisitions	1,520,000.00	-1,519,533.10	
		Dispositions	-760,000.00		761,428.80
C096630AC2	BOARDWALK 3.375% DUE 02-01-2023				
		Acquisitions	475,000.00	-464,611.75	
		Free Delivery	-475,000.00		
SB8XDMC7	BOARDWALK 3.375% DUE 02-01-2023				
		Free Receipt	475,000.00		
SBDGTRS8	BP CAP MKTS P L C NT 2.241% DUE 09-26-2018				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		106,318.80
SBFLRD27	BP CAP MKTS P L C 1.375% DUE 05-10-2018				
		Acquisitions	325,000.00	-324,093.25	
		Dispositions	-325,000.00		316,797.00
SBG48QH0	BP CAP MKTS P L C 1.846% DUE 05-05-2017				
		Acquisitions	810,000.00	-828,662.40	
		Dispositions	-810,000.00		833,198.40
C05565QBZ0	BP CAP MKTS P L C 3.245 DUE 05-06-2022				
		Acquisitions	555,000.00	-570,823.05	
		Free Delivery	-555,000.00		
SBCDPC76	BP CAP MKTS P L C 3.245 DUE 05-06-2022				
		Dispositions	-555,000.00		546,906.00
		Free Receipt	555,000.00		
SB40ND85	BP CAP MKTS P L C 4.5% DUE 10-01-2020				
		Acquisitions	645,000.00	-728,864.90	
		Dispositions	-300,000.00		347,175.00
C111021AE1	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000				
		Acquisitions	210,000.00	-325,657.50	
		Free Delivery	-210,000.00		
SB23XQ67	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000				
		Free Receipt	210,000.00		
SB6YQS78	BROADCOM CORP 1.5% DUE 11-01-2013				
		Acquisitions	400,000.00	-402,560.00	
		Dispositions	-400,000.00		401,084.00
SB8NWQL1	BROADCOM CORP 2.5% DUE 08-15-2022				
		Acquisitions	310,000.00	-301,196.00	
		Dispositions	-150,000.00		147,400.50
C999101447	BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE				
		Acquisitions	-570,000.00	-570,000.00	
		Dispositions	570,000.00		570,000.00
SB9564N6	BROWN FORMAN CORP 1% DUE 01-15-2018				
		Acquisitions	355,000.00	-351,261.85	
		Dispositions	-355,000.00		341,020.10
C115637AL4	BROWN FORMAN CORP 3.75 DUE 01-15-2043				
		Acquisitions	350,000.00	-341,071.50	
		Free Delivery	-350,000.00		
SB8Y9HC9	BROWN FORMAN CORP 3.75 DUE 01-15-2043				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-165,000.00		148,783.80
		Free Receipt	350,000.00		
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042				
		Acquisitions	1,015,000.00	-1,032,626.90	
		Dispositions	-730,000.00		665,249.90
		Free Delivery	-270,000.00		
		Free Receipt	270,000.00		
C12189LAN1	BURL NORTHN SANTA 4.45% DUE 03-15-2043				
		Acquisitions	360,000.00	-359,938.80	
		Free Delivery	-360,000.00		
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043				
		Acquisitions	460,000.00	-422,261.60	
		Dispositions	-360,000.00		352,702.80
		Free Receipt	360,000.00		
C12189LAA9	BURL NORTHN SANTA 5.75% DUE 05-01-2040				
		Acquisitions	815,000.00	-977,820.70	
		Free Delivery	-815,000.00		
SB4PXK12	BURL NORTHN SANTA 5.75% DUE 05-01-2040				
		Acquisitions	550,000.00	-599,973.00	
		Dispositions	-815,000.00		997,795.30
		Free Receipt	815,000.00		
C12189TAX2	BURL NORTHN SANTA 6.2% DUE 08-15-2036				
		Acquisitions	270,000.00	-335,113.20	
		Free Delivery	-270,000.00		
SB80CLW0	BURL NORTHN SANTA 6.2% DUE 08-15-2036				
		Free Receipt	270,000.00		
C12189LAJ0	BURL NORTHN 4.4 DUE 03-15-2042				
		Acquisitions	845,000.00	-846,470.30	
		Free Delivery	-845,000.00		
SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042				
		Acquisitions	360,000.00	-349,959.60	
		Dispositions	-1,095,000.00		1,044,549.10
		Free Receipt	845,000.00		
SB3K5JB9	BURLINGTN N SANTA FE NT 7 DUE 02-01-2014 BEO				
		Acquisitions	300,000.00	-317,496.00	
		Dispositions	-300,000.00		306,315.00
SBD00GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043				
		Acquisitions	425,000.00	-422,484.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-215,000.00		214,247.50
C12201PAB2	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO				
		Acquisitions	1,250,000.00	-1,730,950.00	
		Free Delivery	-1,250,000.00		
S2795036	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO				
		Dispositions	-135,000.00		182,903.40
		Free Receipt	1,250,000.00		
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE				
		Acquisitions	672,000.00	-848,341.41	
		Dispositions	-115,000.00		145,496.85
SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				
		Acquisitions	295,000.00	-420,714.25	
		Dispositions	-295,000.00		391,535.80
SB3Y5CW7	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE				
		Acquisitions	1,332,000.00	-1,763,437.00	
		Dispositions	-395,000.00		521,526.40
C13063BFR8	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE				
		Acquisitions	3,585,000.00	-5,235,318.90	
		Free Delivery	-3,585,000.00		
SB52J623	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE				
		Dispositions	-2,170,000.00		2,917,390.45
		Free Delivery	-160,000.00		
		Free Receipt	3,745,000.00		
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Acquisitions	75,000.00	-96,031.50	
		Dispositions	-75,000.00		97,068.00
SB86K474	CAMERON INTL CORP 3.6% DUE 04-30-2022				
		Acquisitions	100,000.00	-104,219.00	
		Dispositions	-100,000.00		105,834.00
SB8BMVV8	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG				
		Acquisitions	1,340,000.00	-1,346,087.10	
		Dispositions	-1,050,000.00		1,023,030.75
SB9B3527	CARDINAL HLTH INC 3.2% DUE 03-15-2023				
		Acquisitions	340,000.00	-339,296.20	
		Dispositions	-340,000.00		341,577.60
C14149YAW8	CARDINAL HLTH INC 4.6% DUE 03-15-2043				
		Acquisitions	290,000.00	-295,704.30	
		Dispositions	-290,000.00		289,602.70

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7JRXS9	CARDINAL HLTH INC 4.6% DUE 03-15-2043				
		Acquisitions	255,000.00	-256,754.40	
		Dispositions	-60,000.00		62,172.00
SB8XZ7T5	CARNIVAL CORP 1.2% DUE 02-05-2016				
		Acquisitions	189,000.00	-189,899.64	
		Dispositions	-189,000.00		189,357.21
SBFP7D34	CARNIVAL CORP 3.95% DUE 10-15-2020				
		Acquisitions	425,000.00	-423,895.00	
		Dispositions	-275,000.00		279,449.50
C144141DB1	CAROLINA PWR & LT 4.1 DUE 05-15-2042				
		Acquisitions	510,000.00	-517,414.70	
		Free Delivery	-510,000.00		
SB88N0G2	CAROLINA PWR & LT 4.1 DUE 05-15-2042				
		Acquisitions	180,000.00	-175,905.00	
		Free Receipt	510,000.00		
C144141DD7	CAROLINA PWR & LT 4.1% DUE 03-15-2043				
		Acquisitions	175,000.00	-173,713.75	
		Free Delivery	-175,000.00		
SB8L5GP6	CAROLINA PWR & LT 4.1% DUE 03-15-2043				
		Dispositions	-175,000.00		170,954.00
		Free Receipt	175,000.00		
SB9J9PX8	CARPENTER TECH 4.45% DUE 03-01-2023				
		Acquisitions	315,000.00	-314,518.05	
		Dispositions	-315,000.00		319,400.55
C14912L5F4	CATERPILLAR FINL SVCS CORP MEDIUM TERM N2.85 DUE 06-01-2022 REG				
		Acquisitions	300,000.00	-306,009.00	
		Dispositions	-300,000.00		303,048.00
C149123CB5	CATERPILLAR INC 3.803% DUE 08-15-2042				
		Acquisitions	1,650,000.00	-1,591,755.00	
		Free Delivery	-1,650,000.00		
SB95BMR1	CATERPILLAR INC 3.803% DUE 08-15-2042				
		Dispositions	-1,650,000.00		1,531,245.30
		Free Receipt	1,650,000.00		
SB3T0KH8	CATERPILLAR INC 5.2% DUE 05-27-2041				
		Acquisitions	135,000.00	-142,977.15	
		Dispositions	-135,000.00		139,969.35
SBG48RF5	CATERPILLAR INC 5.70 5.7 DUE 08-15-2016 BEO				
		Acquisitions	759,000.00	-881,988.36	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-759,000.00		879,627.87
C14916RAD6	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042				
		Acquisitions	845,000.00	-833,888.25	
		Free Delivery	-845,000.00		
SB8BB1R1	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042				
		Dispositions	-350,000.00		317,726.15
		Free Receipt	845,000.00		
SB815117	CATHOLIC HLTH 2.95 DUE 11-01-2022				
		Acquisitions	775,000.00	-777,669.50	
		Dispositions	-375,000.00		349,383.75
C124857AJ2	CBS CORP NEW 4.85% DUE 07-01-2042				
		Acquisitions	820,000.00	-804,215.00	
		Dispositions	-330,000.00		321,273.15
		Free Delivery	-490,000.00		
SB83R5T7	CBS CORP NEW 4.85% DUE 07-01-2042				
		Acquisitions	445,000.00	-391,809.35	
		Dispositions	-530,000.00		483,017.15
		Free Receipt	490,000.00		
C136385AG6	CDN NAT RES LTD 5.85% DUE 02-01-2035				
		Acquisitions	515,000.00	-606,402.20	
		Free Delivery	-515,000.00		
SB04SDS8	CDN NAT RES LTD 5.85% DUE 02-01-2035				
		Free Receipt	515,000.00		
C15135UAF6	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	215,000.00	-279,977.30	
		Free Delivery	-215,000.00		
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Dispositions	-215,000.00		286,085.45
		Free Receipt	215,000.00		
SB4MSR19	CENTURYLINK INC 6.15% DUE 09-15-2019				
		Acquisitions	250,000.00	-275,162.50	
		Dispositions	-250,000.00		269,094.65
C156700AM8	CENTURYLINK INC 7.6% DUE 09-15-2039				
		Acquisitions	530,000.00	-544,946.00	
		Dispositions	-530,000.00		520,937.50
SB9XZVB2	CF INDS INC 3.45% DUE 06-01-2023				
		Acquisitions	200,000.00	-199,814.00	
		Dispositions	-200,000.00		185,724.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB68S2G7	CF INDS INC 7.125% DUE 05-01-2020				
		Acquisitions	400,000.00	-469,591.85	
		Dispositions	-400,000.00		468,784.00
SBBN5ZB4	CHEVRON CORP NEW .889% DUE 06-24-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,464.00
SB848TY2	CHEVRON CORP NEW 1.104% DUE 12-05-2017				
		Acquisitions	1,000,000.00	-999,110.00	
		Dispositions	-750,000.00		755,460.00
SBBN5Z69	CHEVRON CORP NEW 1.718% DUE 06-24-2018				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		347,431.00
SBBN5Z25	CHEVRON CORP NEW 3.191 DUE 06-24-2023				
		Acquisitions	1,200,000.00	-1,174,292.70	
		Dispositions	-495,000.00		491,490.45
C167505KH8	CHICAGO ILL BRD ED 6.138% 12-01-2039 BEOTAXABLE				
		Acquisitions	650,000.00	-707,368.05	
		Free Delivery	-650,000.00		
SB4M7JJ8	CHICAGO ILL BRD ED 6.138% 12-01-2039 BEOTAXABLE				
		Dispositions	-110,000.00		120,776.70
		Free Receipt	650,000.00		
C125509BQ1	CIGNA CORP 5.875% DUE 03-15-2041				
		Acquisitions	310,000.00	-376,615.90	
		Free Delivery	-310,000.00		
SB45TS27	CIGNA CORP 5.875% DUE 03-15-2041				
		Dispositions	-310,000.00		347,564.80
		Free Delivery	-110,000.00		
		Free Receipt	420,000.00		
C172062AE1	CIN FINL CORP 6.125% DUE 11-01-2034				
		Acquisitions	470,000.00	-546,727.50	
		Dispositions	-70,000.00		75,139.40
		Free Delivery	-470,000.00		
		Free Receipt	470,000.00		
C17252MAG5	CINTAS CORP NO 2 6.15% DUE 08-15-2036				
		Acquisitions	180,000.00	-225,374.40	
		Free Delivery	-180,000.00		
SB1CH0M7	CINTAS CORP NO 2 6.15% DUE 08-15-2036				
		Dispositions	-180,000.00		205,464.60

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	180,000.00		
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG				
		Acquisitions	445,000.00	-562,199.65	
		Dispositions	-445,000.00		553,836.40
		Free Delivery	-445,000.00		
		Free Receipt	445,000.00		
C17275RAJ1	CISCO SYS INC 1.625% DUE 03-14-2014				
		Acquisitions	900,000.00	-912,798.00	
		Dispositions	-900,000.00		908,190.00
C17275RAH5	CISCO SYS INC 4.45% DUE 01-15-2020				
		Acquisitions	350,000.00	-403,025.00	
		Dispositions	-350,000.00		407,106.00
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	445,000.00	-529,517.65	
		Dispositions	-270,000.00		300,253.50
SB7YBQB0	CITIGROUP INC 1.3% DUE 04-01-2016				
		Acquisitions	230,000.00	-229,728.60	
		Dispositions	-230,000.00		230,954.50
C172967GS4	CITIGROUP INC 1.75% DUE 05-01-2018				
		Acquisitions	1,740,000.00	-1,736,075.00	
		Dispositions	-1,740,000.00		1,717,414.80
SBG48QZ8	CITIGROUP INC 2.65% DUE 03-02-2015				
		Acquisitions	1,620,000.00	-1,611,333.00	
		Dispositions	-1,620,000.00		1,667,269.00
SB97S496	CITIGROUP INC 3.375% DUE 03-01-2023				
		Acquisitions	1,060,000.00	-1,062,895.80	
		Dispositions	-1,060,000.00		1,084,242.90
SBFMYZM1	CITIGROUP INC 3.5% DUE 05-15-2023				
		Acquisitions	830,000.00	-808,273.75	
		Dispositions	-830,000.00		799,600.30
SBDZRH27	CITIGROUP INC 4.05% DUE 07-30-2022				
		Acquisitions	220,000.00	-226,596.70	
		Dispositions	-220,000.00		214,264.60
SBBPV6C8	CITIGROUP INC 4.5% DUE 01-14-2022				
		Acquisitions	785,000.00	-864,449.85	
		Dispositions	-785,000.00		872,045.20
SB4QLXL6	CITIGROUP INC 4.587% DUE 12-15-2015				
		Acquisitions	1,725,000.00	-1,849,458.75	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		535,285.00
SBDT7Y00	CITIGROUP INC 5.5% DUE 09-13-2025				
		Acquisitions	560,000.00	-574,881.10	
		Dispositions	-300,000.00		312,519.00
C172967CT6	CITIGROUP INC 5.85% DUE 12-11-2034				
		Acquisitions	475,000.00	-555,807.00	
		Free Delivery	-475,000.00		
SB8F2RM7	CITIGROUP INC 5.85% DUE 12-11-2034				
		Acquisitions	125,000.00	-134,048.75	
		Dispositions	-573,000.00		656,136.78
		Free Receipt	475,000.00		
C172967FX4	CITIGROUP INC 5.875 DUE 01-30-2042				
		Acquisitions	420,000.00	-506,223.20	
		Dispositions	-220,000.00		270,094.00
		Free Delivery	-200,000.00		
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042				
		Acquisitions	350,000.00	-416,300.10	
		Dispositions	-275,000.00		322,741.65
		Free Receipt	200,000.00		
C172967EC1	CITIGROUP INC 5.875% DUE 05-29-2037				
		Acquisitions	305,000.00	-360,366.65	
		Free Delivery	-305,000.00		
SB8G0DQ6	CITIGROUP INC 5.875% DUE 05-29-2037				
		Acquisitions	105,000.00	-115,107.30	
		Dispositions	-410,000.00		479,603.38
		Free Receipt	305,000.00		
SB2RB128	CITIGROUP INC 6.125% DUE 05-15-2018				
		Acquisitions	920,000.00	-1,098,075.20	
		Dispositions	-920,000.00		1,104,699.20
C172967DR9	CITIGROUP INC 6.125% DUE 08-25-2036				
		Acquisitions	870,000.00	-971,665.55	
		Free Delivery	-870,000.00		
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036				
		Acquisitions	475,000.00	-510,506.55	
		Dispositions	-575,000.00		607,094.70
		Free Receipt	870,000.00		
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	850,000.00	-883,016.25	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-680,000.00		752,921.25
		Free Delivery	-340,000.00		
		Free Receipt	340,000.00		
C172967EP2	CITIGROUP INC 6.875% DUE 03-05-2038				
		Acquisitions	835,000.00	-1,092,505.65	
		Free Delivery	-835,000.00		
SB7HZ448	CITIGROUP INC 6.875% DUE 03-05-2038				
		Acquisitions	65,000.00	-80,228.20	
		Dispositions	-900,000.00		1,139,644.25
		Free Receipt	835,000.00		
C172967CC3	CITIGROUP INC 6% DUE 10-31-2033				
		Acquisitions	590,000.00	-643,943.70	
		Dispositions	-125,000.00		140,276.25
		Free Delivery	-465,000.00		
SBG48R22	CITIGROUP INC 6% DUE 10-31-2033				
		Acquisitions	85,000.00	-94,000.65	
		Dispositions	-220,000.00		235,856.50
		Free Receipt	465,000.00		
C172967EW7	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	965,000.00	-1,424,323.50	
		Free Delivery	-965,000.00		
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	230,000.00	-331,797.70	
		Dispositions	-635,000.00		877,788.45
		Free Receipt	965,000.00		
SBCGD4C6	CITY OF HOPE 5.623% DUE 11-15-2043				
		Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		198,884.40
C64966H4K3	CITY OF NEW YORK 5.517 DUE 10-01-2037				
		Acquisitions	785,000.00	-942,926.30	
		Free Delivery	-785,000.00		
SB4TB7N3	CITY OF NEW YORK 5.517 DUE 10-01-2037				
		Acquisitions	130,000.00	-134,169.10	
		Dispositions	-830,000.00		885,731.65
		Free Receipt	785,000.00		
C186108CE4	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036				
		Acquisitions	540,000.00	-616,069.80	
		Free Delivery	-540,000.00		

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1L4G76	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036				
		Free Receipt	540,000.00		
C18683KAC5	CLIFFS NAT RES INC 6.25% DUE 10-01-2040				
		Acquisitions	225,000.00	-222,419.25	
		Dispositions	-225,000.00		220,245.75
SB3QD7G8	CLIFFS NAT RES INC 6.25% DUE 10-01-2040				
		Acquisitions	295,000.00	-254,191.60	
C19416QEA4	COLGATE-PALMOLIVE CO 1.95 02-01-2023				
		Acquisitions	395,000.00	-376,138.75	
		Dispositions	-395,000.00		369,925.40
SB994FP5	COMCAST CORP NEW 2.85% DUE 01-15-2023				
		Acquisitions	525,000.00	-499,991.40	
		Dispositions	-525,000.00		493,936.35
SB8J33M8	COMCAST CORP NEW 3.125% DUE 07-15-2022				
		Acquisitions	685,000.00	-689,753.05	
		Dispositions	-585,000.00		572,796.75
C20030NBH3	COMCAST CORP NEW 4.25% DUE 01-15-2033				
		Acquisitions	600,000.00	-601,182.00	
		Free Delivery	-600,000.00		
SB92PSY5	COMCAST CORP NEW 4.25% DUE 01-15-2033				
		Dispositions	-600,000.00		569,710.00
		Free Receipt	600,000.00		
SB7TGGL0	COMCAST CORP NEW 4.65% DUE 07-15-2042				
		Acquisitions	1,660,000.00	-1,612,346.90	
		Dispositions	-730,000.00		729,535.27
C20030NAF8	COMCAST CORP NEW 5.65% DUE 06-15-2035				
		Acquisitions	705,000.00	-799,385.40	
		Free Delivery	-705,000.00		
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035				
		Free Receipt	705,000.00		
SB0PJKX4	COMCAST CORP NEW 5.85% DUE 11-15-2015				
		Acquisitions	500,000.00	-566,660.00	
		Dispositions	-500,000.00		563,960.00
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038				
		Acquisitions	275,000.00	-363,904.75	
		Dispositions	-275,000.00		318,304.25
C20030NAM3	COMCAST CORP NEW 6.45% DUE 03-15-2037				
		Acquisitions	2,115,000.00	-2,617,820.10	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2,115,000.00		
SB108F49	COMCAST CORP NEW 6.45% DUE 03-15-2037				
		Dispositions	-1,150,000.00		1,440,790.00
		Free Delivery	-350,000.00		
		Free Receipt	2,465,000.00		
SB192PV9	COMCAST CORP NEW 6.5 DUE 15-01-2017				
		Acquisitions	350,000.00	-417,322.50	
		Dispositions	-350,000.00		419,387.50
C20030NAV3	COMCAST CORP NEW 6.95% DUE 08-15-2037				
		Acquisitions	1,000,000.00	-1,305,730.00	
		Free Delivery	-1,000,000.00		
SB2444H6	COMCAST CORP NEW 6.95% DUE 08-15-2037				
		Acquisitions	265,000.00	-327,982.55	
		Dispositions	-1,265,000.00		1,655,331.05
		Free Receipt	1,000,000.00		
C202795JA9	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042				
		Acquisitions	420,000.00	-405,266.40	
		Free Delivery	-420,000.00		
SB8HTPB1	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042				
		Free Receipt	420,000.00		
C205887BS0	CONAGRA FOODS INC 4.65% DUE 01-25-2043				
		Acquisitions	460,000.00	-459,691.80	
		Free Delivery	-460,000.00		
SB8KMR88	CONAGRA FOODS INC 4.65% DUE 01-25-2043				
		Free Receipt	460,000.00		
C20825CAQ7	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	705,000.00	-977,454.30	
		Free Delivery	-705,000.00		
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	205,000.00	-282,086.15	
		Dispositions	-780,000.00		1,038,990.00
		Free Receipt	705,000.00		
SBCZM4J1	CONSUMERS ENERGY 3.375 DUE 08-15-2023				
		Acquisitions	400,000.00	-399,796.00	
		Dispositions	-400,000.00		393,004.00
C219350AW5	CORNING INC 4.75% DUE 03-15-2042				
		Acquisitions	235,000.00	-239,396.85	
		Free Delivery	-235,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7JPWZ3	CORNING INC 4.75% DUE 03-15-2042				
		Dispositions	-235,000.00		226,370.65
		Free Receipt	235,000.00		
SB3KRLL9	COVIDIEN INTL FIN 1.875% DUE 06-15-2013				
		Acquisitions	280,000.00	-280,896.00	
		Dispositions	-280,000.00		280,000.00
SB98D0G9	COVIDIEN INTL FIN 2.95% DUE 06-15-2023				
		Acquisitions	255,000.00	-254,421.15	
		Dispositions	-255,000.00		241,839.45
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	310,000.00	-326,079.70	
		Dispositions	-310,000.00		297,637.20
C126408GK3	CSX CORP 6.15% DUE 05-01-2037				
		Acquisitions	790,000.00	-969,230.90	
		Free Delivery	-790,000.00		
SB1W8K53	CSX CORP 6.15% DUE 05-01-2037				
		Dispositions	-790,000.00		930,271.05
		Free Receipt	790,000.00		
C126650BX7	CVS CAREMARK CORP 5.75% DUE 05-15-2041				
		Acquisitions	730,000.00	-884,343.90	
		Free Delivery	-730,000.00		
SB4M3VF6	CVS CAREMARK CORP 5.75% DUE 05-15-2041				
		Dispositions	-535,000.00		608,544.55
		Free Receipt	730,000.00		
C234667JL8	DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE				
		Acquisitions	240,000.00	-298,972.80	
		Free Delivery	-240,000.00		
SB3ZT723	DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE				
		Acquisitions	130,000.00	-169,877.50	
		Dispositions	-190,000.00		213,719.60
		Free Receipt	240,000.00		
C235241LS3	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE				
		Acquisitions	905,000.00	-1,198,057.10	
		Free Delivery	-905,000.00		
SB5ZNLZ0	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE				
		Acquisitions	120,000.00	-161,323.20	
		Dispositions	-150,000.00		176,385.00
		Free Receipt	905,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C235308RA3	DALLAS TEX INDPT SCH DIST TAXABLE-SCH BLDG-C-BUILD AMER 6.45 DUE 2-15-2035				
		Acquisitions	1,370,000.00	-1,691,189.40	
		Dispositions	-350,000.00		390,190.50
		Free Delivery	-1,370,000.00		
		Free Receipt	1,370,000.00		
SB28J4J9	DARDEN RESTAURANTS SR NT 6.2 DUE 10-15-2017				
		Acquisitions	590,000.00	-687,798.40	
		Dispositions	-590,000.00		660,959.30
C237194AH8	DARDEN RESTAURANTS 6.8% DUE 10-15-2037				
		Acquisitions	200,000.00	-234,544.00	
		Free Delivery	-200,000.00		
SB3BRLT6	DARDEN RESTAURANTS 6.8% DUE 10-15-2037				
		Free Receipt	200,000.00		
C239427AG2	DAWSON RIDGE MET DIST NO 1 COLO ZERO CPN0% 10-01-2022 REG				
		Free Delivery	-585,000.00		
		Free Receipt	585,000.00		
C244199BF1	DEERE & CO 3.9% DUE 06-09-2042				
		Acquisitions	1,450,000.00	-1,439,154.00	
		Dispositions	-525,000.00		523,498.25
		Free Delivery	-925,000.00		
SBBVHMY4	DEERE & CO 3.9% DUE 06-09-2042				
		Dispositions	-180,000.00		163,402.20
		Free Receipt	925,000.00		
SBG48T60	DEERE & CO 4.375% DUE 10-16-2019				
		Acquisitions	500,000.00	-577,745.00	
		Dispositions	-500,000.00		555,460.00
C244199AZ8	DEERE & CO 8.1% DUE 05-15-2030				
		Acquisitions	425,000.00	-644,142.75	
		Dispositions	-425,000.00		641,524.75
C249218BC1	DENVER COLO PUB SCHS CTFS PARTN 4.242% 12-15-2037 BEO TAXABLE				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		103,039.20
C249218AK4	DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE				
		Acquisitions	905,000.00	-1,197,319.65	
		Dispositions	-150,000.00		178,443.00
		Free Delivery	-945,000.00		
		Free Receipt	945,000.00		
C25156PAD5	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,130,000.00	-1,767,263.50	
		Free Delivery	-1,130,000.00		
S2952767	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032				
		Dispositions	-210,000.00		317,366.70
		Free Delivery	-210,000.00		
		Free Receipt	1,340,000.00		
C25179MAL7	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	975,000.00	-1,092,858.00	
		Free Delivery	-975,000.00		
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Free Receipt	975,000.00		
SBG48TB5	DIAGEO CAP PLC .625% DUE 04-29-2016				
		Acquisitions	1,000,000.00	-998,160.00	
		Dispositions	-1,000,000.00		992,830.00
SB8NXVQ4	DIAGEO CAP PLC 3.875% DUE 04-29-2043				
		Acquisitions	205,000.00	-201,992.65	
		Dispositions	-205,000.00		177,382.40
C25389JAK2	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022				
		Acquisitions	335,000.00	-330,447.35	
		Free Delivery	-335,000.00		
SB8G3XV0	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022				
		Dispositions	-335,000.00		313,044.10
		Free Receipt	335,000.00		
SB59P442	DIRECTV HLDGS LLC 4.6% DUE 02-15-2021				
		Acquisitions	365,000.00	-392,692.55	
		Dispositions	-365,000.00		405,923.80
C25459HBG9	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042				
		Acquisitions	435,000.00	-421,471.50	
		Dispositions	-435,000.00		414,781.20
SB82CGN4	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042				
		Acquisitions	320,000.00	-283,171.20	
C25459HAQ8	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040				
		Acquisitions	430,000.00	-476,397.00	
		Free Delivery	-430,000.00		
SB3WNBC6	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040				
		Acquisitions	440,000.00	-443,989.50	
		Dispositions	-200,000.00		206,148.00
		Free Delivery	-200,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	630,000.00		
C25459HAZ8	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041				
		Acquisitions	435,000.00	-473,836.80	
		Dispositions	-435,000.00		441,144.35
		Free Delivery	-435,000.00		
		Free Receipt	435,000.00		
C25459HAX3	DIRECTV HLDGS/FING 6 DUE 08-15-2040				
		Acquisitions	960,000.00	-1,013,510.40	
		Free Delivery	-960,000.00		
SB58W6M6	DIRECTV HLDGS/FING 6 DUE 08-15-2040				
		Dispositions	-960,000.00		1,020,045.20
		Free Receipt	960,000.00		
SB761KW7	DISCOVER BANK 2% DUE 02-21-2018				
		Acquisitions	930,000.00	-929,693.10	
		Dispositions	-930,000.00		905,211.90
SBCZM4H9	DISCOVER BK NEW 4.2% DUE 08-08-2023				
		Acquisitions	500,000.00	-498,210.00	
		Dispositions	-100,000.00		100,847.00
SB7F0P75	DISCOVERY 3.25% DUE 04-01-2023				
		Acquisitions	150,000.00	-149,757.00	
		Dispositions	-150,000.00		151,356.00
C25468PCX2	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042				
		Acquisitions	650,000.00	-628,407.00	
		Free Delivery	-650,000.00		
SB90NR11	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042				
		Dispositions	-530,000.00		476,921.40
		Free Receipt	650,000.00		
C25477GEU5	DISTRICT COLUMBIA INCOME TAX REV 5.582% 12-01-2035 BEO TAXABLE				
		Acquisitions	280,000.00	-344,061.20	
		Free Delivery	-280,000.00		
SB4QBBJ0	DISTRICT COLUMBIA INCOME TAX REV 5.582% 12-01-2035 BEO TAXABLE				
		Free Receipt	280,000.00		
C257559AJ3	DOMTAR CORP 6.25% DUE 09-01-2042				
		Acquisitions	570,000.00	-579,576.00	
		Free Delivery	-570,000.00		
SB84VV12	DOMTAR CORP 6.25% DUE 09-01-2042				
		Dispositions	-210,000.00		203,445.90
		Free Receipt	570,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C260543BJ1	DOW CHEM CO 7.375% DUE 11-01-2029				
		Acquisitions	360,000.00	-476,035.20	
		Free Delivery	-360,000.00		
S2518181	DOW CHEM CO 7.375% DUE 11-01-2029				
		Dispositions	-360,000.00		459,792.00
		Free Receipt	360,000.00		
C260543CG6	DOW CHEMICAL CO 4.375% DUE 11-15-2042				
		Acquisitions	1,350,000.00	-1,287,670.50	
		Free Delivery	-1,350,000.00		
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042				
		Dispositions	-140,000.00		126,109.20
		Free Receipt	1,350,000.00		
C26138EAJ8	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038				
		Acquisitions	600,000.00	-852,618.00	
		Free Delivery	-600,000.00		
SB3L5JT6	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038				
		Free Receipt	600,000.00		
SBBM4RJ4	DU PONT E I DE NEMOURS & CO NT 2.8 2-15-23				
		Acquisitions	350,000.00	-349,877.50	
		Dispositions	-350,000.00		359,646.00
C263534CJ6	DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043				
		Acquisitions	200,000.00	-202,790.00	
		Free Delivery	-200,000.00		
SB968118	DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043				
		Acquisitions	300,000.00	-278,712.00	
		Dispositions	-200,000.00		203,988.00
		Free Receipt	200,000.00		
C26442CAN4	DUKE ENERGY 4 DUE 09-30-2042				
		Acquisitions	1,225,000.00	-1,232,950.25	
		Free Delivery	-1,225,000.00		
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042				
		Dispositions	-415,000.00		376,841.00
		Free Delivery	-190,000.00		
		Free Receipt	1,415,000.00		
C26442CAM6	DUKE ENERGY 4.25% DUE 12-15-2041				
		Acquisitions	710,000.00	-740,984.40	
		Free Delivery	-710,000.00		
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	710,000.00		
C271014TU6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE				
		Acquisitions	475,000.00	-613,022.55	
		Free Delivery	-475,000.00		
SB7MLGD4	EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE				
		Acquisitions	90,000.00	-104,351.40	
		Dispositions	-470,000.00		583,278.50
		Free Receipt	475,000.00		
C278642AF0	EBAY INC 4 DUE 07-15-2042				
		Acquisitions	310,000.00	-284,474.60	
		Free Delivery	-310,000.00		
		Free Receipt	310,000.00		
C278865AM2	ECOLAB INC 5.5% DUE 12-08-2041				
		Acquisitions	795,000.00	-937,742.25	
		Free Delivery	-795,000.00		
SB7154K0	ECOLAB INC 5.5% DUE 12-08-2041				
		Dispositions	-655,000.00		715,998.45
		Free Receipt	795,000.00		
C283695BK9	EL PASO NAT GAS CO 8.375% DUE 06-15-2032				
		Acquisitions	655,000.00	-922,515.10	
		Free Delivery	-655,000.00		
S2787237	EL PASO NAT GAS CO 8.375% DUE 06-15-2032				
		Free Receipt	655,000.00		
C28370TAF6	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	370,000.00	-354,049.30	
		Free Delivery	-370,000.00		
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Free Receipt	370,000.00		
C285661AD6	ELECTR DATA SYS STEP CPN 6% DUE 08-01-2013				
		Acquisitions	340,000.00	-346,290.00	
		Dispositions	-340,000.00		340,000.00
C29078EAA3	EMBARQ CORP 7.995% DUE 06-01-2036				
		Acquisitions	915,000.00	-1,012,886.70	
		Free Delivery	-915,000.00		
SB156W36	EMBARQ CORP 7.995% DUE 06-01-2036				
		Free Receipt	915,000.00		
SBBFKVJ7	EMC CORP 3.375 06-01-2023				
		Acquisitions	805,000.00	-804,396.25	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-805,000.00		786,920.95
SBBDY0Y9	EMC CORP 1.875% DUE 06-01-2018				
		Acquisitions	310,000.00	-309,823.30	
		Dispositions	-310,000.00		306,776.00
SBBFL5B0	EMC CORP 2.65% DUE 06-01-2020				
		Acquisitions	515,000.00	-513,764.00	
		Dispositions	-515,000.00		507,013.15
C29250RAT3	ENBRIDGE ENERGY 5.5% DUE 09-15-2040				
		Acquisitions	290,000.00	-303,589.40	
		Free Delivery	-290,000.00		
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040				
		Dispositions	-290,000.00		282,207.70
		Free Receipt	290,000.00		
C292505AK0	ENCANA CORP 5.15 DUE 11-15-2041				
		Acquisitions	375,000.00	-380,351.25	
		Free Delivery	-375,000.00		
SB40MFM0	ENCANA CORP 5.15 DUE 11-15-2041				
		Dispositions	-190,000.00		193,425.70
		Free Receipt	375,000.00		
C292505AE4	ENCANA CORP 6.625% DUE 08-15-2037				
		Acquisitions	670,000.00	-807,752.00	
		Free Delivery	-670,000.00		
SB23Y0M4	ENCANA CORP 6.625% DUE 08-15-2037				
		Dispositions	-670,000.00		735,788.35
		Free Receipt	670,000.00		
C29266MAF6	ENERGY EAST CORP 6.75% DUE 07-15-2036				
		Acquisitions	270,000.00	-297,259.20	
		Free Delivery	-270,000.00		
SB19FQD7	ENERGY EAST CORP 6.75% DUE 07-15-2036				
		Free Receipt	270,000.00		
C29273RAS8	ENERGY TRANSFER 3.6% DUE 02-01-2023				
		Acquisitions	450,000.00	-447,390.00	
		Free Delivery	-450,000.00		
SB8HDKR4	ENERGY TRANSFER 3.6% DUE 02-01-2023				
		Acquisitions	500,000.00	-468,535.00	
		Dispositions	-450,000.00		448,816.50
		Free Receipt	450,000.00		
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	390,000.00	-357,772.35	
		Dispositions	-195,000.00		185,002.35
SBDWGZW3	ENERGY TRANSFER 5.95 DUE 10-01-2043				
		Acquisitions	480,000.00	-483,237.00	
		Dispositions	-480,000.00		492,786.60
SB5L3ZK7	ENERGY TRANSFER 6.5% DUE 02-01-2042				
		Acquisitions	930,000.00	-1,064,380.50	
		Dispositions	-185,000.00		200,525.20
C29273RAJ8	ENERGY TRANSFER 7.5% DUE 07-01-2038				
		Acquisitions	620,000.00	-780,493.20	
		Free Delivery	-620,000.00		
SB2QKDT7	ENERGY TRANSFER 7.5% DUE 07-01-2038				
		Free Receipt	620,000.00		
C29379VAW3	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042				
		Acquisitions	860,000.00	-868,871.00	
		Dispositions	-450,000.00		449,001.00
		Free Delivery	-410,000.00		
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042				
		Acquisitions	445,000.00	-435,757.35	
		Dispositions	-280,000.00		267,607.20
		Free Delivery	-280,000.00		
		Free Receipt	690,000.00		
C29379VAY9	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	455,000.00	-435,312.15	
		Dispositions	-455,000.00		437,723.65
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	190,000.00	-172,934.20	
		Dispositions	-190,000.00		173,424.40
C29379VBA0	ENTERPRISE PRODS 4.85% DUE 03-15-2044				
		Acquisitions	1,000,000.00	-996,190.00	
		Dispositions	-410,000.00		413,070.90
		Free Delivery	-590,000.00		
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044				
		Acquisitions	540,000.00	-546,642.60	
		Free Receipt	590,000.00		
SB4NSDP4	ENTERPRISE PRODS 6.45% DUE 09-01-2040				
		Acquisitions	175,000.00	-216,270.25	
		Dispositions	-175,000.00		203,866.25

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C293791AP4	ENTERPRISE PRODS 6.65% DUE 10-15-2034				
		Acquisitions	460,000.00	-572,019.20	
		Free Delivery	-460,000.00		
SB06K8Q5	ENTERPRISE PRODS 6.65% DUE 10-15-2034				
		Dispositions	-460,000.00		548,628.20
		Free Receipt	460,000.00		
C29379VAM5	ENTERPRISE PRODS 7.55% DUE 04-15-2038				
		Acquisitions	350,000.00	-478,299.50	
		Free Delivery	-350,000.00		
SB57FW28	ENTERPRISE PRODS 7.55% DUE 04-15-2038				
		Free Receipt	350,000.00		
C294829AA4	ERICSSON 4.125% DUE 05-15-2022				
		Acquisitions	825,000.00	-847,089.01	
		Dispositions	-825,000.00		865,740.75
		Free Delivery	-450,000.00		
		Free Receipt	450,000.00		
SB86R9T2	ERP OPER LTD PARTNERSHIP 3 DUE 04-15-2023				
		Acquisitions	280,000.00	-277,508.00	
		Dispositions	-280,000.00		258,095.60
C29736RAF7	ESTEE LAUDER COS 3.7% DUE 08-15-2042				
		Acquisitions	240,000.00	-221,304.00	
		Free Delivery	-240,000.00		
SB65DHR1	ESTEE LAUDER COS 3.7% DUE 08-15-2042				
		Dispositions	-240,000.00		217,651.20
		Free Receipt	240,000.00		
C30161MAN3	EXELON GENERATION 5.6 DUE 06-15-2042				
		Acquisitions	595,000.00	-647,020.85	
		Free Delivery	-595,000.00		
SB715FY1	EXELON GENERATION 5.6 DUE 06-15-2042				
		Acquisitions	205,000.00	-192,956.25	
		Free Receipt	595,000.00		
C30219GAG3	EXPRESS SCRIPTS 6.125% DUE 11-15-2041				
		Acquisitions	425,000.00	-530,306.50	
		Free Delivery	-425,000.00		
SB8KMSL8	EXPRESS SCRIPTS 6.125% DUE 11-15-2041				
		Dispositions	-210,000.00		258,581.40
		Free Receipt	425,000.00		
SB1TWZV9	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	245,000.00	-290,721.90	
		Dispositions	-175,000.00		196,057.75
SB4M0KK5	FIFTH 3RD BANCORP 3.625% DUE 01-25-2016				
		Acquisitions	500,000.00	-534,350.00	
		Dispositions	-500,000.00		526,175.00
C316773CH1	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038				
		Acquisitions	1,240,000.00	-1,715,080.30	
		Dispositions	-370,000.00		485,176.35
		Free Delivery	-845,000.00		
		Free Receipt	845,000.00		
C337358BD6	FIRST UN CORP 6.55% DUE 10-15-2035				
		Acquisitions	190,000.00	-232,962.80	
		Free Delivery	-190,000.00		
S2423605	FIRST UN CORP 6.55% DUE 10-15-2035				
		Dispositions	-190,000.00		220,419.00
		Free Receipt	190,000.00		
SBBD6GC5	FL PWR & LT CO 2.75% DUE 06-01-2023				
		Acquisitions	300,000.00	-298,857.00	
		Dispositions	-300,000.00		288,162.00
C341081FG7	FL PWR & LT CO 4.05% DUE 06-01-2042				
		Acquisitions	1,015,000.00	-1,042,932.80	
		Free Delivery	-1,015,000.00		
SB8C07L3	FL PWR & LT CO 4.05% DUE 06-01-2042				
		Dispositions	-215,000.00		198,006.40
		Free Receipt	1,015,000.00		
C341081EY9	FL PWR & LT CO 5.85% DUE 05-01-2037				
		Acquisitions	700,000.00	-901,047.00	
		Free Delivery	-700,000.00		
SB1W5902	FL PWR & LT CO 5.85% DUE 05-01-2037				
		Dispositions	-280,000.00		332,049.20
		Free Delivery	-280,000.00		
		Free Receipt	980,000.00		
C341099CN7	FLORIDA PWR CORP 5.65% DUE 04-01-2040				
		Acquisitions	755,000.00	-931,979.55	
		Free Delivery	-755,000.00		
SB4WTC62	FLORIDA PWR CORP 5.65% DUE 04-01-2040				
		Free Receipt	755,000.00		
C345370CQ1	FORD MTR CO DEL NT 4.75 01-15-2043				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,580,000.00	-1,483,999.20	
		Free Delivery	-1,580,000.00		
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	805,000.00	-706,729.30	
		Dispositions	-830,000.00		763,887.00
		Free Delivery	-200,000.00		
		Free Receipt	1,780,000.00		
S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031				
		Acquisitions	805,000.00	-991,961.45	
		Dispositions	-805,000.00		968,624.55
C373334JW2	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	435,000.00	-448,115.25	
		Free Delivery	-435,000.00		
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Dispositions	-165,000.00		151,498.05
		Free Receipt	435,000.00		
C999501TU3	GAC CF METLIFE MANAGED, CORE BOND INDEX FUND CONTRACT # RATE 00.0000% MAT **INC				
		Acquisitions	68,359.32	-11,238,706.06	
		Dispositions	-938.17		153,861.09
		Free Delivery	-67,421.15		
C999501AX7	GAC METLIFE CONT.#163 RT. N/A MAT N/A				
		Acquisitions	8,484,395.60	-8,484,395.60	
		Dispositions	-8,482,843.12		8,482,843.12
C361448AQ6	GATX CORP 3.9% DUE 03-30-2023				
		Acquisitions	275,000.00	-271,958.50	
		Free Delivery	-275,000.00		
SB9F8NV3	GATX CORP 3.9% DUE 03-30-2023				
		Free Receipt	275,000.00		
C36158FAA8	GE GLOBAL INS HLDG 7% DUE 02-15-2026				
		Acquisitions	720,000.00	-928,634.40	
		Free Delivery	-720,000.00		
S2435644	GE GLOBAL INS HLDG 7% DUE 02-15-2026				
		Dispositions	-720,000.00		910,404.00
		Free Receipt	720,000.00		
C369550AT5	GEN DYNAMICS CORP 3.6% DUE 11-15-2042				
		Acquisitions	195,000.00	-177,666.45	
		Free Delivery	-195,000.00		
SB8ZQTV2	GEN DYNAMICS CORP 3.6% DUE 11-15-2042				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Dispositions	-195,000.00		162,007.95
			Free Receipt	195,000.00		
C36962G4B7	GEN ELEC CAP CORP MEDIUM TERM NTS BO	TRANCHE # TR 00818 6.875 DUE 01-10-2039				
			Acquisitions	760,000.00	-1,003,198.75	
			Dispositions	-120,000.00		157,784.40
			Free Delivery	-640,000.00		
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO	TRANCHE # TR 00818 6.875 DUE 01-10-2039				
			Acquisitions	1,400,000.00	-1,802,736.10	
			Dispositions	-565,000.00		702,296.65
			Free Delivery	-350,000.00		
			Free Receipt	990,000.00		
SB7251Q4	GEN ELEC CAP CORP MEDIUM TERM NTS BO	TRANCHE # TR 00849 4.65 DUE 10-17-2021				
			Acquisitions	1,120,000.00	-1,201,299.85	
			Dispositions	-1,070,000.00		1,173,716.40
SBC9SMK2	GEN ELEC CAP CORP MEDIUM TERM NTS BO	TRANCHE # TR 00888 1.5 DUE 07-12-2016				
			Acquisitions	1,440,000.00	-1,440,878.40	
			Dispositions	-1,440,000.00		1,456,488.00
SBC7H814	GEN ELEC CAP CORP 5.5% DUE 01-08-2020					
			Acquisitions	730,000.00	-859,947.30	
			Dispositions	-730,000.00		831,126.90
C36962G3P7	GEN ELEC CAP CORP 5.875% DUE 01-14-2038					
			Acquisitions	2,285,000.00	-2,674,535.75	
			Free Delivery	-2,285,000.00		
SB2NJ7Z1	GEN ELEC CAP CORP 5.875% DUE 01-14-2038					
			Acquisitions	200,000.00	-219,860.00	
			Dispositions	-1,060,000.00		1,236,658.60
			Free Receipt	2,285,000.00		
C36962G3A0	GEN ELEC CAP CORP 6.15% DUE 08-07-2037					
			Acquisitions	805,000.00	-975,370.20	
			Dispositions	-415,000.00		506,678.80
			Free Delivery	-390,000.00		
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037					
			Acquisitions	650,000.00	-739,108.20	
			Dispositions	-405,000.00		483,339.90
			Free Receipt	390,000.00		
SB8SG1K2	GENERAL ELEC CAP CORP MEDIUM TERM NTS	1 DUE 01-08-2016				
			Acquisitions	2,350,000.00	-2,353,924.50	
			Dispositions	-2,350,000.00		2,356,227.50

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C36962G6S8	GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023				
		Acquisitions	1,475,000.00	-1,456,341.25	
		Dispositions	-1,035,000.00		1,023,451.80
		Free Delivery	-440,000.00		
SB85PGG3	GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023				
		Acquisitions	1,260,000.00	-1,195,452.40	
		Dispositions	-1,700,000.00		1,581,732.00
		Free Receipt	440,000.00		
C36962GXZ2	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,435,000.00	-3,093,492.30	
		Dispositions	-545,000.00		696,496.40
		Free Delivery	-1,890,000.00		
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	100,000.00	-122,525.00	
		Dispositions	-775,000.00		928,691.30
		Free Receipt	1,890,000.00		
SB71SZM8	GENERAL ELEC CAP CORP 3.35 DUE 10-17-2016				
		Acquisitions	1,810,000.00	-1,946,039.60	
		Dispositions	-1,810,000.00		1,911,305.70
C369604BF9	GENERAL ELEC CO 4.125% DUE 10-09-2042				
		Acquisitions	480,000.00	-476,006.40	
		Free Delivery	-480,000.00		
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042				
		Acquisitions	125,000.00	-115,830.00	
		Free Receipt	480,000.00		
C370334BP8	GENERAL MLS INC 4.15% DUE 02-15-2043				
		Acquisitions	260,000.00	-262,113.80	
		Free Delivery	-260,000.00		
SB8DP1W6	GENERAL MLS INC 4.15% DUE 02-15-2043				
		Dispositions	-260,000.00		259,628.20
		Free Receipt	260,000.00		
SB414HS5	GENZYME CORP 3.625 DUE 06-15-2015				
		Acquisitions	550,000.00	-589,143.50	
		Dispositions	-550,000.00		577,417.50
C375558AS2	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	410,000.00	-501,692.40	
		Free Delivery	-410,000.00		
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	410,000.00		
SB65FHL1	GLAXOSMITHKLINE 1.5 DUE 05-08-2017				
		Acquisitions	350,000.00	-354,235.00	
		Dispositions	-350,000.00		358,162.00
SB99FK75	GLAXOSMITHKLINE 2.8% DUE 03-18-2023				
		Acquisitions	125,000.00	-123,740.00	
		Dispositions	-125,000.00		124,603.75
C377372AJ6	GLAXOSMITHKLINE 4.2% DUE 03-18-2043				
		Acquisitions	185,000.00	-182,543.20	
		Free Delivery	-185,000.00		
SB9MD775	GLAXOSMITHKLINE 4.2% DUE 03-18-2043				
		Acquisitions	125,000.00	-113,575.00	
		Free Receipt	185,000.00		
C377372AE7	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	400,000.00	-541,732.00	
		Dispositions	-290,000.00		379,146.00
		Free Delivery	-110,000.00		
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Dispositions	-110,000.00		134,228.60
		Free Receipt	110,000.00		
C38376G4V9	GNMA 2011-121 REMIC PASS THRU CTF CL FA FLTG RATE DUE 03-16-2043				
		Acquisitions	833,990.59	-836,401.34	
		Dispositions	-87,738.23		87,738.23
C380956AD4	GOLDCORP INC NEW 3.7% DUE 03-15-2023				
		Acquisitions	340,000.00	-338,065.40	
		Free Delivery	-340,000.00		
SB90SSN5	GOLDCORP INC NEW 3.7% DUE 03-15-2023				
		Dispositions	-260,000.00		243,877.60
		Free Receipt	340,000.00		
SB1LX189	GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGOLDMAN SACHS GP 5.625 DUE 011517				
		Acquisitions	425,000.00	-477,517.25	
		Dispositions	-425,000.00		465,171.00
SB9DL5D0	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018				
		Acquisitions	720,000.00	-724,298.40	
		Dispositions	-720,000.00		725,544.00
C38141GRD8	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023				
		Acquisitions	265,000.00	-265,217.30	
		Dispositions	-265,000.00		265,848.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8W7XD8	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023				
		Acquisitions	1,335,000.00	-1,312,867.85	
		Dispositions	-1,335,000.00		1,301,771.50
SBB0RD42	GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018				
		Acquisitions	220,000.00	-257,349.40	
		Dispositions	-220,000.00		257,010.60
C38143YAC7	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO				
		Acquisitions	975,000.00	-1,060,595.25	
		Free Delivery	-975,000.00		
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO				
		Acquisitions	195,000.00	-206,061.00	
		Dispositions	-335,000.00		343,897.45
		Free Receipt	975,000.00		
SB7W55L7	GOLDMAN SACHS TRANCHE # TR 00582 3.7 DUE08-01-2015				
		Acquisitions	1,335,000.00	-1,409,586.45	
		Dispositions	-475,000.00		501,737.75
SBCDL3R1	GOLDMAN SACHS 2.9% DUE 07-19-2018				
		Acquisitions	2,140,000.00	-2,149,969.65	
		Dispositions	-1,580,000.00		1,594,349.70
SB7N9B21	GOLDMAN SACHS 5.75% DUE 01-24-2022				
		Acquisitions	1,405,000.00	-1,609,920.90	
		Dispositions	-490,000.00		584,476.90
SB5SN856	GOLDMAN SACHS 6 DUE 06-15-2020				
		Acquisitions	1,085,000.00	-1,275,020.20	
		Dispositions	-1,085,000.00		1,275,098.05
C38141GCU6	GOLDMAN SACHS 6.125% DUE 02-15-2033				
		Acquisitions	500,000.00	-586,750.00	
		Free Delivery	-500,000.00		
S2350640	GOLDMAN SACHS 6.125% DUE 02-15-2033				
		Acquisitions	215,000.00	-235,103.50	
		Dispositions	-185,000.00		206,186.20
		Free Receipt	500,000.00		
SB2QKDK8	GOLDMAN SACHS 6.15% DUE 04-01-2018				
		Acquisitions	665,000.00	-783,331.40	
		Dispositions	-665,000.00		784,221.20
C38141GGM0	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	740,000.00	-891,288.10	
		Dispositions	-145,000.00		174,662.65

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-595,000.00		
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	875,000.00	-1,023,635.75	
		Dispositions	-925,000.00		1,083,534.80
		Free Receipt	595,000.00		
SB245CZ3	GOLDMAN SACHS 6.25% DUE 09-01-2017				
		Acquisitions	710,000.00	-833,909.20	
		Dispositions	-710,000.00		810,905.20
C38141GFD1	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	2,960,000.00	-3,333,640.80	
		Free Delivery	-2,960,000.00		
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	220,000.00	-232,127.00	
		Dispositions	-2,110,000.00		2,310,624.70
		Free Delivery	-380,000.00		
		Free Receipt	3,340,000.00		
SB1FQZP9	GOODRICH CORP NT 6.29% DUE 07-01-2016/06-30-2016				
		Acquisitions	400,000.00	-462,508.00	
		Dispositions	-400,000.00		467,508.00
SB6477V8	GOODRICH CORP 6.125% DUE 03-01-2019				
		Acquisitions	260,000.00	-324,014.60	
		Dispositions	-260,000.00		325,426.40
C406216AW1	HALLIBURTON CO 6.7% DUE 09-15-2038				
		Acquisitions	635,000.00	-870,197.65	
		Dispositions	-350,000.00		476,556.50
		Free Delivery	-285,000.00		
SB3D2F31	HALLIBURTON CO 6.7% DUE 09-15-2038				
		Free Receipt	285,000.00		
C413875AN5	HARRIS CORP DEL 6.15% DUE 12-15-2040				
		Acquisitions	290,000.00	-341,564.90	
		Free Delivery	-290,000.00		
SB4LWT05	HARRIS CORP DEL 6.15% DUE 12-15-2040				
		Free Receipt	290,000.00		
SB8JV032	HARTFORD FINL SVCS 4.3 DUE 04-15-2043				
		Acquisitions	435,000.00	-431,618.85	
		Dispositions	-150,000.00		136,792.50
C416515AP9	HARTFORD FINL SVCS 6.1% DUE 10-01-2041				
		Acquisitions	385,000.00	-472,946.75	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-385,000.00		
SBFN0JK4	HARTFORD FINL SVCS 6.1% DUE 10-01-2041				
		Acquisitions	275,000.00	-343,175.25	
		Dispositions	-275,000.00		334,646.75
		Free Delivery	-90,000.00		
		Free Receipt	475,000.00		
C416518AC2	HARTFORD FINL SVCS 6.625 DUE 04-15-2042				
		Acquisitions	645,000.00	-810,345.75	
		Dispositions	-385,000.00		503,550.80
		Free Delivery	-260,000.00		
SB7N8YL8	HARTFORD FINL SVCS 6.625 DUE 04-15-2042				
		Dispositions	-260,000.00		346,429.20
		Free Receipt	260,000.00		
C418056AS6	HASBRO INC 6.35% DUE 03-15-2040				
		Acquisitions	865,000.00	-1,015,094.80	
		Free Delivery	-865,000.00		
SB66F4L9	HASBRO INC 6.35% DUE 03-15-2040				
		Dispositions	-125,000.00		135,648.75
		Free Receipt	865,000.00		
SB84Y6J4	HEWLETT PACKARD CO 4.65% DUE 12-09-2021				
		Acquisitions	500,000.00	-502,630.00	
		Dispositions	-500,000.00		516,495.00
C428236BR3	HEWLETT PACKARD CO 6% DUE 09-15-2041				
		Acquisitions	370,000.00	-378,739.40	
		Free Delivery	-370,000.00		
SB6YB851	HEWLETT PACKARD CO 6% DUE 09-15-2041				
		Dispositions	-370,000.00		372,479.00
		Free Receipt	370,000.00		
SB3NB6Y6	HLTH CARE REIT INC 4.7% DUE 09-15-2017				
		Acquisitions	365,000.00	-410,004.50	
		Dispositions	-365,000.00		408,880.30
SBDD8L86	HOME DEPOT INC 2.25 DUE 09-10-2018				
		Acquisitions	435,000.00	-434,386.65	
		Dispositions	-435,000.00		440,537.55
SBBMSWD5	HOME DEPOT INC 2.7 DUE 04-01-2023				
		Acquisitions	150,000.00	-149,766.00	
		Dispositions	-150,000.00		149,791.50
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,270,000.00	-1,296,258.75	
		Dispositions	-160,000.00		148,660.80
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				
		Acquisitions	555,000.00	-550,559.40	
		Dispositions	-320,000.00		317,449.60
C437076AU6	HOME DEPOT INC 5.4% DUE 09-15-2040				
		Acquisitions	480,000.00	-585,806.40	
		Dispositions	-480,000.00		590,049.60
SB3LQNX1	HOME DEPOT INC 5.4% DUE 09-15-2040				
		Acquisitions	325,000.00	-345,663.50	
		Dispositions	-325,000.00		354,139.50
SBBFL2Q4	HOSPITALITY PPTYS 4.5% DUE 06-15-2023				
		Acquisitions	125,000.00	-124,858.75	
		Dispositions	-90,000.00		89,204.40
C4042Q1AB3	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035				
		Acquisitions	965,000.00	-1,090,363.15	
		Free Delivery	-965,000.00		
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035				
		Dispositions	-260,000.00		277,409.60
		Free Delivery	-260,000.00		
		Free Receipt	1,225,000.00		
C4042Q1AA5	HSBC BK USA 5.875 11-01-2034				
		Acquisitions	425,000.00	-495,822.00	
		Free Delivery	-425,000.00		
SBFN0JH1	HSBC BK USA 5.875 11-01-2034				
		Free Receipt	425,000.00		
C404280AN9	HSBC HLDGS PLC 4 DUE 03-30-2022				
		Acquisitions	320,000.00	-342,614.40	
		Free Delivery	-320,000.00		
SBFN0JG0	HSBC HLDGS PLC 4 DUE 03-30-2022				
		Acquisitions	535,000.00	-566,959.95	
		Dispositions	-320,000.00		354,608.00
		Free Receipt	320,000.00		
C404280AM1	HSBC HLDGS PLC 6.1% DUE 01-14-2042				
		Acquisitions	145,000.00	-185,453.55	
		Free Delivery	-145,000.00		
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042				
		Acquisitions	140,000.00	-185,820.60	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-120,000.00		145,047.60
		Free Receipt	145,000.00		
C404280AH2	HSBC HLDGS PLC 6.5% DUE 09-15-2037				
		Acquisitions	100,000.00	-123,774.00	
		Free Delivery	-100,000.00		
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037				
		Acquisitions	100,000.00	-118,391.00	
		Dispositions	-100,000.00		115,840.00
		Free Receipt	100,000.00		
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				
		Acquisitions	100,000.00	-119,698.00	
		Dispositions	-100,000.00		122,827.00
C404280AF6	HSBC HLDGS PLC 7.625% DUE 05-17-2032				
		Acquisitions	600,000.00	-794,136.00	
		Free Delivery	-600,000.00		
SBG5GXL6	HSBC HLDGS PLC 7.625% DUE 05-17-2032				
		Dispositions	-305,000.00		425,914.20
		Free Receipt	600,000.00		
C444859BB7	HUMANA INC 4.625 DUE 12-01-2042				
		Acquisitions	465,000.00	-452,082.30	
		Free Delivery	-465,000.00		
SB8VGK80	HUMANA INC 4.625 DUE 12-01-2042				
		Acquisitions	285,000.00	-258,383.85	
		Free Receipt	465,000.00		
SB948ZW9	HYATT HOTELS CORP 3.375 DUE 07-15-2023 REG				
		Acquisitions	250,000.00	-248,745.00	
		Dispositions	-250,000.00		248,428.20
C448814DC4	HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG				
		Acquisitions	710,000.00	-1,144,115.30	
		Free Delivery	-710,000.00		
S2742537	HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG				
		Dispositions	-120,000.00		175,254.00
		Free Delivery	-120,000.00		
		Free Receipt	830,000.00		
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C				
		Acquisitions	1,615,000.00	-1,584,072.75	
		Free Delivery	-1,615,000.00		
S2177258	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	460,000.00	-430,142.10	
		Dispositions	-485,000.00		427,805.50
		Free Delivery	-180,000.00		
		Free Receipt	1,795,000.00		
C452308AR0	IL TOOL WKS INC 3.9% DUE 09-01-2042				
		Acquisitions	510,000.00	-498,374.40	
		Free Delivery	-510,000.00		
SB8G2XB7	IL TOOL WKS INC 3.9% DUE 09-01-2042				
		Free Receipt	510,000.00		
C452252FH7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE				
		Acquisitions	120,000.00	-149,625.60	
		Free Delivery	-120,000.00		
SB4QTD76	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE				
		Free Receipt	120,000.00		
C45528S5S1	INDIANAPOLIS IND LOC PUB IMPT BD BK 6.116% 01-15-2040 BEO TAXABLE				
		Acquisitions	485,000.00	-581,566.80	
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00		
SB4KV6M4	INTEL CORP 3.3 DUE 10-01-2021				
		Acquisitions	150,000.00	-156,337.50	
		Dispositions	-150,000.00		151,092.00
C458140AK6	INTEL CORP 4.8% DUE 10-01-2041				
		Acquisitions	1,060,000.00	-1,109,979.00	
		Free Delivery	-1,060,000.00		
SB6SRRZ8	INTEL CORP 4.8% DUE 10-01-2041				
		Dispositions	-715,000.00		729,615.25
		Free Receipt	1,060,000.00		
C458140AN0	INTEL CORP 4% DUE 12-15-2032				
		Acquisitions	305,000.00	-296,185.50	
		Dispositions	-305,000.00		299,952.25
SB98WJ92	INTERNATIONAL BUSINESS MACHS CORP 1.625 DUE 05-15-2020				
		Acquisitions	835,000.00	-813,470.40	
		Dispositions	-350,000.00		329,259.00
C459200HF1	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	720,000.00	-729,208.80	
		Free Delivery	-720,000.00		
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	185,000.00	-169,125.15	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	720,000.00		
C460690BK5	INTERPUBLIC GROUP 3.75% DUE 02-15-2023				
		Acquisitions	340,000.00	-329,732.00	
		Free Delivery	-340,000.00		
SB8WSJD3	INTERPUBLIC GROUP 3.75% DUE 02-15-2023				
		Dispositions	-340,000.00		323,471.60
		Free Receipt	340,000.00		
S2452609	INTL BUSINESS MACH CORP 8.375 NT DUE 11-1-2019 REG				
		Acquisitions	400,000.00	-560,492.00	
		Dispositions	-400,000.00		532,572.00
C459200BB6	INTL BUSINESS MACHS CORP 5.875 DUE 11-29-2032 BEO				
		Acquisitions	455,000.00	-588,988.40	
		Free Delivery	-455,000.00		
SB8DFHD9	INTL BUSINESS MACHS CORP 5.875 DUE 11-29-2032 BEO				
		Free Receipt	455,000.00		
SBCR5XT1	INTL BUSINESS 3.375% DUE 08-01-2023				
		Acquisitions	1,120,000.00	-1,116,416.00	
		Dispositions	-240,000.00		239,892.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SB8DFHR3	INTL BUSINESS 5.7% DUE 09-14-2017				
		Acquisitions	500,000.00	-598,685.00	
		Dispositions	-500,000.00		598,995.00
C460146CF8	INTL PAPER CO 7.3% DUE 11-15-2039				
		Acquisitions	275,000.00	-359,826.50	
		Free Delivery	-275,000.00		
SB3MDYN8	INTL PAPER CO 7.3% DUE 11-15-2039				
		Free Receipt	275,000.00		
C476556CX1	JERSEY CENT PWR & 6.15% DUE 06-01-2037				
		Acquisitions	210,000.00	-259,896.00	
		Free Delivery	-210,000.00		
SB2B0FC9	JERSEY CENT PWR & 6.15% DUE 06-01-2037				
		Free Receipt	210,000.00		
C478045AA5	JOHN SEVIER COMB CYCLE 4.626 1-15-42				
		Acquisitions	626,799.81	-702,379.33	
		Free Delivery	-626,799.81		
SB7KGYQ0	JOHN SEVIER COMB CYCLE 4.626 1-15-42				
		Dispositions	-4,160.36		4,160.36

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	626,799.81		
C478160AV6	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG				
		Acquisitions	1,095,000.00	-1,224,374.25	
		Free Delivery	-1,095,000.00		
SBBMT8C9	JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG				
		Dispositions	-650,000.00		694,473.00
		Free Receipt	1,095,000.00		
C478160AL8	JOHNSON & JOHNSON 4.95% DUE 05-15-2033				
		Acquisitions	450,000.00	-538,812.00	
		Free Delivery	-450,000.00		
S2681083	JOHNSON & JOHNSON 4.95% DUE 05-15-2033				
		Free Receipt	450,000.00		
C478366BB2	JOHNSON CTLS INC 5.25% DUE 12-01-2041				
		Acquisitions	325,000.00	-362,982.75	
		Free Delivery	-325,000.00		
SB5VXX36	JOHNSON CTLS INC 5.25% DUE 12-01-2041				
		Free Receipt	325,000.00		
SB39F3N0	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO				
		Acquisitions	65,000.00	-78,775.45	
		Dispositions	-65,000.00		79,289.60
C48126BAA1	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	385,000.00	-449,160.25	
		Dispositions	-185,000.00		217,123.40
		Free Delivery	-200,000.00		
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	855,000.00	-929,429.20	
		Dispositions	-465,000.00		516,976.75
		Free Receipt	200,000.00		
C46625HHV5	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	665,000.00	-787,473.05	
		Free Delivery	-665,000.00		
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	185,000.00	-224,036.85	
		Free Receipt	665,000.00		
SB96WDW5	JPMORGAN CHASE & 1.625% DUE 05-15-2018				
		Acquisitions	1,115,000.00	-1,113,193.70	
		Dispositions	-1,115,000.00		1,090,988.10
SBG48XY6	JPMORGAN CHASE & 3.15% DUE 07-05-2016				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	235,000.00	-245,673.70	
		Dispositions	-235,000.00		245,600.85
C46625HJH4	JPMORGAN CHASE & 3.2% DUE 01-25-2023				
		Acquisitions	875,000.00	-872,182.50	
		Dispositions	-180,000.00		179,087.40
		Free Delivery	-695,000.00		
SB9288H7	JPMORGAN CHASE & 3.2% DUE 01-25-2023				
		Acquisitions	2,715,000.00	-2,632,251.35	
		Dispositions	-3,410,000.00		3,330,693.70
		Free Receipt	695,000.00		
SB3ZBDW1	JPMORGAN CHASE & 3.45% DUE 03-01-2016				
		Acquisitions	1,620,000.00	-1,727,001.00	
		Dispositions	-1,620,000.00		1,732,735.80
C46625HJB7	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	750,000.00	-902,377.50	
		Free Delivery	-750,000.00		
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	65,000.00	-72,628.40	
		Dispositions	-650,000.00		722,075.80
		Free Receipt	750,000.00		
C48203RAD6	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041				
		Acquisitions	380,000.00	-424,007.80	
		Free Delivery	-380,000.00		
SBG48XP7	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041				
		Free Receipt	380,000.00		
SB90JPJ3	KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023				
		Acquisitions	410,000.00	-408,893.00	
		Dispositions	-410,000.00		404,973.40
C494550BP0	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043				
		Acquisitions	1,000,000.00	-1,022,130.00	
		Free Delivery	-1,000,000.00		
SB83ZS69	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043				
		Acquisitions	520,000.00	-493,246.00	
		Dispositions	-555,000.00		532,490.10
		Free Receipt	1,000,000.00		
SB7W14K7	KINDER MORGAN 5 DUE 08-15-2042				
		Acquisitions	1,095,000.00	-1,031,577.45	
		Dispositions	-320,000.00		299,705.60

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-320,000.00		
		Free Receipt	320,000.00		
C494550AW6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Acquisitions	490,000.00	-621,050.50	
		Free Delivery	-490,000.00		
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Dispositions	-490,000.00		591,140.90
		Free Receipt	490,000.00		
C496902AK3	KINROSS GOLD CORP 6.875 DUE 09-01-2041				
		Acquisitions	310,000.00	-321,057.70	
		Free Delivery	-310,000.00		
SB71C2Y1	KINROSS GOLD CORP 6.875 DUE 09-01-2041				
		Dispositions	-310,000.00		274,563.30
		Free Receipt	310,000.00		
C500255AS3	KOHLS CORP 3.25 DUE 02-01-2023				
		Acquisitions	455,000.00	-430,862.25	
		Dispositions	-455,000.00		438,137.70
SB8KMP39	KOHLS CORP 3.25 DUE 02-01-2023				
		Acquisitions	225,000.00	-213,063.75	
		Dispositions	-225,000.00		217,310.75
SBDG44M6	KOHLS CORP 4.75% DUE 12-15-2023				
		Acquisitions	500,000.00	-498,750.00	
		Dispositions	-250,000.00		261,307.50
C500472AE5	KONINKLIJKE NT 5 DUE 03-15-2042				
		Acquisitions	470,000.00	-529,506.70	
		Free Delivery	-470,000.00		
SB6XB078	KONINKLIJKE NT 5 DUE 03-15-2042				
		Dispositions	-265,000.00		302,815.50
		Free Receipt	470,000.00		
SB82XL65	KRAFT FOODS GROUP 5.375% DUE 02-10-2020				
		Acquisitions	700,000.00	-832,216.00	
		Dispositions	-700,000.00		841,708.00
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042				
		Acquisitions	1,840,000.00	-1,987,310.40	
		Dispositions	-580,000.00		618,384.40
		Free Delivery	-1,260,000.00		
SB8Y96M2	KRAFT FOODS GROUP 5% DUE 06-04-2042				
		Acquisitions	570,000.00	-655,488.60	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,005,000.00		991,765.15
		Free Receipt	1,260,000.00		
SB84TKP3	KRAFT FOODS GROUP 6.125% DUE 08-23-2018				
		Acquisitions	855,000.00	-1,044,835.65	
		Dispositions	-400,000.00		474,732.00
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	545,000.00	-710,789.00	
		Free Delivery	-545,000.00		
SB97MM05	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Dispositions	-545,000.00		760,885.40
		Free Receipt	545,000.00		
SB23YS08	KRAFT FOODS INC NT 7% DUE 08-11-2037				
		Acquisitions	475,000.00	-655,324.25	
		Dispositions	-210,000.00		258,457.50
		Free Delivery	-210,000.00		
		Free Receipt	210,000.00		
SB8DFHZ1	KRAFT FOODS INC 6.5% DUE 11-01-2031				
		Acquisitions	400,000.00	-512,764.00	
		Dispositions	-400,000.00		460,516.00
SB2QH3V0	KROGER CO 5% DUE 04-15-2013				
		Acquisitions	245,000.00	-245,521.85	
		Dispositions	-245,000.00		245,000.00
C532457BC1	LILLY ELI & CO 5.95% DUE 11-15-2037				
		Acquisitions	265,000.00	-344,174.05	
		Free Delivery	-265,000.00		
SBG48YS7	LILLY ELI & CO 5.95% DUE 11-15-2037				
		Dispositions	-265,000.00		352,627.55
		Free Receipt	265,000.00		
C544152AE1	LORILLARD TOB CO 7% DUE 08-04-2041				
		Acquisitions	515,000.00	-619,467.75	
		Free Delivery	-515,000.00		
SB3XJTH4	LORILLARD TOB CO 7% DUE 08-04-2041				
		Dispositions	-515,000.00		589,635.40
		Free Receipt	515,000.00		
C544646XZ0	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE				
		Acquisitions	1,660,000.00	-2,012,108.20	
		Free Delivery	-1,660,000.00		
SB513PH4	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE				

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For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	115,000.00	-125,550.10	
		Dispositions	-445,000.00		498,286.90
		Free Delivery	-150,000.00		
		Free Receipt	1,810,000.00		
C544646ZR6	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE				
		Acquisitions	735,000.00	-995,408.40	
		Free Delivery	-735,000.00		
SB63L7C2	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE				
		Dispositions	-735,000.00		1,002,433.40
		Free Receipt	735,000.00		
SB7JJ233	LOWES COS INC 3.12% DUE 04-15-2022				
		Acquisitions	150,000.00	-154,893.00	
		Dispositions	-150,000.00		157,473.00
SB4K33R4	LOWES COS INC 3.8 DUE 11-15-2021				
		Acquisitions	500,000.00	-547,510.00	
		Dispositions	-500,000.00		557,255.00
C548661CX3	LOWES COS INC 4.65 DUE 04-15-2042				
		Acquisitions	1,310,000.00	-1,368,910.70	
		Free Delivery	-1,310,000.00		
SB7B2LT9	LOWES COS INC 4.65 DUE 04-15-2042				
		Acquisitions	175,000.00	-167,184.50	
		Dispositions	-1,310,000.00		1,347,057.10
		Free Receipt	1,310,000.00		
SBDDY816	LOWES COS INC 5% DUE 09-15-2043				
		Acquisitions	165,000.00	-163,353.30	
		Dispositions	-165,000.00		165,899.25
C548661CP0	LOWES COS INC 6.65% DUE 09-15-2037				
		Acquisitions	335,000.00	-441,265.35	
		Dispositions	-180,000.00		233,616.60
		Free Delivery	-155,000.00		
SB3CMC97	LOWES COS INC 6.65% DUE 09-15-2037				
		Dispositions	-155,000.00		211,750.15
		Free Receipt	155,000.00		
SBCBR9V7	LYB INTL FIN B V 4% DUE 07-15-2023				
		Acquisitions	490,000.00	-483,522.20	
		Dispositions	-490,000.00		487,913.40
SBCBR9Y0	LYB INTL FIN B V 5.25% DUE 07-15-2043				
		Acquisitions	440,000.00	-446,340.40	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-440,000.00		443,951.20
SB8H50F8	LYONDELLBASELL 5.75% DUE 04-15-2024				
		Acquisitions	405,000.00	-454,019.35	
		Dispositions	-405,000.00		451,720.80
SB6XKSR1	LYONDELLBASELL 5% DUE 04-15-2019				
		Acquisitions	330,000.00	-372,500.70	
		Dispositions	-330,000.00		367,534.20
C575634AS9	MA ELEC CO 5.9% DUE 11-15-2039				
		Acquisitions	595,000.00	-742,060.20	
		Free Delivery	-595,000.00		
SB59HGR5	MA ELEC CO 5.9% DUE 11-15-2039				
		Free Receipt	595,000.00		
C55616XAJ6	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043				
		Acquisitions	1,135,000.00	-1,035,017.85	
		Dispositions	-255,000.00		234,926.40
		Free Delivery	-880,000.00		
SB92RSZ2	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043				
		Dispositions	-300,000.00		247,419.00
		Free Receipt	880,000.00		
SBCZS983	MACYS RETAIL HLDGS 4.375% DUE 09-01-2023				
		Acquisitions	375,000.00	-372,427.50	
		Dispositions	-135,000.00		133,272.00
C565849AK2	MARATHON OIL CORP 2.8% DUE 11-01-2022				
		Acquisitions	710,000.00	-688,337.90	
		Free Delivery	-710,000.00		
SB8KP3B2	MARATHON OIL CORP 2.8% DUE 11-01-2022				
		Dispositions	-410,000.00		375,252.50
		Free Receipt	710,000.00		
C56585AAF9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	290,000.00	-358,706.80	
		Free Delivery	-290,000.00		
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	940,000.00	-1,082,274.10	
		Dispositions	-435,000.00		504,010.80
		Free Delivery	-190,000.00		
		Free Receipt	480,000.00		
SB9F40S7	MARKEL CORP 3.625% DUE 03-30-2023				
		Acquisitions	320,000.00	-319,484.80	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-175,000.00		162,242.50
C570535AP9	MARKEL CORP 5% DUE 03-30-2043				
		Acquisitions	170,000.00	-166,906.00	
		Free Delivery	-170,000.00		
SB97KW76	MARKEL CORP 5% DUE 03-30-2043				
		Free Receipt	170,000.00		
SB831BL3	MCDONALD'S CORP 3.625 DUE 05-01-2043				
		Acquisitions	520,000.00	-470,321.10	
		Dispositions	-520,000.00		433,934.80
C58013MEF7	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038				
		Acquisitions	685,000.00	-931,757.55	
		Free Delivery	-685,000.00		
SB2Q1JQ9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038				
		Dispositions	-685,000.00		860,305.20
		Free Receipt	685,000.00		
C582839AF3	MEAD JOHNSON 5.9% DUE 11-01-2039				
		Acquisitions	230,000.00	-279,565.00	
		Free Delivery	-230,000.00		
SB3YRXN1	MEAD JOHNSON 5.9% DUE 11-01-2039				
		Free Receipt	230,000.00		
SB8XYF09	MEDTRONIC INC 1.375% DUE 04-01-2018				
		Acquisitions	700,000.00	-698,950.00	
		Dispositions	-400,000.00		395,584.00
C585055AY2	MEDTRONIC INC 4 DUE 04-01-2043				
		Acquisitions	645,000.00	-631,732.35	
		Free Delivery	-645,000.00		
SB8PJ5Z7	MEDTRONIC INC 4 DUE 04-01-2043				
		Acquisitions	330,000.00	-334,084.35	
		Dispositions	-455,000.00		398,658.30
		Free Receipt	645,000.00		
C585055AW6	MEDTRONIC INC 4.5 DUE 03-15-2042 REG				
		Acquisitions	350,000.00	-385,675.50	
		Free Delivery	-350,000.00		
SB4M8708	MEDTRONIC INC 4.5 DUE 03-15-2042 REG				
		Free Receipt	350,000.00		
SB9DM9F3	MERCK & CO INC NEW 1.3% DUE 05-18-2018				
		Acquisitions	410,000.00	-409,052.90	
		Dispositions	-410,000.00		400,819.90

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9DM986	MERCK & CO INC 2.8 NT DUE 05-18-2023 USD1000				
		Acquisitions	405,000.00	-404,647.65	
		Dispositions	-405,000.00		395,271.90
C589331AE7	MERCK & CO INC 5.95 DUE 12-01-2028				
		Acquisitions	620,000.00	-791,222.40	
		Free Delivery	-620,000.00		
S2317173	MERCK & CO INC 5.95 DUE 12-01-2028				
		Free Receipt	620,000.00		
SB2R46W2	MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018				
		Acquisitions	935,000.00	-1,129,433.25	
		Dispositions	-935,000.00		1,135,763.20
C59023VAA8	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	720,000.00	-972,273.60	
		Free Delivery	-720,000.00		
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	175,000.00	-234,599.75	
		Dispositions	-190,000.00		236,362.40
		Free Receipt	720,000.00		
C59156RAV0	METLIFE INC FLTG RT 10.75% DUE 08-01-2069				
		Acquisitions	665,000.00	-1,023,187.00	
		Free Delivery	-665,000.00		
SB3Q5R19	METLIFE INC FLTG RT 10.75% DUE 08-01-2069				
		Dispositions	-140,000.00		212,870.00
		Free Receipt	665,000.00		
SBDD9HH0	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015				
		Acquisitions	315,000.00	-317,560.50	
		Dispositions	-150,000.00		155,824.50
C59156RBD9	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	725,000.00	-689,119.75	
		Free Delivery	-725,000.00		
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Dispositions	-725,000.00		651,011.85
		Free Receipt	725,000.00		
SB3CNV37	METLIFE INC 6.817% DUE 08-15-2018				
		Acquisitions	570,000.00	-710,744.40	
		Dispositions	-570,000.00		697,617.30
C59259YBF5	METROPOLITAN TRANSN AUTH N Y REV 5.871% 11-15-2039 BEO TAXABLE				
		Acquisitions	130,000.00	-150,147.40	

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-130,000.00		
SB4ZM5B4	METROPOLITAN TRANSN AUTH N Y REV 5.871% 11-15-2039 BEO TAXABLE				
		Free Receipt	130,000.00		
C59259YCA5	METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE				
		Acquisitions	115,000.00	-139,459.35	
		Free Delivery	-115,000.00		
SB62DWG8	METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE				
		Free Receipt	115,000.00		
C59259YBZ1	METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE				
		Acquisitions	230,000.00	-292,155.20	
		Free Delivery	-230,000.00		
SB60B758	METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE				
		Acquisitions	165,000.00	-187,383.90	
		Dispositions	-230,000.00		265,955.90
		Free Receipt	230,000.00		
C59259YGF0	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE				
		Acquisitions	400,000.00	-515,644.00	
		Free Delivery	-400,000.00		
SB669YV1	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE				
		Free Receipt	400,000.00		
SB9CG945	MFRS & TRADERS TR 1.45 DUE 03-07-2018				
		Acquisitions	250,000.00	-249,880.00	
		Dispositions	-75,000.00		73,281.00
SB92KY19	MICROSOFT CORP 2.375 DUE 05-01-2023				
		Acquisitions	250,000.00	-249,160.00	
		Dispositions	-250,000.00		226,965.00
SB95WLJ9	MICROSOFT CORP 3.75% DUE 05-01-2043				
		Acquisitions	885,000.00	-855,340.80	
		Dispositions	-885,000.00		818,660.40
C594918AL8	MICROSOFT CORP 4% DUE 02-08-2021				
		Acquisitions	575,000.00	-648,893.25	
		Dispositions	-575,000.00		617,216.50
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039				
		Acquisitions	515,000.00	-567,839.00	
		Dispositions	-515,000.00		541,118.50
C594918AM6	MICROSOFT CORP 5.3% DUE 02-08-2041				
		Acquisitions	1,075,000.00	-1,311,668.50	
		Dispositions	-1,075,000.00		1,258,249.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-730,000.00		
		Free Receipt	730,000.00		
C59562EAH8	MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036				
		Acquisitions	225,000.00	-281,418.75	
		Free Delivery	-225,000.00		
SB1FS7D7	MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036				
		Dispositions	-225,000.00		274,808.25
		Free Receipt	225,000.00		
C59562VAP2	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037				
		Acquisitions	1,115,000.00	-1,379,622.95	
		Free Delivery	-1,115,000.00		
SB2374T8	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037				
		Acquisitions	100,000.00	-124,137.00	
		Dispositions	-230,000.00		254,460.50
		Free Receipt	1,115,000.00		
C59562VAR8	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037				
		Acquisitions	720,000.00	-954,432.00	
		Free Delivery	-720,000.00		
SB28XH14	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037				
		Dispositions	-250,000.00		291,152.50
		Free Receipt	720,000.00		
C60688QAS4	MIZUHO CORP BK LTD 3.5% DUE 03-21-2023				
		Acquisitions	395,000.00	-395,319.70	
		Dispositions	-395,000.00		374,566.65
		Free Delivery	-395,000.00		
		Free Receipt	395,000.00		
C60871RAD2	MOLSON COORS 5 DUE 05-01-2042				
		Acquisitions	245,000.00	-261,214.10	
		Free Delivery	-245,000.00		
SB82MC25	MOLSON COORS 5 DUE 05-01-2042				
		Free Receipt	245,000.00		
C50075NBA1	MONDELEZ INTERNATIONAL INC 5.375 DUE 02-10-2020				
		Acquisitions	885,000.00	-1,038,757.15	
		Dispositions	-885,000.00		1,015,590.60
C50075NAS3	MONDELEZ INTERNATIONAL INC 6.5 DUE 08-11-2017				
		Acquisitions	225,000.00	-272,520.00	
		Dispositions	-225,000.00		271,593.00
C50075NAT1	MONDELEZ INTERNATIONAL INC 6.875 DUE 02-01-2038				

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For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,900,000.00	-2,492,687.10	
		Dispositions	-785,000.00		1,077,550.75
		Free Delivery	-1,555,000.00		
		Free Receipt	1,555,000.00		
SBCZQWY4	MOODYS CORP 4.875% DUE 02-15-2024				
		Acquisitions	285,000.00	-283,378.35	
		Dispositions	-285,000.00		287,308.50
SB94Q0S4	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019				
		Acquisitions	1,855,000.00	-2,139,532.45	
		Dispositions	-1,855,000.00		2,112,865.25
SB98DXJ3	MORGAN STANLEY 3.75% DUE 02-25-2023				
		Acquisitions	580,000.00	-571,294.20	
		Dispositions	-580,000.00		567,147.20
SB9WG9Z6	MORGAN STANLEY 4.1% DUE 05-22-2023				
		Acquisitions	600,000.00	-599,658.00	
		Dispositions	-600,000.00		573,150.00
SB83PD31	MORGAN STANLEY 4.75% DUE 03-22-2017				
		Acquisitions	1,020,000.00	-1,118,042.40	
		Dispositions	-1,020,000.00		1,094,398.80
SB6Z5NF7	MORGAN STANLEY 4.875% DUE 11-01-2022				
		Acquisitions	210,000.00	-216,720.00	
		Dispositions	-210,000.00		227,073.00
SBBMT8W9	MORGAN STANLEY 5.5% DUE 07-28-2021				
		Acquisitions	690,000.00	-784,909.50	
		Dispositions	-690,000.00		805,795.80
C617482V92	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	1,430,000.00	-1,719,851.65	
		Dispositions	-205,000.00		249,995.45
		Free Delivery	-1,225,000.00		
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Dispositions	-770,000.00		925,273.60
		Free Receipt	1,225,000.00		
C61945CAB9	MOSAIC CO NEW 4.875% DUE 11-15-2041				
		Acquisitions	215,000.00	-228,942.75	
		Free Delivery	-215,000.00		
SB74WKS8	MOSAIC CO NEW 4.875% DUE 11-15-2041				
		Dispositions	-215,000.00		219,853.05
		Free Receipt	215,000.00		

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C626207YF5	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE				
		Acquisitions	600,000.00	-713,958.00	
		Dispositions	-235,000.00		275,734.80
		Free Delivery	-365,000.00		
SB65K4T3	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE				
		Dispositions	-280,000.00		291,589.80
		Free Receipt	365,000.00		
C626207YS7	MUNICIPAL ELEC AUTH GA 7.055% 04-01-2057BEO TAXABLE				
		Acquisitions	110,000.00	-125,196.50	
		Dispositions	-110,000.00		122,430.00
C626717AG7	MURPHY OIL CORP 5.125 12-01-2042				
		Acquisitions	620,000.00	-575,095.75	
		Free Delivery	-620,000.00		
SB7WNRX7	MURPHY OIL CORP 5.125 12-01-2042				
		Free Receipt	620,000.00		
SB8KJ7Y5	MYLAN INC FORMERLY 3.125% DUE 01-15-2023				
		Acquisitions	315,000.00	-292,927.95	
		Dispositions	-315,000.00		290,826.90
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
C637071AK7	NATIONAL OILWELL VARCO I 3.95 12/1/42				
		Acquisitions	330,000.00	-324,918.00	
		Free Delivery	-330,000.00		
SB91PBL4	NATIONAL OILWELL VARCO I 3.95 12/1/42				
		Dispositions	-330,000.00		291,621.00
		Free Receipt	330,000.00		
C637432MS1	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG				
		Free Delivery	-650,000.00		
		Free Receipt	650,000.00		
SB8ZNRP3	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG				
		Dispositions	-425,000.00		409,984.75
		Free Receipt	650,000.00		
SBG4TC42	NATIONAL RURAL UTILS COOP FIN CORP 3.4 DUE 11-15-2023				
		Acquisitions	940,000.00	-938,579.95	
		Dispositions	-290,000.00		284,086.90
SB86PMS6	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023				
		Acquisitions	240,000.00	-222,410.40	
		Dispositions	-240,000.00		231,448.80

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C63946BAJ9	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	1,020,000.00	-981,444.00	
		Free Delivery	-1,020,000.00		
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	300,000.00	-269,931.00	
		Dispositions	-480,000.00		430,113.60
		Free Receipt	1,020,000.00		
SB56D2T0	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041				
		Acquisitions	430,000.00	-472,582.90	
		Dispositions	-430,000.00		467,758.30
C641423BP2	NEVADA PWR CO 6.65% DUE 04-01-2036				
		Acquisitions	850,000.00	-1,129,905.00	
		Free Delivery	-850,000.00		
SB1G2SS0	NEVADA PWR CO 6.65% DUE 04-01-2036				
		Dispositions	-450,000.00		568,723.50
		Free Receipt	850,000.00		
SB5ZN8M6	NEVADA PWR CO 7.125% DUE 03-15-2019				
		Acquisitions	400,000.00	-516,116.00	
		Dispositions	-400,000.00		498,112.00
C644239AY1	NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT				
		Acquisitions	545,000.00	-715,377.90	
		Free Delivery	-545,000.00		
S2363626	NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT				
		Dispositions	-545,000.00		701,197.40
		Free Receipt	545,000.00		
C646139X83	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE				
		Acquisitions	640,000.00	-901,549.70	
		Free Delivery	-640,000.00		
SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE				
		Acquisitions	240,000.00	-308,688.00	
		Dispositions	-640,000.00		903,190.00
		Free Receipt	640,000.00		
C646139W35	NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE				
		Acquisitions	1,655,000.00	-2,404,727.65	
		Free Delivery	-1,655,000.00		
SB3YD6H4	NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE				
		Acquisitions	125,000.00	-163,053.75	
		Dispositions	-395,000.00		522,120.90

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-160,000.00		
		Free Receipt	1,815,000.00		
C64952GAF5	NEW YORK LIFE INS 6.75% DUE 11-15-2039				
		Acquisitions	160,000.00	-215,771.20	
		Free Delivery	-160,000.00		
SB4VBR19	NEW YORK LIFE INS 6.75% DUE 11-15-2039				
		Dispositions	-60,000.00		74,767.80
		Free Receipt	160,000.00		
C64971M5L2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE				
		Acquisitions	1,475,000.00	-1,812,128.25	
		Free Delivery	-1,475,000.00		
SB56SPB8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE				
		Dispositions	-485,000.00		540,139.95
		Free Delivery	-210,000.00		
		Free Receipt	1,685,000.00		
C64966HTX8	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE				
		Acquisitions	395,000.00	-491,214.10	
		Free Delivery	-395,000.00		
SB546YZ1	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE				
		Free Receipt	395,000.00		
C649902H48	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE				
		Acquisitions	230,000.00	-278,030.90	
		Free Delivery	-230,000.00		
SB51WGH8	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE				
		Free Receipt	230,000.00		
C649902T37	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE				
		Acquisitions	335,000.00	-412,316.70	
		Free Delivery	-335,000.00		
SB5999C7	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE				
		Dispositions	-180,000.00		203,270.40
		Free Receipt	335,000.00		
C649902ZQ9	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE				
		Acquisitions	215,000.00	-260,582.15	
		Free Delivery	-215,000.00		
SB42KVY6	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE				
		Free Receipt	215,000.00		
SB7LTLZ6	NEWMONT MNG CORP 3.5 DUE 03-15-2022 REG				
		Acquisitions	600,000.00	-604,224.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-600,000.00		599,952.00
C651639AP1	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG				
		Acquisitions	235,000.00	-231,510.25	
		Free Delivery	-235,000.00		
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG				
		Acquisitions	370,000.00	-287,774.90	
		Dispositions	-265,000.00		189,125.20
		Free Receipt	235,000.00		
C651639AM8	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Acquisitions	910,000.00	-1,073,954.70	
		Free Delivery	-910,000.00		
SB4MFN56	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Dispositions	-910,000.00		910,310.20
		Free Receipt	910,000.00		
C652482BL3	NEWS AMER HLDGS 6.4% DUE 12-15-2035				
		Acquisitions	1,900,000.00	-2,317,845.70	
		Dispositions	-1,485,000.00		1,768,326.10
		Free Delivery	-1,645,000.00		
		Free Receipt	1,645,000.00		
C652482BN9	NEWS AMER INC 6.15% DUE 03-01-2037				
		Acquisitions	620,000.00	-739,331.40	
		Dispositions	-620,000.00		728,105.10
		Free Delivery	-620,000.00		
		Free Receipt	620,000.00		
C652482BC3	NEWS AMER INC 6.55% DUE 03-15-2033				
		Acquisitions	280,000.00	-332,782.80	
		Free Delivery	-280,000.00		
S2374781	NEWS AMER INC 6.55% DUE 03-15-2033				
		Free Receipt	280,000.00		
C652482BU3	NEWS AMER INC 7.85% DUE 03-01-2039				
		Acquisitions	905,000.00	-1,242,112.50	
		Free Delivery	-905,000.00		
SB3XF949	NEWS AMER INC 7.85% DUE 03-01-2039				
		Free Receipt	905,000.00		
C65334HAG7	NEXEN INC 6.4% DUE 05-15-2037				
		Acquisitions	400,000.00	-504,060.20	
		Free Delivery	-400,000.00		
SB1WV0T6	NEXEN INC 6.4% DUE 05-15-2037				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-58,393.50	
		Dispositions	-400,000.00		525,252.00
		Free Receipt	400,000.00		
C65334HAJ1	NEXEN INC 7.5% DUE 07-30-2039				
		Acquisitions	1,635,000.00	-2,343,494.55	
		Dispositions	-1,150,000.00		1,643,994.00
		Free Delivery	-485,000.00		
SB3VT9W1	NEXEN INC 7.5% DUE 07-30-2039				
		Dispositions	-95,000.00		118,151.40
		Free Receipt	485,000.00		
SB75MXB1	NIKE INC 2.25 DUE 05-01-2023				
		Acquisitions	250,000.00	-249,575.00	
		Dispositions	-250,000.00		240,105.00
C65473QBB8	NISOURCE FIN CORP 5.25% DUE 02-15-2043				
		Acquisitions	500,000.00	-529,660.00	
		Free Delivery	-500,000.00		
SB846RN1	NISOURCE FIN CORP 5.25% DUE 02-15-2043				
		Free Receipt	500,000.00		
C65504LAG2	NOBLE HLDG INTL 6.05% DUE 03-01-2041				
		Acquisitions	710,000.00	-793,078.50	
		Free Delivery	-710,000.00		
SB656383	NOBLE HLDG INTL 6.05% DUE 03-01-2041				
		Free Receipt	710,000.00		
SB9XQF46	NORFOLK SOUTHN CORP 2.903 NTS DUE 02-15-2023 USD1000 REG				
		Dispositions	-400,000.00		379,340.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBCZZSP4	NORFOLK SOUTHN 4.8 DUE 08-15-2043				
		Acquisitions	295,000.00	-292,542.65	
		Dispositions	-295,000.00		287,173.65
C656531AM2	NORSK HYDRO A S 7.25% DUE 09-23-2027				
		Acquisitions	505,000.00	-706,880.50	
		Free Delivery	-505,000.00		
S7234556	NORSK HYDRO A S 7.25% DUE 09-23-2027				
		Free Receipt	505,000.00		
C66285WFB7	NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE				
		Acquisitions	1,090,000.00	-1,477,658.10	
		Free Delivery	-1,090,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3XNKQ2	NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE				
		Dispositions	-480,000.00		642,701.75
		Free Receipt	1,090,000.00		
SB98D2T6	NORTHN STS PWR CO 2.6% DUE 05-15-2023				
		Acquisitions	255,000.00	-254,533.35	
		Dispositions	-255,000.00		238,358.70
C665772CJ6	NORTHN STS PWR CO 3.4 DUE 08-15-2042				
		Acquisitions	535,000.00	-493,280.70	
		Free Delivery	-535,000.00		
SB8KCXG8	NORTHN STS PWR CO 3.4 DUE 08-15-2042				
		Acquisitions	240,000.00	-196,684.80	
		Dispositions	-270,000.00		225,274.50
		Free Delivery	-270,000.00		
		Free Receipt	805,000.00		
SBB9ZSV9	NORTHROP GRUMMAN 1.75% DUE 06-01-2018				
		Acquisitions	615,000.00	-613,302.60	
		Dispositions	-615,000.00		602,939.85
C668131AA3	NORTHWESTN MUT 6.063% DUE 03-30-2040				
		Acquisitions	810,000.00	-1,011,066.30	
		Free Delivery	-810,000.00		
SB58P7W2	NORTHWESTN MUT 6.063% DUE 03-30-2040				
		Dispositions	-490,000.00		579,676.95
		Free Receipt	810,000.00		
SB8GM243	NOVARTIS CAP CORP 2.4% DUE 09-21-2022				
		Acquisitions	275,000.00	-270,971.25	
		Dispositions	-275,000.00		257,556.75
C64966JAR7	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037				
		Acquisitions	305,000.00	-399,656.75	
		Free Delivery	-305,000.00		
SB5BC128	NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037				
		Dispositions	-305,000.00		363,791.40
		Free Receipt	305,000.00		
C6499022F9	NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40				
		Acquisitions	900,000.00	-1,096,371.00	
		Free Delivery	-900,000.00		
SB4Y2XV1	NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40				
		Dispositions	-485,000.00		529,172.70
		Free Delivery	-120,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1,020,000.00		
SBBN5YJ5	O REILLY 3.85% DUE 06-15-2023				
		Acquisitions	280,000.00	-279,977.60	
		Dispositions	-280,000.00		273,154.00
C677050AJ5	OGLETHORPE PWR 4.2% DUE 12-01-2042				
		Acquisitions	1,380,000.00	-1,339,938.60	
		Free Delivery	-1,380,000.00		
SB90ZDZ3	OGLETHORPE PWR 4.2% DUE 12-01-2042				
		Dispositions	-560,000.00		537,948.70
		Free Delivery	-190,000.00		
		Free Receipt	1,570,000.00		
C68233JAH7	ONCOR ELEC 5.25% DUE 09-30-2040				
		Acquisitions	950,000.00	-1,068,712.00	
		Free Delivery	-950,000.00		
SB3LR312	ONCOR ELEC 5.25% DUE 09-30-2040				
		Dispositions	-300,000.00		308,700.00
		Free Receipt	950,000.00		
SBDS54D8	ONEOK PARTNERS L P 3.2% DUE 09-15-2018				
		Acquisitions	400,000.00	-399,740.00	
		Dispositions	-400,000.00		403,280.00
SB8QBB21	ONEOK PARTNERS L P 3.375% DUE 10-01-2022				
		Acquisitions	135,000.00	-134,743.50	
		Dispositions	-135,000.00		134,110.35
SBDS54B6	ONEOK PARTNERS L P 6.2% DUE 09-15-2043				
		Acquisitions	720,000.00	-728,105.15	
		Dispositions	-585,000.00		618,202.80
SBC9XYK1	ORACLE CORP 2.375% DUE 01-15-2019				
		Acquisitions	805,000.00	-802,198.60	
		Dispositions	-805,000.00		799,260.35
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	1,290,000.00	-1,539,920.10	
		Dispositions	-425,000.00		482,360.55
SB2QR202	ORACLE CORP 5.75% DUE 04-15-2018				
		Acquisitions	305,000.00	-368,967.65	
		Dispositions	-305,000.00		355,783.25
SBFG1W27	ORACLE CORP 5% DUE 07-08-2019				
		Acquisitions	200,000.00	-238,218.00	
		Dispositions	-200,000.00		228,140.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68389XAH8	ORACLE CORP 6.125% DUE 07-08-2039				
		Acquisitions	1,530,000.00	-2,002,326.30	
		Free Delivery	-1,530,000.00		
SB3LR141	ORACLE CORP 6.125% DUE 07-08-2039				
		Dispositions	-1,185,000.00		1,550,376.40
		Free Receipt	1,530,000.00		
C35177PAL1	ORANGE NT STEP UP 03-01-2031 02-28-2031				
		Acquisitions	440,000.00	-633,287.60	
		Free Delivery	-440,000.00		
SB2PPTQ2	ORANGE NT STEP UP 03-01-2031 02-28-2031				
		Free Receipt	440,000.00		
SB5YBV22	OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE				
		Acquisitions	390,000.00	-486,079.50	
		Dispositions	-80,000.00		91,488.00
C694308GZ4	PAC GAS & ELEC CO 4.45 DUE 04-15-2042				
		Acquisitions	550,000.00	-578,622.00	
		Free Delivery	-550,000.00		
SB80L9N4	PAC GAS & ELEC CO 4.45 DUE 04-15-2042				
		Free Receipt	550,000.00		
C694308GJ0	PAC GAS & ELEC CO 5.8% DUE 03-01-2037				
		Acquisitions	920,000.00	-1,125,923.60	
		Free Delivery	-920,000.00		
SB1V4L37	PAC GAS & ELEC CO 5.8% DUE 03-01-2037				
		Free Receipt	920,000.00		
C695114CD8	PACIFICORP 5.75% DUE 04-01-2037				
		Acquisitions	1,235,000.00	-1,562,299.70	
		Free Delivery	-1,235,000.00		
SB1V72T9	PACIFICORP 5.75% DUE 04-01-2037				
		Dispositions	-695,000.00		837,757.05
		Free Receipt	1,235,000.00		
SBFRTQ95	PACKAGING CORP OF AMERICA 4.5 DUE 11-01-2023				
		Acquisitions	290,000.00	-289,231.50	
		Dispositions	-290,000.00		296,032.00
C713409AC4	PEPSI BOTTLING 7% DUE 03-01-2029				
		Acquisitions	365,000.00	-509,934.20	
		Free Delivery	-365,000.00		
S2541262	PEPSI BOTTLING 7% DUE 03-01-2029				
		Free Receipt	365,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB05J841	PEPSIAMERICAS INC 4.875% DUE 01-15-2015				
		Acquisitions	500,000.00	-541,600.00	
		Dispositions	-500,000.00		527,240.00
SBCL2ND2	PEPSICO INC 2.25% DUE 01-07-2019				
		Acquisitions	520,000.00	-519,422.80	
		Dispositions	-520,000.00		520,530.40
C713448CC0	PEPSICO INC 3.6% DUE 08-13-2042				
		Acquisitions	975,000.00	-906,506.25	
		Free Delivery	-975,000.00		
SB7Y6VD2	PEPSICO INC 3.6% DUE 08-13-2042				
		Dispositions	-315,000.00		288,505.35
		Free Receipt	975,000.00		
SB99J925	PETROBRAS GLOBAL 4.375% DUE 05-20-2023				
		Acquisitions	235,000.00	-232,245.80	
		Dispositions	-235,000.00		210,912.50
SB99K1W2	PETROBRAS GLOBAL 5.625% DUE 05-20-2043				
		Acquisitions	2,225,000.00	-2,082,167.60	
		Dispositions	-1,160,000.00		1,008,275.30
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
C71645WAQ4	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG				
		Acquisitions	430,000.00	-500,502.80	
		Free Delivery	-430,000.00		
SBG49190	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG				
		Dispositions	-125,000.00		118,166.25
		Free Receipt	430,000.00		
C71645WAS0	PETROBRAS INTL FIN 6.75% DUE 01-27-2041				
		Acquisitions	455,000.00	-526,084.65	
		Free Delivery	-455,000.00		
SB3VWQ63	PETROBRAS INTL FIN 6.75% DUE 01-27-2041				
		Acquisitions	280,000.00	-262,934.00	
		Dispositions	-735,000.00		805,788.20
		Free Receipt	455,000.00		
C71654QBE1	PETROLEOS 5.5% DUE 06-27-2044				
		Acquisitions	970,000.00	-995,530.40	
		Dispositions	-200,000.00		205,750.00
		Free Delivery	-770,000.00		
SB8NVFC2	PETROLEOS 5.5% DUE 06-27-2044				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-365,000.00		363,775.50
		Free Delivery	-200,000.00		
		Free Receipt	970,000.00		
C71654QAZ5	PETROLEOS 6.5% DUE 06-02-2041				
		Acquisitions	1,300,000.00	-1,475,021.60	
		Free Delivery	-600,000.00		
		Free Receipt	600,000.00		
C717081CY7	PFIZER INC NT 7.2 DUE 03-15-2039				
		Acquisitions	695,000.00	-1,036,536.90	
		Free Delivery	-695,000.00		
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039				
		Acquisitions	810,000.00	-1,082,211.30	
		Dispositions	-275,000.00		393,175.75
		Free Receipt	695,000.00		
SBB9ZSS6	PFIZER INC 1.5% DUE 06-15-2018				
		Acquisitions	380,000.00	-379,779.60	
		Dispositions	-380,000.00		374,045.40
C718172AU3	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000				
		Acquisitions	1,495,000.00	-1,422,178.55	
		Free Delivery	-1,495,000.00		
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000				
		Acquisitions	490,000.00	-413,535.50	
		Dispositions	-630,000.00		533,564.70
		Free Receipt	1,495,000.00		
C718172AW9	PHILIP MORRIS INTL 4.125% DUE 03-04-2043				
		Acquisitions	220,000.00	-213,833.40	
		Free Delivery	-220,000.00		
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043				
		Acquisitions	270,000.00	-275,983.20	
		Dispositions	-490,000.00		432,625.90
		Free Receipt	220,000.00		
SBBMT937	PHILIP MORRIS INTL 5.65% DUE 05-16-2018				
		Acquisitions	895,000.00	-1,083,818.15	
		Dispositions	-895,000.00		1,077,185.05
SB930MS1	PLAINS ALL AMER PIPELINE 2.85 1-31-2023				
		Acquisitions	100,000.00	-97,916.00	
		Dispositions	-100,000.00		92,287.00
C69349LAK4	PNC BK N A PITTSBURGH PA 2.95 DUE 01-30-2023				

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	250,000.00	-246,335.00	
		Free Delivery	-250,000.00		
SB9G82V5	PNC BK N A PITTSBURGH PA 2.95 DUE 01-30-2023				
		Dispositions	-250,000.00		248,515.00
		Free Receipt	250,000.00		
C693475AL9	PNC FINL SVCS GROUP INC SR NT DUE 11-09-2022 REG				
		Acquisitions	405,000.00	-399,763.35	
		Dispositions	-405,000.00		402,322.95
SB88W9S4	PNC FINL SVCS GROUP INC SR NT DUE 11-09-2022 REG				
		Acquisitions	1,185,000.00	-1,173,927.05	
		Dispositions	-610,000.00		605,967.90
C73358WJA3	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE				
		Acquisitions	500,000.00	-490,830.00	
		Dispositions	-500,000.00		495,560.00
C73358WCX0	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40				
		Acquisitions	830,000.00	-1,005,586.50	
		Free Delivery	-830,000.00		
SB3WV4Q5	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40				
		Dispositions	-305,000.00		338,482.90
		Free Receipt	830,000.00		
C73358WCW2	PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40				
		Acquisitions	200,000.00	-244,890.00	
		Free Delivery	-200,000.00		
SB7M9C63	PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40				
		Dispositions	-95,000.00		102,606.65
		Free Receipt	200,000.00		
C737679DE7	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	300,000.00	-298,827.00	
		Free Delivery	-300,000.00		
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	190,000.00	-195,738.00	
		Free Receipt	300,000.00		
C737679DB3	POTOMAC ELEC PWR 6.5% DUE 11-15-2037				
		Acquisitions	280,000.00	-385,644.00	
		Free Delivery	-280,000.00		
SB3D2YJ0	POTOMAC ELEC PWR 6.5% DUE 11-15-2037				
		Free Receipt	280,000.00		
C69351UAN3	PPL ELEC UTILS 5.2% DUE 07-15-2041				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	-1,083,699.00	
		Free Delivery	-900,000.00		
SB606VM8	PPL ELEC UTILS 5.2% DUE 07-15-2041				
		Dispositions	-600,000.00		646,916.00
		Free Receipt	900,000.00		
C740189AH8	PRECISION 3.9% DUE 01-15-2043				
		Acquisitions	315,000.00	-308,287.35	
		Free Delivery	-315,000.00		
SB97H103	PRECISION 3.9% DUE 01-15-2043				
		Dispositions	-315,000.00		313,505.05
		Free Receipt	315,000.00		
C742718BG3	PROCTER & GAMBLE 8% DUE 09-01-2024				
		Acquisitions	255,000.00	-380,304.45	
		Free Delivery	-255,000.00		
S2800327	PROCTER & GAMBLE 8% DUE 09-01-2024				
		Dispositions	-255,000.00		347,042.25
		Free Receipt	255,000.00		
C743263AE5	PROGRESS ENERGY 7.75% DUE 03-01-2031				
		Acquisitions	380,000.00	-526,444.40	
		Free Delivery	-380,000.00		
S2747822	PROGRESS ENERGY 7.75% DUE 03-01-2031				
		Dispositions	-170,000.00		239,803.70
		Free Receipt	380,000.00		
C744320AN2	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG				
		Acquisitions	450,000.00	-450,000.00	
		Free Delivery	-450,000.00		
SB958W05	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG				
		Free Receipt	450,000.00		
C74432QAK1	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG				
		Acquisitions	510,000.00	-591,712.20	
		Free Delivery	-510,000.00		
SB11Y063	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG				
		Dispositions	-435,000.00		517,210.65
		Free Receipt	510,000.00		
C74432QBS3	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041				
		Acquisitions	490,000.00	-548,290.40	
		Free Delivery	-490,000.00		
SB845KN9	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-133,881.25	
		Dispositions	-490,000.00		563,979.15
		Free Receipt	490,000.00		
C744320AM4	PRUDENTIAL FINL 5.625 DUE 06-15-2043				
		Acquisitions	480,000.00	-494,550.50	
		Free Delivery	-480,000.00		
SB92RSV8	PRUDENTIAL FINL 5.625 DUE 06-15-2043				
		Dispositions	-425,000.00		421,306.25
		Free Receipt	480,000.00		
C744320AL6	PRUDENTIAL FINL 5.875% DUE 09-15-2042				
		Acquisitions	165,000.00	-173,250.00	
		Dispositions	-165,000.00		166,650.00
		Free Delivery	-165,000.00		
		Free Receipt	165,000.00		
C69362BAJ1	PSEG PWR LLC 8.625% DUE 04-15-2031				
		Acquisitions	205,000.00	-298,576.35	
		Free Delivery	-205,000.00		
S2828374	PSEG PWR LLC 8.625% DUE 04-15-2031				
		Free Receipt	205,000.00		
C744448CG4	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042				
		Acquisitions	428,000.00	-406,938.12	
		Free Delivery	-428,000.00		
SB7V8P28	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042				
		Dispositions	-428,000.00		363,883.52
		Free Receipt	428,000.00		
C744448CA7	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038				
		Acquisitions	410,000.00	-569,276.80	
		Free Delivery	-410,000.00		
SB3CH1C8	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038				
		Free Receipt	410,000.00		
SBDT7Z63	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS 2.3 09-15-2018				
		Acquisitions	450,000.00	-449,874.00	
		Dispositions	-200,000.00		203,962.00
C745332CB0	PUGET ENERGY INC 5.795% DUE 03-15-2040				
		Acquisitions	110,000.00	-143,929.50	
		Free Delivery	-110,000.00		
SB64Y3G6	PUGET ENERGY INC 5.795% DUE 03-15-2040				
		Free Receipt	110,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C745332CC8	PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040				
		Acquisitions	350,000.00	-443,516.50	
		Free Delivery	-350,000.00		
		Free Receipt	350,000.00		
C00287YAD1	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO				
		Acquisitions	505,000.00	-509,075.35	
		Free Delivery	-505,000.00		
SB8Y5GR5	PVTPL ABBVIE INC SR NT 144A 4.4% DUE 11-06-2042 BEO				
		Free Receipt	505,000.00		
C00101JAC0	PVTPL ADT CORP NT 4.875 DUE 07-15-2042 BEO				
		Acquisitions	660,000.00	-631,567.20	
		Free Delivery	-660,000.00		
SB833283	PVTPL ADT CORP NT 4.875 DUE 07-15-2042 BEO				
		Dispositions	-130,000.00		125,568.30
		Free Receipt	660,000.00		
C016234AA4	PVTPL ALICORP S A A SR NT 144A 3.875% DUE 03-20-2023 BEO				
		Acquisitions	340,000.00	-339,442.40	
		Free Delivery	-340,000.00		
SB8DYKP9	PVTPL ALICORP S A A SR NT 144A 3.875% DUE 03-20-2023 BEO				
		Free Receipt	340,000.00		
C025816BE8	PVTPL AMERICAN EXPRESS CO SR NT 4.05% DUE 12-03-2042 BEO				
		Acquisitions	125,000.00	-120,095.00	
		Free Delivery	-125,000.00		
C00185AAA2	PVTPL AON PLC SR NT 4.25 DUE 12-12-2042 BEO				
		Acquisitions	155,000.00	-150,652.25	
		Free Delivery	-155,000.00		
SB88XBF8	PVTPL AON PLC SR NT 4.25 DUE 12-12-2042 BEO				
		Free Receipt	155,000.00		
C00206RBG6	PVTPL AT&T INC NT 144A 4.3% DUE 12-15-2042/12-17-2012 BEO				
		Acquisitions	2,260,000.00	-2,140,242.60	
		Free Delivery	-2,260,000.00		
SB98F4M9	PVTPL AT&T INC NT 144A 4.3% DUE 12-15-2042/12-17-2012 BEO				
		Dispositions	-195,000.00		191,593.35
		Free Receipt	2,260,000.00		
C00206RBJ0	PVTPL AT&T INC NT 4.35 06-15-2045				
		Acquisitions	1,133,000.00	-1,066,980.09	
		Free Delivery	-1,133,000.00		
SB8Q9VF8	PVTPL AT&T INC NT 4.35 06-15-2045				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	765,000.00	-742,004.10	
		Free Receipt	1,133,000.00		
C064255AM4	PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 3.2% DUE 02-26-2023 BEO				
		Acquisitions	920,000.00	-922,867.20	
		Dispositions	-920,000.00		938,045.30
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00		
C06849RAH5	PVTPL BARRICK NORTH AMER FIN LLC NT 144A5.75% DUE 05-01-2043 BEO				
		Acquisitions	1,250,000.00	-1,252,511.70	
		Dispositions	-565,000.00		468,458.45
C141781BC7	PVTPL CARGILL INC 4.1 DUE 11-01-2042				
		Acquisitions	195,000.00	-188,256.90	
		Free Delivery	-195,000.00		
SB8HWKH1	PVTPL CARGILL INC 4.1 DUE 11-01-2042				
		Dispositions	-195,000.00		172,286.40
		Free Receipt	195,000.00		
C12623TAE8	PVTPL CNPC GEN CAP LTD GTD SR NT 144A 3.4% DUE 04-16-2023 BEO				
		Acquisitions	805,000.00	-812,958.70	
		Dispositions	-805,000.00		764,340.80
C21987BAT5	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO				
		Acquisitions	500,000.00	-489,365.00	
		Dispositions	-65,000.00		63,434.15
C21987BAR9	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO				
		Acquisitions	320,000.00	-305,356.80	
		Free Delivery	-320,000.00		
SB84GLJ5	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO				
		Acquisitions	75,000.00	-59,782.50	
		Dispositions	-320,000.00		297,027.70
		Free Receipt	320,000.00		
C224044BT3	PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO				
		Acquisitions	200,000.00	-254,524.00	
		Dispositions	-200,000.00		252,414.00
SB8YR2G2	PVTPL EADS FIN BV GTD NT 144A 2.7% DUE 04-17-2023 BEO				
		Acquisitions	480,000.00	-478,790.40	
		Dispositions	-480,000.00		446,227.20
C26884TAE2	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO				
		Acquisitions	185,000.00	-206,343.45	
		Free Delivery	-185,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB71QLW4	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO				
		Dispositions	-185,000.00		192,594.25
		Free Receipt	185,000.00		
SBCF1BV9	PVTPL ERAC USA FIN LLC GTD NT 2.8 DUE 11-01-2018				
		Acquisitions	425,000.00	-424,371.00	
		Dispositions	-425,000.00		427,562.75
C406216AS0	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO				
		Acquisitions	220,000.00	-334,028.20	
		Free Delivery	-220,000.00		
SB2QP9M7	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO				
		Free Receipt	220,000.00		
SB9DBFD0	PVTPL ING US INC 2.9 DUE 02-15-2018 BEO				
		Acquisitions	545,000.00	-549,303.65	
		Dispositions	-545,000.00		545,427.55
C45687AAH5	PVTPL INGERSOLL-RAND GLOBAL HLDG CO LTD SR NT 144A 4.25% DUE 06-15-2023 BEO				
		Acquisitions	455,000.00	-454,158.25	
		Dispositions	-455,000.00		454,121.85
SB8NXSF2	PVTPL KANSAS CITY SOUTHN RY CO 4.3% DUE 05-15-2043/04-29-2013 BEO				
		Acquisitions	270,000.00	-267,518.70	
		Dispositions	-270,000.00		246,299.40
C539830BA6	PVTPL LOCKHEED MARTIN CORP NT 4.07% DUE 12-15-2042 BEO				
		Acquisitions	745,000.00	-690,331.90	
		Free Delivery	-745,000.00		
		Free Receipt	745,000.00		
C575767AG3	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO				
		Acquisitions	250,000.00	-383,152.50	
		Free Delivery	-250,000.00		
SB4YX002	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO				
		Free Receipt	250,000.00		
C575767AJ7	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41				
		Acquisitions	460,000.00	-521,916.00	
		Free Delivery	-460,000.00		
SB7C6F10	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41				
		Dispositions	-130,000.00		154,121.50
		Free Receipt	460,000.00		
C59156CAB7	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038				
		Acquisitions	300,000.00	-418,440.00	
		Free Delivery	-300,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4ZPB37	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038				
		Dispositions	-50,000.00		66,135.00
		Free Receipt	300,000.00		
C638671AK3	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG				
		Acquisitions	780,000.00	-1,136,912.40	
		Free Delivery	-780,000.00		
SB3YCMZ1	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG				
		Dispositions	-150,000.00		213,591.00
		Free Delivery	-150,000.00		
		Free Receipt	930,000.00		
C637432MR3	PVTPL NATL RURAL UTILS COOP FIN CORPCOLLTR BD 4.023 DUE 11-01-2032				
		Acquisitions	650,000.00	-662,031.50	
		Free Delivery	-650,000.00		
SB94SHL2	PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO				
		Acquisitions	200,000.00	-199,886.00	
		Dispositions	-200,000.00		195,416.00
C651587AD9	PVTPL NEWMARKET CORP SR NT 144A 4.1% DUE12-15-2022 BEO				
		Acquisitions	430,000.00	-439,528.80	
		Free Delivery	-430,000.00		
SB9500V8	PVTPL NEWMARKET CORP SR NT 144A 4.1% DUE12-15-2022 BEO				
		Acquisitions	425,000.00	-428,302.25	
		Free Receipt	430,000.00		
C655844BK3	PVTPL NORFOLK SOUTHN CORP SR NT 2.903% DUE 02-15-2023/08-20-2012 BEO				
		Acquisitions	1,145,000.00	-1,142,927.55	
		Free Delivery	-1,145,000.00		
SB76FPG8	PVTPL NORFOLK SOUTHN CORP SR NT 2.903% DUE 02-15-2023/08-20-2012 BEO				
		Free Receipt	1,145,000.00		
C714294AG0	PVTPL PERRIGO CO LTD 5.3 11-15-2043				
		Acquisitions	200,000.00	-199,164.00	
		Dispositions	-200,000.00		201,218.00
SBCC6QN4	PVTPL PETROLEOS MEXICANOS MEDIUM TERM BD 144A 4.875 DUE 01-18-2024 REG				
		Acquisitions	725,000.00	-721,237.25	
		Dispositions	-725,000.00		724,140.00
C740816AG8	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039				
		Acquisitions	225,000.00	-317,477.25	
		Free Delivery	-225,000.00		
SB3KGP47	PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039				
		Free Receipt	225,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74735K2B7	PVTPL QTEL INTL FIN LTD GTD GLOBAL TRANCHE # TR 770 3.875 01-31-2028				
		Acquisitions	200,000.00	-198,498.00	
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00		
C771196AU6	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO				
		Acquisitions	170,000.00	-246,037.60	
		Free Delivery	-170,000.00		
SB5KL621	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO				
		Dispositions	-170,000.00		242,088.50
		Free Receipt	170,000.00		
C79586KAA9	PVTPL SAMARCO MINERACAO S A 4.125 DUE 11-01-2022				
		Acquisitions	360,000.00	-353,700.00	
		Dispositions	-360,000.00		351,900.00
C80687PAA4	PVTPL SCHNEIDER ELEC SA NT 2.95% DUE 09-27-2022 BEO				
		Acquisitions	1,175,000.00	-1,174,795.00	
		Dispositions	-450,000.00		424,659.50
		Free Delivery	-1,040,000.00		
		Free Receipt	1,040,000.00		
C853254AJ9	PVTPL STANDARD CHARTERED PLC SUB NT 3.9501-11-2023				
		Acquisitions	565,000.00	-555,417.60	
		Dispositions	-565,000.00		539,254.45
		Free Delivery	-565,000.00		
		Free Receipt	565,000.00		
C87089HAB9	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO				
		Acquisitions	210,000.00	-203,868.00	
		Free Delivery	-210,000.00		
SB92NKN2	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO				
		Acquisitions	195,000.00	-172,181.10	
		Dispositions	-260,000.00		230,137.40
		Free Receipt	210,000.00		
C874060AB2	PVTPL TAKEDA PHARMACEUTICAL CO LTD SR NT144A 1.625% DUE 03-17-2017 BEO				
		Acquisitions	210,000.00	-212,324.70	
		Dispositions	-210,000.00		211,638.00
C900212AA9	PVTPL TURLOCK CORP SR NT 4% DUE 11-02-2032 BEO				
		Acquisitions	530,000.00	-529,194.40	
		Free Delivery	-530,000.00		
SB92RT26	PVTPL TURLOCK CORP SR NT 4% DUE 11-02-2032 BEO				
		Free Receipt	530,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C903243AB9	PVTPL URS CORP / URS FOX US LP SR NT 144A 5.5% DUE 04-01-2022/03-15-2012 BEO				
		Acquisitions	510,000.00	-534,082.20	
		Free Delivery	-510,000.00		
SB7RRN92	PVTPL URS CORP / URS FOX US LP SR NT 144A 5.5% DUE 04-01-2022/03-15-2012 BEO				
		Dispositions	-510,000.00		562,637.10
		Free Receipt	510,000.00		
SB7RRN47	PVTPL URS CORP / URS FOX US LP SR NT 3.85 DUE 04-01-2017				
		Acquisitions	425,000.00	-442,242.25	
		Dispositions	-425,000.00		440,933.25
C92553PAN2	PVTPL VIACOM INC NEW SR DEB 144A 4.375% DUE 03-15-2043 BEO				
		Acquisitions	1,580,000.00	-1,458,766.60	
		Free Delivery	-1,580,000.00		
SB8YVG73	PVTPL VIACOM INC NEW SR DEB 144A 4.375% DUE 03-15-2043 BEO				
		Free Receipt	1,580,000.00		
SBFT6553	PVTPL WRIGLEY WM JR CO NT 1.4 DUE 10-21-2016				
		Acquisitions	525,000.00	-524,417.25	
		Dispositions	-525,000.00		528,181.50
SBFT6575	PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019				
		Acquisitions	120,000.00	-119,737.20	
		Dispositions	-60,000.00		60,793.80
C98417EAR1	PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO				
		Acquisitions	390,000.00	-386,911.20	
		Dispositions	-390,000.00		334,191.00
		Free Delivery	-390,000.00		
		Free Receipt	390,000.00		
C98978VAC7	PVTPL ZOETIS INC SR NT 144A 4.7% DUE 02-01-2043/08-01-2042 BEO				
		Acquisitions	915,000.00	-926,199.60	
		Free Delivery	-915,000.00		
SB79MW21	PVTPL ZOETIS INC SR NT 144A 4.7% DUE 02-01-2043/08-01-2042 BEO				
		Free Receipt	915,000.00		
C74735K2A9	QTEL INTL FIN LTD 3.25% DUE 02-21-2023				
		Acquisitions	245,000.00	-241,200.05	
		Dispositions	-245,000.00		240,406.25
		Free Delivery	-245,000.00		
		Free Receipt	245,000.00		
C748148QR7	QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO				
		Acquisitions	980,000.00	-1,466,001.60	
		Dispositions	-70,000.00		92,120.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-980,000.00		
		Free Receipt	980,000.00		
C74834LAQ3	QUEST DIAGNOSTICS 5.75% DUE 01-30-2040				
		Acquisitions	205,000.00	-223,345.45	
		Dispositions	-55,000.00		58,805.45
		Free Delivery	-150,000.00		
SB5B0FY2	QUEST DIAGNOSTICS 5.75% DUE 01-30-2040				
		Dispositions	-150,000.00		162,876.00
		Free Receipt	150,000.00		
C755111BW0	RAYTHEON CO 4.7% DUE 12-15-2041				
		Acquisitions	330,000.00	-361,574.40	
		Dispositions	-150,000.00		164,497.50
		Free Delivery	-180,000.00		
SB76RCW9	RAYTHEON CO 4.7% DUE 12-15-2041				
		Dispositions	-180,000.00		201,420.00
		Free Receipt	180,000.00		
C759136QP2	REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE				
		Acquisitions	230,000.00	-294,199.90	
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00		
SB4TZTY0	REPUBLIC SVCS INC 5.5% DUE 09-15-2019				
		Acquisitions	755,000.00	-896,630.45	
		Dispositions	-755,000.00		859,231.55
C760759AN0	REPUBLIC SVCS INC 5.7% DUE 05-15-2041				
		Acquisitions	280,000.00	-332,726.80	
		Free Delivery	-280,000.00		
SB59N1S9	REPUBLIC SVCS INC 5.7% DUE 05-15-2041				
		Acquisitions	310,000.00	-339,332.20	
		Dispositions	-280,000.00		308,868.00
		Free Receipt	280,000.00		
C760759AK6	REPUBLIC SVCS INC 6.2% DUE 03-01-2040				
		Acquisitions	655,000.00	-818,114.65	
		Free Delivery	-655,000.00		
SB53WC78	REPUBLIC SVCS INC 6.2% DUE 03-01-2040				
		Dispositions	-550,000.00		637,188.00
		Free Delivery	-250,000.00		
		Free Receipt	905,000.00		
SB8Q6HL7	REYNOLDS AMERN INC 3.25% DUE 11-01-2022				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	550,000.00	-542,613.50	
		Dispositions	-550,000.00		517,896.50
C761713AW6	REYNOLDS AMERN INC 4.75% DUE 11-01-2042				
		Acquisitions	985,000.00	-956,523.65	
		Free Delivery	-985,000.00		
SB8BCLJ6	REYNOLDS AMERN INC 4.75% DUE 11-01-2042				
		Dispositions	-515,000.00		458,606.15
		Free Receipt	985,000.00		
SBDWGXG3	REYNOLDS AMERN INC 6.15% DUE 09-15-2043				
		Acquisitions	460,000.00	-457,943.80	
		Dispositions	-460,000.00		472,281.20
C76720AAF3	RIO TINTO FIN USA PLC 2.875 08-21-2022				
		Acquisitions	895,000.00	-885,495.10	
		Free Delivery	-895,000.00		
SB7643G1	RIO TINTO FIN USA PLC 2.875 08-21-2022				
		Acquisitions	410,000.00	-405,010.30	
		Dispositions	-1,305,000.00		1,279,290.85
		Free Receipt	895,000.00		
SBBMJ4S7	RIO TINTO FIN USA 2.25% DUE 12-14-2018				
		Acquisitions	365,000.00	-361,663.90	
		Dispositions	-365,000.00		352,524.30
SB546ZL4	RIO TINTO FIN USA 3.75% DUE 09-20-2021				
		Acquisitions	100,000.00	-98,860.00	
		Dispositions	-100,000.00		101,296.00
C76720AAG1	RIO TINTO FIN USA 4.125 DUE 08-21-2042				
		Acquisitions	1,430,000.00	-1,404,213.90	
		Free Delivery	-1,430,000.00		
SB8NWTL2	RIO TINTO FIN USA 4.125 DUE 08-21-2042				
		Dispositions	-375,000.00		322,295.00
		Free Receipt	1,430,000.00		
C779382AQ3	ROWAN COS INC 5.4% DUE 12-01-2042				
		Acquisitions	265,000.00	-267,204.80	
		Free Delivery	-265,000.00		
SB8MGSC9	ROWAN COS INC 5.4% DUE 12-01-2042				
		Free Receipt	265,000.00		
SB7VLMG0	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTTRANCHE # TR 320 .8 DUE 10-30-2015				
		Acquisitions	1,120,000.00	-1,122,441.60	
		Dispositions	-1,120,000.00		1,122,329.60

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C780641AH9	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30				
		Acquisitions	360,000.00	-476,600.40	
		Free Delivery	-360,000.00		
S2734385	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30				
		Dispositions	-360,000.00		458,910.00
		Free Receipt	360,000.00		
C837004CE8	S CAROLINA ELEC & 5.45% DUE 02-01-2041				
		Acquisitions	495,000.00	-598,573.80	
		Free Delivery	-495,000.00		
SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041				
		Dispositions	-170,000.00		189,789.70
		Free Receipt	495,000.00		
C837004CB4	S CAROLINA ELEC & 6.05% DUE 01-15-2038				
		Acquisitions	195,000.00	-253,901.70	
		Free Delivery	-195,000.00		
SB2NJ881	S CAROLINA ELEC & 6.05% DUE 01-15-2038				
		Free Receipt	195,000.00		
C837004BV1	S CAROLINA ELEC & 6.625% DUE 02-01-2032				
		Acquisitions	340,000.00	-459,897.60	
		Free Delivery	-340,000.00		
SB3D2757	S CAROLINA ELEC & 6.625% DUE 02-01-2032				
		Free Receipt	340,000.00		
C786514BA6	SAFEWAY INC 7.25% DUE 02-01-2031				
		Acquisitions	731,000.00	-778,485.76	
		Free Delivery	-731,000.00		
SBFZDDS7	SAFEWAY INC 7.25% DUE 02-01-2031				
		Dispositions	-485,000.00		579,695.80
		Free Receipt	731,000.00		
C796253Z21	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31				
		Acquisitions	1,000,000.00	-1,086,550.00	
		Free Delivery	-1,000,000.00		
SB8J90T2	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31				
		Free Receipt	1,000,000.00		
C796253T93	SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE				
		Acquisitions	100,000.00	-128,920.00	
		Free Delivery	-100,000.00		
SB3VRMC6	SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE				
		Free Receipt	100,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C797400FN3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG				
		Acquisitions	340,000.00	-441,537.60	
		Free Delivery	-340,000.00		
SB5V2QH8	SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG				
		Acquisitions	150,000.00	-202,657.50	
		Free Receipt	340,000.00		
C79741TAR5	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE				
		Acquisitions	255,000.00	-327,542.40	
		Free Delivery	-255,000.00		
SB4MFLC9	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE				
		Free Receipt	255,000.00		
C797440BP8	SAN DIEGO GAS & 3.95% DUE 11-15-2041				
		Acquisitions	215,000.00	-219,725.70	
		Free Delivery	-215,000.00		
SB4R13W6	SAN DIEGO GAS & 3.95% DUE 11-15-2041				
		Dispositions	-215,000.00		211,921.20
		Free Receipt	215,000.00		
C79765RTL3	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE				
		Acquisitions	290,000.00	-398,863.10	
		Free Delivery	-290,000.00		
SB585KY5	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE				
		Free Receipt	290,000.00		
C803865AA2	SASOL FING INTL 4.5% DUE 11-14-2022				
		Acquisitions	495,000.00	-493,143.75	
		Dispositions	-495,000.00		492,700.00
SB8T2WZ1	SASOL FING INTL 4.5% DUE 11-14-2022				
		Acquisitions	300,000.00	-298,350.00	
		Dispositions	-300,000.00		298,525.00
C806605AG6	SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033				
		Acquisitions	395,000.00	-549,812.35	
		Free Delivery	-395,000.00		
S2197621	SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033				
		Free Receipt	395,000.00		
SBH6XTB5	SCHLUMBERGER INVT 3.65% DUE 12-01-2023				
		Acquisitions	925,000.00	-921,855.00	
		Dispositions	-420,000.00		419,059.20
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	1,005,000.00	-999,474.25	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-170,000.00		169,223.10
SBCZQX30	SHELL INTL FIN B V 1.9 08-10-2018				
		Acquisitions	650,000.00	-649,571.00	
		Dispositions	-650,000.00		646,342.00
SBD3CV11	SHELL INTL FIN B V 3.4% DUE 08-12-2023				
		Acquisitions	195,000.00	-194,590.50	
		Dispositions	-195,000.00		191,193.60
SB7C01S1	SHELL INTL FIN B V 3.625% DUE 08-21-2042				
		Acquisitions	205,000.00	-185,309.75	
		Dispositions	-205,000.00		179,526.70
C822582AD4	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Acquisitions	615,000.00	-844,837.80	
		Free Delivery	-615,000.00		
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Dispositions	-615,000.00		797,074.50
		Free Receipt	615,000.00		
C824348AQ9	SHERWIN WILLIAMS CO 4 DUE 12-15-2042				
		Acquisitions	745,000.00	-729,369.65	
		Free Delivery	-745,000.00		
SB93L8Z3	SHERWIN WILLIAMS CO 4 DUE 12-15-2042				
		Dispositions	-605,000.00		607,116.25
		Free Receipt	745,000.00		
SB93PQP1	SHERWIN WILLIAMS 1.35% DUE 12-15-2017				
		Acquisitions	1,080,000.00	-1,085,983.20	
		Dispositions	-1,080,000.00		1,085,767.20
C826200AD9	SIEMENS 6.125% DUE 08-17-2026				
		Acquisitions	165,000.00	-213,805.35	
		Free Delivery	-165,000.00		
SB1BS0H6	SIEMENS 6.125% DUE 08-17-2026				
		Free Receipt	165,000.00		
SB93LNF8	SLM CORP MEDIUM 5.5% DUE 01-25-2023				
		Acquisitions	220,000.00	-219,377.40	
		Dispositions	-220,000.00		214,876.20
C842400FW8	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	280,000.00	-278,328.40	
		Free Delivery	-280,000.00		
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Dispositions	-125,000.00		110,598.75

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	280,000.00		
C842400FT5	SOUTHN CAL EDISON 3.9% DUE 12-01-2041				
		Acquisitions	1,040,000.00	-1,041,726.40	
		Free Delivery	-1,040,000.00		
SB70Y066	SOUTHN CAL EDISON 3.9% DUE 12-01-2041				
		Free Receipt	1,040,000.00		
C842400FL2	SOUTHN CAL EDISON 6.05% DUE 03-15-2039				
		Acquisitions	875,000.00	-1,151,710.00	
		Free Delivery	-875,000.00		
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039				
		Dispositions	-150,000.00		180,337.50
		Free Delivery	-150,000.00		
		Free Receipt	1,025,000.00		
SB4W7J98	SOUTHN CAL GAS CO 5.5% DUE 03-15-2014				
		Acquisitions	346,000.00	-361,978.28	
		Dispositions	-346,000.00		356,366.16
C842434CK6	SOUTHN CAL GAS 3.75 DUE 09-15-2042				
		Acquisitions	445,000.00	-437,248.10	
		Free Delivery	-445,000.00		
SB8DRYG7	SOUTHN CAL GAS 3.75 DUE 09-15-2042				
		Free Receipt	445,000.00		
SB8ZRND5	SOUTHN COPPER CORP 5.25% DUE 11-08-2042				
		Acquisitions	705,000.00	-688,542.20	
		Dispositions	-595,000.00		525,097.40
SB0W5M84	SOUTHN COPPER CORP 7.5% DUE 07-27-2035				
		Acquisitions	380,000.00	-434,254.80	
		Dispositions	-215,000.00		221,376.90
SB99KF86	ST JUDE MED INC 3.25% DUE 04-15-2023				
		Acquisitions	200,000.00	-199,048.00	
		Dispositions	-200,000.00		205,186.00
SB9J49Y2	ST JUDE MED INC 4.75% DUE 04-15-2043				
		Acquisitions	785,000.00	-763,293.20	
		Dispositions	-480,000.00		487,557.00
SB96WF41	ST STR CORPORATION 3.1% DUE 05-15-2023				
		Acquisitions	175,000.00	-174,716.50	
		Dispositions	-175,000.00		175,719.25
C855030AM4	STAPLES INC 4.375% DUE 01-12-2023				
		Acquisitions	640,000.00	-640,185.60	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-640,000.00		
SB8T0K95	STAPLES INC 4.375% DUE 01-12-2023				
		Acquisitions	325,000.00	-324,704.25	
		Dispositions	-320,000.00		307,973.44
		Free Delivery	-320,000.00		
		Free Receipt	960,000.00		
C85771PAG7	STATOIL ASA 2.45 DUE 01-17-2023 REG				
		Acquisitions	505,000.00	-494,884.85	
		Dispositions	-505,000.00		450,197.40
		Free Delivery	-505,000.00		
		Free Receipt	505,000.00		
SB96WF18	STATOIL ASA 1.15% DUE 05-15-2018				
		Acquisitions	350,000.00	-349,237.00	
		Dispositions	-350,000.00		344,246.00
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043				
		Acquisitions	560,000.00	-559,216.00	
		Dispositions	-120,000.00		105,327.60
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
C85771PAC6	STATOIL ASA 5.1 DUE 08-17-2040				
		Acquisitions	290,000.00	-340,639.80	
		Free Delivery	-290,000.00		
SB522X65	STATOIL ASA 5.1 DUE 08-17-2040				
		Acquisitions	75,000.00	-77,262.00	
		Free Receipt	290,000.00		
C853254AK6	STD CHARTERED PLC 5.3% DUE 01-09-2043				
		Acquisitions	400,000.00	-404,864.00	
		Dispositions	-400,000.00		409,454.00
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
C867229AE6	SUNCOR ENERGY INC 6.5% DUE 06-15-2038				
		Acquisitions	980,000.00	-1,255,288.35	
		Free Delivery	-980,000.00		
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038				
		Dispositions	-395,000.00		463,493.10
		Free Delivery	-190,000.00		
		Free Receipt	1,170,000.00		
C86765BAM1	SUNOCO LOGISTICS 4.95% DUE 01-15-2043				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	390,000.00	-388,529.70	
		Free Delivery	-390,000.00		
SB8BHLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043				
		Dispositions	-195,000.00		178,146.15
		Free Receipt	390,000.00		
SB95WLV1	SUNTRUST BK ATLANTA GA MEDIUM TERM SR BK2.75 DUE 05-01-2023 REG				
		Acquisitions	240,000.00	-239,167.20	
		Dispositions	-240,000.00		229,591.20
SB0XH1R1	TALISMAN ENERGY INC 02-01-2037 5.85 DUE 02-01-2037 BEO				
		Acquisitions	885,000.00	-854,189.05	
		Dispositions	-420,000.00		405,531.00
SB5MJ2X6	TALISMAN ENERGY 5.5% DUE 05-15-2042				
		Acquisitions	805,000.00	-814,967.20	
		Dispositions	-805,000.00		749,058.60
C87425EAK9	TALISMAN ENERGY 6.25% DUE 02-01-2038				
		Acquisitions	400,000.00	-450,284.00	
		Free Delivery	-400,000.00		
SB1GXNV1	TALISMAN ENERGY 6.25% DUE 02-01-2038				
		Dispositions	-400,000.00		440,119.20
		Free Receipt	400,000.00		
C87612EAK2	TARGET CORP NT 6.35 DUE 11-01-2032/10-31-2032 BEO				
		Acquisitions	180,000.00	-235,326.60	
		Free Delivery	-180,000.00		
SBG494H9	TARGET CORP NT 6.35 DUE 11-01-2032/10-31-2032 BEO				
		Dispositions	-180,000.00		224,296.20
		Free Receipt	180,000.00		
C87612EBA3	TARGET CORP 4% DUE 07-01-2042				
		Acquisitions	1,670,000.00	-1,653,680.70	
		Free Delivery	-1,670,000.00		
SB9K8J87	TARGET CORP 4% DUE 07-01-2042				
		Acquisitions	175,000.00	-162,659.00	
		Dispositions	-980,000.00		925,537.20
		Free Receipt	1,670,000.00		
C878091BC0	TEACHERS INS & 6.85% DUE 12-16-2039				
		Acquisitions	560,000.00	-747,727.40	
		Free Delivery	-560,000.00		
SB50WZ61	TEACHERS INS & 6.85% DUE 12-16-2039				
		Acquisitions	100,000.00	-136,123.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-110,000.00		137,377.90
		Free Delivery	-110,000.00		
		Free Receipt	670,000.00		
C878744AB7	TECK RES LTD 5.2 DUE 03-01-2042 REG				
		Acquisitions	525,000.00	-512,909.25	
		Dispositions	-290,000.00		281,755.30
		Free Delivery	-235,000.00		
SB70BX35	TECK RES LTD 5.2 DUE 03-01-2042 REG				
		Dispositions	-235,000.00		199,735.90
		Free Receipt	235,000.00		
C87927VAR9	TELECOM ITALIA CAP 7.2% DUE 07-18-2036				
		Acquisitions	795,000.00	-857,320.05	
		Free Delivery	-795,000.00		
SB8DHVZ5	TELECOM ITALIA CAP 7.2% DUE 07-18-2036				
		Dispositions	-795,000.00		735,214.60
		Free Receipt	795,000.00		
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036				
		Acquisitions	435,000.00	-470,830.95	
		Dispositions	-280,000.00		298,187.20
		Free Delivery	-155,000.00		
SB170DG6	TELEFONICA 7.045% DUE 06-20-2036				
		Free Receipt	155,000.00		
C88165FAG7	TEVA 2.95% DUE 12-18-2022				
		Acquisitions	500,000.00	-493,800.00	
		Free Delivery	-500,000.00		
SBFNY973	TEVA 2.95% DUE 12-18-2022				
		Dispositions	-500,000.00		488,220.00
		Free Receipt	500,000.00		
C882722VN8	TEXAS ST 4.681% 04-01-2040 BEO TAXABLE				
		Acquisitions	1,105,000.00	-1,254,075.55	
		Free Delivery	-1,105,000.00		
SB4R23P2	TEXAS ST 4.681% 04-01-2040 BEO TAXABLE				
		Dispositions	-250,000.00		270,784.80
		Free Delivery	-120,000.00		
		Free Receipt	1,225,000.00		
SB78JF35	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE				
		Acquisitions	375,000.00	-430,905.55	
		Dispositions	-100,000.00		112,908.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88283LHU3	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE				
		Acquisitions	1,305,000.00	-1,588,595.55	
		Free Delivery	-1,305,000.00		
SB52BMP4	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE				
		Dispositions	-650,000.00		787,246.00
		Free Receipt	1,305,000.00		
SB4N1L82	TIME WARNER CABLE 4% DUE 09-01-2021				
		Acquisitions	450,000.00	-477,576.00	
		Dispositions	-450,000.00		420,003.00
C88732JBB3	TIME WARNER CABLE 5.5% DUE 09-01-2041				
		Acquisitions	385,000.00	-399,318.15	
		Free Delivery	-385,000.00		
SB441BS1	TIME WARNER CABLE 5.5% DUE 09-01-2041				
		Acquisitions	665,000.00	-550,439.50	
		Dispositions	-385,000.00		409,509.10
		Free Receipt	385,000.00		
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040				
		Acquisitions	380,000.00	-421,138.80	
		Dispositions	-380,000.00		333,393.00
C88732JAJ7	TIME WARNER CABLE 6.55% DUE 05-01-2037				
		Acquisitions	1,055,000.00	-1,238,095.25	
		Free Delivery	-1,055,000.00		
SBBNBG20	TIME WARNER CABLE 6.55% DUE 05-01-2037				
		Free Receipt	1,055,000.00		
C88732JAN8	TIME WARNER CABLE 7.3% DUE 07-01-2038				
		Acquisitions	2,225,000.00	-2,817,373.75	
		Dispositions	-355,000.00		444,868.25
		Free Delivery	-1,870,000.00		
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038				
		Dispositions	-1,870,000.00		2,004,931.95
		Free Receipt	1,870,000.00		
S2251765	TIME WARNER COS 6.875% DUE 06-15-2018				
		Acquisitions	700,000.00	-877,905.00	
		Dispositions	-700,000.00		858,305.00
S2891484	TIME WARNER ENTMT 8.375% DUE 03-15-2023				
		Acquisitions	510,000.00	-583,210.50	
		Dispositions	-510,000.00		593,130.00
C887317AH8	TIME WARNER INC 6.1 07-15-2040				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	375,000.00	-439,706.25	
		Free Delivery	-375,000.00		
SB3WWGW8	TIME WARNER INC 6.1 07-15-2040				
		Dispositions	-115,000.00		127,402.75
		Free Receipt	375,000.00		
SB5LPVC7	TIME WARNER INC 6.25% DUE 03-29-2041				
		Acquisitions	250,000.00	-290,795.00	
		Dispositions	-250,000.00		268,920.00
SBG494C4	TORONTO-DOMINION 2.375 DUE 10-19-2016				
		Acquisitions	700,000.00	-734,181.00	
		Dispositions	-700,000.00		729,106.00
C891490AR5	TOSCO CORP NEVADA 7.8% DUE 01-01-2027				
		Acquisitions	290,000.00	-417,730.50	
		Free Delivery	-290,000.00		
S2522911	TOSCO CORP NEVADA 7.8% DUE 01-01-2027				
		Dispositions	-290,000.00		423,139.00
		Free Receipt	290,000.00		
SB991X07	TOTAL CAP CDA LTD GTD NT 1.45 01-15-2018				
		Acquisitions	705,000.00	-708,510.90	
		Dispositions	-705,000.00		696,800.85
SB86QQ87	TOTAL CAP INTL 2.7% DUE 01-25-2023				
		Acquisitions	350,000.00	-350,542.50	
		Dispositions	-350,000.00		356,160.00
SB9D6966	TOTAL SYS SVCS INC 3.75% DUE 06-01-2023				
		Acquisitions	165,000.00	-163,746.00	
		Dispositions	-165,000.00		164,806.95
SB8GMCL0	TOYOTA MTR CR CORP 2.625 DUE 01-10-2023				
		Acquisitions	200,000.00	-197,604.00	
		Dispositions	-200,000.00		184,970.00
SB98Y3T6	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00893 1.375 01-10-2018				
		Acquisitions	400,000.00	-400,472.00	
		Dispositions	-400,000.00		403,568.00
C89346DAF4	TRANSALTA CORP 4.5% DUE 11-15-2022				
		Acquisitions	365,000.00	-372,237.95	
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00		
C89352HAD1	TRANSCANADA 6.2% DUE 10-15-2037				
		Acquisitions	685,000.00	-882,019.70	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-685,000.00		
SB287YY8	TRANSCANADA 6.2% DUE 10-15-2037				
		Free Receipt	685,000.00		
C8935268Z9	TRANSCANADA 7.625% DUE 01-15-2039				
		Acquisitions	350,000.00	-513,299.50	
		Free Delivery	-350,000.00		
SB3KV7R9	TRANSCANADA 7.625% DUE 01-15-2039				
		Dispositions	-130,000.00		185,333.20
		Free Receipt	350,000.00		
C893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG				
		Acquisitions	285,000.00	-285,686.85	
		Free Delivery	-285,000.00		
SB96NB24	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG				
		Free Receipt	285,000.00		
C893830AT6	TRANSOCEAN INC 6.8% DUE 03-15-2038				
		Acquisitions	920,000.00	-1,049,977.60	
		Free Delivery	-920,000.00		
SB29V1L5	TRANSOCEAN INC 6.8% DUE 03-15-2038				
		Dispositions	-285,000.00		339,514.80
		Free Receipt	920,000.00		
C906548CJ9	UNION ELEC CO 3.9 DUE 09-15-2042				
		Acquisitions	540,000.00	-534,745.80	
		Free Delivery	-540,000.00		
SB759FZ0	UNION ELEC CO 3.9 DUE 09-15-2042				
		Free Receipt	540,000.00		
SB9LVKK4	UNION PAC CORP 2.75 DUE 04-15-2023				
		Acquisitions	450,000.00	-447,282.00	
		Dispositions	-450,000.00		422,814.00
C907818DP0	UNION PAC CORP 4.25% DUE 04-15-2043				
		Acquisitions	635,000.00	-626,160.80	
		Free Delivery	-635,000.00		
SB8Q73Y5	UNION PAC CORP 4.25% DUE 04-15-2043				
		Dispositions	-635,000.00		591,395.05
		Free Receipt	635,000.00		
C907818DJ4	UNION PAC CORP 4.75% DUE 09-15-2041				
		Acquisitions	885,000.00	-968,667.90	
		Free Delivery	-885,000.00		
SB54WF45	UNION PAC CORP 4.75% DUE 09-15-2041				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	885,000.00		
SBBJNJP4	UNITEDHEALTH GROUP 2.75 DUE 02-15-2023				
		Acquisitions	485,000.00	-458,737.25	
		Dispositions	-485,000.00		448,663.80
SB8GKL51	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023				
		Acquisitions	630,000.00	-627,435.90	
		Dispositions	-630,000.00		600,942.10
C91324PCD2	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043				
		Acquisitions	285,000.00	-281,135.40	
		Free Delivery	-285,000.00		
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043				
		Dispositions	-285,000.00		282,691.50
		Free Receipt	285,000.00		
C91324PBE1	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037				
		Acquisitions	1,375,000.00	-1,786,413.75	
		Free Delivery	-1,375,000.00		
SB2PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037				
		Dispositions	-250,000.00		302,225.00
		Free Delivery	-250,000.00		
		Free Receipt	1,625,000.00		
C913366EP1	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Acquisitions	100,000.00	-130,782.00	
		Free Delivery	-100,000.00		
SB8N3JB5	UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE				
		Acquisitions	140,000.00	-188,783.00	
		Free Receipt	100,000.00		
C9151375R0	UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF				
		Acquisitions	935,000.00	-1,071,468.70	
		Dispositions	-340,000.00		389,085.80
		Free Delivery	-595,000.00		
SB8G4MD8	UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF				
		Acquisitions	105,000.00	-103,850.25	
		Dispositions	-140,000.00		140,232.40
		Free Delivery	-140,000.00		
		Free Receipt	735,000.00		
C9151153X5	UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE				
		Acquisitions	160,000.00	-195,368.00	
		Free Delivery	-160,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4MMJD7	UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE				
		Acquisitions	100,000.00	-107,861.00	
		Free Receipt	160,000.00		
C915217RY1	UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE				
		Acquisitions	570,000.00	-784,114.80	
		Free Delivery	-570,000.00		
SB3XQ2J8	UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE				
		Acquisitions	130,000.00	-157,610.70	
		Dispositions	-315,000.00		406,880.95
		Free Delivery	-100,000.00		
		Free Receipt	670,000.00		
C902917AH6	USA WASTE SVCS INC 7% DUE 07-15-2028				
		Acquisitions	470,000.00	-636,154.40	
		Free Delivery	-470,000.00		
S2273930	USA WASTE SVCS INC 7% DUE 07-15-2028				
		Free Receipt	470,000.00		
C911312AR7	UTD PARCEL SVC INC 3.625% DUE 10-01-2042				
		Acquisitions	190,000.00	-181,351.20	
		Free Delivery	-190,000.00		
SB6Y3NC9	UTD PARCEL SVC INC 3.625% DUE 10-01-2042				
		Free Receipt	190,000.00		
C913017BT5	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	1,960,000.00	-2,097,102.00	
		Free Delivery	-1,960,000.00		
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	350,000.00	-347,907.00	
		Dispositions	-925,000.00		926,307.40
		Free Delivery	-220,000.00		
		Free Receipt	2,180,000.00		
C913017BK4	UTD TECHNOLOGIES 6.05% DUE 06-01-2036				
		Acquisitions	345,000.00	-441,310.20	
		Free Delivery	-345,000.00		
SB15S8P6	UTD TECHNOLOGIES 6.05% DUE 06-01-2036				
		Dispositions	-345,000.00		417,008.40
		Free Receipt	345,000.00		
C927804FG4	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038				
		Acquisitions	1,230,000.00	-2,078,626.20	
		Free Delivery	-1,230,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038				
		Dispositions	-210,000.00		327,522.30
		Free Delivery	-210,000.00		
		Free Receipt	1,440,000.00		
C91911TAK9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	265,000.00	-314,054.15	
		Free Delivery	-265,000.00		
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	105,000.00	-107,472.30	
		Free Receipt	265,000.00		
C91911TAH6	VALE OVERSEAS LTD 6.875% DUE 11-21-2036				
		Acquisitions	780,000.00	-911,898.00	
		Free Delivery	-780,000.00		
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036				
		Acquisitions	245,000.00	-280,280.00	
		Free Receipt	780,000.00		
C91912EAA3	VALE S A 5.625% DUE 09-11-2042				
		Acquisitions	1,170,000.00	-1,177,511.40	
		Dispositions	-280,000.00		287,649.60
		Free Delivery	-890,000.00		
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042				
		Acquisitions	485,000.00	-494,680.60	
		Dispositions	-1,135,000.00		1,003,795.80
		Free Receipt	890,000.00		
C91913YAP5	VALERO ENERGY CORP 10.5% DUE 03-15-2039				
		Acquisitions	380,000.00	-606,651.00	
		Free Delivery	-380,000.00		
SB65HH17	VALERO ENERGY CORP 10.5% DUE 03-15-2039				
		Free Receipt	380,000.00		
SB9573W1	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18				
		Acquisitions	355,000.00	-354,077.00	
		Dispositions	-355,000.00		351,063.05
SBDV82T6	VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020				
		Acquisitions	345,000.00	-344,551.50	
		Dispositions	-345,000.00		360,438.75
SBDV82W9	VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG				
		Acquisitions	600,000.00	-599,538.00	
		Dispositions	-600,000.00		620,976.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB90QPZ0	VERIZON COMMUNICATIONS 6 DUE 04-01-2041				
		Acquisitions	750,000.00	-800,606.85	
		Dispositions	-315,000.00		308,917.35
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO				
		Acquisitions	6,355,000.00	-6,623,161.35	
		Dispositions	-1,165,000.00		1,356,759.15
		Free Delivery	-610,000.00		
		Free Receipt	610,000.00		
C92344GAM8	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO				
		Acquisitions	1,324,000.00	-1,902,216.72	
		Free Delivery	-1,324,000.00		
SBG49695	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO				
		Dispositions	-1,324,000.00		1,663,430.76
		Free Receipt	1,324,000.00		
SBF32104	VERIZON 3.65% DUE 09-14-2018				
		Acquisitions	615,000.00	-614,975.40	
		Dispositions	-125,000.00		131,125.00
C92343VBG8	VERIZON 3.85% DUE 11-01-2042				
		Acquisitions	515,000.00	-472,327.10	
		Free Delivery	-515,000.00		
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042				
		Dispositions	-515,000.00		463,893.25
		Free Receipt	515,000.00		
SB89ZN46	VERIZON 4.6% DUE 04-01-2021				
		Acquisitions	830,000.00	-912,051.80	
		Dispositions	-500,000.00		574,690.00
C92343VAF1	VERIZON 6.25% DUE 04-01-2037				
		Acquisitions	825,000.00	-1,025,244.00	
		Free Delivery	-825,000.00		
SB1VVZP8	VERIZON 6.25% DUE 04-01-2037				
		Acquisitions	385,000.00	-415,468.90	
		Free Receipt	825,000.00		
C92343VAK0	VERIZON 6.4% DUE 02-15-2038				
		Acquisitions	990,000.00	-1,266,764.40	
		Free Delivery	-990,000.00		
SB2PKS04	VERIZON 6.4% DUE 02-15-2038				
		Acquisitions	1,075,000.00	-1,158,623.85	
		Dispositions	-990,000.00		1,173,468.60

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	990,000.00		
SBCZTDG2	VERIZON 6.9% DUE 04-15-2038				
		Acquisitions	670,000.00	-803,091.70	
		Dispositions	-670,000.00		788,884.30
SB3PQ0W5	VODAFONE GROUP PLC 1.5% DUE 02-19-2018				
		Acquisitions	1,100,000.00	-1,094,940.00	
		Dispositions	-800,000.00		784,600.00
C92857WAZ3	VODAFONE GROUP PLC 2.5% DUE 09-26-2022				
		Acquisitions	395,000.00	-385,642.45	
		Free Delivery	-395,000.00		
SB8KP442	VODAFONE GROUP PLC 2.5% DUE 09-26-2022				
		Acquisitions	200,000.00	-191,908.00	
		Dispositions	-395,000.00		383,189.50
		Free Receipt	395,000.00		
C92857WBD1	VODAFONE GROUP PLC 4.375% DUE 02-19-2043				
		Acquisitions	930,000.00	-918,058.80	
		Free Delivery	-930,000.00		
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043				
		Acquisitions	195,000.00	-193,863.15	
		Dispositions	-200,000.00		177,388.00
		Free Receipt	930,000.00		
S2011839	VODAFONE GROUP PLC 5% DUE 12-16-2013				
		Acquisitions	150,000.00	-154,833.00	
		Dispositions	-150,000.00		152,458.50
C92976GAJ0	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038				
		Acquisitions	250,000.00	-333,180.00	
		Free Delivery	-250,000.00		
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038				
		Acquisitions	385,000.00	-473,353.55	
		Dispositions	-250,000.00		310,627.50
		Free Receipt	250,000.00		
C92976GAG6	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO				
		Acquisitions	250,000.00	-303,877.50	
		Free Delivery	-250,000.00		
SB1PB082	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO				
		Free Receipt	250,000.00		
SB2PCZM1	WACHOVIA CORP 5.75% DUE 02-01-2018				
		Acquisitions	795,000.00	-947,226.60	

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-795,000.00		925,976.25
SBF6DY94	WAL-MART STORES INC 4.75 DUE 10-02-2043				
		Acquisitions	1,655,000.00	-1,647,706.70	
		Dispositions	-360,000.00		367,473.60
SBF6DYH2	WAL-MART STORES 1.95% DUE 12-15-2018				
		Acquisitions	880,000.00	-884,453.80	
		Dispositions	-880,000.00		884,496.80
SB8SZHR8	WAL-MART STORES 4% DUE 04-11-2043				
		Acquisitions	910,000.00	-928,231.05	
		Dispositions	-910,000.00		866,527.30
C931142CB7	WAL-MART STORES 5.25% DUE 09-01-2035				
		Acquisitions	425,000.00	-502,511.50	
		Free Delivery	-425,000.00		
SB89WZZ2	WAL-MART STORES 5.25% DUE 09-01-2035				
		Dispositions	-295,000.00		353,150.40
		Free Receipt	425,000.00		
C931142CS0	WAL-MART STORES 5.625% DUE 04-01-2040				
		Acquisitions	560,000.00	-703,410.40	
		Free Delivery	-560,000.00		
SBG49714	WAL-MART STORES 5.625% DUE 04-01-2040				
		Dispositions	-125,000.00		159,825.00
		Free Receipt	560,000.00		
SB654D54	WAL-MART STORES 5.625% DUE 04-15-2041				
		Acquisitions	275,000.00	-325,275.50	
		Dispositions	-275,000.00		308,000.00
C931142CY7	WAL-MART STORES 5% DUE 10-25-2040				
		Acquisitions	545,000.00	-627,147.85	
		Free Delivery	-545,000.00		
SBG49725	WAL-MART STORES 5% DUE 10-25-2040				
		Acquisitions	855,000.00	-952,921.00	
		Dispositions	-545,000.00		645,078.35
		Free Receipt	545,000.00		
C931142CM3	WAL-MART STORES 6.2% DUE 04-15-2038				
		Acquisitions	920,000.00	-1,217,178.40	
		Free Delivery	-920,000.00		
SB2QVLK7	WAL-MART STORES 6.2% DUE 04-15-2038				
		Dispositions	-405,000.00		507,643.00
		Free Receipt	920,000.00		

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C931142CK7	WAL-MART STORES 6.5% DUE 08-15-2037				
		Acquisitions	1,850,000.00	-2,523,030.00	
		Dispositions	-535,000.00		727,567.90
		Free Delivery	-1,315,000.00		
SB242VX5	WAL-MART STORES 6.5% DUE 08-15-2037				
		Acquisitions	125,000.00	-157,590.00	
		Dispositions	-905,000.00		1,136,969.60
		Free Delivery	-250,000.00		
		Free Receipt	1,565,000.00		
SB87HZV5	WALGREEN CO 1% DUE 03-13-2015				
		Acquisitions	600,000.00	-602,652.00	
		Dispositions	-600,000.00		601,548.00
C93974CRE2	WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE				
		Acquisitions	50,000.00	-58,492.00	
		Free Delivery	-50,000.00		
SB5NV5Y3	WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE				
		Free Receipt	50,000.00		
C93974CPM6	WASHINGTON ST 5.481% 08-01-2039 BEO TAXABLE				
		Acquisitions	945,000.00	-1,162,286.70	
		Free Delivery	-945,000.00		
SB5ZWT64	WASHINGTON ST 5.481% 08-01-2039 BEO TAXABLE				
		Dispositions	-115,000.00		139,175.30
		Free Receipt	945,000.00		
SB4KJJ29	WASTE MANAGEMENT INC 2.9 DUE 09-15-2022 REG				
		Acquisitions	565,000.00	-555,169.00	
		Dispositions	-325,000.00		316,865.00
C94106LAV1	WASTE MGMT INC DEL 6.125% DUE 11-30-2039				
		Acquisitions	395,000.00	-491,952.75	
		Free Delivery	-395,000.00		
SB3MLNJ1	WASTE MGMT INC DEL 6.125% DUE 11-30-2039				
		Dispositions	-395,000.00		456,034.60
		Free Receipt	395,000.00		
C947074AK6	WEATHERFORD INTL 6.8% DUE 06-15-2037				
		Acquisitions	1,360,000.00	-1,529,796.00	
		Free Delivery	-1,360,000.00		
SB2NRPY0	WEATHERFORD INTL 6.8% DUE 06-15-2037				
		Dispositions	-1,315,000.00		1,457,916.90
		Free Delivery	-250,000.00		

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1,610,000.00		
C94973VBB2	WELLPOINT INC 4.65% DUE 01-15-2043				
		Acquisitions	1,825,000.00	-1,774,760.70	
		Dispositions	-380,000.00		388,344.80
		Free Delivery	-885,000.00		
		Free Receipt	885,000.00		
SBCSCZN9	WELLPOINT INC 5.1% DUE 01-15-2044				
		Acquisitions	665,000.00	-663,274.25	
		Dispositions	-665,000.00		659,215.10
C94973VAH0	WELLPOINT INC 5.95% DUE 12-15-2034				
		Acquisitions	580,000.00	-684,110.00	
		Free Delivery	-580,000.00		
SB08X3G7	WELLPOINT INC 5.95% DUE 12-15-2034				
		Dispositions	-240,000.00		267,523.20
		Free Receipt	580,000.00		
SBCZTL68	WELLS FARGO & CO NEW MEDIUM TERM SR 4.125 DUE 08-15-2023				
		Acquisitions	590,000.00	-587,988.10	
		Dispositions	-590,000.00		567,734.05
C94974BFJ4	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023				
		Acquisitions	1,200,000.00	-1,217,268.00	
		Free Delivery	-1,200,000.00		
SB8YNT14	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023				
		Acquisitions	400,000.00	-403,102.00	
		Dispositions	-1,475,000.00		1,410,897.25
		Free Receipt	1,200,000.00		
SBCFQYN7	WELLS FARGO & CO 1.25% DUE 07-20-2016				
		Acquisitions	185,000.00	-184,822.40	
		Dispositions	-185,000.00		184,605.95
SBFVQ1R5	WELLS FARGO & CO 2.15 DUE 01-15-2019				
		Acquisitions	995,000.00	-992,820.95	
		Dispositions	-995,000.00		1,000,182.80
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043				
		Acquisitions	1,070,000.00	-1,076,382.35	
		Dispositions	-385,000.00		377,916.50
C94980VAG3	WELLS FARGO BK 5.95% DUE 08-26-2036				
		Acquisitions	750,000.00	-921,525.00	
		Free Delivery	-750,000.00		
SB1CL665	WELLS FARGO BK 5.95% DUE 08-26-2036				

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	750,000.00		
C95709TAH3	WESTAR ENERGY INC 4.125 DUE 03-01-2042				
		Acquisitions	205,000.00	-211,568.20	
		Free Delivery	-205,000.00		
SB744PD4	WESTAR ENERGY INC 4.125 DUE 03-01-2042				
		Dispositions	-205,000.00		199,335.85
		Free Receipt	205,000.00		
SB8S99J6	WESTPAC BKG CORP 1.6% DUE 01-12-2018				
		Acquisitions	530,000.00	-531,219.00	
		Dispositions	-530,000.00		523,152.40
C96332HCG2	WHIRLPOOL CORP 5.15% DUE 03-01-2043				
		Acquisitions	485,000.00	-492,745.45	
		Free Delivery	-485,000.00		
SB99G4Z4	WHIRLPOOL CORP 5.15% DUE 03-01-2043				
		Dispositions	-190,000.00		186,239.90
		Free Delivery	-190,000.00		
		Free Receipt	675,000.00		
C976843BH4	WI PUB SVC CORP 3.671% DUE 12-01-2042				
		Acquisitions	250,000.00	-243,395.00	
		Free Delivery	-250,000.00		
SB90MCR9	WI PUB SVC CORP 3.671% DUE 12-01-2042				
		Free Receipt	250,000.00		
C969457BU3	WILLIAMS COS INC 3.7% DUE 01-15-2023				
		Acquisitions	410,000.00	-407,335.00	
		Free Delivery	-410,000.00		
SB956HF9	WILLIAMS COS INC 3.7% DUE 01-15-2023				
		Acquisitions	140,000.00	-140,168.00	
		Free Receipt	410,000.00		
C96950FAJ3	WILLIAMS PARTNERS 3.35 DUE 08-15-2022				
		Acquisitions	435,000.00	-432,864.15	
		Free Delivery	-435,000.00		
SB6ZZMP0	WILLIAMS PARTNERS 3.35 DUE 08-15-2022				
		Acquisitions	500,000.00	-469,335.00	
		Dispositions	-435,000.00		441,464.10
		Free Receipt	435,000.00		
C92929QAQ0	WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT				
		Acquisitions	790,000.00	-1,055,274.10	
		Free Delivery	-790,000.00		

Appendix B

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2013
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2639402	WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT				
		Dispositions	-645,000.00		839,228.85
		Free Receipt	790,000.00		
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO				
		Acquisitions	225,000.00	-277,571.25	
		Dispositions	-225,000.00		264,504.50
C983024AG5	WYETH 6.5% DUE 02-01-2034				
		Acquisitions	1,020,000.00	-1,386,180.00	
		Free Delivery	-1,020,000.00		
SBCDPC98	WYETH 6.5% DUE 02-01-2034				
		Dispositions	-885,000.00		1,088,063.25
		Free Receipt	1,020,000.00		
C98310WAL2	WYNDHAM WORLDWIDE CORP 3.9% DUE 03-01-2023 REG				
		Acquisitions	430,000.00	-431,780.20	
		Free Delivery	-430,000.00		
SB9B48W1	WYNDHAM WORLDWIDE CORP 3.9% DUE 03-01-2023 REG				
		Free Delivery	-215,000.00		
		Free Receipt	645,000.00		
SB7LCGW7	WYNDHAM WORLDWIDE 2.5 BNDS DUE 03-01-2018				
		Acquisitions	305,000.00	-304,597.40	
		Dispositions	-305,000.00		306,076.65
C98389BAN0	XCEL ENERGY INC 4.8% DUE 09-15-2041				
		Acquisitions	240,000.00	-267,374.40	
		Free Delivery	-240,000.00		
SB5ZZ7P8	XCEL ENERGY INC 4.8% DUE 09-15-2041				
		Free Receipt	240,000.00		
C98385XAM8	XTO ENERGY INC 6.75% DUE 08-01-2037				
		Acquisitions	245,000.00	-365,824.20	
		Free Delivery	-245,000.00		
SB23C8G8	XTO ENERGY INC 6.75% DUE 08-01-2037				
		Dispositions	-245,000.00		366,034.90
		Free Receipt	245,000.00		
SB28QNX7	YUM BRANDS INC 6.875% DUE 11-15-2037				
		Acquisitions	210,000.00	-270,881.10	
		Dispositions	-155,000.00		184,671.65
SB8RZG16	5TH 3RD BK CIN OH 1.45% DUE 02-28-2018				
		Acquisitions	730,000.00	-728,671.40	
		Dispositions	-730,000.00		729,297.70

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Numbers 1, 2 and 3

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of one year of Continuous Service and attainment of age 21. Effective January 1, 1990, any new employee who is not a member of a collective bargaining unit that is eligible for participation in the plan is excluded from the plan. Effective December 31, 2009, all future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month following the attainment of age 65.

Early: The first day of the month following the attainment of age 55 and the completion of 10 years of Continuous Service or the completion of 30 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

For full-time employees, service is credited using the elapsed time method. For part-time employees, service is credited for each year in which the employee works at least 1,000 hours, but always at least equal to Credited Service.

Credited Service

For full-time employees, service is credited using the elapsed time method. For part-time employees, service is credited for each year in which the employee works at least 2,080 hours, and partial years of service are credited on a prorated basis based on a total of 2,080 hours, rounded to the nearest twelfth of a year.

Schedule SB, Part V – Summary of Principal Plan Provisions

Credited Service was frozen as of August 14, 2008 for members in Document Number 1. Credited Service was frozen as of September 30, 2009 for members in Document Number 2 Appendix J and Appendix K. Credited Service was frozen as of December 31, 2009 for members of the Elizabethtown Polyflex location and April 10, 2011 for members of the Galesburg location in Document Number 3.

Eligible Earnings

For Document Number 2, Eligible Earnings are defined as total cash remuneration paid for services rendered to the Company, including regular pay, task incentive pay, vacation pay, sick leave pay, holiday pay, instructor's pay, funeral leave pay, military reserve training pay, commissions and annual bonuses. No Eligible Earnings after September 30, 2009 will be considered for Target Benefit calculation purposes.

Gates Matchmaker Plan Hypothetical Account Balance

For Document Numbers 2 and 3, the Gates Matchmaker Plan Hypothetical Account Balance as of December 31, 1988 with actual investment return plus the member's Company basic contributions made on and after January 1, 1989 increased with actual investment return between January 1, 1989 and June 30, 1996. Effective July 1, 1996, investment return will be equal to that of the Gates Stable Value Fund of the Gates Matchmaker Plan. The Company basic contribution is currently 3% of applicable earnings.

Gates Matchmaker Plan Offset

For Document Number 2, the Gates Matchmaker Plan Offset is determined by a factor based on age and years of Continuous Service applied to the Gates Matchmaker Plan Hypothetical Account Balance as described in the Plan document.

For Document Number 3, the Gates Matchmaker Plan Offset is determined by converting the Gates Matchmaker Plan Hypothetical Account Balance to an annuity using the 1983 Group Annuity Mortality Table for males and the interest rate which shall be the greater of the PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) or the deferred interest rate structure published by the PBGC as of the last business day of the second month preceding the last day worked or the last day included in the member's Credited Service, whichever is later.

Target Benefit

For the applicable formulas in Document Numbers 2 and 3, if the Target Benefit is greater than the Gates Matchmaker Plan Offset, the excess of the Target Benefit over the Offset is payable from the Plan.

Schedule SB, Part V – Summary of Principal Plan Provisions

Retirement Income

Normal

Document Number 1:

A monthly pension equal to $33.00 multiplied by Credited Service as of August 14, 2008.

Document Number 2:

Appendix J

1 A Target Benefit equal to the greater of (a) or (b):

a The sum of (i), (ii) and (iii):

i $1/12^{th}$ of 0.8% multiplied by the Average Eligible Earnings multiplied by Credited Service prior to January 1, 1999.

ii $1/12^{th}$ of 0.5% multiplied by the Average Eligible Earnings in excess of $25,000 multiplied by Credited Service prior to January 1, 1999.

iii $1/12^{th}$ of 0.5% multiplied by the Average Eligible Earnings multiplied by Credited Service on and after January 1, 1999 and on and before September 30, 2009.

Average Eligible Earnings are determined to be the average Eligible Earnings during the 60 consecutive months of Continuous Service on and before September 30, 2009 which produce the highest average, limited to the applicable compensation limit, as indexed.

b $28.50 multiplied by Credited Service on and before September 30, 2009.

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of December 31, 1993.

Schedule SB, Part V – Summary of Principal Plan Provisions

Appendix K

1 A Target Benefit equal to 1/12th of 0.6% multiplied by Career Earnings.

Career Earnings are an employee's aggregate Eligible Earnings received from the Company on or after October 1, 1979 and on or before September 30, 2009.

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to minimum accrued benefits calculated as of December 31, 1984 and as of December 31, 1993.

Document Number 3:

A. Denver Print Shop

1 A Target Benefit equal to $19.50 multiplied by Credited Service.

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any subject to a minimum accrued benefit calculated as of March 31, 1989.

B Galesburg Local #685

Members may make a one-time election of either (1) or (2) below:

1 A monthly benefit equal to Credited Service as of April 10, 2011 multiplied by:

All amounts shown in US Dollars

In Service On or After	Monthly Rate
April 1, 2005	30.00
April 1, 2007	31.00
April 1, 2009	32.00

Members who elect this option will not be eligible to participate in the Gates Matchmaker Plan.

2 A monthly benefit equal to Credited Service frozen as of March 27, 1999 multiplied by $24.00. Members who elect this option will be eligible to participate in the Gates Matchmaker Plan.

Schedule SB, Part V – Summary of Principal Plan Provisions

C Elizabethtown Belt and Hose Local #780

1 A Target Benefit equal to $20.00 multiplied by Credited Service.

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of March 31, 1992.

D Elizabethtown Polyflex Local #766

1 A Target Benefit equal to Credited Service as of December 31, 2009 with each applicable service period multiplied by the rates specified below:

All amounts shown in US Dollars

Monthly Rate	Service Period
15.00	On or before June 30, 1987
16.25	July 1, 1987 - August 31, 1988
17.00	September 1, 1988 - August 31, 1989
17.25	September 1, 1989 - August 31, 1990
18.00	September 1, 1990 - August 31, 1991
19.00	September 1, 1991 - August 31, 1992
20.00	On or after September 1, 1992

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of August 13, 1990.

E Los Angeles Distribution Center

A monthly benefit payable equal to Credited Service for the applicable dates multiplied by the rates specified below:

All amounts shown in US Dollars

Monthly Rate	Service Period
13.50	On or before November 16, 1986
14.50	November 17, 1986 - November 30, 1988
15.00	December 1, 1988 - November 30, 1990
15.50	December 1, 1990 - November 30, 1991
16.00	December 1, 1991 - November 30, 1992
16.50	December 1, 1992 - November 30, 1993
17.00	On or after December 1, 1993

Schedule SB, Part V – Summary of Principal Plan Provisions

Reduced Early

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.4% for each complete calendar month by which the annuity commencement date precedes age 62.

Unreduced Early

Except for the Los Angeles Distribution Center, if a member has at least 30 years of Continuous Service, the early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, unreduced for early commencement. For members at the Los Angeles Distribution Center, unreduced early retirement benefits require attainment of age 55 and at least 30 years of Continuous Service.

Supplemental Early

For those members retiring with at least 30 years of Continuous Service after age 55 and before age 62, a supplemental early retirement benefit is payable equal to the amount needed to bring the total benefit up to an amount specified by a combination of the member's age and service, varying by the applicable Document. This supplement is payable as a temporary life annuity to age 62 or death, if earlier. Note that members of Appendix K in Document Number 2 are not eligible for a supplement. Also note that this supplement is eliminated for all active members not eligible as of September 30, 2009 (eligibility is age 55 and 30 years of Continuous Service as of that date).

Late

A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attained age 65. All members of Document Number 2 who are actively employed as of September 30, 2009 are automatically 100% vested. All members of Document Number 3 (Elizabethtown Polyflex) who are actively employed as of December 31, 2009 are automatically 100% vested. All members of Document Number 3 (Galesburg) who are actively employed as of April 10, 2011 are automatically 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to the accrued retirement income.

Schedule SB, Part V – Summary of Principal Plan Provisions

A former member of Document Number 1 who is entitled to a vested deferred retirement benefit may elect to receive an immediate retirement benefit as early as age at termination equal to the deferred benefit actuarially reduced for each complete calendar month that the annuity commencement date precedes Normal Retirement Date.

A former member of Document Numbers 2 and 3 who is entitled to a vested deferred retirement benefit and terminated service with at least 10 years of Continuous Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit actuarially reduced for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Disability

Disability occurring on or before September 30, 2009 (for Document Number 2), on or before December 31, 2009 (for Elizabethtown Polyflex Document Number 3), and on or before April 10, 2011 (for Galesburg Document Number 3):

> Eligibility: Total and permanent disability as determined by the Committee, and after the completion of 10 years of Continuous Service. The member must also qualify for Social Security disability benefits.
>
> Benefit: The disability retirement benefit is equal to the accrued benefit determined using Credited Service and Eligible Earnings as of the date of disability payable immediately, with no reduction for early commencement.

Disability occurring after September 30, 2009 (for Document Number 2), after December 31, 2009 (for Elizabethtown Polyflex Document Number 3), and after April 10, 2011 (for Galesburg Document Number 3):

> Active members are not eligible for disability benefits.

Schedule SB, Part V – Summary of Principal Plan Provisions

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age, completion of at least 5 years of Continuous Service or otherwise eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member hadterminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

If the member is covered under Document Number 2, Appendix J and dies while active after (1) the attainment of age 65, (2) the attainment of age 55 and 10 years of Continuous Service, (3) the attainment of age 50 and 20 years of Continuous Service, or (4) has at least 30 years of Continuous Service, no adjustment is made for the joint and survivor option, and the benefit will be paid as a single life annuity with a 5-year guaranteed period.

Single Sum Death Benefit

Eligibility: A member (other than a deferred vested member) covered under Document Number 1, Appendix J of Document Number 2 or Document Number 3 dies after his annuity commencement date, is currently receiving a benefit as of the date of death and is survived by a spouse to whom the member has been married for at least one year.

Benefit: The single lump sum of $750 for employees of the Los Angeles Distribution Center and $1,500 for all other covered employees, payable to the surviving spouse.

Form of Payment

Life annuity with an immediate 5-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 5

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each covered employee of Camel Tire Care Products who is a member of the collective bargaining unit becomes a member immediately upon hire. Effective April 17, 1990, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month following the attainment of age 55 and the completion of 10 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

Service is credited on the basis of one year for each calendar year in which the member works at least 1,000 hours and partial years of service are credited on a prorated basis – $1/10^{th}$ for each 160 hours worked.

Credited Service

Service is credited on the basis of one year for each calendar year in which the member works at least 1,280 hours and partial years of service are credited on a prorated basis based on a total of 1,280 hours.

Credited service accruals were frozen as of April 17, 1990.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Retirement Income

Normal: A monthly pension equal to $11.00 multiplied by Credited Service.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.4% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attainment of Normal Retirement Date while employed.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Continuous Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit actuarially reduced for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age or completion of at least 5 years of Continuous Service with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Form of Payment

Life annuity
Life annuity with an immediate 5-year or 10-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 6

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of 1,000 hours during either the first twelve months of employment or any succeeding plan year. Effective June 25, 1996, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month coinciding with or next following the attainment of age 60 and the completion of 10 years of Continuous Service. Hourly employees are also eligible the first day of the month following the attainment of age 62, or age 60 with at least 30 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Schedule SB, Part V – Summary of Principal Plan Provisions

Continuous Service / Credited Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours and partial years of service are credited as follows:

Hours	Year of Service
1 – 380	¼
381 – 760	½
761 – 999	¾
1,000 +	1

Credited Service accruals were frozen as of September 30, 1996.

Compensation

Total cash remuneration paid prior to September 30, 1996, including pre-tax contributions to any 401(k) or cafeteria plan.

Retirement Income

Normal:

1 Salaried Members: A monthly pension [(a) + (b) - (c)] as follows:

a 1.0% multiplied by monthly Average Final Compensation multiplied by Credited Service.

b 0.25% multiplied by monthly Average Final Compensation in excess of $1/12^{th}$ of 67.4% of the Social Security wage base (for the calendar year immediately preceding the year of determination), multiplied by the minimum of Credited Service earned after September 30, 1991 and 35 years.

c Any Scoville plan deferred vested benefit.

Average Final Compensation is determined to be the average Compensation prior to September 30, 1996 and during the highest 5 consecutive plan years during the longer of either (1) the 15 plan years immediately preceding the employee's retirement or termination; or (2) the plan years from the employee's attainment of age 45 to the employee's retirement or termination.

2 Hourly Members: A monthly pension equal to $6.00 multiplied by Credited Service.

Schedule SB, Part V – Summary of Principal Plan Provisions

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.6% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date. The early retirement benefit for hourly employees is unreduced at age 62 or at age 60 with at least 30 years of Continuous Service.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attained Normal Retirement Date while employed. All active members became 100% vested at September 30, 1996.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Continuous Service may, on or after his attainment of age 60, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 0.6% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age, completion of at least 5 years of Continuous Service or otherwise eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Form of Payment

Life annuity
Life annuity with an immediate 10-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 7

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of one Year of Service and attainment of age 21. Effective January 1, 2003, future new members and rehired employees are excluded from the plan.

Retirement Dates

Normal: The first day of the month coincident with or next following the attainment of age 65.

Early: The first day of the month following the attainment of age 55 and the completion of 10 Years of Service. Former members under the Standard-Thomson Retirement Plan for Salaried Employees are also eligible the first day of the month following the attainment of age 60 and the completion of 5 years of Benefit Accrual Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Year of Service / Benefit Accrual Service

Service is credited on the basis of one year for each 12 months of service and partial years of service are credited on a prorated basis.

Former members in the Standard-Thomson Retirement Plan for Salaried Employees will receive Years of Service and Benefit Accrual Service credit for service credited under that plan.

Former members in the Trico Pension Plan will receive Years of Service and Benefit Accrual Service credit for service credited under that plan.

Benefit Accrual Service was frozen as of September 30, 2009.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Earnings

Compensation received from the Company for services rendered as an eligible employee, including overtime, bonuses and other non-recurring compensation, limited to the applicable compensation limit as indexed. No Earnings after September 30, 2009 will be considered for Target Benefit calculation purposes.

Covered Compensation

Average of Social Security wage bases for the 35-year period ending with the earlier of the year Social Security full retirement age is attained and 2009.

Tomkins Automotive 401(k) Plan Hypothetical Account Balance

The Tomkins Automotive 401(k) Plan Hypothetical Account Balance is the sum of Company basic contributions made on or after January 1, 2003 plus deemed investment return under the Stable Value Fund of the Tomkins Automotive 401(k) Plan. The Company basic contribution is currently 3% of applicable earnings.

Tomkins Automotive 401(k) Plan Offset

The Tomkins Automotive 401(k) Plan Offset is determined by a factor based on age and Years of Service applied to the Tomkins Automotive 401(k) Plan Hypothetical Account Balance as described in the Plan Document.

Target Benefit

If the Target Benefit is greater than the Tomkins Automotive 401(k) Plan Offset, the excess of the Target Benefit over the Offset is payable from the plan.

Schedule SB, Part V – Summary of Principal Plan Provisions

Retirement Income

Normal:

1 A Target Benefit equal to the sum of (a) and (b):

a 1.0% multiplied by Average Eligible Earnings multiplied by years of Benefit Accrual Service as of September 30, 2009.

b 0.5% multiplied by Average Eligible Earnings over 1/12th of Covered Compensation multiplied by years of Benefit Accrual Service as of September 30, 2009.

Average Eligible Earnings are determined to be the average of the highest 60 consecutive months of Earnings on or before September 30, 2009.

2 Former Trico Pension Plan members:

A Target Benefit equal to the greater of (a) or (b):

a The sum of (i) and (ii):

i The member's accrued benefit under the TRICO plan as of December 31, 1995 (paid as a 5-year certain and life annuity).

ii The member's accrued benefit under this plan, based on years of Benefit Accrual Service on or after January 1, 1996 and prior to September 30, 2009.

b The member's accrued benefit under the Trico plan as of December 31, 1996.

3 Former members under the Standard Thomson Retirement Plan for Salaried Employees

A Target Benefit equal to the greater of (a) or (b):

a The excess of (i) over (ii):

i The member's accrued benefit under the Standard-Thomson plan as of December 31, 1994.

ii The benefit attributable to accumulated employee contributions made under the Standard-Thomson Plan that have been withdrawn on or after January 1, 1995.

Schedule SB, Part V – Summary of Principal Plan Provisions

b The sum of (i) and (ii):

i The member's accrued benefit under this plan.

ii The benefit attributable to the accumulated employee contributions made under the Standard-Thomson plan that have not been withdrawn.

The monthly benefit payable is calculated as the excess of the Target Benefit over the Tomkins Automotive 401(k) Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of February 28, 2003.

Early:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Former Trico Pension Plan members:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date, but not less than the member's accrued benefit as of December 31, 1996 under the Trico plan reduced by ½ of 1% for each complete calendar month by which the annuity commencement date precedes age 62.

Schedule SB, Part V – Summary of Principal Plan Provisions

Former members under the Standard-Thomson Retirement Plan for Salaried Employees:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date. For those members retiring at or after age 60 with 5 years of Benefit Accrual Service, but less than 10 Years of Service, such deferred benefit is reduced by 5/12 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Late:

A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 7 Years of Service. Partial vesting occurs according to the following schedule:

3 but less than 4 years	20%
4 but less than 5 years	40%
4 but less than 5 years	60%
6 but less than 7 years	80%

Effective June 29, 2007, employees who were active members and were part of the Trico divestiture are considered 100% vested.

Effective June 18, 2008, employees who were active members and were part of the Stant divestiture are considered 100% vested.

All other members who were actively employed as of September 30, 2009 are automatically 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more Years of Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 3/4 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date up to 3 years and 5/12 of 1% for each complete calendar month that the annuity commencement date precedes age 62. Effective July 1, 2007, the 10 Years of Service requirement is eliminated from the preceding sentence.

Schedule SB, Part V – Summary of Principal Plan Provisions

Former members of the Standard-Thomson plan and Trico plan who are entitled to a vested deferred retirement benefit are also eligible for the early retirement benefits as described under the Early Retirement Income section above.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age or after attaining a vested right to a benefit with a surviving spouse.

Benefit: The retirement benefit payable to the eligible spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Non-Spousal Death Benefit

Eligibility: A member without a spouse dies before his annuity commencement date, but after attaining age 55 and completing 10 Years of Service.

Benefit: The retirement benefit that would have been payable to the member if the member had retired on the day preceding his death, payable as a monthly annuity of 60 payments.

Form of Payment

Life annuity with an immediate 5-year or 10-year guaranteed period
25%, 50%, 75% or 100% joint and survivor annuity
Social Security leveling income option with leveling to either age 62 or 65
Lump sum

Former members in the Trico plan will never receive less than the December 31, 1996 accrued benefit payable in any form listed above, but using the Trico plan's actuarial basis for conversion that is in effect as of December 31, 1996.

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 8

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of one Year of Service. Effective March 1, 2003, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coincident with or next following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month following the attainment of age 60 and the completion of 10 Years of Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Years of Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours.

Credited Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,700 hours, and one-tenth of a year for each 170 hours during any calendar year the member worked less than 1,700 hours.

No service is credited after February 28, 2003.

Schedule SB, Part V – Summary of Principal Plan Provisions

Retirement Income

Normal: A monthly pension equal to the appropriate benefit rate listed below multiplied by the minimum of years of Credited Service as of February 28, 2003 and the appropriate service cap:

All Amounts shown in US Dollars.

Facility	Service Cap	Benefit Rate
Granite Falls, MN	28	12.50
Dixon, IL	30	12.00
Eden Prairie, MN	25	9.00
Columbia, MO	25	9.00
St. Augustine, FL	25	10.00
Vanceboro, NC	25	9.00
Spencer, IA	30	16.00

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by the appropriate early retirement reduction factor below for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date:

Facility	Early Retirement Reduction Factor
Granite Falls, MN	0.4%
Dixon, IL	0.5%
Eden Prairie, MN	0.6%
Columbia, MO	0.6%
St. Augustine, FL	0.6%
Vanceboro, NC	0.6%
Spencer, IA	0.6%

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Schedule SB, Part V – Summary of Principal Plan Provisions

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 Years of Service or attainment of Normal Retirement Date while employed. Active members at various facilities were also 100% vested at the closing of those facilities. Effective February 28, 2003, all active members were 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more Years of Service may, on or after attainment of age 60, elect to receive an immediate retirement benefit equal to the deferred benefit reduced using the same reduction factors as listed above under the Early Retirement Income section.

Disability

Eligibility: Total and permanent disability as determined by the Committee, and after the completion of 10 Years of Service.

Benefit: The disability retirement benefit is equal to the accrued benefit determined using years of Credited Service and the appropriate service cap and benefit rate payable immediately, with no reduction for early commencement.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age, completion of at least 5 Years of Service or eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Schedule SB, Part V – Summary of Principal Plan Provisions

Form of Payment

Life annuity
Life annuity with an immediate 10-year guarantee period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 9

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

All salaried employees hired or rehired on or after January 1, 2003 become a member upon the later of the date of hire or the attainment of age 18. Effective September 30, 2009, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65.

Late: The first day of any month subsequent to the Normal Retirement Date.

Year of Service

A year of service is determined using the elapsed time method.

Earnings

Compensation received from the Company for service rendered as an eligible employee including overtime, bonuses and other nonrecurring compensation, limited to the applicable compensation limit as indexed. No Earnings after September 30, 2009 will be considered for pay credit accumulations to the account balance.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Retirement Income

Normal / Late: A member's cash accumulation account balance is a nominal account balance determined as 2% of the member's Earnings credited for each plan year up through September 30, 2009 and interest credited on the account balance for each plan year from the last day of the preceding plan year to the last day of the current plan year using the lesser of the annual rate of interest on 30-year Treasury securities and an annual interest rate of 8%. For a member with an annuity commencement date during the year, interest is credited for the partial year.

A monthly retirement income commencing at Normal/Late Retirement Date equal to the actuarial equivalent of the cash accumulation account balance as of the member's annuity commencement date converted to a life annuity using the IRS Interest Rate and IRS Mortality Table as of such annuity commencement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 3 Years of Service or attained Normal Retirement Date while employed.

Effective June 29, 2007, employees who were active members and were part of the Trico divestiture are considered 100% vested.

Effective June 18, 2008, employees who were active members and were part of the Stant divestiture are considered 100% vested.

All other employees who were actively employed as of September 30, 2009 are considered 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to the actuarial equivalent of the cash accumulation account balance as of the member's annuity commencement date projected to Normal Retirement Date using the IRS Interest Rate as of such annuity commencement date and converted to a life annuity using the IRS Interest Rate and IRS Mortality Table as of such annuity commencement date.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Principal Plan Provisions

Preretirement Death Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age or after attaining a vested right to a benefit.

Benefit: If the member is married, the surviving spouse may choose either (a) a lump sum equal to the cash accumulation account balance as of the annuity commencement date; or (b) the actuarial equivalent of the member's accrued benefit payable as of Normal Retirement Date or date of death if later, determined as of the spouse's annuity commencement date.

If the member is single, the member's beneficiary will receive a lump sum payment of the member's cash accumulation account balance determined as of the annuity commencement date.

Form of Payment

Life annuity
50% or 75% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 10

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

First day of the month next following the date of employment. However, due to the plant closure in Buffalo, New York, there are no longer any new employees eligible to participate in this plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65.

Early: The first day of the month coinciding with or next following the attainment of age 55 and the completion of 10 Years of Credited Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Credited Service

Service before September 1, 1976: Service is credited on the elapsed time basis with one year of Credited Service for each year that the member worked.

Service after August 31, 1976 and before June 1, 1979: Service is credited on the basis of one year for each calendar year during which the member worked at least 2,000 hours, and one-tenth of a year for each 200 hours during any calendar year the member worked less than 2,000 hours.

Service after May 31, 1979: Service is credited on the basis of one year for each calendar year during which the member worked at least 1,700 hours, and one-tenth of a year for each 170 hours during any calendar year the member worked less than 1,700 hours.

Credited Service ceased to accrue upon the closure of the Buffalo, New York plant.

Schedule SB, Part V – Summary of Principal Plan Provisions

Vesting Service

Service before 1976: Service is credited on the elapsed time basis with any fractional year rounded up to a full year.

Service after 1975: Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours. For years in which less than 1,000 hours are worked, the fractional year is rounded up to the next higher one-tenth of a year.

Retirement Income

Normal: A monthly pension equal to Credited Service as of the plant closure date multiplied by the applicable pension rate(s) specified in the Plan document, plus $11.00.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.5% for each complete calendar month by which the annuity commencement date precedes age 62. The early retirement benefit is unreduced after the member has attained age 55 and has completed at least 30 years of Credited Service.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Vesting Service or attainment of Normal Retirement Date while employed. All members terminated due to the plant closure are considered fully vested.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Credited Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 0.5% for each complete calendar month by which the annuity commencement date precedes age 62.

Schedule SB, Part V – Summary of Principal Plan Provisions

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age, completion of at least 5 years of Vesting Service or otherwise eligible for a deferred vested benefit with an eligible surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Form of Payment

Life annuity
Life annuity with an immediate 10-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Social Security leveling option with leveling to either age 62 or age 65
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Schedule SB, Part V – Summary of Principal Plan Provisions

Applies to Document Number 11

Plan Sponsor

The Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

All employees who are members of USWA Local 1753. However, due to the sale of the plant employing all members of this plan, there will be no new entrants to the plan effective December 28, 2002.

Retirement Dates

Normal: First day of the month coincident or next following attainment of age 65.

Early: The first day of any month following the attainment of age 60 and the completion of 15 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

Total service prior to termination or retirement. Continuous Service will be the same for vesting and benefit accrual purposes, except that service prior to age 18 will not count toward vesting.

Schedule SB, Part V – Summary of Principal Plan Provisions

Retirement Income

Normal: For retirements commencing on or after March 1, 2001, a monthly pension of $15.00 per year of Continuous Service not in excess of 40 years.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at age 65 equal to the normal retirement benefit based on service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.5556% for each month by which the annuity commencement date precedes Normal Retirement Date.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or if he is employed on December 27, 2002.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income, or after attaining 60, but before 65, actuarially reduced for each month that commencement of payment precedes his Normal Retirement Date.

Pre-Retirement Surviving Spouse Benefit

Eligibility: A vested member dies before his benefit commencement date and has a spouse at time of death.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the Plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived to the earliest date he could have retired, chose a 50% joint and survivor and died the next day.

Form of Payment

Life annuity
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Interest Bearing Cash - USD			
USD - United States dollar	0.00	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Interest Bearing Cash - USD		**0.00**	**0.00**
Receivables - Other - USD			
Pending trade sales: United States dollar	0.00	68,227.91	68,227.91
Total - all currencies		**68,227.91**	**68,227.91**
Pending trade sales: United States dollar	0.00	2,274,914.23	2,274,914.23
Total - all currencies		**2,274,914.23**	**2,274,914.23**
Total Receivables - Other - USD		**2,343,142.14**	**2,343,142.14**
Non-Interest Bearing Cash - USD			
USD - United States dollar	5,820,918.94	5,820,918.94	5,820,918.94
Total - all currencies		**5,820,918.94**	**5,820,918.94**
Total Non-Interest Bearing Cash - USD		**5,820,918.94**	**5,820,918.94**
U.S. Government Securities			
United States - USD			
NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG SEDOL: B641YG4	677,000.32	679,248.30	677,846.57
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	800,000.00	755,812.50	755,500.00

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BILLS 01-16-2014 UNITED STATES TREAS BILLS SEDOL: BCCW5B3	6,705,000.00	6,704,245.69	6,704,966.48
UNITED STATES TREAS BILLS 01-23-2014 UNITED STATES TREAS BILLS SEDOL: BCDYZP2	1,970,000.00	1,969,749.29	1,969,980.30
UNITED STATES TREAS NTS DTD 00469 .25% DUE 07-31-2015 REG SEDOL: BCF0WB3	95,000.00	94,890.51	94,996.30
UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9	1,175,000.00	1,168,005.98	1,169,033.35
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG SEDOL: BGJ3N57	1,825,000.00	1,824,438.10	1,785,362.83
UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG SEDOL: BGRGJG1	3,515,000.00	3,485,969.73	3,439,757.91
UNITED STATES TREAS NTS 1.5 DUE 12-31-2018 REG SEDOL: BHBPMP1	2,430,000.00	2,403,849.22	2,402,662.50
UTD STATES TREAS .25% DUE 09-30-2015 SEDOL: BF23JD7	290,000.00	289,705.47	289,739.58
UTD STATES TREAS .25% DUE 10-31-2015 SEDOL: BG103J0	340,000.00	339,787.50	339,521.96
UTD STATES TREAS 2.375% DUE 12-31-2020 SEDOL: BHBXYP9	320,000.00	320,000.00	318,750.08
Total United States - USD		**20,035,702.29**	**19,948,117.86**
Total U.S. Government Securities		**20,035,702.29**	**19,948,117.86**
Corporate Debt Instruments - Preferred			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	465,000.00	468,070.80	472,784.57
COMWLTH BK 1.25% DUE 09-18-2015 SEDOL: B8QB7J0	400,000.00	404,900.00	404,390.40
RIO TINTO FIN USA 3.5% DUE 11-02-2020 SEDOL: B7LNKW8	600,000.00	637,860.00	612,583.80
Total Australia - USD		**1,510,830.80**	**1,489,758.77**

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Bermuda - USD			
PVTPL QTEL INTL FIN LTD GTD GLOBAL TRANCHE # TR 770 3.875 01-31-2028 CUSIP: 74735K2B7	200,000.00	198,498.00	170,000.00
Total Bermuda - USD		**198,498.00**	**170,000.00**
Brazil - USD			
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	370,000.00	421,526.45	382,736.51
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	1,025,000.00	1,192,178.00	1,058,571.83
VALE S A 5.625% DUE 09-11-2042 SEDOL: B4M6ZX1	240,000.00	242,929.39	217,867.92
Total Brazil - USD		**1,856,633.84**	**1,659,176.26**
British Virgin Islands - USD			
CNOOC FIN 2013 LTD 1.125% DUE 05-09-2016 CUSIP: 12625GAA2	500,000.00	498,240.00	498,158.00
PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 1.25% DUE 04-24-2016 BEO CUSIP: 82937TAC6	730,000.00	728,094.70	727,124.53
Total British Virgin Islands - USD		**1,226,334.70**	**1,225,282.53**
Canada - USD			
BK NOVA SCOTIA B C .75% DUE 10-09-2015 CUSIP: 064159BA3	760,000.00	759,766.55	762,482.92
BK NOVA SCOTIA B C 1.1% DUE 12-13-2016 SEDOL: BH6Y479	780,000.00	779,773.80	783,740.10
BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO SEDOL: 2795036	1,115,000.00	1,544,007.40	1,415,999.83
NEXEN INC 5.875% DUE 03-10-2035 SEDOL: B913M71	445,000.00	545,983.85	475,245.76
NEXEN INC 6.4% DUE 05-15-2037 SEDOL: B1WV0T6	50,000.00	58,393.50	56,915.75
NEXEN INC 7.5% DUE 07-30-2039 SEDOL: B3VT9W1	390,000.00	558,998.70	497,351.01
POTASH CORP SASK 5.625% DUE 12-01-2040 SEDOL: B3RS2C3	45,000.00	46,720.35	47,786.31

The Gates Group Retirement Plan
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As of December 31, 2013
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Canada - USD			
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	685,000.00	882,019.70	780,371.18
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9	220,000.00	322,645.40	293,645.00
Total Canada - USD		**5,498,309.25**	**5,113,537.86**
Cayman Islands - USD			
HUTCHISON WHAMPOA 4.625% DUE 09-11-2015 SEDOL: B41CF07	755,000.00	813,286.00	798,957.61
Total Cayman Islands - USD		**813,286.00**	**798,957.61**
Chile - USD			
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO CUSIP: 21987BAT5	435,000.00	425,747.55	427,560.20
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO SEDOL: B84GLJ5	75,000.00	59,782.50	59,980.43
Total Chile - USD		**485,530.05**	**487,540.63**
France - USD			
PVTPL SCHNEIDER ELEC SA NT 2.95% DUE 09-27-2022 BEO CUSIP: 80687PAA4	725,000.00	724,815.00	675,134.50
TOTAL CAP CDA LTD 2.75% DUE 07-15-2023 SEDOL: B7W7PM4	315,000.00	322,015.05	291,002.99
TOTAL CAP INTL 3.7% DUE 01-15-2024 SEDOL: BCZM4V3	260,000.00	259,337.00	257,081.24
TOTAL CAPITAL INTL SA 1.5 DUE 02-17-2017 BEO SEDOL: B8N8RF0	870,000.00	873,245.10	871,589.49
Total France - USD		**2,179,412.15**	**2,094,808.22**
Germany - USD			
SIEMENS 6.125% DUE 08-17-2026 SEDOL: B1BS0H6	165,000.00	213,805.35	190,398.45
Total Germany - USD		**213,805.35**	**190,398.45**

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Ireland - USD			
XLIT LTD 5.25 12-15-2043 SEDOL: BGM96R5	115,000.00	114,735.50	115,770.27
Total Ireland - USD		**114,735.50**	**115,770.27**
Israel - USD			
TEVA 3.65 DUE 11-10-2021 SEDOL: B41H706	635,000.00	671,976.05	622,820.70
Total Israel - USD		**671,976.05**	**622,820.70**
Japan - USD			
MIZUHO CORP BK LTD 1.85% DUE 03-21-2018 CUSIP: 60688QAP0	440,000.00	439,392.80	428,854.80
SUMITOMO MITSUI BKG CORP SR BD RESTRICTED .9 01-18-2016 SEDOL: B994GJ6	700,000.00	698,852.00	698,665.80
Total Japan - USD		**1,138,244.80**	**1,127,520.60**
Luxembourg - USD			
COVIDIEN INTL FIN 6% DUE 10-15-2017 SEDOL: B3B3L49	525,000.00	630,609.00	601,420.05
Total Luxembourg - USD		**630,609.00**	**601,420.05**
Mexico - USD			
AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040 SEDOL: B8C3GC6	120,000.00	147,721.20	126,973.92
AMERICA MOVIL S A DE C V GTD SR NT 5.5% DUE 03-01-2014 REG SEDOL: B03MM06	500,000.00	520,815.00	503,750.00
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL: BBM3LH7	530,000.00	645,992.45	573,270.79
Total Mexico - USD		**1,314,528.65**	**1,203,994.71**
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP: 21684AAB2	320,000.00	325,021.00	339,227.52

The Gates Group Retirement Plan
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As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Netherlands - USD			
KONINKLIJKE NT 5 DUE 03-15-2042 SEDOL: B6XB078	205,000.00	230,955.05	203,555.57
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	255,000.00	352,807.80	309,877.28
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	835,000.00	830,408.95	814,411.41
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 SEDOL: B4XNLW2	360,000.00	423,064.80	399,937.32
SHELL INTL FIN B V 2% DUE 11-15-2018 CUSIP: 822582BA9	200,000.00	199,944.00	200,126.20
SHELL INTL FIN B V 4.3% DUE 09-22-2019 SEDOL: BFNY7V3	500,000.00	577,930.00	548,059.00
VOLKSWAGEN INTL 1.15% DUE 11-20-2015 CUSIP: 928670AM0	365,000.00	366,781.20	367,962.34
Total Netherlands - USD		**3,306,912.80**	**3,183,156.64**
Norway - USD			
NORSK HYDRO A S 7.25% DUE 09-23-2027 SEDOL: 7234556	505,000.00	706,880.50	654,738.56
STATOIL ASA 2.65% DUE 01-15-2024 CUSIP: 85771PAK8	290,000.00	282,104.15	261,580.58
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP: 85771PAL6	440,000.00	439,384.00	384,866.68
STATOIL ASA 4.8 DUE 11-08-2043 SEDOL: BGD8XW5	480,000.00	477,580.80	484,939.68
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	365,000.00	417,901.80	378,825.84
STATOILHYDRO ASA 5.25 DUE 04-15-2019 SEDOL: BFNY8N2	700,000.00	840,679.00	793,354.10
Total Norway - USD		**3,164,530.25**	**2,958,305.44**
United Kingdom - USD			
AON PLC 4.25% DUE 12-12-2042 SEDOL: B9Z9KS2	135,000.00	116,664.30	115,827.30
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	165,000.00	163,917.60	144,658.80

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	490,000.00	646,319.80	585,108.51
BP CAP MKTS P L C 2.75% DUE 05-10-2023 SEDOL: BCLYQL7	250,000.00	247,495.00	228,274.00
BP CAP MKTS P L C 3.2% DUE 03-11-2016 SEDOL: BFLRD16	1,095,000.00	1,168,069.35	1,149,836.51
BP CAP MKTS P L C 3.994% DUE 09-26-2023 SEDOL: BDGTRQ6	335,000.00	335,000.00	338,440.79
BP CAP MKTS P L C 4.5% DUE 10-01-2020 SEDOL: B40ND85	345,000.00	388,058.90	372,743.18
DIAGEO CAP PLC 1.5% DUE 05-11-2017 SEDOL: BD64DJ6	715,000.00	713,763.05	713,456.32
DIAGEO CAP PLC 2.625% DUE 04-29-2023 SEDOL: B8NXVL9	185,000.00	184,546.75	168,669.31
HSBC HLDGS PLC 4 DUE 03-30-2022 SEDOL: BFN0JG0	535,000.00	566,959.95	549,899.22
HSBC HLDGS PLC 6.1% DUE 01-14-2042 SEDOL: B6QZ5W7	165,000.00	214,948.19	196,569.78
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	100,000.00	118,391.00	118,273.60
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	295,000.00	390,450.20	369,065.95
PVTPL STANDARD CHARTERED PLC SUB NT 144A5.2% DUE 01-26-2024 BEO CUSIP: 853254AL4	400,000.00	399,648.00	399,198.00
RIO TINTO FIN USA 1.375% DUE 06-17-2016 SEDOL: BBMJ4T8	450,000.00	448,686.00	457,008.30
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWTL2	1,055,000.00	1,035,975.99	927,616.14
RIO TINTO FIN USA 8.95% DUE 05-01-2014 SEDOL: B73XYQ8	400,000.00	439,012.00	410,865.20
VODAFONE GROUP PLC 1.5% DUE 02-19-2018 SEDOL: B3PQ0W5	300,000.00	298,620.00	292,496.10
VODAFONE GROUP PLC 2.5% DUE 09-26-2022 SEDOL: B8KP442	200,000.00	191,908.00	176,629.00
VODAFONE GROUP PLC 4.375% DUE 02-19-2043 SEDOL: BB0RG21	925,000.00	914,246.94	799,318.40
Total United Kingdom - USD		**8,982,681.02**	**8,513,954.41**

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
&&&CR SUISSE AG 5.3 DUE 08-13-2019 SEDOL: B43XDV5	400,000.00	471,760.00	449,015.20
ABBVIE INC 1.2% DUE 11-06-2015 SEDOL: BCZM145	620,000.00	625,437.40	626,301.68
ABBVIE INC 1.75% DUE 11-06-2017 SEDOL: BCZM112	440,000.00	443,713.60	439,246.28
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	505,000.00	509,075.35	471,000.37
ACE INA HLDG INC 2.6 DUE 11-23-2015 SEDOL: B3TB6Z1	500,000.00	525,140.00	517,278.00
ACE INA HLDG INC 2.7% DUE 03-13-2023 SEDOL: B9FGSX4	665,000.00	654,684.30	609,354.13
ACE INA HLDG INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	425,000.00	423,809.15	385,244.23
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	310,000.00	303,573.70	264,425.66
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	245,000.00	243,917.10	231,812.63
AMAZON COM INC .65% DUE 11-27-2015 CUSIP: 023135AK2	910,000.00	908,434.80	909,590.50
AMEREN UN ELEC CO 5.1 DUE 10-01-2019 BEO SEDOL: B02YXK0	230,000.00	271,597.80	256,121.10
AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 SEDOL: BF5ZVL2	170,000.00	169,998.30	169,014.51
AMERIPRISE FINL 4% DUE 10-15-2023 SEDOL: BDD8L97	230,000.00	228,891.40	229,318.05
AMERN INTL GROUP 4.875% DUE 06-01-2022 SEDOL: B7V7HB8	50,000.00	54,175.00	53,741.15
AMERN INTL GROUP 6.25% DUE 05-01-2036 SEDOL: B1CYG08	335,000.00	427,594.00	388,192.31
AMERN INTL GROUP 6.4% DUE 12-15-2020 SEDOL: B8HQRK5	650,000.00	800,442.50	768,209.65
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	430,000.00	571,624.80	517,573.80
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	1,075,000.00	1,148,239.75	1,021,318.80

The Gates Group Retirement Plan
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	125,000.00	137,464.21	124,535.75
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	905,000.00	1,072,958.95	958,427.58
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	250,000.00	348,475.00	305,812.50
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL: B7TNNK9	465,000.00	444,354.80	430,110.12
ANHEUSER-BUSCH 4% DUE 01-17-2043 SEDOL: B7SBDV5	410,000.00	393,341.70	364,484.67
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	130,000.00	168,205.70	148,660.33
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3	600,000.00	653,010.00	609,196.80
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	80,000.00	80,000.00	79,991.36
ARCHER DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	300,000.00	286,197.00	255,051.30
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 SEDOL: B546Q33	340,000.00	364,313.40	325,566.66
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO SEDOL: B0BFSH6	530,000.00	786,949.30	705,391.84
AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG SEDOL: BBL59T2	190,000.00	212,697.19	215,706.81
AT&T INC 2.375 DUE 11-27-2018 SEDOL: BH3WNJ1	1,010,000.00	1,010,000.00	1,010,866.58
AT&T INC 3 DUE 02-15-2022 SEDOL: B815W69	800,000.00	750,056.00	753,723.20
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	245,000.00	209,050.00	207,818.56
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	1,023,000.00	883,281.52	866,063.62
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	1,740,000.00	1,682,950.84	1,721,611.68
AT&T INC 5.55% DUE 08-15-2041 SEDOL: B46N851	495,000.00	490,658.85	502,355.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 SEDOL: BG49413	1,085,000.00	1,667,718.67	1,534,988.56
AZ PUB SVC CO NT 4.65 DUE 05-15-2015 SEDOL: 2664028	550,000.00	592,894.50	577,687.00
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	200,000.00	262,182.00	235,060.00
BANK AMER CORP 3.3% DUE 01-11-2023 SEDOL: B799RR2	700,000.00	662,424.00	662,386.90
BANK AMER CORP 4.1% DUE 07-24-2023 SEDOL: BFLRDC7	605,000.00	601,326.77	607,567.02
BANK AMER CORP 4.5% DUE 04-01-2015 SEDOL: B8J7P80	2,830,000.00	3,002,379.00	2,960,678.08
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B6T0187	335,000.00	404,793.90	383,136.15
BANK OF AMER CORP 5.00 DUE 05-13-2021 SEDOL: B4XZ504	815,000.00	904,943.55	890,610.00
BAXTER INTL INC .95% DUE 06-01-2016 SEDOL: BBG80C6	210,000.00	209,798.40	209,977.32
BAXTER INTL INC 3.65 DUE 08-15-2042 SEDOL: B7HL2S6	555,000.00	503,818.85	460,380.27
BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00012 1.45 01-12-2018 SEDOL: B90LRJ3	355,000.00	354,197.70	345,652.85
BB&T CORP SR 2.05 DUE 06-19-2018 SEDOL: BBMJ8B8	115,000.00	114,832.10	113,854.14
BERKSHIRE HATHAWAY 2.9% DUE 10-15-2020 SEDOL: BFN8PL1	450,000.00	449,877.37	446,259.60
BERKSHIRE HATHAWAY 4.25% DUE 01-15-2021 SEDOL: B8DYW20	480,000.00	512,966.40	510,089.76
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	210,000.00	208,284.30	189,127.05
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL: B630666	425,000.00	420,074.25	388,653.15
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL: B819DG8	290,000.00	288,297.70	268,089.34
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 SEDOL: B5M4JQ3	120,000.00	135,055.20	132,743.04

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Corporate Debt Instruments - Preferred			
United States - USD			
BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028 SEDOL: 2229159	650,000.00	901,855.50	795,429.05
BLACKROCK INC 3.375 DUE 06-01-2022 SEDOL: B8BV5S0	200,000.00	211,560.00	197,817.60
BOTTLING GROUP LLC 5.125% DUE 01-15-2019 SEDOL: B3L34G2	350,000.00	416,132.50	395,208.45
BRISTOL MYERS 1.75% DUE 03-01-2019 SEDOL: BG0QM69	760,000.00	756,504.00	742,085.28
BROWN FORMAN CORP 3.75 DUE 01-15-2043 SEDOL: B8Y9HC9	185,000.00	180,280.65	155,891.36
BSTN PPTYS LTD 3.8% DUE 02-01-2024 SEDOL: BBNXMB7	350,000.00	348,929.00	335,636.70
BSTN PPTYS LTD 5.875% DUE 10-15-2019 SEDOL: B3N3RQ1	500,000.00	599,395.00	574,171.00
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	195,000.00	196,341.60	182,086.71
CARDINAL HLTH INC 4% DUE 06-15-2015 SEDOL: 2807867	350,000.00	373,614.50	366,299.50
CAROLINA PWR & LT CO 1ST MTG BD 3 9-15-2021 SEDOL: B6TJFV5	180,000.00	191,946.60	176,280.12
CAROLINA PWR & LT 2.8% DUE 05-15-2022 SEDOL: B87NVK4	300,000.00	305,409.00	285,804.60
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	690,000.00	693,319.70	637,166.70
CAROLINA PWR & LT 5.3% DUE 01-15-2019 SEDOL: B3KXV17	200,000.00	239,370.00	227,484.00
CATERPILLAR FINANCE TRANCHE # TR 00802 5.85% DUE 09-01-2017 SEDOL: B2492V1	750,000.00	895,785.00	854,955.75
CATERPILLAR FINL SVCS CORP MEDIUM TERM N1.35 DUE 09-06-2016 SEDOL: BCZS972	175,000.00	174,973.75	176,082.55
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	495,000.00	488,490.75	429,413.99
CHEVRON CORP NEW 1.104% DUE 12-05-2017 SEDOL: B848TY2	250,000.00	249,777.50	244,498.25
CHEVRON CORP NEW 2.427 DUE 06-24-2020 SEDOL: BBN5Z92	615,000.00	615,000.00	598,431.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CHEVRON CORP NEW 3.191 DUE 06-24-2023 SEDOL: BBN5Z25	705,000.00	678,802.20	676,765.46
CIGNA CORP 5.375% DUE 02-15-2042 SEDOL: B5VZ138	205,000.00	217,375.85	213,138.71
CINGULAR WIRELESS 7.125% DUE 12-15-2031 SEDOL: 2011549	340,000.00	425,210.80	413,744.64
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	175,000.00	208,237.28	185,155.78
CITIGROUP INC 1.3% DUE 11-15-2016 SEDOL: BGDXJW2	730,000.00	729,436.60	727,453.03
CITIGROUP INC 1.7% DUE 07-25-2016 SEDOL: BFZDDC1	1,510,000.00	1,509,290.30	1,524,227.22
CITIGROUP INC 3.875% DUE 10-25-2023 SEDOL: BFVGY21	495,000.00	488,129.40	486,613.71
CITIGROUP INC 4.587% DUE 12-15-2015 SEDOL: B4QLXL6	1,225,000.00	1,313,383.75	1,309,052.15
CITIGROUP INC 4.95% DUE 11-07-2043 SEDOL: BG7CG13	570,000.00	564,803.80	567,770.16
CITIGROUP INC 5.85% DUE 12-11-2034 SEDOL: B8F2RM7	27,000.00	28,954.53	29,240.43
CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL: B8WTN90	275,000.00	327,897.19	309,065.35
CITIGROUP INC 6.625% DUE 01-15-2028 SEDOL: BFPC4X6	110,000.00	124,528.80	127,679.31
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	560,000.00	822,952.20	785,505.28
COCA COLA CO/ 2.45 DUE 11-01-2020 SEDOL: BG4TC53	1,365,000.00	1,356,700.85	1,325,843.61
COMCAST CABLE 8.875% DUE 05-01-2017 SEDOL: 2125978	700,000.00	905,716.00	859,597.90
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	635,000.00	844,626.20	751,798.73
COMCAST CORP NEW 3.125% DUE 07-15-2022 SEDOL: B8J33M8	100,000.00	98,973.00	95,430.20
COMCAST CORP NEW 4.65% DUE 07-15-2042 SEDOL: B7TGGL0	930,000.00	879,809.19	865,461.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0	705,000.00	799,385.40	750,913.13
COMCAST CORP NEW 6.45% DUE 03-15-2037 SEDOL: B108F49	965,000.00	1,194,419.10	1,119,924.00
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8HTPB1	420,000.00	405,266.40	358,065.54
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	130,000.00	179,934.35	163,022.21
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	540,000.00	698,403.60	633,833.64
CORNING INC 1.45 DUE 11-15-2017 SEDOL: B927XW4	370,000.00	370,814.00	364,686.80
CORNING INC 5.75% DUE 08-15-2040 SEDOL: B4YPKP3	250,000.00	303,192.50	271,016.50
CORNING INC 7.25 DUE 08-15-2036 BEO SEDOL: B19PM84	185,000.00	239,155.05	213,142.02
CUMMINS INC 3.65% DUE 10-01-2023 SEDOL: BF262N7	175,000.00	173,953.50	172,649.05
CUMMINS INC 4.875% DUE 10-01-2043 SEDOL: BF262M6	240,000.00	234,885.60	240,356.64
DANAHER CORP 5.4% DUE 03-01-2019 SEDOL: B60S9H5	200,000.00	240,822.00	228,161.60
DEERE & CO 3.9% DUE 06-09-2042 SEDOL: BBVHMY4	745,000.00	739,427.40	653,619.05
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKTRANCHE # TR 00371 2 01-13-2017 CUSIP: 24422ERL5	500,000.00	517,695.00	508,472.50
DIAMOND OFFSHORE DRILLING INC 4.875 DUE 11-01-2043 SEDOL: BG7CG35	605,000.00	598,198.20	593,777.25
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SEDOL: B90NR11	120,000.00	116,013.60	100,216.44
DU PONT E I DE NEMOURS & CO NT 3.625 DUE01-15-2021 SEDOL: B41BL84	350,000.00	362,425.00	357,178.50
DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043 SEDOL: B968118	300,000.00	278,712.00	264,654.60
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	80,000.00	79,637.60	82,866.88

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Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY 3.9% DUE 06-15-2021 SEDOL: B4Q37Q5	250,000.00	277,880.00	260,575.25
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	810,000.00	815,256.90	731,111.67
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	710,000.00	740,984.40	661,095.20
EATON CORP OHIO 4 DUE 11-02-2032 CUSIP: 278062AD6	530,000.00	529,194.40	486,757.30
EBAY INC NT 1.35 DUE 07-15-2017 REG SEDOL: B51K9P1	300,000.00	301,821.00	298,291.20
EBAY INC 4 DUE 07-15-2042 CUSIP: 278642AF0	310,000.00	284,474.60	262,525.98
ENTERGY ARK INC 3.05% DUE 06-01-2023 SEDOL: BB10JT7	655,000.00	653,152.90	610,702.35
ENTERGY TEX INC 7.125% DUE 02-01-2019 SEDOL: B3Z4BY8	200,000.00	249,096.00	235,119.60
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	800,000.00	822,016.00	731,202.40
FL PWR & LT CO 5.85% DUE 05-01-2037 SEDOL: B1W5902	420,000.00	540,628.20	485,029.44
FLORIDA PWR CORP 5.65% DUE 04-01-2040 SEDOL: B4WTC62	755,000.00	931,979.55	856,893.29
FLUOR CORP NEW 3.375% DUE 09-15-2021 SEDOL: B6RR072	260,000.00	273,983.20	253,423.56
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	270,000.00	278,140.50	242,894.70
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	1,475,000.00	1,907,682.92	1,896,254.10
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021 SEDOL: B7251Q4	50,000.00	53,669.11	54,472.40
GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG SEDOL: B3V4ST6	875,000.00	963,900.00	954,141.13
GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	1,425,000.00	1,654,537.71	1,623,237.45
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	635,000.00	719,100.82	740,841.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.55% DUE 05-04-2020 SEDOL: B1WWZR2	305,000.00	352,546.90	350,971.74
GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.9 DUE 01-09-2017 SEDOL: B7BXSV3	2,330,000.00	2,429,499.40	2,432,450.10
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	1,215,000.00	1,539,402.11	1,504,540.58
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	605,000.00	591,836.40	558,934.09
GILEAD SCIENCES 4.5% DUE 04-01-2021 CUSIP: 375558AQ6	100,000.00	112,742.00	106,505.10
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	410,000.00	501,692.40	456,427.17
GLAXOSMITHKLINE 4.2% DUE 03-18-2043 SEDOL: B9MD775	310,000.00	296,118.20	283,431.14
GOLDMAN SACHS TRANCHE # TR 00582 3.7 DUE08-01-2015 SEDOL: B7W55L7	860,000.00	908,048.20	895,510.26
GOLDMAN SACHS 2.9% DUE 07-19-2018 SEDOL: BCDL3R1	560,000.00	562,608.88	569,897.44
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL: B7N9B21	915,000.00	1,040,888.80	1,030,004.52
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: 2350640	530,000.00	609,206.09	596,164.67
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	545,000.00	625,096.20	628,058.00
HALLIBURTON CO 1% DUE 08-01-2016 SEDOL: BCR5XV3	745,000.00	746,629.80	746,238.94
HALLIBURTON CO 3.5% DUE 08-01-2023 SEDOL: BCR5XX5	880,000.00	877,940.80	853,048.24
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	65,000.00	64,866.10	63,833.12
HALLIBURTON CO 6.7% DUE 09-15-2038 SEDOL: B3D2F31	285,000.00	390,561.15	351,161.04
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	1,110,000.00	1,132,950.56	1,011,540.78
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	235,000.00	233,119.75	237,953.95

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Corporate Debt Instruments - Preferred			
United States - USD			
HOWARD HUGHES MED 3.5% DUE 09-01-2023 SEDOL: BCDL3Y8	300,000.00	299,379.00	295,008.00
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO SEDOL: B5BG4V0	480,000.00	539,145.60	518,030.88
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	705,000.00	796,586.55	747,852.02
HSBC BK USA 5.875 11-01-2034 SEDOL: BFN0JH1	425,000.00	495,822.00	467,218.65
HSBC USA INC NEW 2.375% DUE 02-13-2015 SEDOL: B79GY27	600,000.00	619,218.00	612,220.20
IL TOOL WKS INC 3.9% DUE 09-01-2042 SEDOL: B8G2XB7	510,000.00	498,374.40	436,437.09
INTEL CORP 1.35% DUE 12-15-2017 SEDOL: B93LWW8	700,000.00	699,475.00	691,837.30
INTEL CORP 4.8% DUE 10-01-2041 SEDOL: B6SRRZ8	345,000.00	361,266.75	336,456.08
INTERNATIONAL BUSINESS MACHS CORP 1.625 DUE 05-15-2020 SEDOL: B98WJ92	485,000.00	472,494.78	454,799.54
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	905,000.00	898,333.95	808,093.51
INTL BUSINESS MACHS CORP 5.875 DUE 11-29-2032 BEO SEDOL: B8DFHD9	455,000.00	588,988.40	524,896.19
INTL BUSINESS 1.875% DUE 08-01-2022 SEDOL: BFN0JV5	875,000.00	778,239.55	764,700.13
INTL BUSINESS 3.375% DUE 08-01-2023 SEDOL: BCR5XT1	880,000.00	877,184.00	857,387.52
INVESCO FIN PLC 4% DUE 01-30-2024 SEDOL: BGDRXX3	340,000.00	337,565.60	337,001.20
INVESCO FIN PLC 5.375% DUE 11-30-2043 SEDOL: BGJZ1G0	405,000.00	398,738.30	408,582.63
J P MORGAN CHASE & CO MEDIUM TERM SR NTSTRANCHE # SR 00208 1.1 DUE 10-15-2015 SEDOL: BFZDDN2	1,225,000.00	1,222,452.00	1,229,672.15
JOHN DEERE CAPITAL CORP MTN 1.95 12-13-2018 SEDOL: BH6Y468	550,000.00	548,828.50	546,497.60
JOHN DEERE CAPITAL CORP TRANCHE # TR 00372 2.75 DUE 03-15-2022 REG SEDOL: B87BM27	200,000.00	201,134.00	189,302.80

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Corporate Debt Instruments - Preferred			
United States - USD			
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG SEDOL: BBMT8C9	445,000.00	497,576.75	437,850.63
JOHNSON & JOHNSON 4.95% DUE 05-15-2033 SEDOL: 2681083	450,000.00	538,812.00	484,159.50
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	590,000.00	624,160.76	635,167.45
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	850,000.00	1,011,509.90	923,557.30
JPMORGAN CHASE & 3.25% DUE 09-23-2022 SEDOL: B8FF362	885,000.00	883,567.80	848,114.09
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	165,000.00	195,236.22	179,065.43
JPMORGAN CHASE & 6.3% DUE 04-23-2019 SEDOL: BBMT807	1,265,000.00	1,534,192.55	1,493,021.31
JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO CUSIP: 48121CVZ6	600,000.00	705,606.00	676,384.80
KOREA GAS CORP 2.875 DUE 07-29-2018 CUSIP: 50066AAF0	230,000.00	228,801.70	231,657.15
LINCOLN NATL CORP 6.25% DUE 02-15-2020 SEDOL: B4VQXD8	380,000.00	454,962.60	438,074.64
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	745,000.00	690,331.90	651,438.43
LOEWS CORP 4.125 DUE 05-15-2043 REG SEDOL: B9HLNW1	405,000.00	383,685.70	344,930.81
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	175,000.00	167,184.50	169,243.20
LOWES COS INC 5.8% DUE 04-15-2040 SEDOL: B5VT2F9	500,000.00	603,605.00	561,678.50
LSVLE GAS & ELEC 4.65% DUE 11-15-2043 SEDOL: BFZB9W7	425,000.00	421,940.00	421,929.80
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	595,000.00	742,060.20	668,014.83
MARSH & MCLENNAN 4.05% DUE 10-15-2023 SEDOL: BF4JH51	285,000.00	290,021.70	280,773.74
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	525,000.00	444,501.75	444,629.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
MCDONALDS CORP 3.5% DUE 07-15-2020 SEDOL: B4XPN66	250,000.00	274,057.50	260,445.00
MEDTRONIC INC 1.375% DUE 04-01-2018 SEDOL: B8XYF09	300,000.00	299,550.00	294,494.40
MEDTRONIC INC 2.625% DUE 03-15-2016 SEDOL: B65JY23	275,000.00	287,177.00	284,731.43
MEDTRONIC INC 2.75% DUE 04-01-2023 SEDOL: B9FGQ52	250,000.00	249,412.50	231,247.50
MEDTRONIC INC 4 DUE 04-01-2043 SEDOL: B8PJ5Z7	520,000.00	515,102.24	458,303.04
MEDTRONIC INC 4.5 DUE 03-15-2042 REG SEDOL: B4M8708	350,000.00	385,675.50	331,521.75
MEMORIAL SLOAN-KETTERING 5 7-1-2042 SEDOL: B7DX7R0	90,000.00	105,302.70	88,723.35
MERCK & CO INC NEW 3.875% DUE 01-15-2021 SEDOL: B55TCP5	400,000.00	426,652.00	421,891.60
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	150,000.00	128,640.00	124,245.90
MERCK & CO INC 4.15% DUE 05-18-2043 SEDOL: B9D69N3	520,000.00	518,408.80	475,066.80
MERCK & CO INC 5.95 DUE 12-01-2028 SEDOL: 2317173	620,000.00	791,222.40	723,073.14
METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015 SEDOL: BDD9HH0	165,000.00	166,341.21	168,446.19
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXK74	875,000.00	869,501.80	858,760.00
METLIFE INC 5.5% DUE 06-15-2014 SEDOL: B019VG8	400,000.00	425,696.00	408,880.00
METLIFE INC 6.75% DUE 06-01-2016 SEDOL: B8Q6TV1	1,270,000.00	1,466,506.80	1,444,029.37
MFRS & TRADERS TR 1.45 DUE 03-07-2018 SEDOL: B9CG945	175,000.00	174,916.00	170,223.73
MICROSOFT CORP 4.875 12-15-2043 CUSIP: 594918AX2	405,000.00	409,050.00	413,944.02
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	885,000.00	781,986.00	730,906.46

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
MONSANTO CO NEW 1.85 DUE 11-15-2018 REG SEDOL: BGCC6S5	400,000.00	399,444.00	394,731.60
MORGAN STANLEY MTN 5.375 DUE 10-15-2015 SEDOL: B0MTBG7	660,000.00	711,394.20	709,876.86
MORGAN STANLEY MTN 6% DUE 04-28-2015 SEDOL: B2R6L78	450,000.00	491,467.50	479,265.30
MORGAN STANLEY 5.5% DUE 07-24-2020 SEDOL: B4VR4C7	505,000.00	571,256.00	564,792.51
MORGAN STANLEY 5.75% DUE 01-25-2021 SEDOL: B4552N4	505,000.00	576,245.40	571,288.32
MORGAN STANLEY 6.25% DUE 08-09-2026 SEDOL: B1B2PW8	95,000.00	105,899.35	109,801.29
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	455,000.00	547,225.53	532,932.86
MORGAN STANLEY 7.25% DUE 04-01-2032 SEDOL: B4021X3	255,000.00	329,147.15	315,581.88
NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG SEDOL: B8ZNRP3	225,000.00	229,164.75	209,697.53
NATIONAL RURAL UTILS COOP FIN CORP 3.4 DUE 11-15-2023 SEDOL: BG4TC42	650,000.00	648,866.75	628,964.70
NATL CY BK CLEV OH 5.25% DUE 12-15-2016 SEDOL: B1L5N56	500,000.00	570,420.00	552,920.00
NATL RURAL UTILS 10.375% DUE 11-01-2018 CUSIP: 637432LR4	745,000.00	1,103,166.20	1,007,526.08
NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021 SEDOL: B447W08	445,000.00	492,103.25	470,997.79
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	840,000.00	796,329.55	752,492.16
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040 SEDOL: B555Z76	280,000.00	328,067.60	321,896.12
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	400,000.00	531,720.00	488,270.40
NEW YORK LIFE INS 6.75% DUE 11-15-2039 SEDOL: B4VBR19	100,000.00	134,857.00	121,982.80
NORDSTROM INC 6.75% DUE 06-01-2014 SEDOL: B4ZNYB0	600,000.00	633,108.00	615,418.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	505,000.00	441,020.10	406,009.40
NORTHWESTN MUT 6.063% DUE 03-30-2040 SEDOL: B58P7W2	320,000.00	399,433.60	359,523.20
NUCOR CORP 4% DUE 08-01-2023 SEDOL: BCJ52G9	390,000.00	389,711.40	380,710.20
NUCOR CORP 5.2% DUE 08-01-2043 SEDOL: BCJ52H0	610,000.00	589,049.55	594,258.34
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	650,000.00	731,224.00	669,401.85
ONCOR ELEC 7% DUE 09-01-2022 SEDOL: 2364704	250,000.00	323,582.50	298,247.25
ORACLE CORP BNDS 3.625 DUE 07-15-2023 SEDOL: BFNXTW5	215,000.00	213,060.70	213,272.91
ORACLE CORP 2.5% DUE 10-15-2022 SEDOL: BFNWYD8	950,000.00	891,483.90	870,139.20
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	865,000.00	1,026,609.83	923,633.16
ORACLE CORP 6.125% DUE 07-08-2039 SEDOL: B3LR141	345,000.00	451,504.95	401,989.86
PACIFICORP 5.5% DUE 01-15-2019 SEDOL: B3KTWG7	700,000.00	848,120.00	803,873.00
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	540,000.00	683,110.80	617,545.62
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0	175,000.00	174,357.75	177,916.03
PEPSI BOTTLING 7% DUE 03-01-2029 SEDOL: 2541262	365,000.00	509,934.20	459,614.57
PEPSICO INC 3.6% DUE 08-13-2042 SEDOL: B7Y6VD2	660,000.00	613,635.00	543,250.62
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	1,230,000.00	1,708,607.70	1,653,251.61
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	1,355,000.00	1,253,094.47	1,146,998.02
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	510,000.00	497,510.10	505,221.30

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Corporate Debt Instruments - Preferred			
United States - USD			
PHILIP MORRIS INTL 2.5% DUE 08-22-2022 SEDOL: B994CD2	1,030,000.00	998,360.10	938,904.74
PNC BK N A PITTSBURGH PA 1.3 10-03-2016 SEDOL: BD473Q4	315,000.00	314,710.20	316,695.02
PNC FINL SVCS GROUP INC SR NT DUE 11-09-2022 REG SEDOL: B88W9S4	575,000.00	571,143.35	534,002.50
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	490,000.00	494,565.00	447,771.31
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL: B3D2YJ0	280,000.00	385,644.00	347,413.64
PPL ELEC UTILS 5.2% DUE 07-15-2041 SEDOL: B606VM8	300,000.00	361,233.00	318,465.30
PPN DOMINION GAS HLDGS LLC 1.05 DUE 11-01-2016 SEDOL: BFTQ0T2	395,000.00	394,857.80	393,743.90
PPN DOMINION GAS HLDGS 3.55 DUE 11-01-2023 SEDOL: BFTQ0V4	220,000.00	219,740.40	211,908.84
PRECISION .7% DUE 12-20-2015 SEDOL: B97PR65	885,000.00	887,964.75	885,106.20
PRESIDENT & 3.619% DUE 10-01-2037 SEDOL: B95W553	260,000.00	260,000.00	220,200.24
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG SEDOL: B11Y063	75,000.00	87,016.50	82,438.20
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00027 6 DUE 12-01-2017 SEDOL: B29QXK3	330,000.00	391,990.50	379,467.00
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041 SEDOL: B845KN9	125,000.00	133,881.25	134,713.38
PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041 SEDOL: B6SSDS6	200,000.00	216,450.00	221,492.60
PRUDENTIAL FINL 5.1% DUE 08-15-2043 SEDOL: BD00H54	130,000.00	129,940.20	129,110.28
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 SEDOL: B3CH1C8	410,000.00	569,276.80	510,282.31
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS 2.3 09-15-2018 SEDOL: BDT7Z63	250,000.00	249,930.00	252,042.50
PUGET ENERGY INC 5.795% DUE 03-15-2040 SEDOL: B64Y3G6	110,000.00	143,929.50	125,408.36

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Corporate Debt Instruments - Preferred			
United States - USD			
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 CUSIP: 745332CC8	350,000.00	443,516.50	397,747.00
PUGET SOUND ENERGY 6.75% DUE 01-15-2016 SEDOL: B3L85P3	745,000.00	862,002.25	825,184.35
PVTPL BP AMI LEASING INC 5.523 DUE 05-08-2019/05-08-2009 BEO SEDOL: B40YPF9	300,000.00	358,065.00	335,142.60
PVTPL DAIMLER FIN NA LLC 1.25 DUE 01-11-2016 REG CUSIP: 233851AT1	585,000.00	585,783.90	585,413.01
PVTPL DOMINION GAS HLDGS LLC SR NT 2013 SER C 144A 4.8 DUE 11-01-2043 SEDOL: BFTQ0W5	175,000.00	171,181.50	169,197.88
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	220,000.00	334,028.20	291,357.44
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO SEDOL: B4YX002	250,000.00	383,152.50	358,265.50
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41 SEDOL: B7C6F10	330,000.00	374,418.00	341,168.19
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	630,000.00	918,275.40	883,467.90
PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 3C7 1.662% DUE 04-15-2018 BEO SEDOL: B929JN3	315,000.00	313,960.50	307,647.90
PVTPL NORDSTROM INC SR NT 5 DUE 01-15-2044 SEDOL: BH4HMH6	495,000.00	491,688.45	489,268.89
PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039 SEDOL: B3KGP47	225,000.00	317,477.25	286,388.55
PVTPL SCHLUMBERGER INVT SA GTD SR NT 144A 3.3% DUE 09-14-2021/09-14-2011 BEO CUSIP: 806854AB1	525,000.00	527,604.00	521,953.95
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO SEDOL: B92NKN2	145,000.00	134,634.86	124,604.45
PVTPL UNION PAC CORP NT 3.646 DUE 02-15-2024 BEO SEDOL: BD5M4T8	725,000.00	718,547.50	700,526.18
PVTPL UNION PACIFIC CORP NT 4.821 DUE 02-01-2044 BEO SEDOL: BD5M4R6	355,000.00	355,902.25	343,823.18
RALPH LAUREN CORP 2.125% DUE 09-26-2018 SEDOL: BF32568	700,000.00	699,272.00	696,516.10
ROCKWELL COLLINS INC DEL 3.7 DUE 12-15-2023 SEDOL: BH7KDP7	440,000.00	438,724.00	434,374.60

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Corporate Debt Instruments - Preferred			
United States - USD			
ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043 SEDOL: BH7KDQ8	205,000.00	204,159.50	205,805.04
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	200,000.00	199,000.00	195,423.00
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	325,000.00	393,003.00	354,473.93
S CAROLINA ELEC & 6.05% DUE 01-15-2038 SEDOL: B2NJ881	195,000.00	253,901.70	228,149.61
S CAROLINA ELEC & 6.625% DUE 02-01-2032 SEDOL: B3D2757	340,000.00	459,897.60	420,776.18
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033 SEDOL: 2197621	395,000.00	549,812.35	492,469.02
SCHLUMBERGER INVT 3.65% DUE 12-01-2023 SEDOL: BH6XTB5	505,000.00	503,283.00	500,602.97
SHERWIN WILLIAMS CO 4 DUE 12-15-2042 SEDOL: B93L8Z3	140,000.00	137,062.75	120,134.00
SIMON PPTY GROUP L 4.2% DUE 02-01-2015 SEDOL: B3M3FJ1	300,000.00	317,493.00	308,820.00
SIMON PPTY GROUP L 4.375% DUE 03-01-2021 SEDOL: B593673	680,000.00	757,771.60	718,992.56
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	155,000.00	154,074.65	136,638.39
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	1,040,000.00	1,041,726.40	919,481.68
SOUTHN CAL EDISON 5.5% DUE 08-15-2018 SEDOL: B3CLRR7	400,000.00	487,844.00	457,898.40
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	725,000.00	954,274.00	851,301.53
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	445,000.00	437,248.10	392,478.43
SOUTHWESTN BELL 7% DUE 07-01-2015 SEDOL: B3BV4V1	820,000.00	932,553.60	892,750.40
ST JUDE MED INC 4.75% DUE 04-15-2043 SEDOL: B9J49Y2	305,000.00	290,876.54	289,063.14
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO SEDOL: B17M7Y8	130,000.00	169,885.30	163,052.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
STARBUCKS CORP 2 DUE 12-05-2018 SEDOL: BH458G1	650,000.00	648,648.00	644,378.80
STARBUCKS CORP 3.85% DUE 10-01-2023 SEDOL: BDD54P5	835,000.00	831,072.40	839,876.40
STATE STR CORP 2.875% DUE 03-07-2016 SEDOL: BC7H881	500,000.00	533,535.00	520,313.00
TARGET CORP 4% DUE 07-01-2042 SEDOL: B9K8J87	865,000.00	849,390.98	750,308.79
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	550,000.00	736,542.00	678,913.95
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 2 DUE 10-24-2018 SEDOL: BFVGYD2	530,000.00	529,872.80	529,845.77
TOYOTA MTR CR CORP MEDIUM TERM NTS 3.2 DUE 06-17-2015 SEDOL: B3LWL91	415,000.00	440,178.05	431,576.35
TRAVELERS COS INC SR NT 5.9% DUE 06-02-2019/06-02-2009 SEDOL: B50NCM9	250,000.00	310,722.50	292,699.50
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL: BCLBGF2	380,000.00	379,019.60	371,282.04
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	70,000.00	78,064.00	75,493.25
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112 SEDOL: B7ZWP15	130,000.00	137,257.90	117,983.06
U S BANCORP MEDIUM TERM SUB NTS 2.95 DUE07-15-2022 SEDOL: B8K85B5	310,000.00	306,450.50	288,029.06
U S BANCORP 4.125 DUE 05-24-2021 BEO SEDOL: B40G9D1	378,000.00	410,439.96	401,720.26
UN BK N A SAN FRAN 1.5% DUE 09-26-2016 SEDOL: BF26334	675,000.00	673,285.50	682,651.80
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	540,000.00	534,745.80	472,679.82
UNION PAC CORP 4.3% DUE 06-15-2042 SEDOL: B8L2KZ5	260,000.00	248,268.80	235,269.58
UNION PAC CORP 4.75 DUE 12-15-2043 SEDOL: BFWLBR9	150,000.00	149,937.00	146,118.15
UNION PAC CORP 4.75% DUE 09-15-2041 SEDOL: B54WF45	885,000.00	968,667.90	857,776.52

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNIONBANCAL CORP 3.5 DUE 06-18-2022 SEDOL: B7W7DS6	295,000.00	310,850.35	289,362.26
UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021 SEDOL: B5VQJQ0	690,000.00	686,853.60	681,486.09
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	285,000.00	297,252.15	269,216.42
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	1,125,000.00	1,461,611.25	1,361,086.88
USA WASTE SVCS INC 7% DUE 07-15-2028 SEDOL: 2273930	470,000.00	636,154.40	568,683.08
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	190,000.00	181,351.20	159,949.22
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	1,385,000.00	1,463,053.60	1,344,955.50
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,020,000.00	1,723,738.80	1,573,919.16
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017 SEDOL: B29JT60	330,000.00	395,201.40	380,787.00
WACHOVIA CORP NEW WACHOVIA CORP 5.75% DUE 06-15-2017 SEDOL: B9D6VW6	880,000.00	1,030,615.60	1,003,811.60
WAL-MART STORES INC 4.75 DUE 10-02-2043 SEDOL: BF6DY94	1,295,000.00	1,289,263.71	1,300,038.85
WAL-MART STORES 3.25% DUE 10-25-2020 SEDOL: B4WYPC4	840,000.00	863,914.80	857,729.04
WAL-MART STORES 5.25% DUE 09-01-2035 SEDOL: B89WZZ2	130,000.00	153,709.40	141,223.29
WAL-MART STORES 5.625% DUE 04-01-2040 SEDOL: BG49714	435,000.00	546,399.15	491,376.00
WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725	855,000.00	952,921.00	894,495.87
WAL-MART STORES 6.2% DUE 04-15-2038 SEDOL: B2QVLK7	515,000.00	681,355.30	618,952.24
WAL-MART STORES 6.5% DUE 08-15-2037 SEDOL: B242VX5	535,000.00	724,469.35	669,247.55
WASTE MANAGEMENT INC 2.9 DUE 09-15-2022 REG SEDOL: B4KJJ29	240,000.00	235,824.00	222,331.92

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Corporate Debt Instruments - Preferred			
United States - USD			
WELLPOINT INC 3.7% DUE 08-15-2021 SEDOL: B4JSJS3	560,000.00	599,659.20	557,930.80
WELLPOINT INC 4.625 DUE 05-15-2042 SEDOL: B87XCP6	390,000.00	396,949.80	360,443.46
WELLPOINT INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	1,445,000.00	1,392,746.70	1,337,783.89
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL: B8YNT14	125,000.00	125,969.37	118,179.38
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	685,000.00	689,085.90	701,444.11
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BH3HXW9	1,551,000.00	1,642,383.95	1,611,003.54
WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000 SEDOL: B4JS240	495,000.00	543,926.00	542,632.37
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	250,000.00	243,395.00	213,242.50
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 SEDOL: BGLDJS0	295,000.00	295,000.00	297,724.03
WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT SEDOL: 2639402	145,000.00	193,689.55	175,355.46
WYETH 6.5% DUE 02-01-2034 SEDOL: BCDPC98	135,000.00	183,465.00	165,253.64
1ST UN CORP BD STEP UP 08-01-2026 SEDOL: 2664062	825,000.00	1,051,767.75	1,015,710.30
5TH 3RD BK CIN OH .9% DUE 02-26-2016 SEDOL: B91NDB2	500,000.00	493,915.00	497,371.00
Total United States - USD		**185,967,483.42**	**177,402,235.12**
Total Corporate Debt Instruments - Preferred		**219,274,341.63**	**208,958,638.27**
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: B5KT034	690,000.00	589,394.35	597,018.36
Total Australia - USD		**589,394.35**	**597,018.36**

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Brazil - USD			
PETROBRAS GLOBAL 5.625% DUE 05-20-2043 SEDOL: B99K1W2	1,065,000.00	960,984.65	869,372.28
PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG SEDOL: BG49190	305,000.00	355,007.80	288,452.53
PETROBRAS INTL FIN 5.75% DUE 01-20-2020 SEDOL: B56M9W9	1,425,000.00	1,550,495.05	1,466,238.08
PETROBRAS INTL FIN 6.125% DUE 10-06-2016 SEDOL: B1FR240	500,000.00	559,990.00	541,531.00
PVTPL SAMARCO MINERACAO S A NT 5.75% DUE10-24-2023 BEO CUSIP: 79586KAC5	255,000.00	252,141.45	252,450.00
Total Brazil - USD		**3,678,618.95**	**3,418,043.89**
Canada - USD			
AGRIUM INC 4.9% DUE 06-01-2043 CUSIP: 008916AM0	215,000.00	207,686.01	199,090.65
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	515,000.00	606,402.20	546,285.74
CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6	245,000.00	246,859.55	220,610.25
CENOVUS ENERGY INC 5.2% DUE 09-15-2043 SEDOL: BCZYKC2	385,000.00	383,467.70	381,792.18
ENCANA CORP 5.15 DUE 11-15-2041 SEDOL: B40MFM0	185,000.00	187,639.95	173,437.69
ENCANA HLDGS FIN CORP 5.8DUE 05-01-2014 BEO SEDOL: B013847	200,000.00	211,020.00	203,454.00
GOLDCORP INC NEW 2.125 DUE 03-15-2018 SEDOL: B7Y7RK4	140,000.00	139,336.40	137,213.30
GOLDCORP INC NEW 3.7% DUE 03-15-2023 SEDOL: B90SSN5	80,000.00	79,544.80	71,548.56
KINROSS GOLD CORP 3.625% DUE 09-01-2016 SEDOL: B8137R9	200,000.00	203,658.00	202,276.00
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	585,000.00	749,330.29	681,021.32
TALISMAN ENERGY INC 02-01-2037 5.85 DUE 02-01-2037 BEO SEDOL: B0XH1R1	465,000.00	448,811.20	449,290.44
TALISMAN ENERGY 7.75% DUE 06-01-2019 SEDOL: B4ZTLF1	325,000.00	404,092.00	389,241.45

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	215,000.00	206,309.70	214,017.45
TECK RESOURCES LTD 6% DUE 08-15-2040 SEDOL: BG494B3	250,000.00	239,195.00	238,967.25
THOMSON REUTERS 4.5 DUE 05-23-2043 SEDOL: B9WQ4K6	240,000.00	235,425.60	203,157.36
TRANSALTA CORP 4.5% DUE 11-15-2022 CUSIP: 89346DAF4	365,000.00	372,237.95	350,627.76
Total Canada - USD		**4,921,016.35**	**4,662,031.40**
France - USD			
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	440,000.00	633,287.60	607,496.56
Total France - USD		**633,287.60**	**607,496.56**
Ireland - USD			
PVTPL PERRIGO CO 2.3 DUE 11-08-2018 BEO CUSIP: 714294AE5	325,000.00	324,541.75	320,784.10
Total Ireland - USD		**324,541.75**	**320,784.10**
Mexico - USD			
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043 SEDOL: BJ4G4H1	370,000.00	363,798.80	378,741.99
COCA-COLA FEMSA S 3.875% DUE 11-26-2023 SEDOL: BJ4G4J3	450,000.00	443,322.00	443,769.75
FOMENTO ECONOMICO 4.375% DUE 05-10-2043 SEDOL: BFPMGV8	190,000.00	187,157.60	156,762.16
KS CY SOUTHN DE 2.35% DUE 05-15-2020 CUSIP: 485161AQ6	470,000.00	469,454.80	437,862.34
PETROLEOS 5.5% DUE 01-21-2021 CUSIP: 71654QAX0	810,000.00	919,116.60	870,750.00
PETROLEOS 5.5% DUE 06-27-2044 SEDOL: B8NVFC2	405,000.00	415,659.60	369,562.50
PETROLEOS 6.5% DUE 06-02-2041 CUSIP: 71654QAZ5	1,970,000.00	2,162,920.50	2,058,650.00

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Corporate Debt Instruments - Other			
Mexico - USD			
Total Mexico - USD		**4,961,429.90**	**4,716,098.74**
Netherlands - USD			
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032 SEDOL: 2952767	920,000.00	1,438,834.00	1,363,011.28
LYONDELLBASELL INDS N V 6 DUE 11-15-2021 SEDOL: B7ZXSN1	110,000.00	125,418.05	126,512.32
TELEFONICA EUROPE 8.25% DUE 09-15-2030 SEDOL: 4474021	65,000.00	77,768.60	77,405.12
Total Netherlands - USD		**1,642,020.65**	**1,566,928.72**
Peru - USD			
PVTPL ALICORP S A A SR NT 144A 3.875% DUE 03-20-2023 BEO SEDOL: B8DYKP9	340,000.00	339,442.40	306,000.00
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8ZRND5	110,000.00	107,432.11	89,207.47
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B0W5M84	165,000.00	188,558.01	171,941.39
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	400,000.00	397,720.90	387,305.20
Total Peru - USD		**1,033,153.42**	**954,454.06**
Spain - USD			
ENERGY EAST CORP 6.75% DUE 07-15-2036 SEDOL: B19FQD7	270,000.00	297,259.20	293,255.37
TELEFONICA 7.045% DUE 06-20-2036 SEDOL: B170DG6	155,000.00	167,767.35	170,862.70
Total Spain - USD		**465,026.55**	**464,118.07**
Switzerland - USD			
TRANSOCEAN INC 6.375% DUE 12-15-2021 SEDOL: B78SFF4	350,000.00	411,768.00	393,300.25
TRANSOCEAN INC 6.8% DUE 03-15-2038 SEDOL: B29V1L5	635,000.00	724,712.80	706,763.26

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Corporate Debt Instruments - Other			
Switzerland - USD			
Total Switzerland - USD		**1,136,480.80**	**1,100,063.51**
United Kingdom - USD			
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	210,000.00	325,657.50	313,371.24
BRITISH TELECOMMUNICATIONS PLC 1.625 DUE06-28-2016 CUSIP: 111021AH4	700,000.00	697,781.00	706,168.40
PVTPL PETROFAC LTD GTD SR NT 3.4 DUE 10-10-2018 CUSIP: 716473AC7	190,000.00	189,291.30	191,359.45
PVTPL SMITHS GROUP PLC GTD NT 144A 7.2% DUE 05-15-2019 BEO CUSIP: 83238PAB0	430,000.00	529,983.60	496,149.91
WPP FIN 2010 GTD SR NT 5.625 DUE 11-15-2043 REG CUSIP: 92936MAE7	295,000.00	287,492.25	292,031.12
Total United Kingdom - USD		**2,030,205.65**	**1,999,080.12**
United States - USD			
ADVANCE AUTO PTS INC DTD 04-29-2010 5.75DUE 05-01-2020 SEDOL: B678YX9	220,000.00	241,771.20	239,070.70
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	255,000.00	254,025.90	229,923.05
AGL CAP CORP 5.25% DUE 08-15-2019 SEDOL: B4Q31T6	575,000.00	670,306.25	643,411.20
ALLSTATE CORP 5.75% DUE 08-15-2053 SEDOL: BCZM4S0	430,000.00	430,000.00	433,225.00
ALLTEL CORP 7.875% DUE 07-01-2032 SEDOL: 2963543	555,000.00	856,481.55	722,562.83
ALTRIA GROUP INC 4.75% DUE 05-05-2021 SEDOL: B64S3V3	450,000.00	504,045.00	482,922.45
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 SEDOL: BG3KW02	1,535,000.00	1,528,460.90	1,541,356.44
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	640,000.00	788,819.20	771,317.12
AMERN CAMPUS 3.75 DUE 04-15-2023 SEDOL: B8CLK95	460,000.00	452,549.45	426,886.44
AMERN EXPRESS CO 2.65 DUE 12-02-2022 SEDOL: B8DV8Y5	400,000.00	388,292.00	371,069.60

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Corporate Debt Instruments - Other			
United States - USD			
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	280,000.00	252,726.95	246,351.00
AMERN INTL GROUP 8.175 DUE 05-15-2068 SEDOL: B606MS1	885,000.00	1,145,632.50	1,070,850.00
AMERN TOWER CORP 3.5% DUE 01-31-2023 SEDOL: B7T8T62	520,000.00	508,355.90	474,107.40
ANADARKO PETE CORP 0% DUE 10-10-2036 SEDOL: BH86FD6	1,680,000.00	593,021.95	599,911.20
ANADARKO PETE CORP 6.45% DUE 09-15-2036 SEDOL: B1FGZM6	395,000.00	475,730.71	443,559.33
AOL TIME WARNER 7.625% DUE 04-15-2031 SEDOL: B2PJ2V0	215,000.00	292,630.05	272,096.69
AOL TIME WARNER 7.7% DUE 05-01-2032 SEDOL: B72VLH3	1,610,000.00	2,204,315.40	2,067,193.31
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027 SEDOL: B683Y11	400,000.00	525,920.00	478,982.80
APPALACHIAN PWR CO 6.375% DUE 04-01-2036 SEDOL: B12JDS0	325,000.00	405,882.75	361,432.50
ASCENSION HLTH 4.847% DUE 11-15-2053 SEDOL: BBMSWS0	315,000.00	315,000.00	304,861.10
AVALONBAY COMMUNITIES INC 3.625 DUE 10-01-2020 REG SEDOL: BDZMNX5	295,000.00	294,197.60	298,214.62
AVON PRODS INC STEP CPN 6.95% DUE 03-15-2043 SEDOL: B8YPH38	215,000.00	214,378.65	207,312.46
BANK AMER CORP 5.42% DUE 03-15-2017 SEDOL: B1Y4231	400,000.00	443,100.00	439,755.20
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	390,000.00	330,497.70	335,052.12
BLACK HILLS CORP 4.25 DUE 11-30-2023 SEDOL: BGLDJY6	305,000.00	303,566.50	303,622.93
BOARDWALK 3.375% DUE 02-01-2023 SEDOL: B8XDMC7	475,000.00	464,611.75	427,089.60
BSTN SCIENTIFIC CORP SR BDS STEP UP 11-15-2015 11-17-2005 SEDOL: B0Q4X73	200,000.00	224,208.00	218,453.00
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 SEDOL: BGDRY29	300,000.00	295,743.00	296,018.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BURL NORTHN SANTA 3.45% DUE 09-15-2021 SEDOL: B3WXVC6	600,000.00	633,846.00	592,550.40
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	285,000.00	289,949.42	254,629.83
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	460,000.00	422,261.60	417,087.06
BURL NORTHN SANTA 5.65% DUE 05-01-2017 CUSIP: 12189TAY0	300,000.00	352,272.00	336,453.30
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	550,000.00	599,973.00	603,566.15
BURL NORTHN SANTA 6.2% DUE 08-15-2036 SEDOL: B80CLW0	270,000.00	335,113.20	304,676.91
BURL NORTHN SANTA 7% DUE 12-15-2025 SEDOL: BFNXVP2	465,000.00	632,479.05	571,252.50
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	110,000.00	108,527.08	98,018.25
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	210,000.00	208,756.80	213,335.43
CAMERON INTL CORP 1.15 12-15-2016 SEDOL: BH7KDJ1	500,000.00	499,910.00	498,347.00
CAMERON INTL CORP 5.125 DUE 12-15-2043 SEDOL: BH7KDM4	255,000.00	252,684.60	252,301.34
CAMPBELL SOUP CO 3.8% DUE 08-02-2042 SEDOL: B7JN3H6	390,000.00	308,010.30	302,698.89
CAP 1 FINL CORP 2.15% DUE 03-23-2015 SEDOL: B7KN6Z4	600,000.00	613,812.00	609,948.60
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 2.15 DUE 11-21-2018 SEDOL: BG6LCP7	590,000.00	589,663.70	586,843.50
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG SEDOL: B8BMVV8	290,000.00	289,200.20	269,607.20
CARNIVAL CORP 3.95% DUE 10-15-2020 SEDOL: BFP7D34	150,000.00	149,610.00	150,115.80
CATHOLIC HLTH 2.95 DUE 11-01-2022 SEDOL: B815117	400,000.00	401,377.81	363,539.20
CBL & ASSOCS LTD PARTNERSHIP 5.25 DUE 12-01-2023 SEDOL: BGR6PQ3	135,000.00	133,612.20	134,820.59

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Corporate Debt Instruments - Other			
United States - USD			
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	405,000.00	371,011.17	364,925.66
CELGENE CORP 3.25% DUE 08-15-2022 SEDOL: B86SW07	200,000.00	199,918.00	189,351.40
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	495,000.00	494,148.60	450,502.47
CIN FINL CORP 6.125% DUE 11-01-2034 CUSIP: 172062AE1	400,000.00	465,300.00	425,853.20
CIN FINL CORP 6.92% DUE 05-15-2028 SEDOL: B07T3M2	220,000.00	255,989.80	257,803.70
CINTAS CORP NO 2 2.85% DUE 06-01-2016 SEDOL: B5WCHK7	600,000.00	631,698.00	618,897.00
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00	260,000.00	273,925.60	273,842.14
CITIGROUP INC 5.875% DUE 02-22-2033 SEDOL: 2363585	340,000.00	380,577.30	349,458.12
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	770,000.00	837,567.83	820,950.90
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	455,000.00	535,080.90	506,252.57
CITIGROUP INC 6.675% DUE 09-13-2043 SEDOL: BDC7485	170,000.00	176,805.41	195,606.76
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	330,000.00	361,093.73	347,896.56
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	540,000.00	616,069.80	549,848.52
CLIFFS NAT RES INC 6.25% DUE 10-01-2040 SEDOL: B3QD7G8	295,000.00	254,191.60	251,313.75
CONAGRA FOODS INC 1.35% DUE 09-10-2015 SEDOL: B8FG031	790,000.00	796,746.60	795,484.97
CONAGRA FOODS INC 1.9% DUE 01-25-2018 SEDOL: B9CSG84	355,000.00	357,747.70	348,491.08
CONAGRA FOODS INC 4.65% DUE 01-25-2043 SEDOL: B8KMR88	460,000.00	459,691.80	422,606.14
CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO SEDOL: 2014656	425,000.00	518,478.75	502,630.50

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Corporate Debt Instruments - Other			
United States - USD			
CSX CORP 3.7% DUE 10-30-2020 SEDOL: B59RM88	400,000.00	414,152.00	412,020.00
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	850,000.00	739,659.00	720,291.70
CVS CAREMARK CORP 1.2 DUE 12-05-2016 SEDOL: BH459T1	500,000.00	499,810.00	500,507.50
CVS CAREMARK CORP 2.25% DUE 12-05-2018 SEDOL: BH459S0	305,000.00	304,655.35	304,910.94
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	265,000.00	264,485.90	274,053.20
CVS CAREMARK CORP 5.75% DUE 05-15-2041 SEDOL: B4M3VF6	195,000.00	236,228.85	212,816.76
DARDEN RESTAURANTS 4.5% DUE 10-15-2021 SEDOL: B76VWR6	600,000.00	577,704.00	574,620.00
DARDEN RESTAURANTS 6.8% DUE 10-15-2037 SEDOL: B3BRLT6	200,000.00	234,544.00	201,269.40
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	975,000.00	1,092,858.00	1,016,047.50
DIGITAL RLTY TR LP 4.5% DUE 07-15-2015 SEDOL: B5010L8	700,000.00	742,350.00	728,117.60
DIRECTV HLDGS LLC 3.55% DUE 03-15-2015 SEDOL: B3W9102	1,175,000.00	1,234,220.00	1,213,735.05
DIRECTV HLDGS LLC 5.15% DUE 03-15-2042 SEDOL: B82CGN4	320,000.00	283,171.20	287,392.64
DIRECTV HLDGS LLC 5.2% DUE 03-15-2020 SEDOL: B5KTPD9	375,000.00	426,037.50	408,364.50
DIRECTV HLDGS LLC 6.35% DUE 03-15-2040 SEDOL: B3WNBC6	670,000.00	708,803.40	696,638.53
DISCOVER BK NEW 4.2% DUE 08-08-2023 SEDOL: BCZM4H9	400,000.00	398,568.00	394,524.00
DOMTAR CORP 6.25% DUE 09-01-2042 SEDOL: B84VV12	360,000.00	366,048.00	344,957.40
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGPGP87	210,000.00	214,380.60	214,225.83
DOW CHEM CO 4.125 DUE 11-15-2021 SEDOL: B76L1Q8	400,000.00	432,084.00	413,186.80

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Corporate Debt Instruments - Other			
United States - USD			
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	1,210,000.00	1,154,134.30	1,062,418.72
DR PEPPER SNAPPLE 2.9% DUE 01-15-2016 SEDOL: B63Y2Q0	780,000.00	824,802.00	809,522.22
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038 SEDOL: B3L5JT6	600,000.00	852,618.00	765,897.60
DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009 SEDOL: B3L9B14	600,000.00	630,540.00	602,636.40
ECOLAB INC 3% DUE 12-08-2016 SEDOL: B6Y2MB8	800,000.00	851,408.00	838,164.00
ECOLAB INC 5.5% DUE 12-08-2041 SEDOL: B7154K0	140,000.00	165,137.00	149,921.94
EDWARDS 2.875% DUE 10-15-2018 SEDOL: BF4JH73	840,000.00	835,783.20	835,097.76
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	655,000.00	922,515.10	840,554.30
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	370,000.00	354,049.30	316,748.86
EMBARQ CORP 7.995% DUE 06-01-2036 SEDOL: B156W36	915,000.00	1,012,886.70	926,382.60
ENERGY TRANSFER 3.6% DUE 02-01-2023 SEDOL: B8HDKR4	500,000.00	468,535.00	463,019.00
ENERGY TRANSFER 4.15% DUE 10-01-2020 SEDOL: BDWGZT0	270,000.00	269,538.30	273,936.87
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	195,000.00	177,976.50	178,175.99
ENERGY TRANSFER 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	745,000.00	852,648.90	800,691.73
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: B2QKDT7	620,000.00	780,493.20	727,436.08
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	575,000.00	570,355.85	541,516.03
ENTERPRISE PRODS 3.35% DUE 03-15-2023 SEDOL: B9M5X73	500,000.00	499,540.00	474,956.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	1,130,000.00	1,134,394.70	1,062,653.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODS 5.75% DUE 03-01-2035 SEDOL: B0HFPV3	205,000.00	219,616.50	216,772.74
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	350,000.00	478,299.50	442,433.60
ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT SEDOL: B0YK414	310,000.00	381,191.50	385,323.80
ERP OPERATING LP 4.625 DUE 12-15-2021 REG SEDOL: B777Q93	295,000.00	313,635.15	311,006.11
EXELON GENERATION CO LLC 4.25 06-15-2022 SEDOL: B8N3G36	500,000.00	521,855.00	479,199.00
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	800,000.00	839,977.10	746,784.00
EXPRESS SCRIPTS 6.125% DUE 11-15-2041 SEDOL: B8KMSL8	215,000.00	268,272.70	241,853.50
FEDEX CORP 2.7% DUE 04-15-2023 SEDOL: B9HH664	275,000.00	274,257.50	247,181.00
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	800,000.00	769,068.35	680,612.00
FEDT RETAIL HLDGS 6.375% DUE 03-15-2037 SEDOL: B1TWZV9	70,000.00	83,063.40	78,115.45
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 CUSIP: 316773CH1	870,000.00	1,194,958.32	1,158,311.91
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	1,555,000.00	1,416,784.25	1,402,414.07
FORD MTR CR CO LLC 1.5 DUE 01-17-2017 REG SEDOL: BGDRY41	450,000.00	449,577.00	449,798.40
FORD MTR CR CO LLC 2.875% DUE 10-01-2018 SEDOL: BF7LS17	370,000.00	369,863.10	378,730.15
FORD MTR CR CO LLC 5.875 DUE 08-02-2021 SEDOL: B4LGX83	1,100,000.00	1,260,245.00	1,247,079.90
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	365,000.00	368,210.45	349,318.14
GATX CORP SR NT 8.75 DUE 05-15-2014 SEDOL: B417X53	500,000.00	536,945.00	514,925.00
GATX CORP 2.375% DUE 07-30-2018 SEDOL: B9042F3	275,000.00	274,274.00	275,454.85

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GATX CORP 2.5 DUE 03-15-2019 REG SEDOL: BGLDJT1	255,000.00	253,630.65	252,834.29
GATX CORP 3.9% DUE 03-30-2023 SEDOL: B9F8NV3	275,000.00	271,958.50	260,510.25
GNMA 2011-121 REMIC PASS THRU CTF CL FA FLTG RATE DUE 03-16-2043 CUSIP: 38376G4V9	746,252.36	748,409.49	740,819.64
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61	760,000.00	774,508.30	766,843.04
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	835,000.00	902,246.60	894,216.53
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,070,000.00	1,199,313.99	1,190,423.15
GTE CORP 6.84% DUE 04-15-2018 SEDOL: 2240008	1,015,000.00	1,257,412.45	1,182,227.34
HARRIS CORP DEL 6.15% DUE 12-15-2040 SEDOL: B4LWT05	290,000.00	341,564.90	309,730.73
HARSCO CORP 2.7% DUE 10-15-2015 SEDOL: B3Z3HH0	705,000.00	719,205.75	715,655.37
HARTFORD FINL SVCS 4.3 DUE 04-15-2043 SEDOL: B8JV032	285,000.00	282,784.76	250,706.81
HARTFORD FINL SVCS 5.5% DUE 03-30-2020 SEDOL: B9K8PW3	970,000.00	1,126,088.70	1,090,242.17
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	385,000.00	476,071.17	440,224.40
HASBRO INC 6.35% DUE 03-15-2040 SEDOL: B66F4L9	740,000.00	868,404.80	779,479.00
HCP INC 3.75% DUE 02-01-2016 SEDOL: B3XQNN9	330,000.00	354,090.00	346,765.65
HLTH CARE REIT INC 4.5% DUE 01-15-2024 SEDOL: BFF32T1	200,000.00	197,916.00	197,469.60
HOSPITALITY PPTYS 4.5% DUE 06-15-2023 SEDOL: BBFL2Q4	35,000.00	34,960.45	33,807.20
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80	750,000.00	710,466.15	676,023.75
HUNTINGTON NATL BK 1.35% DUE 08-02-2016 SEDOL: BCSMS41	385,000.00	384,480.25	384,857.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ING U S INC 5.7% DUE 07-15-2043 SEDOL: BHFHZB0	110,000.00	109,891.10	114,927.56
INTL PAPER CO 7.3% DUE 11-15-2039 SEDOL: B3MDYN8	275,000.00	359,826.50	339,548.55
JERSEY CENT PWR & 6.15% DUE 06-01-2037 SEDOL: B2B0FC9	210,000.00	259,896.00	216,742.47
JERSEY CENT PWR & 7.35% DUE 02-01-2019 SEDOL: B3L9ZX4	200,000.00	255,766.00	236,181.20
JOHN SEVIER COMB CYCLE 4.626 1-15-42 SEDOL: B7KGYQ0	622,639.45	697,717.31	609,874.72
JOHNSON CTLS INC 2.6% DUE 12-01-2016 SEDOL: B6X9VM4	200,000.00	208,872.00	206,795.40
JOHNSON CTLS INC 5.25% DUE 12-01-2041 SEDOL: B5VXX36	325,000.00	362,982.75	315,948.10
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL: BG48XP7	380,000.00	424,007.80	375,175.52
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 SEDOL: B4M0HR1	320,000.00	370,796.80	349,732.16
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY TRANCHE # TR 00099 3.75% DUE 08-13-2015 SEDOL: B531XN8	500,000.00	534,975.00	522,871.50
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	965,000.00	956,091.15	890,649.65
KINDER MORGAN 2.65% DUE 02-01-2019 SEDOL: BCR4BZ0	435,000.00	434,382.30	430,175.85
KINDER MORGAN 4.15% DUE 02-01-2024 SEDOL: BCR4C13	250,000.00	249,265.00	241,867.75
KINDER MORGAN 5 DUE 08-15-2042 SEDOL: B7W14K7	775,000.00	730,111.89	715,759.00
KOHLS CORP 4.75% DUE 12-15-2023 SEDOL: BDG44M6	250,000.00	249,375.00	253,778.00
KOHLS CORP 6.875% DUE 12-15-2037 SEDOL: B282PB7	360,000.00	402,843.60	401,470.92
KRAFT FOODS GROUP 5% DUE 06-04-2042 SEDOL: B8Y96M2	825,000.00	909,016.65	813,278.40
KRAFT FOODS GROUP 6.125% DUE 08-23-2018 SEDOL: B84TKP3	455,000.00	556,023.65	530,358.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KRAFT FOODS INC NT 7% DUE 08-11-2037 SEDOL: B23YS08	265,000.00	365,601.95	324,232.54
LAB CORP AMER 2.5% DUE 11-01-2018 SEDOL: BG4YZ26	600,000.00	599,496.00	591,749.40
LABORATORY CORP AMER HLDGS 4 DUE 11-01-2023 SEDOL: BG4YZ15	475,000.00	468,948.50	456,432.25
LITTON INDS INC 6.75% DUE 04-15-2018 SEDOL: 2275497	180,000.00	210,139.20	209,401.38
MACYS RETAIL HLDGS 4.3 DUE 02-15-2043 SEDOL: B92RSZ2	580,000.00	528,907.80	489,489.26
MACYS RETAIL HLDGS 4.375% DUE 09-01-2023 SEDOL: BCZS983	240,000.00	238,353.60	240,903.84
MARATHON OIL CORP 2.8% DUE 11-01-2022 SEDOL: B8KP3B2	300,000.00	290,847.00	276,482.10
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	795,000.00	918,302.68	906,070.25
MARKEL CORP 3.625% DUE 03-30-2023 SEDOL: B9F40S7	145,000.00	144,766.55	136,474.00
MARKEL CORP 5% DUE 03-30-2043 SEDOL: B97KW76	170,000.00	166,906.00	158,982.98
MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG SEDOL: BGLDK54	615,000.00	612,287.85	609,803.25
MEAD JOHNSON 5.9% DUE 11-01-2039 SEDOL: B3YRXN1	230,000.00	279,565.00	247,750.94
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	360,000.00	349,272.00	296,153.28
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	705,000.00	950,665.60	910,200.83
METLIFE INC FLTG RT 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	525,000.00	807,779.21	774,375.00
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	985,000.00	1,219,097.57	1,077,851.03
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 SEDOL: B28XH14	470,000.00	623,032.00	545,923.80
MIDAMERICAN ENERGY 8.48% DUE 09-15-2028 SEDOL: 2293433	525,000.00	717,417.75	709,833.08

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Corporate Debt Instruments - Other			
United States - USD			
MIDAMERICAN FDG 6.927% DUE 03-01-2029 SEDOL: 2956543	260,000.00	347,178.00	313,565.72
MOLSON COORS 5 DUE 05-01-2042 SEDOL: B82MC25	245,000.00	261,214.10	239,719.52
MONDELEZ INTERNATIONAL INC 6.875 DUE 02-01-2038 CUSIP: 50075NAT1	1,115,000.00	1,448,385.90	1,358,354.33
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043 SEDOL: BGDXKF2	425,000.00	424,630.25	431,154.85
MURPHY OIL CORP 5.125 12-01-2042 SEDOL: B7WNRX7	620,000.00	575,095.75	527,571.02
MYLAN INC 5.4 DUE 11-29-2043 SEDOL: BGN8240	490,000.00	486,971.80	493,955.28
MYLAN INC FORMERLY MYLAN LABS INC TO 10 1.35 DUE 11-29-2016 SEDOL: BGN8273	285,000.00	284,831.85	284,477.60
N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL: BDT7XZ8	290,000.00	289,196.70	305,138.87
NABISCO INC 7.55% DUE 06-15-2015 SEDOL: 2825193	660,000.00	760,848.00	722,739.60
NETAPP INC 2% DUE 12-15-2017 SEDOL: B84RZ52	590,000.00	586,690.10	586,970.35
NEWMARKET CORP 4.1% DUE 12-15-2022 SEDOL: B8CL051	425,000.00	428,302.25	404,867.75
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60	340,000.00	291,829.67	251,749.26
NEWS AMER HLDGS 6.4% DUE 12-15-2035 CUSIP: 652482BL3	415,000.00	506,266.30	471,752.91
NEWS AMER INC 6.2% DUE 12-15-2034 CUSIP: 652482BJ8	155,000.00	170,898.35	171,579.58
NEWS AMER INC 6.55% DUE 03-15-2033 SEDOL: 2374781	280,000.00	332,782.80	318,349.36
NEWS AMER INC 7.85% DUE 03-01-2039 SEDOL: B3XF949	905,000.00	1,242,112.50	1,159,648.90
NEXTERA ENERGY CAP 1.339% DUE 09-01-2015 SEDOL: BCZP1Y4	425,000.00	426,551.25	427,830.50
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	640,000.00	637,280.00	577,449.60

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Corporate Debt Instruments - Other			
United States - USD			
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	500,000.00	529,660.00	476,350.00
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	230,000.00	228,484.30	235,599.12
NISOURCE FIN CORP 6.8% DUE 01-15-2019 SEDOL: B2RM0S0	325,000.00	397,679.75	378,232.40
NOBLE HLDG INTL GTD SR NT 4.9 DUE 08-01-2020 SEDOL: B4THY29	300,000.00	331,167.00	316,611.90
NOBLE HLDG INTL 6.05% DUE 03-01-2041 SEDOL: B656383	710,000.00	793,078.50	731,603.88
NORFOLK SOUTHN CORP 2.903 NTS DUE 02-15-2023 USD1000 REG SEDOL: B9XQF46	745,000.00	743,651.55	688,140.86
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL: B8HY550	330,000.00	279,378.00	277,665.96
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	800,000.00	799,168.00	758,143.20
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	320,000.00	320,000.00	315,028.48
NOVANT HEALTH INC 4.371% DUE 11-01-2043 SEDOL: B9GVWC5	230,000.00	230,000.00	192,280.92
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	335,000.00	337,466.20	338,968.41
OGLETHORPE PWR 4.2% DUE 12-01-2042 SEDOL: B90ZDZ3	820,000.00	796,195.40	715,163.82
OMNICOM GROUP INC 3.625% DUE 05-01-2022 SEDOL: B7T1YQ6	100,000.00	101,958.00	96,839.70
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	335,000.00	350,852.20	354,751.60
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	135,000.00	136,519.72	145,719.95
PAC GAS & ELEC CO 4.45 DUE 04-15-2042 SEDOL: B80L9N4	550,000.00	578,622.00	515,907.15
PAC GAS & ELEC CO 5.8% DUE 03-01-2037 SEDOL: B1V4L37	920,000.00	1,125,923.60	1,014,202.48
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043 SEDOL: BGDRYG3	235,000.00	234,640.45	242,674.40

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Corporate Debt Instruments - Other			
United States - USD			
PETROHAWK ENERGY 6.25% DUE 06-01-2019 SEDOL: B6YX697	650,000.00	741,812.50	716,300.00
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019 SEDOL: B65YB05	200,000.00	253,742.00	239,718.00
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	210,000.00	290,929.80	270,428.76
PROGRESS ENERGY 7% DUE 10-30-2031 SEDOL: 2812623	170,000.00	226,281.90	205,375.47
PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG SEDOL: B958W05	450,000.00	450,000.00	435,375.00
PRUDENTIAL FINL 5.625 DUE 06-15-2043 SEDOL: B92RSV8	55,000.00	56,667.24	53,900.00
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374	205,000.00	298,576.35	278,800.62
PVTPL DAYTON PWR & LT CO 1.875 DUE 09-15-2016 BEO SEDOL: BDWGXN0	295,000.00	294,498.50	297,410.15
PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO SEDOL: BD524K9	465,000.00	462,586.65	460,256.07
PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038 SEDOL: B4ZPB37	250,000.00	348,700.00	321,250.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	560,000.00	558,986.40	581,652.40
PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 7.875 DUE 7-15-2020 SEDOL: B3SNS30	645,000.00	752,446.50	729,844.59
PVTPL NEWS AMERICA INC SR NT 5.4 DUE 10-01-2043 SEDOL: BF5ZV45	255,000.00	253,610.25	258,202.80
PVTPL PERRIGO CO LTD SR NT 1.3 DUE 11-08-2016 CUSIP: 714294AA3	310,000.00	309,680.70	308,925.54
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL: B7V9MC0	200,000.00	197,050.40	178,840.60
PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019 SEDOL: BFT6575	60,000.00	59,868.60	59,503.98
REALTY INCOME CORP 5.95% DUE 09-15-2016/09-14-2016 SEDOL: B1DWW70	440,000.00	508,930.40	488,952.64
REGIONS FINL CORP 2% DUE 05-15-2018 SEDOL: B91VX83	320,000.00	318,931.20	309,859.84

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Corporate Debt Instruments - Other			
United States - USD			
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	310,000.00	339,332.20	331,767.27
REPUBLIC SVCS INC 5% DUE 03-01-2020 SEDOL: B4ZM7Q3	460,000.00	508,359.80	504,445.20
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL: B53WC78	105,000.00	131,148.15	119,176.79
REYNOLDS AMERN INC 4.75% DUE 11-01-2042 SEDOL: B8BCLJ6	470,000.00	456,412.30	417,745.87
RLTY INC CORP 3.25 DUE 10-15-2022 SEDOL: B8KTKB3	105,000.00	102,600.75	96,091.38
ROWAN COS INC 5.4% DUE 12-01-2042 SEDOL: B8MGSC9	265,000.00	267,204.80	245,161.31
SAFEWAY INC 7.25% DUE 02-01-2031 SEDOL: BFZDDS7	246,000.00	261,980.16	252,178.78
SOUTHERN PWR CO 5.25% DUE 07-15-2043 SEDOL: BCB8385	370,000.00	372,163.60	367,526.18
SPECTRA ENERGY 4.6% DUE 06-15-2021 SEDOL: B4Q6NP5	280,000.00	284,230.80	290,255.28
STAPLES INC 4.375% DUE 01-12-2023 SEDOL: B8T0K95	645,000.00	644,797.05	624,839.88
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	195,000.00	194,264.85	173,476.49
THERMO FISHER SCIENTIFIC INC 2.4 DUE 02-01-2019 REG SEDOL: BH55105	375,000.00	374,235.00	371,509.13
THERMO FISHER 1.3% DUE 02-01-2017 SEDOL: BH55183	450,000.00	449,734.50	448,044.75
THERMO FISHER 3.6% DUE 08-15-2021 SEDOL: B58VHL9	220,000.00	225,429.60	218,029.46
THOMSON REUTERS .875 DUE 05-23-2016 SEDOL: B9WGBJ4	380,000.00	378,981.60	377,325.94
TIME WARNER CABLE 4.125% DUE 02-15-2021 SEDOL: B5STKL4	450,000.00	425,992.50	426,493.80
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	305,000.00	279,288.50	231,057.33
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	665,000.00	550,439.50	551,028.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	1,055,000.00	1,238,095.25	976,247.42
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	775,000.00	846,240.95	729,819.05
TIME WARNER INC NEW NT 4.75 DUE 03-29-2021 SEDOL: BG494Y6	510,000.00	564,564.90	543,849.72
TIME WARNER INC 6.1 07-15-2040 SEDOL: B3WWGW8	260,000.00	304,863.00	283,755.42
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	285,000.00	285,686.85	253,561.08
VALERO ENERGY CORP 10.5% DUE 03-15-2039 SEDOL: B65HH17	380,000.00	606,651.00	570,674.50
VALERO ENERGY CORP 7.5% DUE 04-15-2032 SEDOL: 2369408	700,000.00	856,595.90	851,357.50
VENTAS RLTY LTD PARTNERSHIP 2.7 DUE 04-01-2020 SEDOL: B9G6WY2	160,000.00	159,907.20	152,992.16
VENTAS RLTY LTD 4% DUE 04-30-2019 SEDOL: B8198J6	280,000.00	296,002.00	294,220.08
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG SEDOL: BF320C9	625,000.00	668,582.50	671,057.50
VERIZON COMMUNICATIONS 6 DUE 04-01-2041 SEDOL: B90QPZ0	435,000.00	459,102.75	477,600.42
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	5,190,000.00	5,419,051.39	6,072,087.21
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 SEDOL: B84RH34	280,000.00	306,723.20	297,266.76
VERIZON GLOBAL FDG 7.75 DUE 06-15-2032 SEDOL: 2962175	825,000.00	1,071,856.50	1,055,917.50
VERIZON WIRELESS 8.5% DUE 11-15-2018 SEDOL: B5994F5	800,000.00	1,084,040.00	1,012,906.40
VERIZON 2% DUE 11-01-2016 SEDOL: B79WKT4	600,000.00	611,934.00	612,216.60
VERIZON 3.65% DUE 09-14-2018 SEDOL: BF32104	490,000.00	489,980.40	518,696.36
VERIZON 4.6% DUE 04-01-2021 SEDOL: B89ZN46	330,000.00	342,856.80	348,581.97

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON 6.25% DUE 04-01-2037 SEDOL: B1VVZP8	1,210,000.00	1,440,712.90	1,340,877.23
VERIZON 6.4% DUE 02-15-2038 SEDOL: B2PKS04	1,075,000.00	1,158,623.85	1,207,189.53
VIACOM INC NEW 2.5% DUE 09-01-2018 SEDOL: BCZYK11	465,000.00	462,316.95	468,748.37
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	935,000.00	863,257.45	789,486.89
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	415,000.00	413,393.95	436,257.13
VIACOM INC NEW 6.125% DUE 10-05-2017 SEDOL: B2880N2	685,000.00	814,636.25	775,131.62
WALGREEN CO 4.4% DUE 09-15-2042 SEDOL: B88JSW2	390,000.00	350,890.80	346,649.94
WEATHERFORD INTL 6.8% DUE 06-15-2037 SEDOL: B2NRPY0	45,000.00	50,618.25	48,635.01
WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG SEDOL: B8HN8P8	160,000.00	165,422.40	152,707.36
WESTVACO CORP DEL 7.95% DUE 02-15-2031 SEDOL: 2721699	140,000.00	172,841.20	162,438.64
WHIRLPOOL CORP 5.15% DUE 03-01-2043 SEDOL: B99G4Z4	295,000.00	299,711.15	284,422.78
WILLIAMS COS INC 3.7% DUE 01-15-2023 SEDOL: B956HF9	550,000.00	547,503.00	480,044.40
WILLIAMS PARTNERS 3.35 DUE 08-15-2022 SEDOL: B6ZZMP0	500,000.00	469,335.00	464,175.50
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BGHVV48	370,000.00	366,476.10	377,670.47
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	355,000.00	408,212.35	381,523.12
WYNDHAM WORLDWIDE CORP 3.9% DUE 03-01-2023 REG SEDOL: B9B48W1	430,000.00	431,780.20	405,047.10
XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL: B5ZZ7P8	240,000.00	267,374.40	233,709.12
XCEL ENERGY INC 5.613% DUE 04-01-2017 SEDOL: B4PY5J8	200,000.00	231,876.00	220,356.00

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	Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
	Corporate Debt Instruments - Other			
	United States - USD			
	YUM BRANDS INC SR NT 3.875 DUE 11-01-2023 SEDOL: BFX0F62	220,000.00	219,186.00	212,803.58
	YUM BRANDS INC 5.35 DUE 11-01-2043 SEDOL: BFX8793	325,000.00	324,853.75	315,785.60
	YUM BRANDS INC 6.875% DUE 11-15-2037 SEDOL: B28QNX7	55,000.00	70,945.05	62,624.05
	ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	755,000.00	764,241.20	705,667.55
	ZOETIS INC 1.15% DUE 02-01-2016 SEDOL: BG4KTT9	500,000.00	502,380.00	500,567.50
	ZOETIS INC 3.25 DUE 02-01-2023 REG SEDOL: BG3PT39	295,000.00	295,997.10	276,022.95
	Total United States - USD		**147,376,046.93**	**141,623,777.00**
	Total Corporate Debt Instruments - Other		**168,791,222.90**	**162,029,894.53**
	Insurance Company Pooled Separate Accounts and Common Collective Trusts			
	United States - USD			
**	CF METLIFE SEP ACCT #377 CORE LAGB BR 107 FD CUSIP: 15499VD20	17,151.65	2,890,166.05	2,771,746.08
**	COLTV SHORT TERM INVT FD CUSIP: 195998AI0	822,634.82	822,634.82	822,634.82
	Total United States - USD		**3,712,800.87**	**3,594,380.90**
	Total Insurance Company Pooled Separate Accounts and Common Collective Trusts		**3,712,800.87**	**3,594,380.90**
	Value of Funds Held in Insurance Company General Accounts			
	United States - USD			
**	GAC METLIFE CONT.#163 RT. N/A MAT N/A CUSIP: 999501AX7	8,518.22	8,518.22	8,518.22
	Total United States - USD		**8,518.22**	**8,518.22**
	Total Value of Funds Held in Insurance Company Gener		**8,518.22**	**8,518.22**

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Other			
Brazil - USD			
BRAZIL FEDERATIVE REP BD 8.25% DUE 01-20-2034 REG CUSIP: 105756BB5	945,000.00	1,275,525.35	1,207,237.50
BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG SEDOL: BFYRN46	705,000.00	701,623.05	671,512.50
BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL: B7YZ7Z3	815,000.00	797,268.72	790,550.00
BRAZIL(FED REP OF) 6 DUE 01-17-2017 BEO CUSIP: 105756BM1	565,000.00	639,926.50	626,020.00
BRAZIL(FED REP OF) 7.125 DUE 01-20-2037 REG SEDOL: B7W9M52	1,165,000.00	1,541,219.60	1,333,925.00
Total Brazil - USD		**4,955,563.22**	**4,629,245.00**
Canada - USD			
HYDRO-QUE 1.375 DUE 06-19-2017 BEO CUSIP: 4488148U0	500,000.00	507,475.00	501,695.50
HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG SEDOL: 2742537	590,000.00	950,743.70	841,216.10
ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG CUSIP: 68323ABL7	985,000.00	975,392.05	945,403.00
ONTARIO PROVINCE ONT 2.95 05 FEB 2015 SEDOL: B62YJG0	1,000,000.00	1,047,740.00	1,027,860.00
ONTARIO(PROVINCE OF) BD 1% DUE 07-22-2016 REG CUSIP: 68323ACE2	1,525,000.00	1,524,466.25	1,530,192.63
QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO CUSIP: 748148QR7	910,000.00	1,361,287.20	1,203,302.10
Total Canada - USD		**6,367,104.20**	**6,049,669.33**
Chile - USD			
CHILE REP NT 3.25% DUE 09-14-2021 REG CUSIP: 168863AW8	420,000.00	442,058.40	410,550.00
Total Chile - USD		**442,058.40**	**410,550.00**
Colombia - USD			
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP: 195325BK0	855,000.00	1,094,331.09	1,049,512.50

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Other			
Colombia - USD			
COLOMBIA REP NT 7.375% DUE 03-18-2019 REG SEDOL: B7WGJ30	760,000.00	978,226.40	913,520.00
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	1,215,000.00	1,378,623.93	1,300,050.00
Total Colombia - USD		**3,451,181.42**	**3,263,082.50**
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 4.125% DUE 10-15-2014 REG CUSIP: 500769AX2	495,000.00	525,457.35	509,785.65
Total Germany - USD		**525,457.35**	**509,785.65**
Jordan - USD			
HASHEMITE KINGDOM JORDAN GOVT GTD NT 2.503 DUE 10-30-2020 BEO CUSIP: 418097AC5	580,000.00	580,000.00	568,077.52
Total Jordan - USD		**580,000.00**	**568,077.52**
Korea, Republic Of - USD			
EXPORT IMPORT BK KOREA NT 3.75% DUE 10-20-2016 REG CUSIP: 302154AY5	675,000.00	731,646.00	716,749.43
EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG SEDOL: B3NWBW2	300,000.00	327,195.00	315,262.50
KOREA REP NT 4.875% DUE 09-22-2014 REG SEDOL: B02WPJ7	600,000.00	637,758.00	618,452.40
Total Korea, Republic Of - USD		**1,696,599.00**	**1,650,464.33**
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51	190,000.00	202,825.00	199,975.00
PEMEX PROJ FDG MASTER TR GTD NT 5.75% DUE 03-01-2018 REG CUSIP: 706451BS9	500,000.00	577,030.00	557,500.00
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL: B5VXTJ4	1,340,000.00	1,590,495.36	1,457,250.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG CUSIP: 91086QAS7	645,000.00	746,718.78	761,100.00

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Other			
Mexico - USD			
UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00013 7.5 04-08-2033 REG CUSIP: 91086QAN8	165,000.00	210,787.50	208,312.50
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 SEDOL: B76P9J9	2,150,000.00	2,136,798.51	1,937,687.50
Total Mexico - USD		**5,464,655.15**	**5,121,825.00**
Multi-National Agencies Region - USD			
ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO CUSIP: 045167AY9	55,000.00	67,124.20	63,772.50
ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG SEDOL: 2274944	830,000.00	1,077,771.60	983,921.01
Total Multi-National Agencies Region - USD		**1,144,895.80**	**1,047,693.51**
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL: B84Y401	1,045,000.00	1,409,268.16	1,167,787.50
PANAMA REP DEB 5.2% DUE 01-30-2020 REG CUSIP: 698299AX2	360,000.00	388,526.40	391,950.00
PANAMA REP GLOBAL BD DTD 11/16/2004 7.25% DUE 03-15-2015 REG SEDOL: B8J4718	77,000.00	86,197.65	82,775.00
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	290,000.00	260,622.60	219,675.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP: 698299AK0	240,000.00	346,200.00	333,000.00
PANAMA REP T-BOND 7.125% DUE 01-29-2026 REG SEDOL: B84L703	610,000.00	823,939.20	732,000.00
PANAMA REP US$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP: 698299AD6	240,000.00	331,800.00	319,800.00
Total Panama - USD		**3,646,554.01**	**3,246,987.50**
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6	180,000.00	202,950.00	207,000.00
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	970,000.00	1,006,533.87	970,000.00

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Other			
Peru - USD			
Total Peru - USD		**1,209,483.87**	**1,177,000.00**
Philippines - USD			
PHILIPPINES REP GLOBAL BD 6.375% DUE 01-15-2032 REG CUSIP: 718286BD8	720,000.00	888,262.50	845,100.00
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG CUSIP: 718286BG1	420,000.00	538,650.00	499,800.00
PHILIPPINES REP GLOBAL BD 9.5 DUE 02-02-2030 SEDOL: B83R9M8	515,000.00	804,715.00	770,568.75
PHILIPPINES(REPUBLIC OF) GLOBAL BD 7.75%DUE 01-14-2031 REG CUSIP: 718286BB2	540,000.00	756,278.74	710,775.00
Total Philippines - USD		**2,987,906.24**	**2,826,243.75**
South Africa - USD			
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP: 836205AR5	305,000.00	330,162.50	317,200.00
Total South Africa - USD		**330,162.50**	**317,200.00**
Turkey - USD			
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4	345,000.00	267,950.00	264,097.50
TURKEY REP GLOBAL NT 6.75% DUE 04-03-2018 BEO CUSIP: 900123BA7	290,000.00	345,100.00	314,940.00
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL: B7QJGS9	420,000.00	478,952.00	421,680.00
TURKEY REP T-BOND 6.875% DUE 03-17-2036 REG CUSIP: 900123AY6	945,000.00	1,198,179.95	927,045.00
TURKEY(REP OF) NT 6 DUE 01-14-2041 REG CUSIP: 900123BJ8	875,000.00	870,651.54	768,250.00
TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG CUSIP: 900123AW0	1,160,000.00	1,506,451.99	1,252,220.00
Total Turkey - USD		**4,667,285.48**	**3,948,232.50**

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Other			
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	370,000.00	520,604.80	448,317.90
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	475,000.00	652,365.09	583,884.25
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	557,000.00	705,874.81	710,074.74
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	100,000.00	129,317.00	127,252.00
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	937,000.00	1,244,047.83	1,237,036.77
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	1,415,000.00	2,066,381.10	1,862,960.70
CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE SEDOL: B58KMP5	195,000.00	226,929.30	226,237.05
CHICAGO ILL BRD ED 6.138% 12-01-2039 BEOTAXABLE SEDOL: B4M7JJ8	540,000.00	587,659.61	473,110.20
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL: B4TB7N3	85,000.00	100,058.04	88,881.10
CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE SEDOL: B82C1N9	160,000.00	194,371.20	199,368.00
CURATORS UNIV MO SYS FACS REV 5.792% 11-01-2041 BEO TAXABLE SEDOL: B54BC18	205,000.00	263,811.05	237,779.50
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE SEDOL: B3ZT723	180,000.00	228,089.34	198,019.80
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	875,000.00	1,160,446.60	1,036,717.50
DALLAS TEX INDPT SCH DIST TAXABLE-SCH BLDG-C-BUILD AMER 6.45 DUE 2-15-2035 CUSIP: 235308RA3	1,020,000.00	1,259,133.71	1,141,971.60
DAWSON RIDGE MET DIST NO 1 COLO ZERO CPN0% 10-01-2022 REG CUSIP: 239427AG2	435,000.00	274,828.65	332,061.60
DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE CUSIP: 249218AK4	755,000.00	998,868.88	876,879.65
DISTRICT COLUMBIA INCOME TAX REV 5.582% 12-01-2035 BEO TAXABLE SEDOL: B4QBBJ0	280,000.00	344,061.20	306,896.80
EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE SEDOL: B7MLGD4	95,000.00	117,390.45	107,834.50

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Other			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL: 2177258	1,590,000.00	1,539,755.49	1,481,562.00
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE SEDOL: B4P33L3	170,000.00	219,026.30	188,626.90
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE SEDOL: B4QTD76	120,000.00	149,625.60	137,833.20
INDIANAPOLIS IND LOC PUB IMPT BD BK 6.116% 01-15-2040 BEO TAXABLE CUSIP: 45528S5S1	485,000.00	581,566.80	561,620.30
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	1,330,000.00	1,601,738.33	1,464,250.20
METROPOLITAN TRANSN AUTH N Y REV 5.871% 11-15-2039 BEO TAXABLE SEDOL: B4ZM5B4	130,000.00	150,147.40	139,383.40
METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE SEDOL: B62DWG8	115,000.00	139,459.35	131,675.00
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE SEDOL: B60B758	165,000.00	187,383.90	191,753.10
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL: B669YV1	400,000.00	515,644.00	478,228.00
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	85,000.00	101,144.05	89,431.05
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	240,000.00	308,688.00	307,310.40
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	1,385,000.00	1,996,537.50	1,845,443.25
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	990,000.00	1,216,275.91	1,098,751.50
NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE SEDOL: B546YZ1	395,000.00	491,214.10	443,091.25
NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE CUSIP: 64966HYX2	125,000.00	134,982.50	133,241.25
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE SEDOL: B51WGH8	230,000.00	278,030.90	245,081.10
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE SEDOL: B5999C7	155,000.00	190,773.40	173,507.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: B42KVY6	215,000.00	260,582.15	236,882.70

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	475,000.00	530,038.25	518,396.00
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	610,000.00	826,946.28	741,400.10
NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40 SEDOL: B4Y2XV1	415,000.00	505,548.85	447,847.25
ORANGE CNTY CALIF LOC TRANSN AUTH SALES TAX REV 6.908% 02-15-2041 BEO TAXABLE SEDOL: B4SBQN7	375,000.00	528,626.25	464,655.00
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	310,000.00	386,370.88	356,862.70
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 SEDOL: B3WV4Q5	525,000.00	636,063.75	572,376.00
PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40 SEDOL: B7M9C63	105,000.00	128,567.25	114,475.20
PORT SEATTLE WASH REV 7% 05-01-2036 BEO TAXABLE SEDOL: B68DL09	225,000.00	261,605.25	250,150.50
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	230,000.00	294,199.90	265,530.40
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SEDOL: B8J90T2	1,000,000.00	1,086,550.00	934,600.00
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	100,000.00	128,920.00	118,976.00
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	490,000.00	644,195.10	560,707.00
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	255,000.00	327,542.40	298,225.05
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	290,000.00	398,863.10	360,760.00
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE SEDOL: B4R23P2	855,000.00	970,348.05	857,855.70
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	275,000.00	315,674.69	308,429.00
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	655,000.00	797,341.06	702,913.25
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	240,000.00	319,565.00	279,372.00

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2013
EIN : 84-0857401
Plan Number: 333

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF SEDOL: B8G4MD8	560,000.00	628,555.18	562,710.40
UNIVERSITY CALIF REVS 1.796% 07-01-2019 BEO TAXABLE SEDOL: B85JQT8	365,000.00	365,000.00	350,232.10
UNIVERSITY CALIF REVS 4.601% 05-15-2031 BEO TAXABLE SEDOL: BFG2Y91	695,000.00	695,000.00	691,142.75
UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE SEDOL: B4MMJD7	260,000.00	303,229.00	277,958.20
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	385,000.00	514,041.66	468,579.65
WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE SEDOL: B5NV5Y3	50,000.00	58,492.00	51,527.00
WASHINGTON ST 5.481% 08-01-2039 BEO TAXABLE SEDOL: B5ZWT64	830,000.00	1,020,844.40	884,746.80
Total United States - USD		**33,808,942.64**	**30,983,383.31**
Total Other		**71,277,849.28**	**65,749,439.90**
Other Liabilities			
Pending trade purchases: United States dollar	0.00	-33,996.54	-33,996.54
Total - all currencies		**-33,996.54**	**-33,996.54**
Pending trade purchases: United States dollar	0.00	-4,476,022.42	-4,476,022.42
Other Payables: United States dollar	0.00	-32,711.29	-32,711.29
Total - all currencies		**-4,508,733.71**	**-4,508,733.71**
Total Other Liabilities		**-4,542,730.25**	**-4,542,730.25**
Unallocated Insurance Contract			
United States - USD			
** Principal Life Insurance Company - crediting interst rate of 2.30% at December 31, 2013	4,012,909.00	4,012,909.00	4,012,909.00
Total United States - USD		**4,012,909..00**	**4,012,909.00**
Total Unallocated Insurance Contract		**4,012,909..00**	**4,012,909.00**
TOTAL ASSETS			**467,923,229**

** Represents a party-in-interest as defined by ERISA.

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Line 24
Change in Assumptions
as of January 1, 2013

The Retirement Age and Termination Age assumptions have been updated based on the experience study performed on this plan during 2012.

Other than the changes noted above and the prescribed changes in discount rate and mortality, no other changes have occurred for IRC §430 and §436 purposes.