

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2013 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☒
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information										
1a Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/01/1944</u></td> </tr> <tr> <td colspan="2">2b Employer Identification Number (EIN) <u>34-1843785</u></td> </tr> <tr> <td colspan="2">2c Sponsor's telephone number <u>330-384-5417</u></td> </tr> <tr> <td colspan="2">2d Business code (see instructions) <u>221100</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>07/01/1944</u>		2b Employer Identification Number (EIN) <u>34-1843785</u>		2c Sponsor's telephone number <u>330-384-5417</u>		2d Business code (see instructions) <u>221100</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>										
1c Effective date of plan <u>07/01/1944</u>											
2b Employer Identification Number (EIN) <u>34-1843785</u>											
2c Sponsor's telephone number <u>330-384-5417</u>											
2d Business code (see instructions) <u>221100</u>											
2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) <u>FIRSTENERGY CORP.</u> <u>76 SOUTH MAIN STREET</u> <u>AKRON, OH 44308</u>											

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

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

SIGN HERE	Filed with authorized/valid electronic signature. Signature of plan administrator	10/15/2014 Date	SIGNED WITH AUTHORIZED SIGNATURE 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		3b Administrator's EIN	
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		3c Administrator's telephone number 4b EIN 4c PN	
5 Total number of participants at the beginning of the plan year		5	49693
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	15864
b Retired or separated participants receiving benefits		6b	19593
c Other retired or separated participants entitled to future benefits		6c	9916
d Subtotal. Add lines 6a , 6b , and 6c		6d	45373
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits		6e	4190
f Total. Add lines 6d and 6e		6f	49563
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 1E 3F 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) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ 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) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ 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
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.		
D Employer Identification Number (EIN) 34-1843785		

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.
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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	GAC 370		06/30/2013	06/29/2014

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
0	0

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	

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(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
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(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** 283098750**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** 403671**c** Additions: (1) Contributions deposited during the year **7c(1)**(2) Dividends and credits **7c(2)**(3) Interest credited during the year **7c(3)** 201(4) Transferred from separate account **7c(4)** 27419410(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 27419611**d** Total of balance and additions (add lines **7b** and **7c(6)**). **7d** 27823282**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 26907318(2) Administration charge made by carrier **7e(2)** 459760(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)** 52117

▶ RISK CHARGE WITHDRAWALS

(5) Total deductions **7e(5)** 27419195**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 404087

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)	
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)	
(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)	
(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
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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 <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>FIRSTENERGY CORP.</u>	D Employer Identification Number (EIN) <u>34-1843785</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month _____ Day _____ Year _____	
2 Assets:	
a Market value	2a <u>6662125093</u>
b Actuarial value	2b <u>6550350915</u>
3 Funding target/participant count breakdown:	
a For retired participants and beneficiaries receiving payment.....	3a <u>23114</u> <u>3418395866</u>
b For terminated vested participants.....	3b <u>10075</u> <u>569019531</u>
c For active participants:	
(1) Non-vested benefits	3c(1) <u>237011309</u>
(2) Vested benefits	3c(2) <u>1993933287</u>
(3) Total active.....	3c(3) <u>16504</u> <u>2230944596</u>
d Total.....	3d <u>49693</u> <u>6218359993</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>6.64 %</u>
6 Target normal cost	6 <u>142880950</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>10/08/2014</u>
Signature of actuary		Date
<u>VLAD SACHELARIE</u>		<u>14-07106</u>
Type or print name of actuary		Most recent enrollment number
<u>HEWITT ASSOCIATES LLC</u>		<u>216-525-5358</u>
Firm name		Telephone number (including area code)
<u>5005 ROCKSIDE ROAD</u> <u>SUITE 1000</u> <u>INDEPENDENCE, OH 44131</u>		
Address of the firm		

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

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

Schedule SB (Form 5500) 2013
v. 130118

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)	577356141	331236245
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	336106789	0
9 Amount remaining (line 7 minus line 8)	241249352	331236245
10 Interest on line 9 using prior year's actual return of <u>9.74</u> %	23497687	32262410
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 <u>6.96</u> % 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		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	264747039	363498655

Part III Funding Percentages		
14 Funding target attainment percentage	14	95.23 %
15 Adjusted funding target attainment percentage	15	105.33 %
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	103.19 %
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?	☒ Yes ☐ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ 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: 5.23%	2nd segment: 6.51%	3rd segment: 7.16%	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 61
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	142880950	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	296254772		110935410
b Waiver amortization installment			
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	253816360	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	253816360	0	253816360
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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ASCEND PARTNERS FUND II BPO, LTD
98-0494721

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
TENOR CAPITAL MANAGEMENT COMPANY
84-1641518

(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

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)

KAYNE ANDERSON CAPITAL ADVISORS, L.

311 SOUTH WACKER DRIVE
SUITE 3350
CHICAGO, IL 60606

(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?
50 28 51	NONE	2608100	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CANTILLON CAPITAL MANAGEMENT LLC

14-1875683

(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 50 51 56	NONE	2229975	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FIRST EAGLE INVESTMENT MANAGEMENT

57-1156902

(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?
50 28 51	NONE	2068159	Yes ☐ No ☒	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)

PIMCO

33-0629048

(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?
50 28 51	NONE	2066290	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JOHN HANCOCK LIFE INSURANCE COMPANY

01-0233346

(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 50	NONE	1872969	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS, LLC

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?
50 28 51	NONE	1694354	Yes ☐ No ☒	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)

BRIGADE CAPITAL MANAGEMENT, LLC

399 PARK AVENUE
16TH FLOOR
NEW YORK, NY 10022

(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?
50 28 51 52	NONE	1363489	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

RIVER ROAD

THE MEIDINGER TOWER
462S FOURTH ST,STE 1600
LOUISVILLE, KY 40202

(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?
50 28 51	NONE	1201958	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

UBS REALTY INVESTORS LLC

10 STATE HOUSE SQUARE
15TH FLOOR
HARTFORD, CT 06103-3604

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 56	NONE	1144033	Yes ☐ No ☒	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?
50 49	NONE	1134902	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE BANK OF NEW YORK MELLON

13-5160382

(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?
50 21 59 65 62	NONE	1000532	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(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?
50 28 51	NONE	849489	Yes ☐ No ☒	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)

HEWITT ASSOCIATES LLC

36-2235791

(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 50	NONE	433137	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIRSTENERGY CORP

34-1843785

(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?
14 50	PLAN SPONSOR	397787	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BROOKFIELD INVESTMENT MANAGEMENT IN

BROOKFIELD PLACE
250 VESEY STREET
NEW YORK, NY 10281-1023

(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?
50 28 51	NONE	256382	Yes ☐ No ☒	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)

STATE STREET GLOBAL ADVISORS

100 SUMMER STREET
BOSTON, MA 02111

(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 50 51	NONE	251676	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SECURITY CAPITAL RESEARCH

36-4130398

(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 50	NONE	230095	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOGAN CIRCLE PARTNERS LP

20-8262386

(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	219577	Yes ☐ No ☒	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)

BUCK CONSULTANTS, LLC

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?
50 16 99	NONE	54120	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BARCLAY'S CONSULTANTS, LLC

94-3071854

(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 50	NONE	45252	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BOBER MARKEY FEDORIVICH

34-1523030

(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?
99	NONE	39800	Yes ☐ No ☒	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)

CALFEE, HALTER AND GRISWOLD LLP

THE CALFEE BUILDING
1405 EAST SIXTH STREET
CLEVELAND, OH 44114-1607

(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 50	NONE	35019	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JACKSON LEWIS , LLP

13-1863997

(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?
16 50	NONE	26910	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BENXL TECHNOLOGIES, INC.

23-2694597

(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 50	NONE	26400	Yes ☐ No ☒	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)

SCHNEIDER DOWNS AND CO. INC.

25-1408703

(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 50	NONE	24927	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CONSOLIDATED GRAPHICS GROUP, INC.

34-1432362

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	NONE	24801	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FINDLEY DAVIES INC.

34-1213174

(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?
16 50	NONE	20509	Yes ☐ No ☒	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)

DUFF AND PHELPS LLC

36-4090666

(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 50	NONE	13513	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	NONE	13401	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SS AND C

80 LAMBERTON ROAD
WINDSOR, CT 06095

(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?
65 99	NONE	5835	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

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

a Name: PETER R. HORSTMAN	b EIN: 34-1843785
c Position: ENROLLED ACTUARY	
d Address: 8200 TOWER SUITE 1100 MINNEAPOLIS, MN 55437	e Telephone: 216-573-9700

Explanation: AS A RESULT OF AN INTERNAL CHANGE IN ASSIGNMENT AT HEWITT ASSOCIATES, THE ENROLLED ACTUARY HAS CHANGED.

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:

<p style="text-align: center;">SCHEDULE D (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p>	<p style="text-align: center;">DFE/Participating Plan Information</p> <p style="text-align: center; font-size: small;">This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center; font-weight: bold;">▶ File as an attachment to Form 5500.</p>	<p style="text-align: center; font-size: small;">OMB No. 1210-0110</p> <hr/> <p style="text-align: center; font-size: large; font-weight: bold;">2013</p> <hr/> <p style="text-align: center; font-size: small;">This Form is Open to Public Inspection.</p>
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785	

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: BLACKROCK ASWI FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 33-6371939-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10346410
a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT		
b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-023	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 246997103
a Name of MTIA, CCT, PSA, or 103-12 IE: GENESIS EMERGING MARKET FUND		
b Name of sponsor of entity listed in (a): GENESIS ASSETS MANAGEMENT		
c EIN-PN 22-3163872-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 108810328
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**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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2013 This Form is Open to Public Inspection
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>		
A Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>		B Three-digit plan number (PN) ► <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>FIRSTENERGY CORP.</u>		D Employer Identification Number (EIN) <u>34-1843785</u>

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	65968	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	37981330	292193776
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	5360920	5489308
(2) U.S. Government securities	1c(2)	470435969	680098102
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1538595827	1199126896
(B) All other.....	1c(3)(B)	820084282	757822818
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	95335182	109421663
(B) Common.....	1c(4)(B)	647004386	756606338
(5) Partnership/joint venture interests	1c(5)	1553464647	1647393029
(6) Real estate (other than employer real property).....	1c(6)	89677595	98321551
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	475068499	257343513
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	107660026	108810328
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	16137192	28603374
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	1583758	283970404
(15) Other.....	1c(15)	982382807	406183241

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	6840838388	6631384341

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	8225538	9186756
i Acquisition indebtedness	1i		
j Other liabilities	1j	74546361	377430982
k Total liabilities (add all amounts in lines 1g through 1j)	1k	82771899	386617738

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6758066489	6244766603
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(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)	605951	
(B) U.S. Government securities	2b(1)(B)	4616481	
(C) Corporate debt instruments	2b(1)(C)	115402506	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	26322150	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		146947088
(2) Dividends: (A) Preferred stock	2b(2)(A)	7370818	
(B) Common stock	2b(2)(B)	15459734	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	868872	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		23699424
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	3675686018	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	3932401859	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-256715841
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	12696609	
(B) Other	2b(5)(B)	13677778	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		26374387

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-6501832
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		1150301
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-5611083
c Other income	2c		9739793
d Total income. Add all income amounts in column (b) and enter total	2d		-60917763

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	413296685	
(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)		413296685
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)	493830	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	29116724	
(4) Other	2i(4)	9474884	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		39085438
j Total expenses. Add all expense amounts in column (b) and enter total	2j		452382123

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-513299886
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

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

(1) Name: **BOBER MARKEY AND FEDOROVICH**

(2) EIN: **34-1523030**

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:

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.)

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.)

	Yes	No	Amount
4a		X	
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.)		X	
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.)		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		25000000
4e	X		25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
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?		X	
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?		X	
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.)	X		
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.)	X		
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?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
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
 BNY MELLON

6b Trust's EIN
 135160382

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

A Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>FIRSTENERGY CORP.</u>	D Employer Identification Number (EIN) <u>34-1843785</u>

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>34-1843785</u> <u>01-0233346</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>220</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
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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
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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
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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.
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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: 11% Investment-Grade Debt: 40% High-Yield Debt: 6% Real Estate: 5% Other: 38%

- 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):

FirstEnergy Corp. Master Pension Plan

**Financial Statements
December 31, 2013 and 2012**

FirstEnergy Corp. Master Pension Plan
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Other schedules of additional financial information have been omitted as they are not applicable or are not required based on the disclosure requirements of the Employee Retirement Income Security Act of 1974 and applicable regulations issued by the United States Department of Labor.





CERTIFIED PUBLIC ACCOUNTANTS/BUSINESS ADVISORS
A PROFESSIONAL CORPORATION

AKRON | CLEVELAND

INDEPENDENT AUDITORS' REPORT

To the Plan Administrator of the
FirstEnergy Corp. Master Pension Plan
Akron, Ohio

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of FirstEnergy Corp. Master Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits and statements of accumulated plan benefits as of December 31, 2013 and 2012, and the related statement of changes in net assets available for benefits and statement of changes in accumulated plan benefits for the year ended December 31, 2013, 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.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting our audits 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 ("DOL") 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 6, which was certified by Bank of New York Mellon, the Trustee of the Plan, except for comparing the information with the related information included in the financial statements. We have been informed by the Plan administrator that the Trustee holds the Plan's investment assets and executes investment transactions. The Plan administrator has obtained certifications from the Trustee as of December 31, 2013 and 2012, and for the year ended December 31, 2013, that the information provided to the Plan administrator by the Trustee is complete and accurate.

Disclaimer of Opinion

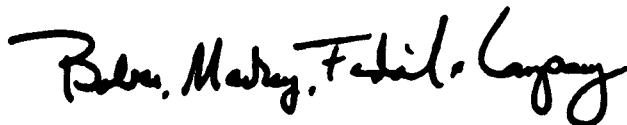
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2013, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2013, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2013, are required by the DOL's 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 the 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, 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 DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.



BOBER, MARKEY, FEDOROVICH & COMPANY
Akron, Ohio

October 14, 2014

FirstEnergy Corp. Master Pension Plan

Statements of Net Assets Available for Benefits

	As of December 31,	
	2013	2012
Assets		
Investments held, at fair value	\$ 6,257,855,133	\$ 6,706,915,662
Assets held in 401(h) account at fair value (Note 3)	81,335,432	95,941,396
Due from broker for securities sold	252,744,213	167,693,244
Accrued interest and dividends receivable	39,449,563	37,981,330
Total assets	6,631,384,341	7,008,531,632
Liabilities		
Administrative expenses payable	9,186,756	8,225,538
Due to broker for securities purchased	377,430,982	242,239,605
Amounts related to obligation of 401(h) account (Note 3)	81,335,432	95,941,396
Total liabilities	467,953,170	346,406,539
Net assets available for benefits	\$ 6,163,431,171	\$ 6,662,125,093



The accompanying notes are an integral part of these financial statements.

FirstEnergy Corp. Master Pension Plan

Statement of Changes in Net Assets Available for Benefits

	For the Year Ended December 31, 2013
Investment Income (Loss):	
Investment Income (Loss):	
Interest and dividends	\$ 170,646,512
Net depreciation in fair value of investments	(216,958,311)
Total investment loss	(46,311,799)
Deductions:	
Administrative expenses	39,085,438
Benefit payments	413,296,685
Total deductions	452,382,123
Net decrease in net assets available for benefits	(498,693,922)
Net assets available for benefits, beginning of year	6,662,125,093
Net assets available for benefits, end of year	\$ 6,163,431,171



The accompanying notes are an integral part of these financial statements.

FirstEnergy Corp. Master Pension Plan

Statements of Accumulated Plan Benefits

	As of December 31,	
	2013	2012
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 4,023,720,017	\$ 4,078,027,862
Other participants	3,301,868,917	3,644,045,104
Total vested benefits	7,325,588,934	7,722,072,966
Nonvested benefits	280,854,507	346,417,235
Total actuarial present value of accumulated plan benefits	<u>\$ 7,606,443,441</u>	<u>\$ 8,068,490,201</u>



The accompanying notes are an integral part of these financial statements.

FirstEnergy Corp. Master Pension Plan

Statement of Changes in Accumulated Plan Benefits

	For the Year Ended December 31, 2013
	<hr/>
Actuarial present value of accumulated plan benefits, beginning of year	\$ 8,068,490,201
	<hr/>
Increase (decrease) during the year attributable to:	
Benefits accumulated	278,342,801
Change in discount period	334,038,287
Benefits paid	(413,296,685)
Change in assumptions	(661,131,163)
Net decrease in actuarial present value of accumulated plan benefits	<hr/> (462,046,760) <hr/>
Actuarial present value of accumulated plan benefits, end of year	<hr/> \$ 7,606,443,441 <hr/>



The accompanying notes are an integral part of these financial statements.

Note 1- Description of the Plan

The following description of the FirstEnergy Corp. Master Pension Plan (Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the provisions of the Plan.

General

The Plan is a trustee, non-contributory defined benefit plan covering substantially all employees of FirstEnergy Corp. and its subsidiaries (Company). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). The Plan provides benefits to participants upon normal retirement at age 65, disability retirement, surviving spouse benefits and reduced benefits on retirement prior to age 60 for employees hired prior to January 1, 2005, and age 62 for employees hired after December 31, 2004. Benefit payments are based on each participant's length of service and compensation. Employees are vested in the Plan after having completed five years of service. Additional information with respect to the provisions and operation of the Plan is available in the FirstEnergy Employee Compensation and Benefits Handbook.

Non-bargaining employees hired on or after January 1, 2014, will participate in a cash-balance pension plan. Under the cash-balance pension plan, the Company will make contributions to eligible employee retirement accounts based on a Pay Credit and an Interest Credit. The annual Pay Credit is based on an employee's age and years of service at year end. The annual Interest Credit is based on the employee's prior year balance using the 30-year treasury rates from October of the prior year. Employees are vested in the plan after completing three years of service. The balance of these accounts will be provided to employees when they leave the Company. Any changes affecting bargaining-unit employees will be handled in accordance with individual collective bargaining agreements and will be negotiated as required.

The Plan is a qualified plan under Section 401(a) of the Internal Revenue Code (IRC) of 1986, as amended, and is therefore exempt from taxation.

Plan Termination

Although the Company has not expressed any intent to do so, subject to limitations set forth in certain collective bargaining agreements, the Plan may be terminated at any time by action of the Board of Directors of the Company. Upon termination of the Plan, the net assets of the Plan would be distributed as follows:

- a. First, to those participants, or their beneficiaries, who began receiving Plan benefits three years prior to the Plan's termination date, the amounts necessary to provide the least monthly retirement benefit to which they are entitled under the Plan; and to those participants, or their beneficiaries, who began receiving Plan benefits during the three-year period immediately preceding the Plan's termination date, the amounts necessary to provide the least monthly retirement benefit to which they would have been entitled under the Plan had they retired prior to the beginning of such three-year period.
- b. Second, to provide all other benefits (if any) of individuals under the Plan guaranteed under the termination insurance provisions of ERISA.
- c. Third, to provide all other non-forfeitable Plan benefits.
- d. Fourth, to provide all remaining Plan benefits.

If the benefits described in (a) or (b) above are in excess of the Plan's assets at the termination date, the assets would be allocated on a pro rata basis among such individuals based on the present value of their respective benefits.

There are also certain benefits guaranteed by the Pension Benefit Guaranty Corporation; however, the amount of benefit protection is subject to certain limitations. If assets remain after making the above termination distributions (a through d), then those assets would be returned to the Company.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to an employee's level of compensation and length of service rendered to the valuation date. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated employees or their beneficiaries; (b) beneficiaries of employees who have died; and (c) present employees or their beneficiaries.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

The actuarial present value of accumulated plan benefits as of December 31, 2013 and 2012, was determined by the Company's actuary, Aon Hewitt. The present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and expected payment date. The significant actuarial assumptions and methods used in the valuations as of December 31, 2013 and 2012, were:

Mortality

In 2013 and 2012, the mortality rates were determined using the 2014 and 2013 static mortality rates, respectively.

Retirement Age

In 2013 and 2012, active participants were assumed to retire at the following rates:

Rate at which participants retire at age indicated		
Age	Bargaining	Non-bargaining
55	0.06	0.06
56	0.06	0.06
57	0.06	0.06
58	0.10	0.10
59	0.15	0.15
60	0.25	0.25
61	0.25	0.25
62	0.32	0.40
63	0.25	0.35
64	0.20	0.35
65	0.35	0.50
66	0.35	0.50
67	0.35	0.50
68	0.35	0.50
69	0.35	0.50
70	1.00	1.00

Discount Rates

The discount rates used to determine present value of accumulated plan benefits were 5.00% and 4.25% in 2013 and 2012, respectively.

Actuarial Method

In 2013 and 2012, the present value of accumulated plan benefits was determined by applying the Unit Credit Cost Method.

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

Note 2 - Significant Accounting Policies

Basis of Accounting

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



FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (GAAP) requires management to make estimates and assumptions that affect the amounts recorded in the financial statements and the accompanying notes. Actual results could differ from these estimates.

Reclassifications

Certain prior year amounts have been reclassified to conform to the current year presentation.

Payment of Benefits

Benefits are recorded when paid.

Investment Valuation and Income Recognition

Investments in securities are stated at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants on the measurement date (an exit price). See Note 8 for further discussion of fair value measurements. Securities are valued at quoted market prices; if quoted market prices are not available, estimated fair values, as determined by Bank of New York Mellon (Trustee) or insurers, are used. The fair values of real estate and private equity investments have been estimated based upon future income generation, location of property and current market rates for similar investments.

Actuarial fees and other Plan administrative expenses are charged against Plan assets.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends from investments are recorded on an ex-dividend date.

The statement of changes in net assets available for benefits present the net depreciation in the fair value of the Plan assets, which consists of the net realized gains or losses and the net unrealized appreciation or depreciation of those assets.

Risks and Uncertainties

Plan contributions and the actuarial present value of accumulated plan benefits are 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 estimations and assumptions, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Investment securities are exposed to various risks such as interest rate, market and credit risks. Market values of securities fluctuate based on the magnitude of changing market conditions; significant changes in market conditions could materially affect Plan investments.

Subsequent Events

The Plan has evaluated subsequent events through October 14, 2014, the date the financial statements were issued (See Note 11).

Note 3 - Assets Held in 401(h) Account

The Plan also currently provides for post-retirement medical benefits for employees retiring after December 31, 1987 who satisfy certain conditions (eligible retirees) in accordance with Section 401(h) of the IRC. Most eligible retirees are required to make contributions toward the cost of their medical coverage, in such amounts and at such times as determined by the Company. No other Plan funds, other than those in the medical benefits account, can be used to provide medical benefits. In accordance with IRC 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees. Included in the statements of net assets available for benefits as of December 31, 2013 and 2012 are assets in the 401(h) account of \$81,335,432 and \$95,941,396, respectively. As the net assets in the 401(h) account are restricted and cannot be used to satisfy pension obligations, there is a corresponding reduction, reflected as a liability, in the statements of net assets available for benefits for the same amount.

Note 4 - Plan Tax Status

The Plan obtained its latest determination letter on February 1, 2012, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements of the IRC. The plan has been amended

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

since receiving the determination letter. However, the plan administrator and the plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by taxing authorities. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2013 and 2012, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2010.

Note 5 - Contributions by the Company

It is the Company's policy to make contributions to the Plan in amounts estimated to be necessary to fully provide for all employees' benefits by the time they retire and for the amortization of prior service costs over approximately 30 years. During the 2013 and 2012 plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

Note 6 - Information Certified by the Plan Trustee

The Trustee certified the following information included in the 2013 and 2012 financial statements in accordance with 29 CFR Section 2520.103-5 of the Department of Labor's rules and regulations for reporting and disclosure under ERISA: value of investments held by the Plan, accrued interest and dividends, interest and dividend income, net appreciation or depreciation in the fair value of investments and accrued amounts for securities purchased and sold. The net amount due to broker for securities purchased and sold of \$124,686,769 and \$74,546,361 as of December 31, 2013 and 2012, respectively, were certified by the Trustee. As of December 31, 2013 and 2012, the Plan held \$1,844,189,704 and \$1,932,856,998, respectively, of investments in hedge funds, derivatives, private equity and real estate funds. These assets are not covered by the certifications received from the Trustee as of December 31, 2013 and 2012.

Note 7 - Party-in-Interest

Certain Plan investments are managed by the Trustee, as defined by the Plan and, accordingly, these transactions qualify as party-in-interest transactions.

Note 8 - Investments and Fair Value Measurements

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

The Plan's interest and dividend income and appreciation (depreciation) of investments (including gains and losses on investments bought, sold and held during the year) for the year ended December 31, 2013, were as follows:

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

	<u>2013</u>
Investment income (loss)	
Interest and dividends	\$ 173,143,616
Net appreciation (depreciation) in fair value of investments:	
Cash and short-term securities	(587,373)
Common and preferred stock	8,917,227
Fixed income	(426,558,056)
Alternatives	198,213,428
	<u>(46,871,158)</u>
Less: Change in 401(h) account	559,359
Net investment loss	<u>\$ (46,311,799)</u>

As of December 31, 2013 and 2012, there are no individual investments that represent five percent or more of the Plan's net assets.

Authoritative accounting guidance establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. This hierarchy gives the highest priority to Level 1 measurements and the lowest priority to Level 3 measurements.

The three levels of the fair value hierarchy are as follows:

Level 1 – Quoted prices for identical instruments in active markets.

Level 2 – Quoted prices for similar instruments in active markets;
– Quoted prices for identical or similar instruments in markets that are not active; and
– Model-derived valuations for which all significant inputs are observable market data.

Models are primarily industry-standard models that consider various assumptions, including quoted forward prices for commodities, time value, volatility factors and current market and contractual prices for the underlying instruments, as well as other economic measures.

This class includes investments in hedge funds that invest using both net long and net short positions primarily in U.S. common stocks. Management of the hedge funds has the ability to shift investments from value to growth strategies, from small to large capitalization stocks, and from a net long position to a net short position. The fair values of the investments in this class have been estimated using the net asset value per share of the investments.

Level 3 – Valuation inputs are unobservable and significant to the fair value measurement. These inputs may be used with internally developed methodologies that result in management's best estimate of fair value.

There were no changes in valuation methodologies for assets measured at fair value during 2013.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

The following tables are set forth by level within the fair value hierarchy, the fair value of the Plan's investments, including assets held in the 401(h) account. During 2013 and 2012, there were no significant transfers among levels. Transfers among levels are recognized at the end of the reporting period.

December 31, 2013	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 792,610,221	\$ —	\$ 792,610,221
Domestic stock	710,059,468	3,216,126	—	713,275,594
International stock	307,549,381	119,156,738	—	426,706,119
Fixed income:				
Government bonds	3,353,160	314,455,631	—	317,808,791
Corporate bonds	—	2,156,157,052	—	2,156,157,052
Mortgaged-backed securities (non-government)	—	88,443,084	—	88,443,084
Alternatives:				
Hedge funds	—	1,413,236,196	—	1,413,236,196
Derivatives	—	14,090,753	—	14,090,753
Private equity funds	—	—	27,041,760	27,041,760
Real estate funds	—	—	389,820,995	389,820,995
	<u>\$ 1,020,962,009</u>	<u>\$ 4,901,365,801</u>	<u>\$ 416,862,755</u>	<u>\$ 6,339,190,565</u>

December 31, 2012	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 660,840,972	\$ —	\$ 660,840,972
Domestic stock	554,853,382	8,296,265	—	563,149,647
International stock	278,920,775	155,262,370	—	434,183,145
Fixed income:				
Government bonds	3,813,361	572,284,253	—	576,097,614
Corporate bonds	—	1,926,078,048	—	1,926,078,048
High yield debt	—	374,595,157	—	374,595,157
Mortgaged-backed securities (non-government)	—	335,055,477	—	335,055,477
Alternatives:				
Hedge funds	—	1,519,276,443	—	1,519,276,443
Derivatives	—	18,165,656	—	18,165,656
Private equity funds	—	—	33,272,366	33,272,366
Real estate funds	—	—	362,142,533	362,142,533
	<u>\$ 837,587,518</u>	<u>\$ 5,569,854,641</u>	<u>\$ 395,414,899</u>	<u>\$ 6,802,857,058</u>

The realized and unrealized losses on investments classified as Level 3 are included in net appreciation (depreciation) in the fair value of investments.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

The following table provides a reconciliation of changes in the fair value of investments classified as Level 3 in the fair value hierarchy during 2013:

	Private Equity	Real Estate	Total
Beginning balance	\$ 33,272,366	\$ 362,142,533	\$ 395,414,899
Acquisitions	2,913,155	—	2,913,155
Dispositions	(14,737,218)	(11,606,815)	(26,344,033)
Realized gain, net	5,003,046	13,007,241	18,010,287
Unrealized gain, net	590,411	26,278,036	26,868,447
Ending balance	<u>\$ 27,041,760</u>	<u>\$ 389,820,995</u>	<u>\$ 416,862,755</u>

The following table provides the fair value, unfunded commitments, redemption frequency and redemption notice period for investments measured at fair value that are calculated on a net asset value per share (or its equivalent) by major category:

	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)	Redemption Notice Period
Real Estate Funds ^(a)	\$ 389,820,995	\$ —	Quarterly, Not currently redeemable	60 to 90 days, Not available
Private Equity Funds ^(b)	\$ 27,041,760	\$ 3,278,639	Not currently redeemable	Not available

^(a) Includes funds that invest primarily in U.S. commercial real estate. Distributions from each fund will be received as the underlying investments of the fund are liquidated. The ability to withdraw capital from certain funds may be limited depending on whether a queue has been established.

^(b) Includes several private equity funds ranging from international holdings to venture, mezzanine, buyout and high yield debt. Distributions are received periodically through the liquidation of underlying assets in the fund. For most private equity funds, immediate access to capital at the limited partner's discretion is not available.

Note 9 - Derivatives

The Plan invests in certain derivative instruments, which are transactions whose values depend on or are derived from (in whole or in part) the value of one or more other assets, such as securities, currencies, commodities, or indices. The Plan uses derivative instruments to mitigate certain investment risks, such as interest rate risk and credit risk. The Plan records all derivatives at their fair value, which are included in investments on the statements of net assets available for benefits and are recorded under the derivatives and hedge funds caption of the fair value table in Note 8.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

The fair value of the derivative instruments included in the net assets available for benefits are as follows:

Derivative Assets		Derivative Liabilities	
Derivatives not designated as hedging instruments	As of December 31, 2013	Derivatives not designated as hedging instruments	As of December 31, 2013
Credit default swaps	\$ 2,638,612	Equity index swaps	\$ 4,942
Interest rate swaps	45,445	Interest rate swaps	1,446,989
Futures	144,444	Futures	1,160,649
Commodity contracts	13,874,832		\$ 2,612,580
	<u>\$ 16,703,333</u>		

Derivative Assets		Derivative Liabilities	
Derivatives not designated as hedging instruments	As of December 31, 2012	Derivatives not designated as hedging instruments	As of December 31, 2012
Credit default swaps	\$ 72,143	Credit default swaps	\$ 13,959
Interest rate swaps	609,982	Equity index swaps	13,778
Futures	3,428,985	Interest rate swaps	1,949,159
Commodity contracts	16,137,192	Futures	105,750
	<u>\$ 20,248,302</u>		<u>\$ 2,082,646</u>

All income from derivatives was recorded as net appreciation (depreciation) in fair value of investments (Note 8). The effects of derivatives on the net appreciation (depreciation) in fair value of investments for the year ended December 31, 2013, were as follows:

Derivatives not designated as hedging instruments	Amount of Gain or (Loss) on Derivatives, net
	2013
Credit default swaps	\$ 3,128,965
Interest rate swaps	(143,847,886)
Futures	(437,801)
Equity options	(22,275,145)
Other contracts	24,440
Foreign exchange contract	(215,083)
	<u>\$ (163,622,510)</u>

FirstEnergy Corp. Master Pension Plan**Notes to Financial Statements****Note 10 - Reconciliation of Financial Statements to Form 5500**

The following is a reconciliation of net assets available for benefits per the financial statements to Form 5500 as of December 31:

	<u>2013</u>	<u>2012</u>
Net assets available for benefits per the financial statements	\$ 6,163,431,171	\$ 6,662,125,093
Net assets held in 401(h) account	81,335,432	95,941,396
Net assets available for benefits per the Form 5500	<u>\$ 6,244,766,603</u>	<u>\$ 6,758,066,489</u>

The following is a reconciliation of the increase in net assets available for benefits per the financial statements to the form 5500 for the year ended December 31, 2013:

	<u>2013</u>
Net decrease in assets available for benefits per the financial statements	\$ (498,693,922)
Net change of assets held in 401(h) account	(14,605,964)
Net decrease in assets available for benefits per the Form 5500	<u>\$ (513,299,886)</u>

Note 11 - Subsequent Event

On August 25, 2014, the Plan was amended authorizing a voluntary cashout window program for certain eligible terminated participants with vested benefits. Eligible terminated participants will be able to elect an immediate lump sum cash out of their vested benefits. Additionally, annuity options will also be offered and may be elected instead of the lump sum cash out. The election period is September 15, 2014 to October 31, 2014 with benefit payments beginning on December 1, 2014.

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2013
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)
Parties-in-Interest	Identity of issue, borrower, lessor or similar party	Description of investment, including maturity date, rate of interest, collateral, par or maturity value	Cost	Current Value

See attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
Year Ended December 31, 2013
#34-1843785 Plan 001

(a)	(b)	(c)	(d)
Identity of issue, borrower, lessor or similar party	Description of investment, including maturity date, rate of interest, collateral, par or maturity value	Costs of acquisitions	Proceeds of dispositions

See attached report from Bank of New York Mellon for the Schedule of Assets (Acquired and Disposed of Within Year)

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2013
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain/ (loss)
Series								
US Treasury Note								
87 Transactions								
	0.000% 11/15/2039 DD 11/16/09	\$ 467,082,264	\$ —	\$ —	\$ —	\$ —	\$ 467,082,264	N/A
US Treasury Note								
83 Transactions								
	0.000% 11/15/2039 DD 11/16/09	\$ —	\$ 428,522,841	\$ —	\$ —	\$ 436,987,846	\$ 428,522,841	\$(8,465,005)
EB Temp Investment Fund								
1,028 Transactions								
	VAR RT 12/31/2049 FEE CL 15	\$ 2,287,856,643	\$ —	\$ —	\$ —	\$ —	\$ 2,287,856,643	N/A
EB Temp Investment Fund								
788 Transactions								
	VAR RT 12/31/2049 FEE CL 15	\$ —	\$ 2,040,859,540	\$ —	\$ —	\$ 2,040,859,540	\$ 2,040,859,540	\$ —
EB Temp Investment Fund								
674 Transactions								
	VAR RT 12/31/2049 FEE CL 20	\$ 1,389,871,194	\$ —	\$ —	\$ —	\$ —	\$ 1,389,871,194	N/A

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FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2013
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain/ (loss)
	EB Temp Investment Fund							
	500 Transactions							
	VAR RT 12/31/2049 FEE CL 20	\$ —	\$ 1,817,338,465	\$ —	\$ —	\$ 1,817,338,465	\$ 1,817,338,465	\$ —
	Blue Mountain Equity Alternative Fund							
	2 Transactions							
	Restricted 1.5% SER 27	\$ 196,647,427	\$ —	\$ —	\$ —	\$ —	\$ 196,647,427	N/A
	Blue Mountain Equity Alternative Fund							
	1 Transaction							
	Restricted 1.5% SER 27	\$ —	\$ 151,647,427	\$ —	\$ —	\$ 150,000,000	\$ 151,647,427	\$ 1,647,427

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FXP ALL MANAGER ACCOUNTS
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
250,000.0000	00084PAK9	ACAS CLO 2012-1 LTD 1A D 144A VAR RT 09/20/2023 DD 09/06/12	251,374.10-	250,875.00
525,000.0000	004498AA9	ACI WORLDWIDE INC 144A 6.375% 08/15/2020 DD 08/20/13	525,000.00-	537,468.75
185,000.0000	00101JAF3	ADT CORP/THE 3.500% 07/15/2022 DD 01/15/13	159,100.00-	156,787.50
85,000.0000	00130HBT1	AES CORP/VA 4.875% 05/15/2023 DD 04/30/13	85,000.00-	85,850.00
955,000.0000	EZBB369C1	AG SPRING FINANCE LTD 7.500% 06/01/2018	1,232,681.27-	1,350,011.79
730,000.0000	008916AM0	AGRIUM INC 4.900% 06/01/2043 DD 05/31/13	724,437.40-	666,292.90
930,325.0000	01377BAD0	ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13	925,673.38-	935,144.97
600,000.0000	031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	618,852.00-	586,110.00
600,000.0000	031162BP4	AMGEN INC 5.375% 05/15/2043 DD 05/15/12	653,754.00-	640,128.00
515,000.0000	03512TAD3	ANGLOGOLD ASHANTI HOLDINGS PLC 8.500% 07/30/2020 DD 07/30/13	515,000.00-	534,093.75
1,035,000.0000	035242AA4	ANHEUSER-BUSCH INBEV FINANCE I 2.625% 01/17/2023 DD 01/17/13	1,028,241.45-	1,020,336.75
138,000.0000	03674PAK9	ANTERO RESOURCES CORP 144A 5.375% 11/01/2021 DD 11/05/13	138,000.00-	140,070.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
335,000.0000	00185AAB0	AON PLC 4.250% 12/12/2042 DD 12/12/12	325,603.25-	325,918.15
1,665,000.0000	037833AK6	APPLE INC 2.400% 05/03/2023 DD 05/03/13	1,662,785.55-	1,496,335.50
1,000,000.0000	039380AB6	ARCH COAL INC 8.750% 08/01/2016 DD 08/01/10	1,036,000.00-	1,019,250.00
475,000.0000	04014JAG9	ARES CLO LTD 26A D 144A VAR RT 04/15/2025 DD 03/27/13	437,000.00-	468,117.25
50,000.0000	047478AA0	ATHLON HOLDINGS LP / ATHL 144A 7.375% 04/15/2021 DD 04/17/13	50,000.00-	50,625.00
2,700,000.0000	049560AL9	ATMOS ENERGY CORP 4.150% 01/15/2043 DD 01/11/13	2,694,924.00-	2,721,828.50
120,000.0000	05070GAG3	AUDATEX NORTH AMERICA IN 144A 6.125% 11/01/2023 DD 11/05/13	120,000.00-	121,200.00
100,000.0000	05070GAE8	AUDATEX NORTH AMERICA INC 144A 6.000% 06/15/2021 DD 07/02/13	101,750.00-	102,750.00
250,000.0000	05344AAG6	AVALON IV CAPIT 2012-1A D 144A VAR RT 04/17/2023 DD 03/21/12	251,656.25-	250,500.00
200,000.0000	053773AV9	AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13	200,000.00-	184,500.00
325,000.0000	053810AD9	AVIV HEALTHCARE PROPRTIE 144A 6.000% 10/15/2021 DD 10/16/13	325,000.00-	327,437.50
1,995,000.0000	06051GEU9	BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13	1,978,641.00-	1,916,267.35



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
100,000.0000	99ZAJ00E2	BARCLAYS CP REPO REPO 0.020% 08/26/2013 DD 08/22/13	100,000.00-	100,000.00
100,000.0000	99ZAJ0DX6	BARCLAYS CP REPO REPO 0.030% 08/21/2013 DD 08/19/13	100,000.00-	100,000.00
2,400,000.0000	99ZAJ4VK6	BARCLAYS CP REPO REPO 0.030% 09/24/2013 DD 09/20/13	2,400,000.00-	2,400,000.00
1,800,000.0000	99ZAJ41X1	BARCLAYS CP REPO REPO 0.030% 09/25/2013 DD 09/23/13	1,800,000.00-	1,800,000.00
2,200,000.0000	99ZAJ47B3	BARCLAYS CP REPO REPO 0.030% 09/26/2013 DD 09/24/13	2,200,000.00-	2,200,000.00
3,400,000.0000	99ZAJ4FA6	BARCLAYS CP REPO REPO 0.040% 09/20/2013 DD 09/18/13	3,400,000.00-	3,400,000.00
4,100,000.0000	99ZAJ4K93	BARCLAYS CP REPO REPO 0.040% 09/23/2013 DD 09/19/13	4,100,000.00-	4,100,000.00
2,700,000.0000	99ZAJ5LL2	BARCLAYS CP REPO REPO 0.040% 09/30/2013 DD 09/26/13	2,700,000.00-	2,700,000.00
4,000,000.0000	99ZAJZL85	BARCLAYS CP REPO REPO 0.050% 08/15/2013 DD 08/13/13	4,000,000.00-	4,000,000.00
100,000.0000	99ZAJ3NR2	BARCLAYS CP REPO REPO 0.050% 09/16/2013 DD 09/12/13	100,000.00-	100,000.00
4,300,000.0000	99ZAJ3UT0	BARCLAYS CP REPO REPO 0.050% 09/17/2013 DD 09/13/13	4,300,000.00-	4,300,000.00
3,700,000.0000	99ZAJ3196	BARCLAYS CP REPO REPO 0.050% 09/18/2013 DD 09/16/13	3,700,000.00-	3,700,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
5,000,000.0000	99ZAJ58X1	BARCLAYS CP REPO REPO 0.050% 10/03/2013 DD 10/01/13	5,000,000.00-	5,000,000.00
5,000,000.0000	99ZAJ6FL7	BARCLAYS CP REPO REPO 0.050% 10/04/2013 DD 10/02/13	5,000,000.00-	5,000,000.00
5,100,000.0000	99ZAJ6WW4	BARCLAYS CP REPO REPO 0.050% 10/08/2013 DD 10/04/13	5,100,000.00-	5,100,000.00
2,600,000.0000	99ZAJ63H9	BARCLAYS CP REPO REPO 0.050% 10/09/2013 DD 10/07/13	2,600,000.00-	2,600,000.00
4,200,000.0000	99ZAJ51S9	BARCLAYS CP REPO REPO 0.060% 10/02/2013 DD 09/30/13	4,200,000.00-	4,200,000.00
5,200,000.0000	99ZAJ6NK0	BARCLAYS CP REPO REPO 0.060% 10/07/2013 DD 10/03/13	5,200,000.00-	5,200,000.00
2,300,000.0000	99ZAJ7AG1	BARCLAYS CP REPO REPO 0.080% 10/10/2013 DD 10/08/13	2,300,000.00-	2,300,000.00
2,700,000.0000	99ZAJ7N10	BARCLAYS CP REPO REPO 0.150% 10/15/2013 DD 10/10/13	2,700,000.00-	2,700,000.00
2,800,000.0000	99ZAJ7XB7	BARCLAYS CP REPO REPO 0.150% 10/16/2013 DD 10/11/13	2,800,000.00-	2,800,000.00
1,700,000.0000	99ZAJ74T0	BARCLAYS CP REPO REPO 0.190% 10/17/2013 DD 10/15/13	1,700,000.00-	1,700,000.00
440,000.0000	06849RAH5	BARRICK NORTH AMERICA FIN 144A 5.750% 05/01/2043 DD 05/02/13	440,589.43-	379,350.40
415,000.0000	06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	452,773.30-	415,215.80



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
610,000.0000	06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	610,817.17-	511,064.10
450,000.0000	05542HAA4	BC MOUNTAIN LLC / BC MOUN 144A 7.000% 02/01/2021 DD 02/01/13	450,000.00-	482,625.00
50,000.0000	07556QBC8	BEAZER HOMES USA INC 144A 7.250% 02/01/2023 DD 02/01/13	50,000.00-	50,625.00
80,000.0000	09626GAB5	BLUESCOPE STEEL LTD / BLU 144A 7.125% 05/01/2018 DD 04/16/13	80,000.00-	81,200.00
65,000.0000	097793AA1	BONANZA CREEK ENERGY INC 144A 6.750% 04/15/2021 DD 04/09/13	65,000.00-	66,787.50
80,000.0000	12008RAG2	BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13	80,000.00-	81,600.00
420,000.0000	12168PAA5	BURLINGTON HOLDINGS LLC / 144A 9.000% 02/15/2018 DD 02/20/13	411,600.00-	419,812.50
555,000.0000	127693AG4	CAESARS ENTERTAINMENT OPE 144A 9.000% 02/15/2020 DD 02/15/13	541,125.00-	541,400.00
390,000.0000	127693AH2	CAESARS OPER ESCROW LLC 9.000% 02/15/2020 DD 02/15/13	380,250.00-	366,625.00
80,000.0000	131347CC8	CALPINE CORP 144A 5.875% 01/15/2024 DD 10/31/13	80,000.00-	80,100.00
75,000.0000	131347CA2	CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13	74,394.75-	75,000.00
30,000.0000	14070HAA6	CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13	30,000.00-	30,225.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
755,000.0000	149123BS9	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	806,256.95-	794,554.45
200,000.0000	1248EPAX1	CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12	217,750.00-	217,500.00
1,386,000.0000	99QAB3277	CCP CDX HY18 5Y CME PAY 500BPS 2017 JUN 20	.01	110,187.01-
1,300,000.0000	99QAB9LV0	CCP CDX HY19 5Y CME PAY 500BPS 2017 DEC 20	.04	92,950.01-
103,100,000.0000	99QAB9AM2	CCP CDX IG19 5Y CME REC 100BPS 2017 DEC 20	308.45	.10-
13,900,000.0000	99QACDWP1	CCP CDX IG20 5Y CME REC 100BPS 2018 JUN 20	.03	.03-
70,300,000.0000	99QACDWW6	CCP CDX IG20 5Y ICE REC 100BPS 2018 JUN 20	.06	.06-
4,200,000.0000	AA9QCDVJ5	CCP IRS AUD-BBR-BBSW 6M CME REC 4.00% 2023 MAR 15	502.37	24,896.08-
1,500,000.0000	AA9QC5SZ0	CCP IRS AUD-BBSW-BBA 6M CME REC 4.50% 2013 DEC 11	.03	25,375.08-
3,900,000.0000	AA9QCUM16	CCP IRS AUD0006M LIBOR R 4.25% 2023 DEC 11	26,426.72-	.16
3,300,000.0000	NC9QCVK67	CCP IRS CAD CDOR 3M CME PAY 1.60% 2015 JUN 16	.01	2,465.01-
64,000,000.0000	NC9QCHXM9	CCP IRS CAD-CDOR-3M CME REC 1.60% 2015 JUN 16	.10	57,277.83-



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
29,200,000.0000	XX9QCJJW2	CCP IRS EUR-EURIBOR-6M CME PAY 1.75% 2023 MAR 20	.05	.04-
29,300,000.0000	XX9QCV0K1	CCP IRS EURIBOR 6M CME. R 2% 2023 SEP 18	3,111.48-	720,055.66
430,000,000.0000	FJ9QCSDQ2	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	106,392.30	90,361.09-
220,000,000.0000	FJ9QCT5Y2	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	26,278.12	.03-
1,700,000.0000	EX9QCVZ24	CCP IRS P GBP BBA LIBOR 6M CME R 2.25% 2023 SEP 18	150,689.36-	151,749.79
6,200,000.0000	99QACHWG2	CCP IRS P US0003M R 1.65% CME 2018 SEP 05	.01	94,665.49-
2,600,000.0000	99QACHWU1	CCP IRS P US0003M R 2.40% 2023 SEP 05 CME	.01	104,377.67-
60,000,000.0000	99QACG608	CCP IRS R 1.5% P US0003M LIBOR 2016 SEP 16	.03	.02-
3,300,000.0000	99QACG5V1	CCP IRS R 2.65% CME 2.650% 07/31/2023 DD 07/31/13	.02	78,875.88-
11,700,000.0000	99QACBUX0	CCP IRS USD-LIBOR-BBA 3M CME PAY 1.50% 2018 JAN 04	.03	.02-
2,600,000.0000	99QACEVE5	CCP IRS USD-LIBOR-BBA 3M CME PAY 1.92% 2023 MAY 01	.02	.01-
9,300,000.0000	99QACHWN7	CCP IRS USD-LIBOR-BBA 3M CME REC 1.25% 2018 SEP 05	.03	322,500.90-



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,900,000.0000	99QACEVC9	CCP_IRS USD-LIBOR-BBA 3M CME VAR RT 05/01/2018 DD 05/01/13	.01	115,662.48-
29,300,000.0000	XX9QCV0L9	CCP-IRS EURIBOR 6M CME. R 2% 2023 SEP 18	393,004.87	.02-
1,700,000.0000	EX9QCVZ32	CCP-IRS P GBP BBA LIBOR 6M CME R 2.25% 2023 SEP 18	.04	.06-
70,300,000.0000	99QACDWX4	CCP_CDX IG20 5Y ICE 1.000% 06/20/2018 DD 03/20/13	653,275.02-	753,780.42
73,800,000.0000	99QACCT69	CCP_CDX SP UL NA.IG.19 2017 DEC 20	.02	.05-
4,200,000.0000	AA9QCDVK2	CCP_IRS AUD-BBR-BBSW 6M CME REC 4.00% 2023 MAR 15	5,642.55-	6,749.76
1,500,000.0000	AA9QC5S07	CCP_IRS AUD-BBSW-BBA 6M CME REC 4.50% 2013 DEC 11	4,265.34-	.04
3,900,000.0000	AA9QCUM24	CCP_IRS AUD0006M LIBOR R 4.25% 2023 DEC 11	.03	108,931.30-
3,300,000.0000	NC9QCVK75	CCP_IRS CAD CDOR 3M CME PAY 1.60% 2015 JUN 16	863.59-	.01
430,000,000.0000	FJ9QCSDR0	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	.04-	.05
6,200,000.0000	99QACHWH0	CCP_IRS P US0003M R 1.65% CME 2018 SEP 05	.01-	.01
3,300,000.0000	99QACG5W9	CCP_IRS R 0.265% CME P US0003M LIBOR 2023 JUL 31	.02-	.02



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	*	INDICATES PENDING SETTLEMENT		
	**	INDICATES TRANSACTION PENDING IN PRIOR YEAR		
60,000,000.0000	99QACG616	CCP_IRS R 1.5% P US0003M LIBOR 2016 SEP 16	33,160.03-	205,200.02
2,900,000.0000	99QACEVD7	CCP_IRS USD-LIBOR-BBA 3M CME REC 0.95% 2018 MAY 01	.01-	.01
9,300,000.0000	99QACHWP2	CCP_IRS USD-LIBOR-BBA 3M CME REC 1.25% 2018 SEP 05	.03-	.02
2,600,000.0000	99QACEVF2	CCP_IRS USD-LIBOR-BBA 3M CME VAR RT 05/01/2023 DD 05/01/13	.02-	198,594.79
5,000,000.0000	99QACEAV0	CDS_SP UL CDX MCDX 20 5Y R 1000BPS 2018 JUN 20	43,675.88	62,215.32-
1,800,000.0000	99QACEA24	CDS_SP UL CDX MCDX 20 5Y R 1000BPS 2018 JUN 20	15,723.33	23,122.05-
600,000.0000	NA9QC54D1	CDS_SP UL RUSSIAN FEDERATION R 100BPS 2014 SEP 20	2,555.12-	3,356.43
1,900,000.0000	NA9QBVNH5	CDS_BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	.00	33,163.74-
500,000.0000	NA9QC5EB4	CDS_SP UL D.R. HORTON, INC. R 100BPS 2018 SEP 20	31,861.18	31,867.44-
600,000.0000	NA9QBQBK2	CDS_SP UL LAFARGE R 100BPS 2016 JUN 20	38,519.30	10,425.18-
600,000.0000	NA9QBQGY7	CDS_SP UL LAFARGE R 100BPS 2016 JUN 20	39,744.90	10,425.17-
700,000.0000	NA9QCY1R0	CDS_SP UL NEWMONT MINING CORP R 100BPS 2018 JUN 20	20,258.98	39,819.64-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
10,000,000.0000	FJ9QCNJD6	CDS_SP UL PANASONIC CORPORATI R 100BPS 2017 DEC 20	17,503.94	131.96-
600,000.0000	NA9QBEWC4	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2015 DEC 20	21,279.70	13,837.09-
5,000,000.0000	NA9QCMGD1	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	417,493.60	306,873.70-
1,700,000.0000	NA9QCLQQ3	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	180,365.11	107,298.71-
1,400,000.0000	NA9QCMDN2	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	118,756.73	84,304.05-
1,500,000.0000	NA9QCLVD6	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	156,548.28	90,325.77-
73,800,000.0000	NA9QCLS81	CDX SP UL CDX.NA.IG.19 R 100BPS 2017 DEC 20	471,547.99-	464,980.91
10,000,000.0000	FJ9QCW3P6	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2018 JUN 20	498.71-	820.27
5,400,000.0000	NA9QCL1B3	CDX_SP UL MCDX.NA.19-V1 R 100BPS 2017 DEC 20	112,010.77	18,273.07-
600,000.0000	156700AW6	CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13	600,000.00-	588,750.00
325,000.0000	15672WAE4	CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13	325,000.00-	316,187.50
105.0000	LBB976ND9	CETIP SA-MERCADOS COM NPV (S/R 17-JUN-2013)	.00	28.53



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
60,000.0000	165167CJ4	CHESAPEAKE ENERGY CORP 3.250% 03/15/2016 DD 04/01/13	60,000.00-	60,675.00
105,000.0000	16961UAA4	CHINOS INTERMEDIATE HOLDI 144A 7.750% 05/01/2019 DD 11/04/13	105,000.00-	105,693.75
375,000.0000	12543DAR1	CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/15/2018 DD 08/17/12	396,343.75-	390,937.50
200,000.0000	99ZAJ0TP6	CITIGROUP CAT 2MM REPO 0.020% 08/23/2013 DD 08/21/13	200,000.00-	200,000.00
200,000.0000	99ZAJ1C56	CITIGROUP CAT 2MM REPO 0.020% 08/28/2013 DD 08/26/13	200,000.00-	200,000.00
5,300,000.0000	99ZAJNBX8	CITIGROUP CAT 2MM REPO 0.030% 05/24/2013 DD 05/22/13	5,300,000.00-	5,300,000.00
8,300,000.0000	99ZAJNP47	CITIGROUP CAT 2MM REPO 0.030% 05/29/2013 DD 05/24/13	8,300,000.00-	8,300,000.00
300,000.0000	99ZAJ0598	CITIGROUP CAT 2MM REPO 0.030% 08/27/2013 DD 08/23/13	300,000.00-	300,000.00
3,300,000.0000	99ZAKH0Q6	CITIGROUP CAT 2MM REPO 0.030% 12/31/2013 DD 12/27/13	3,300,000.00-	3,300,000.00
3,700,000.0000	99ZAJZ625	CITIGROUP CAT 2MM REPO 0.040% 08/20/2013 DD 08/16/13	3,700,000.00-	3,700,000.00
1,400,000.0000	99ZAJ84N1	CITIGROUP CAT 2MM REPO 0.040% 10/24/2013 DD 10/22/13	1,400,000.00-	1,400,000.00
1,600,000.0000	99ZAJ9BY7	CITIGROUP CAT 2MM REPO 0.040% 10/25/2013 DD 10/23/13	1,600,000.00-	1,600,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,700,000.0000	99ZAKF0K3	CITIGROUP CAT 2MM REPO 0.040% 12/13/2013 DD 12/11/13	1,700,000.00-	1,700,000.00
2,300,000.0000	99ZAKF6S0	CITIGROUP CAT 2MM REPO 0.040% 12/16/2013 DD 12/12/13	2,300,000.00-	2,300,000.00
3,600,000.0000	99ZAKHL34	CITIGROUP CAT 2MM REPO 0.040% 12/27/2013 DD 12/24/13	3,600,000.00-	3,600,000.00
3,100,000.0000	99ZAJYUF2	CITIGROUP CAT 2MM REPO 0.050% 08/09/2013 DD 08/07/13	3,100,000.00-	3,100,000.00
3,900,000.0000	99ZAJY0U2	CITIGROUP CAT 2MM REPO 0.050% 08/12/2013 DD 08/08/13	3,900,000.00-	3,900,000.00
4,000,000.0000	99ZAJY743	CITIGROUP CAT 2MM REPO 0.050% 08/13/2013 DD 08/09/13	4,000,000.00-	4,000,000.00
4,000,000.0000	99ZAJZEQ3	CITIGROUP CAT 2MM REPO 0.050% 08/14/2013 DD 08/12/13	4,000,000.00-	4,000,000.00
3,300,000.0000	99ZAJ2X10	CITIGROUP CAT 2MM REPO 0.050% 09/10/2013 DD 09/06/13	3,300,000.00-	3,300,000.00
3,800,000.0000	99ZAKHFS6	CITIGROUP CAT 2MM REPO 0.050% 12/26/2013 DD 12/23/13	3,800,000.00-	3,800,000.00
2,600,000.0000	99ZAJXTS8	CITIGROUP CAT 2MM REPO 0.060% 08/02/2013 DD 07/31/13	2,600,000.00-	2,600,000.00
3,000,000.0000	99ZAJX8A0	CITIGROUP CAT 2MM REPO 0.060% 08/06/2013 DD 08/02/13	3,000,000.00-	3,000,000.00
3,200,000.0000	99ZAJYLJ4	CITIGROUP CAT 2MM REPO 0.060% 08/08/2013 DD 08/06/13	3,200,000.00-	3,200,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
4,900,000.0000	99ZAJZZQ0	CITIGROUP CAT 2MM REPO 0.060% 08/19/2013 DD 08/15/13	4,900,000.00-	4,900,000.00
4,700,000.0000	99ZAKA9K5	CITIGROUP CAT 2MM REPO 0.060% 11/07/2013 DD 11/05/13	4,700,000.00-	4,700,000.00
1,700,000.0000	99ZAKFT30	CITIGROUP CAT 2MM REPO 0.060% 12/12/2013 DD 12/10/13	1,700,000.00-	1,700,000.00
3,500,000.0000	99ZAKG856	CITIGROUP CAT 2MM REPO 0.060% 12/24/2013 DD 12/20/13	3,500,000.00-	3,500,000.00
3,100,000.0000	99ZAJX1T6	CITIGROUP CAT 2MM REPO 0.070% 08/05/2013 DD 08/01/13	3,100,000.00-	3,100,000.00
2,900,000.0000	99ZAJ2KF3	CITIGROUP CAT 2MM REPO 0.070% 09/06/2013 DD 09/04/13	2,900,000.00-	2,900,000.00
1,400,000.0000	99ZAKFKW5	CITIGROUP CAT 2MM REPO 0.070% 12/11/2013 DD 12/09/13	1,400,000.00-	1,400,000.00
1,300,000.0000	99ZAKGQP2	CITIGROUP CAT 2MM REPO 0.070% 12/19/2013 DD 12/17/13	1,300,000.00-	1,300,000.00
1,200,000.0000	99ZAKGYF5	CITIGROUP CAT 2MM REPO 0.070% 12/20/2013 DD 12/18/13	1,200,000.00-	1,200,000.00
2,500,000.0000	99ZAKG2L7	CITIGROUP CAT 2MM REPO 0.070% 12/23/2013 DD 12/19/13	2,500,000.00-	2,500,000.00
6,200,000.0000	99ZAJT5A2	CITIGROUP CAT 2MM REPO 0.080% 07/08/2013 DD 07/03/13	6,200,000.00-	6,200,000.00
6,700,000.0000	99ZAJUEF8	CITIGROUP CAT 2MM REPO 0.080% 07/09/2013 DD 07/05/13	6,700,000.00-	6,700,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
3,200,000.0000	99ZAJYC13	CITIGROUP CAT 2MM REPO 0.080% 08/07/2013 DD 08/05/13	3,200,000.00-	3,200,000.00
4,500,000.0000	99ZAJZRT3	CITIGROUP CAT 2MM REPO 0.080% 08/16/2013 DD 08/14/13	4,500,000.00-	4,500,000.00
3,900,000.0000	99ZAJ5VA5	CITIGROUP CAT 2MM REPO 0.080% 10/01/2013 DD 09/27/13	3,900,000.00-	3,900,000.00
5,500,000.0000	99ZAKB3K9	CITIGROUP CAT 2MM REPO 0.080% 11/14/2013 DD 11/12/13	5,500,000.00-	5,500,000.00
10,700,000.0000	99ZAKCUU5	CITIGROUP CAT 2MM REPO 0.080% 11/20/2013 DD 11/18/13	10,700,000.00-	10,700,000.00
10,200,000.0000	99ZAKC2H5	CITIGROUP CAT 2MM REPO 0.080% 11/21/2013 DD 11/19/13	10,200,000.00-	10,200,000.00
7,000,000.0000	99ZAKC7T4	CITIGROUP CAT 2MM REPO 0.080% 11/22/2013 DD 11/20/13	7,000,000.00-	7,000,000.00
2,300,000.0000	99ZAKE7M5	CITIGROUP CAT 2MM REPO 0.080% 12/09/2013 DD 12/05/13	2,300,000.00-	2,300,000.00
1,800,000.0000	99ZAKFDC7	CITIGROUP CAT 2MM REPO 0.080% 12/10/2013 DD 12/06/13	1,800,000.00-	1,800,000.00
2,400,000.0000	99ZAKGCG7	CITIGROUP CAT 2MM REPO 0.080% 12/17/2013 DD 12/13/13	2,400,000.00-	2,400,000.00
1,400,000.0000	99ZAKGH23	CITIGROUP CAT 2MM REPO 0.080% 12/18/2013 DD 12/16/13	1,400,000.00-	1,400,000.00
5,200,000.0000	99ZAKBG58	CITIGROUP CAT 2MM REPO 0.090% 11/08/2013 DD 11/06/13	5,200,000.00-	5,200,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,600,000.0000	99ZAKDM99	CITIGROUP CAT 2MM REPO 0.090% 11/26/2013 DD 11/22/13	7,600,000.00-	7,600,000.00
8,700,000.0000	99ZAKDVJ7	CITIGROUP CAT 2MM REPO 0.090% 11/27/2013 DD 11/25/13	8,700,000.00-	8,700,000.00
4,100,000.0000	99ZAJRUH3	CITIGROUP CAT 2MM REPO 0.100% 06/19/2013 DD 06/17/13	4,100,000.00-	4,100,000.00
2,400,000.0000	99ZAJXL64	CITIGROUP CAT 2MM REPO 0.100% 08/01/2013 DD 07/30/13	2,400,000.00-	2,400,000.00
10,700,000.0000	99ZAKCN82	CITIGROUP CAT 2MM REPO 0.100% 11/19/2013 DD 11/15/13	10,700,000.00-	10,700,000.00
6,300,000.0000	99ZAKDF22	CITIGROUP CAT 2MM REPO 0.100% 11/25/2013 DD 11/21/13	6,300,000.00-	6,300,000.00
10,100,000.0000	99ZAKD226	CITIGROUP CAT 2MM REPO 0.100% 11/29/2013 DD 11/26/13	10,100,000.00-	10,100,000.00
6,800,000.0000	99ZAKAEF0	CITIGROUP CAT 2MM REPO 0.110% 11/01/2013 DD 10/30/13	6,800,000.00-	6,800,000.00
6,100,000.0000	99ZAKB915	CITIGROUP CAT 2MM REPO 0.110% 11/15/2013 DD 11/13/13	6,100,000.00-	6,100,000.00
2,500,000.0000	99ZAKEEB1	CITIGROUP CAT 2MM REPO 0.110% 12/03/2013 DD 11/29/13	2,500,000.00-	2,500,000.00
2,600,000.0000	99ZAKEN54	CITIGROUP CAT 2MM REPO 0.110% 12/04/2013 DD 12/02/13	2,600,000.00-	2,600,000.00
7,900,000.0000	99ZAKCGC1	CITIGROUP CAT 2MM REPO 0.120% 11/18/2013 DD 11/14/13	7,900,000.00-	7,900,000.00



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* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
1,200,000.0000	99ZAJ8HH0	CITIGROUP CAT 2MM REPO 0.160% 10/21/2013 DD 10/17/13	1,200,000.00-	1,200,000.00
2,500,000.0000	99ZAJ7H58	CITIGROUP CAT 2MM REPO 0.180% 10/11/2013 DD 10/09/13	2,500,000.00-	2,500,000.00
835,000.0000	172967GT2	CITIGROUP INC 3.500% 05/15/2023 DD 05/14/13	830,465.95-	829,269.25
130,000.0000	18538RAF0	CLEARWATER PAPER CORP 144A 4.500% 02/01/2023 DD 01/23/13	130,000.00-	130,650.00
110,000.0000	19259PAH5	COINSTAR INC 144A 6.000% 03/15/2019 DD 03/12/13	110,000.00-	111,856.25
65,000.0000	201723AK9	COMMERCIAL METALS CO 4.875% 05/15/2023 DD 05/20/13	65,000.00-	65,193.75
240,000.0000	20173TAG0	COMMERCIAL MORTGAGE PASS C4 AM VAR RT 09/15/2039 DD 09/01/07	243,806.25-	252,393.75
105,000.0000	21036PAK4	CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13	105,000.00-	106,968.75
105,000.0000	212015AK7	CONTINENTAL RESOURCES 144A 4.500% 04/15/2023 DD 04/05/13	105,000.00-	107,625.00
55,000.0000	21687WAA3	COOPER-STANDARD HOLDING I 144A 7.375% 04/01/2018 DD 04/03/13	54,725.00-	55,275.00
100,000.0000	22025YAL4	CORRECTIONS CORP OF AMERI 144A 4.125% 04/01/2020 DD 04/04/13	100,000.00-	100,750.00
2,500,000.0000	224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	2,496,875.00-	1,914,495.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,450,000.0000	226373AJ7	CRESTWOOD MIDSTREAM PARTNERS L 6.000% 12/15/2020 DD 06/15/13	1,450,000.00-	1,489,875.00
755,000.0000	22764LAD5	CROSSTEX ENERGY LP / CROSSTEX 7.125% 06/01/2022 DD 12/01/12	765,381.25-	862,587.50
430,000.0000	228189AA4	CROWN AMERICAS LLC / CROW 144A 4.500% 01/15/2023 DD 01/09/13	430,000.00-	435,375.00
608,950.0000	60001PAB3	CSM BAKERY SUPPLIES 5/13 COV-LITE TL	608,950.00-	609,958.19
80,000.0000	12646RAA3	CST BRANDS INC 144A 5.000% 05/01/2023 DD 05/01/13	80,000.00-	82,000.00
740,000.0000	247126AH8	DELPHI CORP 5.000% 02/15/2023 DD 02/14/13	740,000.00-	760,350.00
280,000.0000	24823UAH1	DENBURY RESOURCES INC 4.625% 07/15/2023 DD 02/05/13	280,000.00-	271,950.00
115,000.0000	25278XAA7	DIAMONDBACK ENERGY INC 144A 7.625% 10/01/2021 DD 09/18/13	115,000.00-	116,150.00
340,000.0000	25389MAD1	DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13	340,937.50-	345,325.00
1,000,000.0000	25470XAL9	DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	1,000,000.00-	921,562.50
80,000.0000	25470XAR6	DISH DBS CORP 144A 5.000% 05/15/2017 DD 05/28/13	80,000.00-	80,200.00
150,000.0000	25470XAN5	DISH DBS CORP 144A 5.125% 05/01/2020 DD 04/05/13	150,000.00-	148,875.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,455,000.0000	25470XAT2	DISH DBS CORP 144A 6.250% 05/15/2023 DD 05/28/13	1,455,612.50-	1,453,762.50
812,962.5000	75524EAK4	DJO FINANCE (3/12) TLB3 0.000% 09/15/2017 DD 03/05/12	812,962.50-	823,124.53
1,665,000.0000	23327BAJ2	DJO FINANCE LLC / DJO FINANCE 8.750% 03/15/2018 DD 09/15/12	1,785,612.50-	1,820,550.00
170,000.0000	26613TAD2	DUPONT FABROS TECHNOLOGY 144A 5.875% 09/15/2021 DD 09/24/13	170,000.00-	169,575.00
1,625,000.0000	268648AN2	EMC CORP/MA 3.375% 06/01/2023 DD 06/06/13	1,623,781.25-	1,601,657.75
1,800,000.0000	29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	1,878,786.00-	1,880,370.00
250,000.0000	29444UAL0	EQUINIX INC 4.875% 04/01/2020 DD 03/05/13	250,000.00-	250,562.50
3.0000	EDF306L3S	EURO-BUND FUTURE (EUX) EXP DEC 13	.00	13,122.69
3.0000	EDF306I3S	EURO-BUND FUTURE (EUX) EXP SEP 13	.00	7,557.01-
1,235,000.0000	316645AB6	FIFTH & PACIFIC COS INC 10.500% 04/15/2019 DD 10/15/12	1,372,093.75-	1,366,218.75
200,000.0000	319963BH6	FIRST DATA CORP 144A 10.625% 06/15/2021 DD 04/10/13	200,000.00-	201,250.00
400,000.0000	319963BF0	FIRST DATA CORP 144A 11.250% 01/15/2021 DD 02/13/13	400,000.00-	404,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
400,000.0000	341081EV5	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	495,884.00-	457,196.00
1,800,000.0000	35671DBA2	FREEMPORT-MCMORAN COPPER & 144A 5.450% 03/15/2043 DD 03/07/13	1,791,792.00-	1,591,290.00
160,000.0000	35687MAZ0	FREESCALE SEMICONDUCTOR I 144A 6.000% 01/15/2022 DD 11/01/13	160,000.00-	160,200.00
100,000.0000	EHB99L1K7	FRIGOGLASS FINANCE BV 8.250% 05/15/2018	129,825.00-	132,421.95
155,000.0000	35906AAN8	FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13	155,000.00-	159,106.25
80,000.0000	36485MAG4	GARDA WORLD SECURITY COR 144A 7.250% 11/15/2021 DD 11/08/13	80,000.00-	81,000.00
3,620,000.0000	36962G6S8	GENERAL ELECTRIC CAPITAL CORP 3.100% 01/09/2023 DD 01/08/13	3,532,024.60-	3,536,819.00
330,000.0000	37045VAC4	GENERAL MOTORS CO 144A 6.250% 10/02/2043 DD 09/27/13	330,000.00-	332,887.50
225,000.0000	37045XAF3	GENERAL MOTORS FINANCIAL 144A 2.750% 05/15/2016 DD 05/14/13	225,000.00-	228,656.25
670,000.0000	37045XAK2	GENERAL MOTORS FINANCIAL 144A 4.250% 05/15/2023 DD 05/14/13	676,468.75-	616,400.00
60,000.0000	373200AY0	GEORGIA GULF CORP 144A 4.875% 05/15/2023 DD 02/01/13	60,000.00-	61,500.00
610,000.0000	374825AA5	GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13	600,703.60-	626,393.75



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,400,000.0000	NAB87CPW4	GLBL INVESTMNT GRP FNCE 11.000% 09/24/2017	1,372,000.00-	1,239,500.00
1,665,000.0000	38141GRD8	GOLDMAN SACHS GROUP INC/THE 3.625% 01/22/2023 DD 01/22/13	1,662,303.80-	1,668,652.20
165,000.0000	38869PAK0	GRAPHIC PACKAGING INTL 4.750% 04/15/2021 DD 04/02/13	165,000.00-	166,650.00
850,000.0000	404121AG0	HCA INC 5.875% 05/01/2023 DD 10/23/12	885,937.50-	914,750.00
35,000.0000	40415RAL9	HD SUPPLY INC 144A 10.500% 01/15/2021 DD 01/16/13	35,000.00-	36,312.50
80,000.0000	42225XAA6	HEALTHCARE TECHNOLOGY INT 144A 7.375% 09/01/2018 DD 08/06/13	80,000.00-	81,700.00
855,000.0000	99AA66166	HEINZ 3/13 (USD) COV-LITE TLB1	850,725.00-	857,137.50
75,000.0000	427093AH2	HERCULES OFFSHORE INC 144A 7.500% 10/01/2021 DD 10/01/13	75,000.00-	75,750.00
390,000.0000	431318AL8	HILCORP ENERGY I LP / HIL 144A 7.625% 04/15/2021 DD 10/13/10	428,025.00-	423,425.00
1,105,263.1600	43289DAC7	HILTON HOTELS 9/13 COV-LITE TL	1,099,736.84-	1,112,171.05
325,000.0000	432891AC3	HILTON WORLDWIDE FINANCE 144A 5.625% 10/15/2021 DD 10/04/13	325,000.00-	326,625.00
400,000.0000	45824TAC9	INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10	433,000.00-	435,500.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
155,000.0000	45824TAN5	INTELSAT JACKSON HOLDINGS 144A 5.500% 08/01/2023 DD 06/05/13	155,000.00-	155,387.50
545,000.0000	458204AM6	INTELSAT LUXEMBOURG SA 144A 8.125% 06/01/2023 DD 04/05/13	545,000.00-	550,550.00
510,000,000.0000 *	99QACD9XA	IRS P US0003M R 2.685% 1/03/24 PUT DEC 13 002.685 ED 12/31/13	7,000,000.00	.00
510,000,000.0000 *	99QACE9MB	IRS P US0003M R 2.71% 01/03/24 PUT JAN 24 002.710 ED 01/03/24	4,182,000.00	.00
510,000,000.0000 *	99QACD9XB	IRS P US0003M R 2.7375% 010324 PUT DEC 13 002.7375 ED 123113	7,000,000.00	.00
510,000,000.0000 *	99QACD9XC	IRS P US0003M R 2.825% 1/03/24 PUT DEC 13 002.825 ED 12/31/13	7,200,000.00	.00
330,000,000.0000 *	99QACF9XC	IRS P US0003M R 3.43% 01/03/34 PUT DEC 13 003.430 ED 12/31/13	5,082,000.00	.00
330,000,000.0000 *	99QACF9XA	IRS P US0003M R 3.44% 01/03/34 PUT DEC 13 003.440 ED 12/31/13	.00	.00
330,000,000.0000 *	99QACF9XB	IRS P US0003M R 3.5175% 010334 PUT DEC 13 003.5175 ED 123113	.00	.00
170,000,000.0000 *	99QACF9XF	IRS P US0003M R 3.594% 010334 PUT DEC 13 003.594 ED 12/31/13	3,026,000.00	.00
330,000,000.0000 *	99QACF9XE	IRS P US0003M R 3.6475% 1/3/34 PUT DEC 13 003.6475 ED 123113	5,016,000.00	.00
6,600,000.0000	99QACF9VB	IRS R US0003M P 1.5% PUT OCT 13 001.500 ED 10/28/13	17,983.96	5,432.75-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,900,000.0000	99QACD9SA	IRS R US0003M P 2.65% 07/31/13 PUT JUL 13 002.650 ED 07/29/13	12,870.00	49,300.00-
2,000,000.0000	99QACC9SP	IRS R US0003M P 2.65% 07/31/23 PUT JUL 13 002.650 ED 07/29/13	13,900.00	34,000.00-
510,000,000.0000 *	99QACD9XD	IRS R US0003M P 2.82313% 01/03 PUT DEC 13 002.82313 ED 123113	6,885,000.00	.00
3,400,000.0000	99QACC9SM	IRS R US0006M P 2.65% 07/31/23 PUT JUL 13 002.650 ED 07/29/13	17,617.80	55,700.00-
4,700,000.0000	99QACC9SC	IRS-P 2.65% R US0003M LIBOR PUT JUL 13 002.650 ED 07/29/13	34,605.00	79,900.00-
1,900,000.0000	99QACC9SG	IRS-P 2.65% R US0003M LIBOR PUT JUL 13 002.650 ED 07/29/13	13,750.00	32,300.00-
4,200,000.0000	NC9QCUYM9	IRS_P CAD-BA-CDOR 3M VAR RT % 2015 JUN 16	.00	6,069.30-
330,000,000.0000 *	99QACF9XD	IRS_P US0003M R 3.565% 1/03/34 PUT DEC 13 003.565 ED 12/31/13	5,445,000.00	.00
200,000.0000	46611DAA3	JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13	200,000.00-	204,312.50
95,000.0000	472319AL6	JEFFERIES GROUP INC 5.125% 01/20/2023 DD 01/18/13	94,734.95-	96,900.00
102,000.0000	472319AM4	JEFFERIES GROUP LLC 6.500% 01/20/2043 DD 01/18/13	100,765.80-	101,011.11
785,000.0000	472682RM7	JEFFERSON CNTY AL SWR REVENUEW 6.500% 10/01/2053 DD 12/03/13	747,531.95-	731,794.55



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
300,000.0000	46639HAG9	JMP CREDIT ADVISORS 1A D 144A VAR RT 04/30/2023 DD 04/30/13	273,000.00-	297,815.16
200,000.0000	99ZAJV5B5	JP MORGAN CP REP REPO 0.030% 07/22/2013 DD 07/18/13	200,000.00-	200,000.00
500,000.0000	99ZAJWJC6	JP MORGAN CP REP REPO 0.030% 07/24/2013 DD 07/22/13	500,000.00-	500,000.00
4,000,000.0000	99ZAJNBZ3	JP MORGAN CP REP REPO 0.040% 05/24/2013 DD 05/22/13	4,000,000.00-	4,000,000.00
500,000.0000	99ZAJWCH2	JP MORGAN CP REP REPO 0.040% 07/23/2013 DD 07/19/13	500,000.00-	500,000.00
2,800,000.0000	99ZAJLK79	JP MORGAN CP REP REPO 0.080% 05/15/2013 DD 05/13/13	2,800,000.00-	2,800,000.00
3,900,000.0000	99ZAJ9RQ7	JP MORGAN CP REP REPO 0.080% 10/29/2013 DD 10/25/13	3,900,000.00-	3,900,000.00
2,300,000.0000	99ZAJ9Y48	JP MORGAN CP REP REPO 0.080% 10/30/2013 DD 10/28/13	2,300,000.00-	2,300,000.00
6,200,000.0000	99ZAKAV46	JP MORGAN CP REP REPO 0.080% 11/05/2013 DD 11/01/13	6,200,000.00-	6,200,000.00
11,300,000.0000	99ZAH2P86	JP MORGAN CP REP REPO 0.090% 01/24/2013 DD 01/22/13	11,300,000.00-	11,300,000.00
2,700,000.0000	99ZAJ93Z3	JP MORGAN CP REP REPO 0.090% 10/31/2013 DD 10/29/13	2,700,000.00-	2,700,000.00
13,000,000.0000	99ZAH2DS5	JP MORGAN CP REP REPO 0.100% 01/23/2013 DD 01/18/13	13,000,000.00-	13,000,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
11,400,000.0000	99ZAH4U60	JP MORGAN CP REP REPO 0.100% 02/06/2013 DD 02/04/13	11,400,000.00-	11,400,000.00
10,600,000.0000	99ZAH8HA7	JP MORGAN CP REP REPO 0.100% 02/28/2013 DD 02/26/13	10,600,000.00-	10,600,000.00
6,600,000.0000	99ZAKALX3	JP MORGAN CP REP REPO 0.100% 11/04/2013 DD 10/31/13	6,600,000.00-	6,600,000.00
5,300,000.0000	99ZAKBLK9	JP MORGAN CP REP REPO 0.100% 11/12/2013 DD 11/07/13	5,300,000.00-	5,300,000.00
1,600,000.0000	99ZAKD7W5	JP MORGAN CP REP REPO 0.100% 12/02/2013 DD 11/27/13	1,600,000.00-	1,600,000.00
300,000.0000	99ZAJLCV5	JP MORGAN CP REP REPO 0.110% 05/14/2013 DD 05/10/13	300,000.00-	300,000.00
2,000,000.0000	99ZAJRR12	JP MORGAN CP REP REPO 0.110% 06/19/2013 DD 06/17/13	2,000,000.00-	2,000,000.00
10,800,000.0000	99ZAH0RD7	JP MORGAN CP REP REPO 0.120% 01/11/2013 DD 01/09/13	10,800,000.00-	10,800,000.00
6,600,000.0000	99ZAH0YB3	JP MORGAN CP REP REPO 0.120% 01/14/2013 DD 01/10/13	6,600,000.00-	6,600,000.00
4,300,000.0000	99ZAJHSQ8	JP MORGAN CP REP REPO 0.120% 04/26/2013 DD 04/24/13	4,300,000.00-	4,300,000.00
6,600,000.0000	99ZAJLWH4	JP MORGAN CP REP REPO 0.120% 05/16/2013 DD 05/14/13	6,600,000.00-	6,600,000.00
13,700,000.0000	99ZAH15F4	JP MORGAN CP REP REPO 0.130% 01/22/2013 DD 01/17/13	13,700,000.00-	13,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,400,000.0000	99ZAH2VF3	JP MORGAN CP REP REPO 0.140% 01/25/2013 DD 01/23/13	7,400,000.00-	7,400,000.00
7,200,000.0000	99ZAH0D83	JP MORGAN CP REP REPO 0.150% 01/10/2013 DD 01/08/13	7,200,000.00-	7,200,000.00
8,900,000.0000	99ZAH04A8	JP MORGAN CP REP REPO 0.160% 01/15/2013 DD 01/11/13	8,900,000.00-	8,900,000.00
8,000,000.0000	99ZAHZXZ4	JP MORGAN CP REP REPO 0.170% 01/08/2013 DD 01/04/13	8,000,000.00-	8,000,000.00
4,200,000.0000	99ZAH1PH8	JP MORGAN CP REP REPO 0.170% 01/17/2013 DD 01/15/13	4,200,000.00-	4,200,000.00
11,800,000.0000	99ZAH68J2	JP MORGAN CP REP REPO 0.170% 02/21/2013 DD 02/19/13	11,800,000.00-	11,800,000.00
7,100,000.0000	99ZAH4DW2	JP MORGAN CP REP REPO 0.180% 02/04/2013 DD 01/31/13	7,100,000.00-	7,100,000.00
6,400,000.0000	99ZAH1FJ5	JP MORGAN CP REP REPO 0.190% 01/16/2013 DD 01/14/13	6,400,000.00-	6,400,000.00
11,300,000.0000	99ZAH6TA8	JP MORGAN CP REP REPO 0.190% 02/19/2013 DD 02/14/13	11,300,000.00-	11,300,000.00
8,100,000.0000	99ZAH9Q56	JP MORGAN CP REP REPO 0.190% 03/07/2013 DD 03/05/13	8,100,000.00-	8,100,000.00
6,400,000.0000	99ZAH90E5	JP MORGAN CP REP REPO 0.190% 03/08/2013 DD 03/06/13	6,400,000.00-	6,400,000.00
11,500,000.0000	99ZAH7FE3	JP MORGAN CP REP REPO 0.200% 02/22/2013 DD 02/20/13	11,500,000.00-	11,500,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
200,000.0000	99ZAJVWX7	JP MORGAN CP REPO 0.040% 07/19/2013 DD 07/17/13	200,000.00-	200,000.00
5,300,000.0000	99ZAKBTB1	JP MORGAN CP REPO 0.080% 11/13/2013 DD 11/08/13	5,300,000.00-	5,300,000.00
1,800,000.0000	46625HJH4	JPMORGAN CHASE & CO 3.200% 01/25/2023 DD 01/25/13	1,764,506.25-	1,761,175.45
160,000.0000	49456BAB7	KINDER MORGAN INC/DELAWA 144A 5.625% 11/15/2023 DD 11/05/13	160,000.00-	160,800.00
110,000.0000	49456BAA9	KINDER MORGAN INC/DELEWA 144A 5.000% 02/15/2021 DD 11/05/13	110,000.00-	110,550.00
410,000.0000	50184VAJ3	LCM LTD PARTNERSHIP 14A D 144A VAR RT 07/15/2025 DD 07/11/13	383,924.00-	388,475.00
985,000.0000	521863AL4	LEAP WIRELESS INTERNATIONAL IN 4.500% 07/15/2014 DD 01/15/09	948,062.50-	1,006,931.25
30,000.0000	53219LAL3	LIFEPOINT HOSPITALS INC 144A 5.500% 12/01/2021 DD 12/06/13	30,000.00-	30,112.50
1,275,000.0000	534187AR0	LINCOLN NATIONAL CORP 6.150% 04/07/2036 DD 04/06/06	1,547,837.25-	1,439,016.00
1,250,000.0000	548661DA2	LOWE'S COS INC 5.000% 09/15/2043 DD 09/11/13	1,237,525.00-	1,256,812.50
200,000.0000	56656UAE2	MARFRIG HOLDING EUROPE BV 144A 11.250% 09/20/2021 DD 09/20/13	197,430.00-	197,250.00
100,000.0000	56656PAB9	MARFRIG OVERSEAS LTD 144A 9.500% 05/04/2020 DD 05/04/10	95,500.00-	93,000.00



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* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
400,000.0000	EXBCF5222	MARLIN IMDT HOLDINGS 10.500% 08/01/2020	607,960.00-	727,140.20
595,000.0000	58013MEC4	MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07	796,211.15-	727,809.95
240,000.0000	552697AN4	MDC PARTNERS INC 144A 6.750% 04/01/2016 DD 03/20/13	240,000.00-	244,350.00
260,000.0000	552704AC2	MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	260,000.00-	263,700.00
470,000.0000	591709AM2	METROPCS WIRELESS INC 144A 6.250% 04/01/2021 DD 03/19/13	470,000.00-	486,450.00
810,000.0000	591709AP5	METROPCS WIRELESS INC 144A 6.625% 04/01/2023 DD 03/19/13	810,000.00-	835,600.00
4,345,000.0000	594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	4,208,495.10-	4,008,533.05
785,000.0000	60688QAS4	MIZUHO CORPORATE BANK LTD 144A 3.500% 03/21/2023 DD 03/21/13	785,562.15-	755,217.10
540,000.0000	55336TAC9	MOMENTIVE PERFORMANCE MATERIAL 8.875% 10/15/2020 DD 10/25/12	568,100.00-	602,900.00
700,000.0000	50075NAT1	MONDELEZ INTERNATIONAL INC 6.875% 02/01/2038 DD 12/12/07	860,370.00-	829,423.00
6,000,000.0000	99ZAJM4M2	MORGAN ST REV REPO 0.020% 05/23/2013 DD 05/21/13	6,000,000.00-	6,000,000.00
600,000.0000	99ZAJUZ40	MORGAN ST REV REPO 0.030% 07/12/2013 DD 07/10/13	600,000.00-	600,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
5,500,000.0000	99ZAJNB26	MORGAN ST REV REPO 0.040% 05/24/2013 DD 05/22/13	5,500,000.00-	5,500,000.00
2,700,000.0000	99ZAJN0B8	MORGAN ST REV REPO 0.040% 05/30/2013 DD 05/28/13	2,700,000.00-	2,700,000.00
6,600,000.0000	99ZAJN721	MORGAN ST REV REPO 0.040% 05/31/2013 DD 05/29/13	6,600,000.00-	6,600,000.00
1,500,000.0000	99ZAJSZJ2	MORGAN ST REV REPO 0.040% 06/27/2013 DD 06/25/13	1,500,000.00-	1,500,000.00
1,800,000.0000	99ZAJ506	MORGAN ST REV REPO 0.040% 06/28/2013 DD 06/26/13	1,800,000.00-	1,800,000.00
6,600,000.0000	99ZAJMWT6	MORGAN ST REV REPO 0.050% 05/22/2013 DD 05/20/13	6,600,000.00-	6,600,000.00
200,000.0000	99ZAJSED8	MORGAN ST REV REPO 0.050% 06/24/2013 DD 06/20/13	200,000.00-	200,000.00
1,700,000.0000	99ZAJSS76	MORGAN ST REV REPO 0.050% 06/26/2013 DD 06/24/13	1,700,000.00-	1,700,000.00
6,700,000.0000	99ZAJULV5	MORGAN ST REV REPO 0.050% 07/10/2013 DD 07/08/13	6,700,000.00-	6,700,000.00
6,800,000.0000	99ZAJUTU9	MORGAN ST REV REPO 0.050% 07/11/2013 DD 07/09/13	6,800,000.00-	6,800,000.00
2,700,000.0000	99ZAJ8YE8	MORGAN ST REV REPO 0.050% 10/23/2013 DD 10/21/13	2,700,000.00-	2,700,000.00
4,600,000.0000	99ZAJMFG3	MORGAN ST REV REPO 0.060% 05/20/2013 DD 05/16/13	4,600,000.00-	4,600,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,800,000.0000	99ZAJQVP6	MORGAN ST REV REPO 0.060% 06/12/2013 DD 06/10/13	1,800,000.00-	1,800,000.00
1,300,000.0000	99ZAJQ179	MORGAN ST REV REPO 0.060% 06/13/2013 DD 06/11/13	1,300,000.00-	1,300,000.00
4,000,000.0000	99ZAJREY4	MORGAN ST REV REPO 0.060% 06/17/2013 DD 06/13/13	4,000,000.00-	4,000,000.00
400,000.0000	99ZAJSL2	MORGAN ST REV REPO 0.060% 06/25/2013 DD 06/21/13	400,000.00-	400,000.00
2,900,000.0000	99ZAJ8RR7	MORGAN ST REV REPO 0.060% 10/22/2013 DD 10/18/13	2,900,000.00-	2,900,000.00
10,500,000.0000	99ZAH3N86	MORGAN ST REV REPO 0.070% 01/30/2013 DD 01/28/13	10,500,000.00-	10,500,000.00
12,000,000.0000	99ZAH3XG7	MORGAN ST REV REPO 0.070% 01/31/2013 DD 01/29/13	12,000,000.00-	12,000,000.00
4,900,000.0000	99ZAJL709	MORGAN ST REV REPO 0.070% 05/17/2013 DD 05/15/13	4,900,000.00-	4,900,000.00
6,000,000.0000	99ZAJMNN9	MORGAN ST REV REPO 0.070% 05/21/2013 DD 05/17/13	6,000,000.00-	6,000,000.00
11,700,000.0000	99ZAJNJ93	MORGAN ST REV REPO 0.070% 05/28/2013 DD 05/23/13	11,700,000.00-	11,700,000.00
3,900,000.0000	99ZAJQ8R8	MORGAN ST REV REPO 0.070% 06/14/2013 DD 06/12/13	3,900,000.00-	3,900,000.00
4,200,000.0000	99ZAJ9JD5	MORGAN ST REV REPO 0.070% 10/28/2013 DD 10/24/13	4,200,000.00-	4,200,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,700,000.0000	99ZAJLPD1	MORGAN ST REV REPO 0.080% 05/15/2013 DD 05/13/13	2,700,000.00-	2,700,000.00
9,000,000.0000	99ZAJRMN9	MORGAN ST REV REPO 0.080% 06/18/2013 DD 06/14/13	9,000,000.00-	9,000,000.00
4,800,000.0000	99ZAJR0X1	MORGAN ST REV REPO 0.080% 06/20/2013 DD 06/18/13	4,800,000.00-	4,800,000.00
11,300,000.0000	99ZAH4485	MORGAN ST REV REPO 0.090% 02/07/2013 DD 02/05/13	11,300,000.00-	11,300,000.00
8,500,000.0000	99ZAH5AV4	MORGAN ST REV REPO 0.090% 02/08/2013 DD 02/06/13	8,500,000.00-	8,500,000.00
9,700,000.0000	99ZAH5SM5	MORGAN ST REV REPO 0.090% 02/12/2013 DD 02/08/13	9,700,000.00-	9,700,000.00
7,600,000.0000	99ZAJHLB8	MORGAN ST REV REPO 0.090% 04/25/2013 DD 04/23/13	7,600,000.00-	7,600,000.00
2,700,000.0000	99ZAJH1B0	MORGAN ST REV REPO 0.090% 04/29/2013 DD 04/25/13	2,700,000.00-	2,700,000.00
4,600,000.0000	99ZAJH7W8	MORGAN ST REV REPO 0.090% 04/30/2013 DD 04/26/13	4,600,000.00-	4,600,000.00
3,300,000.0000	99ZAJPEW2	MORGAN ST REV REPO 0.090% 06/03/2013 DD 05/30/13	3,300,000.00-	3,300,000.00
2,000,000.0000	99ZAJP189	MORGAN ST REV REPO 0.090% 06/06/2013 DD 06/04/13	2,000,000.00-	2,000,000.00
3,300,000.0000	99ZAJQGE8	MORGAN ST REV REPO 0.090% 06/10/2013 DD 06/06/13	3,300,000.00-	3,300,000.00



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	*	INDICATES PENDING SETTLEMENT		
	**	INDICATES TRANSACTION PENDING IN PRIOR YEAR		
6,200,000.0000	99ZAJT0J8	MORGAN ST REV REPO 0.090% 07/05/2013 DD 07/02/13	6,200,000.00-	6,200,000.00
5,600,000.0000	99ZAH5300	MORGAN ST REV REPO 0.100% 02/13/2013 DD 02/11/13	5,600,000.00-	5,600,000.00
5,800,000.0000	99ZAJKZM2	MORGAN ST REV REPO 0.100% 05/10/2013 DD 05/08/13	5,800,000.00-	5,800,000.00
5,500,000.0000	99ZAJRUC4	MORGAN ST REV REPO 0.100% 06/19/2013 DD 06/17/13	5,500,000.00-	5,500,000.00
5,800,000.0000	99ZAJTS66	MORGAN ST REV REPO 0.100% 07/03/2013 DD 07/01/13	5,800,000.00-	5,800,000.00
6,700,000.0000	99ZAJHC28	MORGAN ST REV REPO 0.110% 04/24/2013 DD 04/22/13	6,700,000.00-	6,700,000.00
5,300,000.0000	99ZAJKLC9	MORGAN ST REV REPO 0.110% 05/08/2013 DD 05/06/13	5,300,000.00-	5,300,000.00
5,800,000.0000	99ZAJKSZ1	MORGAN ST REV REPO 0.110% 05/09/2013 DD 05/07/13	5,800,000.00-	5,800,000.00
5,600,000.0000	99ZAJK5Y9	MORGAN ST REV REPO 0.110% 05/13/2013 DD 05/09/13	5,600,000.00-	5,600,000.00
5,500,000.0000	99ZAJRUD2	MORGAN ST REV REPO 0.110% 06/19/2013 DD 06/17/13	5,500,000.00-	5,500,000.00
6,400,000.0000	99ZAJTLF3	MORGAN ST REV REPO 0.110% 07/02/2013 DD 06/28/13	6,400,000.00-	6,400,000.00
9,700,000.0000	99ZAH3EV5	MORGAN ST REV REPO 0.120% 01/29/2013 DD 01/25/13	9,700,000.00-	9,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
11,400,000.0000	99ZAH4NQ4	MORGAN ST REV REPO 0.120% 02/05/2013 DD 02/01/13	11,400,000.00-	11,400,000.00
5,700,000.0000	99ZAJDDZ3	MORGAN ST REV REPO 0.120% 03/28/2013 DD 03/26/13	5,700,000.00-	5,700,000.00
4,800,000.0000	99ZAJPM29	MORGAN ST REV REPO 0.120% 06/04/2013 DD 05/31/13	4,800,000.00-	4,800,000.00
9,400,000.0000	99ZAH1VB4	MORGAN ST REV REPO 0.130% 01/18/2013 DD 01/16/13	9,400,000.00-	9,400,000.00
9,200,000.0000	99ZAH5NF5	MORGAN ST REV REPO 0.130% 02/11/2013 DD 02/07/13	9,200,000.00-	9,200,000.00
11,400,000.0000	99ZAH77D4	MORGAN ST REV REPO 0.130% 02/27/2013 DD 02/25/13	11,400,000.00-	11,400,000.00
2,700,000.0000	99ZAJKCQ8	MORGAN ST REV REPO 0.130% 05/07/2013 DD 05/03/13	2,700,000.00-	2,700,000.00
4,400,000.0000	99ZAJPU53	MORGAN ST REV REPO 0.130% 06/05/2013 DD 06/03/13	4,400,000.00-	4,400,000.00
9,900,000.0000	99ZAH6BW9	MORGAN ST REV REPO 0.140% 02/14/2013 DD 02/12/13	9,900,000.00-	9,900,000.00
5,700,000.0000	99ZAJA9S0	MORGAN ST REV REPO 0.140% 03/15/2013 DD 03/13/13	5,700,000.00-	5,700,000.00
8,100,000.0000	99ZAHZ5B8	MORGAN ST REV REPO 0.150% 01/09/2013 DD 01/07/13	8,100,000.00-	8,100,000.00
9,400,000.0000	99ZAH6JN1	MORGAN ST REV REPO 0.150% 02/15/2013 DD 02/13/13	9,400,000.00-	9,400,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,500,000.0000	99ZAJA1Q2	MORGAN ST REV REPO 0.150% 03/14/2013 DD 03/12/13	7,500,000.00-	7,500,000.00
6,400,000.0000	99ZAJCE27	MORGAN ST REV REPO 0.150% 03/22/2013 DD 03/20/13	6,400,000.00-	6,400,000.00
3,900,000.0000	99ZAJC5W1	MORGAN ST REV REPO 0.150% 03/27/2013 DD 03/25/13	3,900,000.00-	3,900,000.00
6,400,000.0000	99ZAJG4T0	MORGAN ST REV REPO 0.150% 04/23/2013 DD 04/19/13	6,400,000.00-	6,400,000.00
10,000,000.0000	99ZAH26D6	MORGAN ST REV REPO 0.160% 01/28/2013 DD 01/24/13	10,000,000.00-	10,000,000.00
10,900,000.0000	99ZAH3446	MORGAN ST REV REPO 0.160% 02/01/2013 DD 01/30/13	10,900,000.00-	10,900,000.00
7,100,000.0000	99ZAJAQ02	MORGAN ST REV REPO 0.160% 03/13/2013 DD 03/11/13	7,100,000.00-	7,100,000.00
3,800,000.0000	99ZAJB0V0	MORGAN ST REV REPO 0.160% 03/20/2013 DD 03/18/13	3,800,000.00-	3,800,000.00
5,600,000.0000	99ZAJCPK5	MORGAN ST REV REPO 0.160% 03/25/2013 DD 03/21/13	5,600,000.00-	5,600,000.00
2,200,000.0000	99ZAJEXH9	MORGAN ST REV REPO 0.160% 04/09/2013 DD 04/05/13	2,200,000.00-	2,200,000.00
6,000,000.0000	99ZAJGQA7	MORGAN ST REV REPO 0.160% 04/19/2013 DD 04/17/13	6,000,000.00-	6,000,000.00
6,700,000.0000	99ZAJGXQ4	MORGAN ST REV REPO 0.160% 04/22/2013 DD 04/18/13	6,700,000.00-	6,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,200,000.0000	99ZAJTDC9	MORGAN ST REV REPO 0.160% 07/01/2013 DD 06/27/13	6,200,000.00-	6,200,000.00
11,700,000.0000	99ZAH60R2	MORGAN ST REV REPO 0.170% 02/20/2013 DD 02/15/13	11,700,000.00-	11,700,000.00
13,100,000.0000	99ZAH7Z76	MORGAN ST REV REPO 0.170% 02/26/2013 DD 02/22/13	13,100,000.00-	13,100,000.00
1,500,000.0000	99ZAJAGK9	MORGAN ST REV REPO 0.170% 03/12/2013 DD 03/08/13	1,500,000.00-	1,500,000.00
700,000.0000	99ZAJBS40	MORGAN ST REV REPO 0.170% 03/19/2013 DD 03/15/13	700,000.00-	700,000.00
900,000.0000	99ZAJB8D2	MORGAN ST REV REPO 0.170% 03/21/2013 DD 03/19/13	900,000.00-	900,000.00
2,000,000.0000	99ZAJE4K4	MORGAN ST REV REPO 0.170% 04/10/2013 DD 04/08/13	2,000,000.00-	2,000,000.00
3,800,000.0000	99ZAJFCT3	MORGAN ST REV REPO 0.170% 04/11/2013 DD 04/09/13	3,800,000.00-	3,800,000.00
5,900,000.0000	99ZAJF1R9	MORGAN ST REV REPO 0.170% 04/16/2013 DD 04/12/13	5,900,000.00-	5,900,000.00
1,700,000.0000	99ZAJ8BK9	MORGAN ST REV REPO 0.170% 10/18/2013 DD 10/16/13	1,700,000.00-	1,700,000.00
5,500,000.0000	99ZAJCX59	MORGAN ST REV REPO 0.180% 03/26/2013 DD 03/22/13	5,500,000.00-	5,500,000.00
800,000.0000	99ZAJEMA6	MORGAN ST REV REPO 0.180% 04/08/2013 DD 04/04/13	800,000.00-	800,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
5,900,000.0000	99ZAJF9J9	MORGAN ST REV REPO 0.180% 04/17/2013 DD 04/15/13	5,900,000.00-	5,900,000.00
4,900,000.0000	99ZAJGGX8	MORGAN ST REV REPO 0.180% 04/18/2013 DD 04/16/13	4,900,000.00-	4,900,000.00
8,700,000.0000	99ZAJJFX3	MORGAN ST REV REPO 0.180% 05/01/2013 DD 04/29/13	8,700,000.00-	8,700,000.00
9,600,000.0000	99ZAJJQS2	MORGAN ST REV REPO 0.180% 05/02/2013 DD 04/30/13	9,600,000.00-	9,600,000.00
9,400,000.0000	99ZAJJYW4	MORGAN ST REV REPO 0.180% 05/03/2013 DD 05/01/13	9,400,000.00-	9,400,000.00
13,000,000.0000	99ZAJJ597	MORGAN ST REV REPO 0.180% 05/06/2013 DD 05/02/13	13,000,000.00-	13,000,000.00
7,000,000.0000	99ZAHZR08	MORGAN ST REV REPO 0.190% 01/07/2013 DD 01/03/13	7,000,000.00-	7,000,000.00
12,700,000.0000	99ZAH8RL2	MORGAN ST REV REPO 0.190% 03/01/2013 DD 02/27/13	12,700,000.00-	12,700,000.00
14,100,000.0000	99ZAH88G4	MORGAN ST REV REPO 0.190% 03/05/2013 DD 03/01/13	14,100,000.00-	14,100,000.00
8,100,000.0000	99ZAH9H07	MORGAN ST REV REPO 0.190% 03/06/2013 DD 03/04/13	8,100,000.00-	8,100,000.00
4,300,000.0000	99ZAH98J6	MORGAN ST REV REPO 0.190% 03/11/2013 DD 03/07/13	4,300,000.00-	4,300,000.00
5,400,000.0000	99ZAJFT24	MORGAN ST REV REPO 0.190% 04/15/2013 DD 04/11/13	5,400,000.00-	5,400,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
6,600,000.0000	99ZAHZH09	MORGAN ST REV REPO 0.200% 01/04/2013 DD 01/02/13	6,600,000.00-	6,600,000.00
13,600,000.0000	99ZAH8ZK5	MORGAN ST REV REPO 0.200% 03/04/2013 DD 02/28/13	13,600,000.00-	13,600,000.00
3,500,000.0000	99ZAJBJC2	MORGAN ST REV REPO 0.200% 03/18/2013 DD 03/14/13	3,500,000.00-	3,500,000.00
5,200,000.0000	99ZAJDH89	MORGAN ST REV REPO 0.200% 04/01/2013 DD 03/27/13	5,200,000.00-	5,200,000.00
14,700,000.0000	99ZAH7R34	MORGAN ST REV REPO 0.210% 02/25/2013 DD 02/21/13	14,700,000.00-	14,700,000.00
1,600,000.0000	99ZAJD1G8	MORGAN ST REV REPO 0.210% 04/03/2013 DD 04/01/13	1,600,000.00-	1,600,000.00
5,400,000.0000	99ZAJFLU0	MORGAN ST REV REPO 0.210% 04/12/2013 DD 04/10/13	5,400,000.00-	5,400,000.00
5,200,000.0000	99ZAJDRV7	MORGAN ST REV REPO 0.220% 04/02/2013 DD 03/28/13	5,200,000.00-	5,200,000.00
30,000.0000	628197AA3	MUSTANG MERGER CORP 8.500% 08/15/2021 DD 08/15/13	30,000.00-	30,225.00
45,000.0000	63938MAD8	NAVIOS MARITIME ACQUISITI 144A 8.125% 11/15/2021 DD 11/13/13	45,000.00-	45,337.50
260,000.0000	628865AA5	NCR ESCROW CORP 144A 5.875% 12/15/2021 DD 12/19/13	260,000.00-	263,575.00
485,000.0000	EX9407506	NEW LOOK BONDCO I PLC 8.750% 05/14/2018	752,310.05-	828,410.09



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
500,000.0000	62912XAD6	NGPL PIPECO LLC 144A 9.625% 06/01/2019 DD 05/25/12	563,750.00-	492,250.00
445,000.0000	62914QAA5	NII INTERNATIONAL TELECOM 144A 11.375% 08/15/2019 DD 02/19/13	465,025.00-	508,412.50
470,000.0000	ENB8J4313	NOKIA SIEMENS NETWORKS FINANCE 6.750% 04/15/2018	610,859.00-	652,688.77
610,000.0000	EN9399390	NOKIA SIEMENS NETWORKS FINANCE 7.125% 04/15/2020	792,817.00-	847,106.70
225,000.0000	65557UAA1	NORD ANGLIA EDUCATION LTD 144A 8.500% 02/15/2018 DD 02/08/13	220,500.00-	225,000.00
300,000.0000	66977WAN9	NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13	300,000.00-	300,000.00
440,000.0000	68389XAS4	ORACLE CORP 3.625% 07/15/2023 DD 07/16/13	436,031.20-	429,668.80
485,000.0000	69419BAA3	PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13	485,000.00-	488,031.25
280,000.0000	726505AP5	PLAINS EXPLORATION & PRODUCTIO 6.875% 02/15/2023 DD 10/26/12	316,750.00-	321,031.25
1,750,000.0000	69349LAK4	PNC BANK NA 2.950% 01/30/2023 DD 01/28/13	1,743,682.50-	1,766,310.00
140,000.0000	737446AD6	POST HOLDINGS INC 144A 7.375% 02/15/2022 DD 02/15/13	148,050.00-	150,150.00
1,000,000.0000	740816AG8	PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	1,456,990.00-	1,428,320.00



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* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
150,000.0000	74387UAG6	PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13	150,000.00-	151,125.00
850,000.0000	74456QBB1	PUBLIC SERVICE ELECTRIC & GAS 3.800% 01/01/2043 DD 01/11/13	844,585.50-	764,158.50
770,000.0000	74834LAQ3	QUEST DIAGNOSTICS INC 5.750% 01/30/2040 DD 11/17/09	839,854.40-	823,276.30
445,000.0000	747262AK9	QVC INC 4.375% 03/15/2023 DD 03/18/13	444,857.60-	419,568.25
100,000.0000	75079RAA6	RAIN CII CARBON LLC / CII 144A 8.000% 12/01/2018 DD 12/03/10	105,000.00-	108,000.00
1,220,000.0000	75079QAA8	RAIN CII CARBON LLC / CII 144A 8.250% 01/15/2021 DD 12/31/12	1,296,350.00-	1,348,787.50
1,855,000.0000	75281AAP4	RANGE RESOURCES CORP 144A 5.000% 03/15/2023 DD 03/18/13	1,875,250.00-	1,887,462.50
10,800.0000	EXB1L5QH0	RANK GROUP ORD GBP0.1388888	26,931.96-	26,900.52
1,275,000.0000	75605NAJ9	REALOGY 1/11 EXTENDED TLB	1,262,250.00-	1,290,937.50
250,000.0000	758766AF6	REGAL ENTERTAINMENT GROUP 5.750% 02/01/2025 DD 01/17/13	251,250.00-	246,875.00
200,000.0000	761519BC0	REVLON CONSUMER PRODUCTS 144A 5.750% 02/15/2021 DD 02/08/13	200,000.00-	200,050.00
60,000.0000	767754AR5	RITE AID CORP STEP 12/15/2028 DD 12/21/98	57,150.00-	56,400.00
463,837.5000	76775YAV0	RITE AID 2/13 TL 0.000% 02/07/2020 DD 02/01/13	463,837.50-	466,506.69



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
595,000.0000	74966CAA8	RKI EXPLORATION & PRODUCT 144A 8.500% 08/01/2021 DD 07/18/13	595,000.00-	599,462.50
176,325.3800 *	6488159LL	S & P 500 INDEX (OTC) CALL DEC 13 1694.590 ED 123113	8,789,820.19	.00
177,850.5000	6488159LK	S & P 500 INDEX (OTC) CALL DEC 13 1703.680 ED 123113	6,690,000.04	25,731,410.34-
177,822.0400	6488159LJ	S & P 500 INDEX (OTC) CALL DEC 13 1703.950 ED 123113	6,720,000.16	25,679,280.80-
114,058.2500 *	6488159LR	S & P 500 INDEX (OTC) CALL DEC 13 1779.44 ED 123113	1,973,207.73	.00
335,000.0000	785592AA4	SABINE PASS LIQUEFACTION 144A 5.625% 02/01/2021 DD 02/01/13	340,125.00-	319,925.00
75,000.0000	78659QAA0	SAFWAY GROUP HOLDING LLC 144A 7.000% 05/15/2018 DD 05/14/13	75,000.00-	76,875.00
150,000.0000	795435AF3	SALIX PHARMACEUTICALS LTD 144A 6.000% 01/15/2021 DD 12/27/13	150,000.00-	153,375.00
15,000.0000	80283LAA1	SANTANDER UK PLC 144A 5.000% 11/07/2023 DD 11/07/13	14,952.15-	15,094.95
80,000.0000	81725WAG8	SENSATA TECHNOLOGIES BV 144A 4.875% 10/15/2023 DD 04/17/13	80,000.00-	80,100.00
80,000.0000	81783QAA3	SEVEN GENERATIONS ENERGY 144A 8.250% 05/15/2020 DD 05/10/13	80,000.00-	81,600.00
75,000.0000	78454LAG5	SM ENERGY CO 144A 5.000% 01/15/2024 DD 05/20/13	75,000.00-	75,375.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
150,000.0000	83545GAX0	SONIC AUTOMOTIVE INC 5.000% 05/15/2023 DD 05/09/13	150,000.00-	136,500.00
3,250,000.0000	843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	3,327,025.00-	3,344,152.50
315,000.0000	844895AW2	SOUTHWEST GAS CORP 4.875% 10/01/2043 DD 10/04/13	314,754.30-	322,229.25
200,000.0000	EEB8YSX36	SPAIN GOVERNMENT BOND 4.500% 01/31/2018	273,471.03-	275,662.90
145,000.0000	847788AR7	SPEEDWAY MOTORSPORTS INC 144A 6.750% 02/01/2019 DD 08/01/12	152,250.00-	153,700.00
25,000.0000	85172FAE9	SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13	25,000.00-	25,500.00
310,000.0000	85172FAA7	SPRINGLEAF FINANCE CORP 144A 6.000% 06/01/2020 DD 05/29/13	310,000.00-	298,375.00
35,000.0000	85172FAC3	SPRINGLEAF FINANCE CORP 144A 7.750% 10/01/2021 DD 09/24/13	35,000.00-	35,700.00
580,000.0000	853254AJ9	STANDARD CHARTERED PLC 144A 3.950% 01/11/2023 DD 01/11/13	571,097.00-	553,023.30
2,105,000.0000	853254AK6	STANDARD CHARTERED PLC 144A 5.300% 01/09/2043 DD 01/11/13	2,113,293.20-	2,155,886.90
350,000.0000	863667AE1	STRYKER CORP 4.100% 04/01/2043 DD 03/25/13	345,058.00-	341,558.00
705,000.0000	L8882WAD4	STYRON (2/11) TLB	705,587.50-	705,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
550,000.0000	865033AB0	SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13	556,293.75-	524,000.00
373,171.4000	86614DAD0	SUMMIT MATERIALS 2/13 TLB	376,903.12-	376,903.11
70,000.0000	86680WAA3	SUN MERGER SUB INC 144A 5.250% 08/01/2018 DD 07/31/13	70,000.00-	70,700.00
400,000.0000	86680WAB1	SUN MERGER SUB INC 144A 5.875% 08/01/2021 DD 07/31/13	400,000.00-	406,068.75
1,883,933.5500	99AA63825	SUPERVALU 2/13 COV-LITE TLB	1,866,809.55-	1,883,933.56
15,000.0000	99AA68188	SUPERVALU 5/13 COV-LITE TLB	15,150.00-	15,000.00
1,808,047.8400	86853TAP8	SUPERVALU 5/13 COV-LITE TLB	1,808,047.84-	1,813,981.77
500,000.0000	87154BAD8	SYMPHONY CLO LTD 12-8A D 144A VAR RT 01/09/2023 DD 01/20/12	495,000.00-	500,000.00
190,000.0000	87264AAD7	T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13	190,000.00-	193,325.00
782,900.0000	87469RAD3	TALLGRASS ENERGY 10/12 TL	775,071.35-	790,729.00
85,000.0000	87484JAA8	TALOS PRODUCTION LLC / TA 144A 9.750% 02/15/2018 DD 02/06/13	84,171.25-	84,787.50
840,000.0000	87509RAA1	TAMINCO GLOBAL CHEMICAL C 144A 9.750% 03/31/2020 DD 02/03/12	937,762.50-	949,200.00
1,700,000.0000	99ZAJNP05	TD SECURITIES REPO 0.030% 05/29/2013 DD 05/24/13	1,700,000.00-	1,700,000.00
5,700,000.0000	99ZAKA2M8	TD SECURITIES REPO 0.070% 11/06/2013 DD 11/04/13	5,700,000.00-	5,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
765,000.0000	87243QAA4	TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13	765,000.00-	786,000.00
1,250,000.0000	87243QAC0	TENET HEALTHCARE CORP 144A 8.125% 04/01/2022 DD 09/27/13	1,266,228.21-	1,366,325.00
150,000.0000	88160QAC7	TESORO LOGISTICS LP / TES 144A 6.125% 10/15/2021 DD 08/01/13	150,000.00-	151,125.00
500,000.0000	88732JAN8	TIME WARNER CABLE INC 7.300% 07/01/2038 DD 06/19/08	647,040.00-	568,540.00
1,000,000.0000	887317AP0	TIME WARNER INC 4.900% 06/15/2042 DD 06/13/12	1,053,850.00-	1,059,110.00
460,000.0000	887317AM7	TIME WARNER INC 5.375% 10/15/2041 DD 10/17/11	465,524.60-	457,557.40
440,000.0000	887317AL9	TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11	484,312.40-	496,729.20
450,000.0000	888305AB5	TITAN INTERNATIONAL INC 144A 7.875% 10/01/2017 DD 10/01/12	478,125.00-	483,375.00
105,000.0000	87261QAA1	TMS INTERNATIONAL CORP 7.625% 10/15/2021 DD 10/16/13	105,000.00-	107,100.00
1,210,000.0000	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	1,206,793.50-	1,225,875.20
100,000.0000	ED9408425	TRIONISTA TOPCO GMBH 6.875% 04/30/2021	131,735.00-	132,788.91
230,000.0000	899415AA1	TULLOW OIL PLC 144A 6.000% 11/01/2020 DD 11/06/13	230,000.00-	230,287.50



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
565,000.0000	87311XAD0	TW TELECOM HOLDINGS INC 5.375% 10/01/2022 DD 10/02/12	584,068.75-	589,012.50
350,000.0000	910047AG4	UNITED CONTINENTAL HLDGS 6.000% 12/01/2020 DD 11/08/13	350,000.00-	344,937.50
200,000.0000	914906AR3	UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13	200,000.00-	196,000.00
450,000.0000	EN9397378	UPC HOLDING BV 6.750% 03/15/2023	581,647.50-	592,631.47
3,950.0000	917286403	URSTADT BIDDLE PROPS INC PFD 8.500% CUMULATIVE	402,900.00-	395,000.00
150,000.0000	90347CAA4	US COATINGS ACQUISITION I 144A 7.375% 05/01/2021 DD 02/01/13	150,000.00-	161,625.00
82.0000	99F133F3A	US TREAS BD FUTURE (CBT) EXP JUN 13	.00	222,414.24
105.0000	99F700L3A	US ULTRA BOND (CBT) EXP DEC 13	.00	87,020.64
90.0000	99F700I3A	US ULTRA BOND (CBT) EXP SEP 13	.00	942,289.75-
51.0000	99F700F3A	US ULTRA BOND FUT (CBT) EXP JUN 13	.00	547,679.01-
34.0000	99F139F3A	US 10 YR TREAS NTS FUT (CBT) EXP JUN 13	.00	60,093.75-
104.0000	99F139I3A	US 10 YR TREAS NTS FUT (CBT) EXP SEP 13	.00	10,406.25



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
104.0000	99F139L3A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 13	.00	210,285.89
390,000.0000	903293BC1	USG CORP 144A 5.875% 11/01/2021 DD 10/31/13	390,000.00-	395,737.50
450,000.0000	91829KAA1	VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12	459,543.75-	468,100.00
605,425.0000	C9413PAP8	VALEANT 6/13 TLE	596,343.63-	612,076.24
155,000.0000	92343EAE2	VERISIGN INC 144A 4.625% 05/01/2023 DD 04/16/13	155,000.00-	156,162.50
855,000.0000	92343VBQ6	VERIZON COMMUNICATIONS INC 4.500% 09/15/2020 DD 09/18/13	853,888.50-	927,760.50
750,000.0000	92769XAF2	VIRGIN MEDIA SECURED FINANCE P 5.250% 01/15/2021 DD 07/15/11	787,750.00-	759,531.25
1,900,000.0000	927804FL3	VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	1,892,400.00-	1,900,228.00
600,000.0000	92912EAC7	VP II ESCROW CORP 144A 6.750% 08/15/2018 DD 07/12/13	600,000.00-	646,500.00
835,000.0000	92912EAA1	VP II ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13	844,362.50-	896,237.50
450,000.0000	93317QAE5	WALTER ENERGY INC 144A 8.500% 04/15/2021 DD 03/27/13	459,933.96-	469,900.00
1,308,999.9500	93317CAG1	WALTER INVESTMENT 11/12 TL	1,297,685.59-	1,318,026.47
65,000.0000	94973BAA9	WELLS ENTERPRISES INC 144A 6.750% 02/01/2020 DD 01/18/13	65,000.00-	66,950.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,650,000.0000	94974BFJ4	WELLS FARGO & CO 3.450% 02/13/2023 DD 02/13/13	1,649,026.50-	1,593,685.50
580,000.0000	94974BFN5	WELLS FARGO & CO 4.125% 08/15/2023 DD 08/15/13	578,022.20-	564,667.40
75,000.0000	95081QAJ3	WESCO DISTRIBUTION INC 144A 5.375% 12/15/2021 DD 11/26/13	75,000.00-	75,187.50
490,000.0000	96208TAA2	WEX INC 4.750% 02/01/2023 DD 01/30/13	490,000.00-	494,900.00
135,000.0000	97381WAY0	WINDSTREAM CORP 144A 6.375% 08/01/2023 DD 01/23/13	135,000.00-	137,193.75
30,000.0000	977255AD0	WISE METALS GROUP LLC/WI 144A 8.750% 12/15/2018 DD 12/11/13	30,000.00-	30,450.00
1,500,000.0000	98417EAR1	XSTRATA FINANCE CANADA LT 144A STEP 10/25/2042 DD 10/25/12	1,517,055.00-	1,295,055.00
1,800,000.0000	98978VAC7	ZOETIS INC 144A 4.700% 02/01/2043 DD 01/28/13	1,818,204.00-	1,893,384.00
860.0000	XXF210L5J	3MO EURO EURIBOR FUTURE (LIF) EXP DEC 15	.00	1,272,162.71-
180.0000	99F167L6C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 16	.00	5,487.84-
350.0000	99F167F4C	90DAY EURODOLLAR FUTURE (CME) EXP JUN 14	.00	61,500.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INTEREST-BEARING CASH</u>					
73,298.2800	AUD (AUSTRALIAN DOLLARS)	65,329.33	0.0000	65,576.31	246.98
677.3400	CHF (SWISS FRANC)	739.98	0.0000	761.61	21.63
28,080.8300	GBP (GREAT BRITISH POUNDS)	46,186.86	0.0000	46,508.87	322.01
5,165,265.0000	JPY (JAPANESE YEN)	49,983.16	0.0000	49,143.85	839.31-
2.5200	SGD (SINGAPORE DOLLARS)	1.98	0.0000	2.00	0.02
254,696.7800	MXN (MEXICAN PESO)	19,446.82	0.0000	19,446.73	0.09-
176,121.8300	CAD (CANADIAN DOLLARS)	166,232.02	0.0000	165,761.73	470.29-
922.3800	NOK (NORWEGIAN KRONE)	149.10	0.0000	152.04	2.94
18.1400	SEK (SWEDISH KRONA)	2.77	0.0000	2.82	0.05
145,750.0000	GBP CURRENCY AT BROKER 0.000%	239,259.22	0.0000	241,398.44	2,139.22
11.0000	KRW (SOUTH KOREAN WON)	0.01	0.0000	0.01	0.00
20.1800	ILS (ISRAELI SHEKEL)	5.76	0.0000	5.81	0.05
434,665.5100	BRL (BRAZILIAN REAL)	184,418.65	0.0000	184,238.85	179.80-
464,235.4600	EUR (EURO)	638,120.23	0.0000	639,693.25	1,573.02
57,782.5000-	EUR CURRENCY AT BROKER	77,785.30-	0.0000	79,621.40-	1,836.10-
261,013.9200	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	261,013.92	100.0000	261,013.92	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
26,000.0000	BARC CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	26,000.00	100.0000	26,000.00	0.00
869,000.0000	DEUTSCHE BANK VAR RT 01/01/2049 DD 07/01/08	869,000.00	100.0000	869,000.00	0.00
254,000.0000	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	254,000.00	100.0000	254,000.00	0.00
0.1200	BLACKROCK CASH	0.12	1.0000	0.12	0.00
70,000.0000	GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	70,000.00	100.0000	70,000.00	0.00
354,000.0000	MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	354,000.00	100.0000	354,000.00	0.00
27,000.0000	MORG CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	27,000.00	100.0000	27,000.00	0.00
260,000.0000	RBS PLC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	260,000.00	100.0000	260,000.00	0.00
199,000.0000	SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	199,000.00	100.0000	199,000.00	0.00
169,000.0000	UBS CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	169,000.00	100.0000	169,000.00	0.00
794,000.0000	CASH HELD AT MERRILL LYNCH	794,000.00	1.0000	794,000.00	0.00
TOTAL INTEREST-BEARING CASH		4,615,104.63		4,616,084.96	980.33



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<u>U. S. GOVERNMENT SECURITIES</u>					
400,000.0000	FEDERAL HOME LN BK CONS BD 5.500% 07/15/2036 DD 07/17/06	550,372.00	115.6840	462,736.00	87,636.00-
3,000,000.0000	FEDERAL NATL MTG ASSN STRIP PO 0.000% 05/15/2030 DD 05/05/00	1,692,060.00	47.9010	1,437,030.00	255,030.00-
500,000.0000	ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03	673,675.00	116.5610	582,805.00	90,870.00-
2,500,000.0000	ISRAEL ST AID 0.000% 02/15/2025 DD 09/15/97	1,760,200.00	64.5940	1,614,850.00	145,350.00-
500,000.0000	TENNESSEE VALLEY AUTH BD 5.880% 04/01/2036 DD 07/23/97	694,710.00	115.8420	579,210.00	115,500.00-
750,000.0000	TENNESSEE VALLEY AUTH BD 5.500% 06/15/2038 DD 06/15/08	1,017,750.00	109.8350	823,762.50	193,987.50-
1,467,000.0000	TENNESSEE VALLEY AUTH BD 5.250% 09/15/2039 DD 09/15/09	1,930,161.24	106.7310	1,565,743.77	364,417.47-
422,000.0000	TENNESSEE VALLEY AUTH BD 4.625% 09/15/2060 DD 09/15/10	505,433.62	89.4430	377,449.46	127,984.16-
540,310.0000	US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10	640,086.68	112.3590	607,086.91	32,999.77-
559,938.7500	US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11	821,443.88	112.3590	629,141.58	192,302.30-
516,830.0000	US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12	565,055.87	80.3910	415,484.81	149,571.06-



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1,100,000.0000	U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	945,326.22	85.6250	941,875.00	3,451.22-
440,000.0000	U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	366,335.18	81.0470	356,606.80	9,728.38-
8,670,000.0000	U S TREASURY BONDS 3.625% 08/15/2043 DD 08/15/13	8,271,203.05	94.4380	8,187,774.60	83,428.45-
400,000.0000	U S TREASURY NOTE 0.250% 09/30/2014 DD 09/30/12	400,343.75	100.0820	400,328.00	15.75-
2,000,000.0000	U S TREASURY NOTE 2.500% 08/15/2023 DD 08/15/13	1,922,317.50	96.0310	1,920,620.00	1,697.50-
134,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2026 DD 08/15/96	95,860.92	63.3010	84,823.34	11,037.58-
750,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2026 DD 11/15/96	531,165.00	62.5210	468,907.50	62,257.50-
2,100,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2027 DD 02/15/97	1,471,365.00	61.7500	1,296,750.00	174,615.00-
2,375,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2027 DD 11/15/97	1,648,440.00	60.9770	1,448,203.75	200,236.25-
300,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2027 DD 11/17/97	203,958.00	59.4370	178,311.00	25,647.00-
1,766,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2028 DD 08/17/98	1,188,959.50	58.7840	1,038,125.44	150,834.06-
2,000,000.0000	U S TREASURY BD CPN STRIP 0.000% 05/15/2028 DD 11/16/98	1,334,460.00	58.0950	1,161,900.00	172,560.00-



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2,750,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2028 DD 11/16/98	1,800,452.50	56.7000	1,559,250.00	241,202.50-
2,200,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2029 DD 02/16/99	1,424,984.00	56.0280	1,232,616.00	192,368.00-
2,635,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2029 DD 02/15/00	1,663,027.56	54.0400	1,423,954.00	239,073.56-
3,400,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2030 DD 02/15/00	2,107,558.00	52.7350	1,792,990.00	314,568.00-
14,689,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2030 DD 02/15/01	9,196,048.45	53.4000	7,843,926.00	1,352,122.45-
9,184.6410	FHLMC POOL #C0-0730 6.000% 03/01/2029 DD 03/01/99	10,213.37	111.9880	10,285.70	72.33
5,156.8680	FHLMC POOL #E0-1323 4.500% 03/01/2018 DD 03/01/03	5,416.56	105.9630	5,464.37	47.81
2,871.7190	FHLMC MULTICLASS MTG 2363 PF 6.000% 09/15/2016 DD 09/01/01	3,041.47	104.7670	3,008.61	32.86-
29,283.7210	FHLMC MULTICLASS MTG 1650 K 6.500% 01/15/2024 DD 01/01/94	32,994.61	110.9380	32,486.77	507.84-
48,738.2010	FHLMC MULTICLASS MTG 2412 SP VAR RT 02/15/2032 DD 02/15/02	68,074.14	136.4590	66,507.66	1,566.48-
30,036.1800	FHLMC MULTICLASS MTG 2411 FJ VAR RT 12/15/2029 DD 02/15/02	30,069.27	100.1480	30,080.63	11.36
7,979.5210	FHLMC MULTICLASS MTG 2345 PQ 6.500% 08/15/2016 DD 08/01/01	8,201.70	105.4410	8,413.69	211.99



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13,877.0360	FNMA GTD REMIC P/T 92-188 PZ 7.500% 10/25/2022 DD 10/01/92	15,757.99	112.8760	15,663.84	94.15-
391,154.6200	FNMA GTD REMIC P/T 97-66 SB VAR RT 12/25/2023 DD 09/25/97	71,624.24	17.4040	68,076.55	3,547.69-
1,235,000.0000	FEDERAL NATL MTG ASSN STRIP 0.000% 05/15/2030 DD 01/11/02	677,422.20	48.7840	602,482.40	74,939.80-
737,000.0000	FNMA GTD REMIC P/T 13-61 BY 3.000% 06/25/2043 DD 05/01/13	598,121.56	81.2490	598,805.13	683.57
1,000,000.0000	FNMA GTD REMIC P/T 13-136 QB 3.500% 03/25/2042 DD 12/01/13	859,062.50	89.4850	894,850.00	35,787.50
19,233.5460	FNMA GTD REMIC P/T 89-77 J 8.750% 11/25/2019 DD 11/01/89	21,782.71	112.3230	21,603.70	179.01-
432,910.0000	FHLMC MULTICLASS MTG 3934 KB 5.000% 10/15/2041 DD 10/01/11	492,171.05	103.4910	448,022.89	44,148.16-
600,000.0000	FHLMC MULTICLASS MTG 4048 CE 4.000% 05/15/2042 DD 05/01/12	670,260.00	92.6050	555,630.00	114,630.00-
5,742.9620	FNMA POOL #0252211 6.000% 01/01/2029 DD 12/01/98	6,416.73	112.3360	6,451.41	34.68
13,708.9430	FNMA POOL #0254915 4.500% 09/01/2023 DD 08/01/03	15,057.68	105.9330	14,522.29	535.39-
12,823.7030	FNMA POOL #0255404 4.000% 06/01/2024 DD 07/01/04	13,748.61	102.9660	13,204.05	544.56-
25,266.2880	FNMA POOL #0357393 5.000% 06/01/2018 DD 05/01/03	27,734.35	106.5040	26,909.61	824.74-



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700,000.0000	FNMA POOL #0AM1778 2.400% 12/01/2022 DD 12/01/12	715,267.00	93.9480	657,636.00	57,631.00-
12,336.8440	FNMA GTD REMIC P/T 02-1 HC 6.500% 02/25/2022 DD 01/01/02	13,788.94	110.6120	13,646.03	142.91-
124,159.9880	FNMA GTD REMIC P/T 02-T19 A2 7.000% 07/25/2042 DD 12/01/02	150,669.45	117.4490	145,824.66	4,844.79-
161,000.0000	FHLMC MULTICLASS MTG 2515 HC 6.000% 10/15/2032 DD 10/01/02	183,145.55	103.2700	166,264.70	16,880.85-
279,664.5760	FHLMC MULTICLASS MTG 2525 AM 4.500% 04/15/2032 DD 11/01/02	321,910.71	106.6150	298,164.39	23,746.32-
161,000.0000	FHLMC MULTICLASS MTG 2524 HC 6.000% 11/15/2032 DD 11/01/02	185,676.47	111.7390	179,899.79	5,776.68-
22,624.1600	FNMA GTD REMIC P/T 03-41 PN 5.500% 05/25/2033 DD 04/01/03	25,114.22	108.4530	24,536.58	577.64-
80,336.5420	FNMA GTD REMIC P/T 03-35 EA 0.000% 05/25/2033 DD 04/01/03	75,773.45	82.7560	66,483.31	9,290.14-
30,180.8730	FNMA GTD REMIC P/T 03-35 SW VAR RT 05/25/2033 DD 04/01/03	41,497.86	133.7340	40,362.09	1,135.77-
43,861.8400	FNMA GTD REMIC P/T 03-69 NS VAR RT 07/25/2033 DD 06/01/03	51,715.36	118.8840	52,144.71	429.35
118,498.9460	FNMA GTD REMIC P/T 03-64 SX VAR RT 07/25/2033 DD 06/01/03	139,888.03	116.6540	138,233.76	1,654.27-
103,000.0000	FNMA GTD REMIC P/T 03-63 PG 4.000% 07/25/2033 DD 06/01/03	117,726.94	99.9030	102,900.09	14,826.85-



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15,405.7560	FNMA GTD REMIC P/T 03-76 PS VAR RT 08/25/2033 DD 07/01/03	17,120.61	106.4600	16,400.97	719.64-
62,956.5100	FNMA GTD REMIC P/T 03-91 GB 4.500% 09/25/2018 DD 08/01/03	67,113.58	105.8470	66,637.58	476.00-
59,900.5010	FNMA GTD REMIC P/T 03-87 OS VAR RT 04/25/2033 DD 08/25/03	64,326.60	103.2270	61,833.49	2,493.11-
10,566.6480	FHLMC MULTICLASS MTG 2522 GD 5.500% 11/15/2017 DD 11/01/02	11,332.06	106.9400	11,299.97	32.09-
29,605.5800	FHLMC MULTICLASS MTG 2594 OL 5.000% 04/15/2018 DD 04/01/03	31,708.11	106.0400	31,393.76	314.35-
19,757.1400	FHLMC MULTICLASS MTG 2594 VU 5.500% 03/15/2021 DD 04/01/03	20,246.50	100.5770	19,871.14	375.36-
33,757.0200	FHLMC MULTICLASS MTG 2613 H 4.500% 05/15/2018 DD 05/01/03	35,637.34	105.7240	35,689.27	51.93
115,000.0000	FHLMC MULTICLASS MTG 2629 AD 4.500% 06/15/2018 DD 06/01/03	126,895.60	107.8180	123,990.70	2,904.90-
62,000.0000	FHLMC MULTICLASS MTG 2629 DB 5.000% 06/15/2023 DD 06/01/03	71,348.36	106.1870	65,835.94	5,512.42-
25,683.5800	FHLMC MULTICLASS MTG 2631 PD 4.500% 06/15/2018 DD 06/01/03	27,119.36	105.6890	27,144.72	25.36
317,192.6590	FHLMC MULTICLASS MTG 2626 SQ VAR RT 06/15/2023 DD 06/15/03	426,785.96	123.3610	391,292.04	35,493.92-
1,142.5710	FHLMC MULTICLASS MTG 2642 SL VAR RT 07/15/2033 DD 07/01/03	1,204.49	99.6650	1,138.74	65.75-



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68,708.0100	FNMA GTD REMIC P/T 04-24 BY 5.000% 04/25/2034 DD 03/01/04	75,660.61	106.9590	73,489.40	2,171.21-
125,483.7950	FNMA GTD REMIC P/T 04-61 SH VAR RT 11/25/2032 DD 07/25/04	207,897.85	158.2710	198,604.46	9,293.39-
42,740.2130	FNMA GTD REMIC P/T 04-59 BG 0.000% 12/25/2032 DD 07/01/04	40,002.34	89.8330	38,394.82	1,607.52-
278,373.5650	FNMA GTD REMIC P/T 04-79 SP VAR RT 11/25/2034 DD 10/25/04	375,008.22	135.9190	378,362.57	3,354.35
103,000.0000	FNMA GTD REMIC P/T 05-35 HY 5.000% 04/25/2035 DD 03/01/05	110,978.38	106.1450	109,329.35	1,649.03-
105,034.7950	FNMA GTD REMIC P/T 05-56 TP VAR RT 08/25/2033 DD 06/25/05	143,572.12	135.0910	141,892.55	1,679.57-
118,488.8970	FNMA GTD REMIC P/T 05-66 SG VAR RT 07/25/2035 DD 06/25/05	172,551.90	132.5690	157,079.55	15,472.35-
350,427.8530	FNMA GTD REMIC P/T 05-62 GZ 5.750% 07/25/2035 DD 06/01/05	391,114.34	102.1120	357,828.89	33,285.45-
201,000.0000	FNMA GTD REMIC P/T 05-68 UD 5.000% 07/25/2035 DD 07/01/05	236,806.14	108.4360	217,956.36	18,849.78-
156,449.5010	FNMA GTD REMIC P/T 05-75 ZP 5.750% 09/25/2035 DD 08/01/05	184,142.53	101.2620	158,423.89	25,718.64-
8,725.0720	FNMA GTD REMIC P/T 05-74 DT VAR RT 07/25/2035 DD 08/25/05	9,249.83	90.2510	7,874.46	1,375.37-
80,000.0000	FNMA GTD REMIC P/T 05-84 XH 5.750% 10/25/2035 DD 09/01/05	92,811.20	105.9530	84,762.40	8,048.80-



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96,311.4050	FNMA GTD REMIC P/T 05-90 PZ 5.750% 10/25/2035 DD 09/01/05	113,774.13	101.7990	98,044.05	15,730.08-
14,265.5650	FHLMC MULTICLASS MTG 2647 LS VAR RT 07/15/2033 DD 07/01/03	15,629.23	107.8280	15,382.27	246.96-
150,242.4420	FHLMC MULTICLASS MTG 57 1AP 0.000% 07/25/2043 DD 09/01/03	131,247.35	86.8670	130,511.10	736.25-
918,000.0000	FHLMC MULTICLASS MTG 2700 PH 4.500% 11/15/2033 DD 11/01/03	1,040,204.16	106.8610	980,983.98	59,220.18-
473,491.3550	FHLMC MULTICLASS MTG 59 1AP 0.000% 10/25/2043 DD 02/01/04	404,896.70	80.2800	380,118.86	24,777.84-
49,336.2880	FHLMC MULTICLASS MTG 2768 PM 4.500% 03/15/2034 DD 03/01/04	52,914.70	104.7880	51,698.51	1,216.19-
73,167.6340	FHLMC MULTICLASS MTG 2770 LO 0.000% 03/15/2034 DD 03/01/04	68,741.78	90.5750	66,271.58	2,470.20-
2,414,872.8500	FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	2,806,476.87	107.6680	2,600,045.30	206,431.57-
221,417.0770	FNMA GTD REMIC P/T 05-95 WK VAR RT 11/25/2035 DD 10/25/05	316,033.07	135.6000	300,241.56	15,791.51-
229,166.1990	FNMA GTD REMIC P/T 05-103 SC VAR RT 07/25/2035 DD 10/25/05	284,651.98	117.4550	269,167.16	15,484.82-
144,666.4020	FNMA GTD REMIC P/T 05-97 DZ 4.500% 11/25/2035 DD 10/01/05	161,869.69	105.0230	151,933.00	9,936.69-
92,000.0000	FNMA GTD REMIC P/T 05-110 GL 5.500% 12/25/2035 DD 11/01/05	109,535.20	109.4920	100,732.64	8,802.56-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
269,561.8310	FNMA GTD REMIC P/T 05-122 ZP 6.000% 01/25/2036 DD 12/01/05	322,462.26	105.1670	283,490.09	38,972.17-
273,054.9890	FNMA GTD REMIC P/T 06-16 OA 0.000% 03/25/2036 DD 02/01/06	257,556.45	91.8530	250,809.20	6,747.25-
84,332.1320	FNMA GTD REMIC P/T 06-3 CO 0.000% 03/25/2036 DD 02/01/06	78,674.36	88.8700	74,945.97	3,728.39-
32,408.3180	FNMA GTD REMIC P/T 06-15 OT 0.000% 01/25/2036 DD 02/01/06	30,662.86	97.4400	31,578.67	915.81
60,448.7340	FNMA GTD REMIC P/T 06-23 KO 0.000% 04/25/2036 DD 03/01/06	56,702.17	94.6620	57,221.98	519.81
585,672.1310	FNMA GTD REMIC P/T 06-51 PZ 6.000% 06/25/2036 DD 05/01/06	725,095.57	109.7500	642,775.16	82,320.41-
110,000.0000	FNMA GTD REMIC P/T 06-54 PD 6.000% 06/25/2036 DD 05/01/06	127,499.90	110.2880	121,316.80	6,183.10-
21,771.7980	FHLMC MULTICLASS MTG 2840 JO 0.000% 06/15/2023 DD 08/01/04	21,126.74	99.7920	21,726.51	599.77
32,586.5700	FHLMC MULTICLASS MTG 2892 AD 5.000% 11/15/2024 DD 11/01/04	35,668.00	108.4400	35,336.88	331.12-
275,000.0000	FHLMC MULTICLASS MTG 2931 GD 5.000% 02/15/2035 DD 02/01/05	310,494.25	107.0330	294,340.75	16,153.50-
50,380.3960	FNMA GTD REMIC P/T 06-48 DZ 6.000% 06/25/2036 DD 05/01/06	61,295.67	104.3940	52,594.11	8,701.56-
13,890.6360	FNMA GTD REMIC P/T 06-59 QO 0.000% 01/25/2033 DD 06/01/06	13,499.65	98.4850	13,680.19	180.54



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70,494.9620	FNMA GTD REMIC P/T 06-62 PZ 6.000% 07/25/2036 DD 06/01/06	86,365.79	103.2630	72,795.21	13,570.58-
88,459.5360	FHLMC MULTICLASS MTG 2945 LO 0.000% 02/15/2035 DD 03/01/05	84,057.84	89.9120	79,535.74	4,522.10-
138,000.0000	FHLMC MULTICLASS MTG 2949 PB 5.500% 03/15/2035 DD 03/01/05	169,359.12	108.9180	150,306.84	19,052.28-
230,000.0000	FHLMC MULTICLASS MTG 2979 BS VAR RT 05/15/2035 DD 05/15/05	391,949.90	175.8900	404,547.00	12,597.10
306,024.4400	FHLMC MULTICLASS MTG 2994 ZY 6.000% 06/15/2035 DD 06/01/05	366,092.04	114.5710	350,615.26	15,476.78-
98,679.1050	FHLMC MULTICLASS MTG 2990 GO 0.000% 02/15/2035 DD 06/01/05	93,478.78	84.3660	83,251.61	10,227.17-
122,772.5920	FHLMC MULTICLASS MTG 3001 HP VAR RT 05/15/2035 DD 07/15/05	179,194.02	138.7540	170,351.88	8,842.14-
13,161.8400	FHLMC MULTICLASS MTG 3007 AI 5.500% 07/15/2024 DD 07/01/05	583.15	2.9920	393.80	189.35-
187,745.5210	FHLMC MULTICLASS MTG 3012 GK VAR RT 06/15/2035 DD 08/15/05	300,674.50	151.6920	284,794.94	15,879.56-
48,506.1220	FHLMC MULTICLASS MTG 3014 OD 0.000% 08/15/2035 DD 08/01/05	46,489.29	75.7370	36,737.08	9,752.21-
162,972.2180	FHLMC MULTICLASS MTG 3031 BN VAR RT 08/15/2035 DD 09/15/05	218,087.80	142.1500	231,665.01	13,577.21
92,000.0000	FHLMC MULTICLASS MTG 3074 BH 5.000% 11/15/2035 DD 11/01/05	105,029.04	109.6430	100,871.56	4,157.48-



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108,672.2610	FHLMC MULTICLASS MTG 3108 PZ 6.000% 02/15/2036 DD 02/01/06	125,896.21	101.7980	110,626.19	15,270.02-
138,000.0000	FNMA GTD REMIC P/T 06-74 PD 6.500% 08/25/2036 DD 07/01/06	164,897.58	115.6450	159,590.10	5,307.48-
117,506.6090	FNMA GTD REMIC P/T 06-69 KO 0.000% 08/25/2036 DD 07/01/06	110,968.59	93.9480	110,395.11	573.48-
54,460.8290	FNMA GTD REMIC P/T 06-94 GK VAR RT 10/25/2026 DD 09/25/06	94,467.28	173.7440	94,622.42	155.14
218,243.6140	FNMA GTD REMIC P/T 06-109 PO 0.000% 11/25/2036 DD 10/25/06	208,217.55	92.2070	201,235.89	6,981.66-
75,905.0980	FNMA GTD REMIC P/T 06-111 EO 0.000% 11/25/2036 DD 10/01/06	72,526.59	92.0660	69,882.79	2,643.80-
19,294.2500	FNMA GTD REMIC P/T 06-110 PO 0.000% 11/25/2036 DD 10/01/06	18,418.53	90.6750	17,495.06	923.47-
90,519.5500	FNMA GTD REMIC P/T 06-126 PO 0.000% 01/25/2037 DD 12/01/06	86,362.02	91.9570	83,239.06	3,122.96-
166,186.9850	FNMA GTD REMIC P/T 07-14 OP 0.000% 03/25/2037 DD 02/01/07	158,068.79	92.0680	153,005.03	5,063.76-
41,303.1600	FNMA GTD REMIC P/T 07-1 SD VAR RT 02/25/2037 DD 01/25/07	59,017.71	172.0550	71,064.15	12,046.44
126,443.4400	FNMA GTD REMIC P/T 07-12 BZ 6.000% 03/25/2037 DD 02/01/07	150,617.90	105.3620	133,223.34	17,394.56-
417,000.0000	FNMA GTD REMIC P/T 07-5 PE 6.000% 02/25/2037 DD 01/01/07	489,979.17	104.3820	435,272.94	54,706.23-



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14,159.2660	FHLMC MULTICLASS MTG 3149 SO 0.000% 05/15/2036 DD 05/15/06	13,419.47	71.3500	10,102.64	3,316.83-
969,053.3100	FNMA GTD REMIC P/T 07-54 WI VAR RT 06/25/2037 DD 05/25/07	142,557.49	14.9560	144,931.61	2,374.12
987,397.8200	FNMA GTD REMIC P/T 07-60 AX VAR RT 07/25/2037 DD 06/25/07	204,776.48	15.7080	155,100.45	49,676.03-
313,005.2190	FNMA GTD REMIC P/T 07-60 ZS 4.750% 07/25/2037 DD 06/01/07	351,038.77	98.3060	307,702.91	43,335.86-
591,452.1450	FNMA GTD REMIC P/T 07-60 ZB 4.750% 05/25/2037 DD 06/01/07	661,627.83	107.8960	638,153.21	23,474.62-
56,326.3770	FNMA GTD REMIC P/T 07-W7 1A4 VAR RT 07/25/2037 DD 06/25/07	122,349.36	199.1270	112,161.02	10,188.34-
263,753.0120	FNMA GTD REMIC P/T 07-79 ZK 6.500% 08/17/2037 DD 07/01/07	320,346.46	104.6450	276,004.34	44,342.12-
160,102.9600	FNMA GTD REMIC P/T 07-100 SM VAR RT 10/25/2037 DD 09/25/07	25,433.99	13.6330	21,826.84	3,607.15-
50,764.2100	FNMA GTD REMIC P/T 07-116 HI VAR RT 01/25/2038 DD 12/25/07	3,189.97	7.7980	3,958.59	768.62
194,227.8400	FNMA GTD REMIC P/T 08-1 BI VAR RT 02/25/2038 DD 01/25/08	23,231.53	11.8390	22,994.63	236.90-
124,513.9400	FNMA GTD REMIC P/T 08-10 XI VAR RT 03/25/2038 DD 02/25/08	21,606.94	15.1540	18,868.84	2,738.10-
231,976.9100	FNMA GTD REMIC P/T 08-16 IS VAR RT 03/25/2038 DD 02/25/08	38,192.73	14.5560	33,766.56	4,426.17-



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666,307.8800	FHLMC MULTICLASS MTG 3202 HI VAR RT 08/15/2036 DD 08/15/06	103,344.42	17.0430	113,558.85	10,214.43
91,960.0200	FHLMC MULTICLASS MTG 3201 OG 0.000% 08/15/2036 DD 08/01/06	87,991.99	89.1650	81,996.15	5,995.84-
217,603.7980	FHLMC MULTICLASS MTG 3210 ZA 6.000% 09/15/2036 DD 09/01/06	264,591.38	110.2030	239,805.91	24,785.47-
79,132.7040	FHLMC MULTICLASS MTG 3218 AO 0.000% 09/15/2036 DD 09/15/06	75,622.44	93.3950	73,905.99	1,716.45-
56,395.8500	FHLMC MULTICLASS MTG 3232 ST VAR RT 10/15/2036 DD 10/15/06	8,673.64	15.8200	8,921.82	248.18
40,781.1530	FHLMC MULTICLASS MTG 3233 OP 0.000% 05/15/2036 DD 10/01/06	38,884.03	88.9130	36,259.75	2,624.28-
459,000.0000	FHLMC MULTICLASS MTG 3242 PH 5.750% 11/15/2036 DD 11/01/06	549,193.50	108.9930	500,277.87	48,915.63-
495,617.4320	FHLMC MULTICLASS MTG 3256 PO 0.000% 12/15/2036 DD 12/01/06	477,705.88	91.7490	454,724.04	22,981.84-
290,329.6170	FHLMC MULTICLASS MTG 3261 OA 0.000% 01/15/2037 DD 01/01/07	277,897.73	91.8180	266,574.85	11,322.88-
416,021.5230	FHLMC MULTICLASS MTG 3267 ZB 6.000% 01/15/2037 DD 01/01/07	473,024.36	103.6330	431,135.58	41,888.78-
94,459.7850	FHLMC MULTICLASS MTG 3274 JO 0.000% 02/15/2037 DD 02/01/07	90,296.99	92.2710	87,158.99	3,138.00-
101,512.8200	FHLMC MULTICLASS MTG 3301 OY 0.000% 04/15/2037 DD 04/01/07	96,389.50	91.7020	93,089.29	3,300.21-



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24,322.1390	FHLMC MULTICLASS MTG 3318 AO 0.000% 05/15/2037 DD 05/01/07	23,396.97	91.4540	22,243.57	1,153.40-
354,170.5090	FHLMC MULTICLASS MTG 3325 ZM 7.000% 05/15/2037 DD 06/01/07	426,478.37	107.5180	380,797.05	45,681.32-
300,317.5330	FHLMC MULTICLASS MTG 3331 PO 0.000% 06/15/2037 DD 06/15/07	289,392.02	92.7970	278,685.66	10,706.36-
33,230.1250	FNMA GTD REMIC P/T 08-44 PO 0.000% 05/25/2038 DD 04/25/08	31,505.85	91.5980	30,438.13	1,067.72-
459,000.0000	FNMA GTD REMIC P/T 08-65 PE 5.750% 08/25/2038 DD 07/01/08	535,005.81	105.9850	486,471.15	48,534.66-
128,583.9600	FNMA GTD REMIC P/T 08-80 SA VAR RT 09/25/2038 DD 08/25/08	15,934.06	12.5320	16,114.14	180.08
83,537.1100	FNMA GTD REMIC P/T 09-6 GS VAR RT 02/25/2039 DD 01/25/09	15,832.72	16.1230	13,468.69	2,364.03-
208,389.1400	FHLMC MULTICLASS MTG 3387 SA VAR RT 11/15/2037 DD 11/15/07	31,583.42	13.1720	27,449.02	4,134.40-
151,143.0900	FHLMC MULTICLASS MTG 3404 SC VAR RT 01/15/2038 DD 01/15/08	19,550.31	10.8020	16,326.48	3,223.83-
2,000,000.0000	FHLMC MULTICLASS MTG 3423 PB 5.500% 03/15/2038 DD 03/01/08	2,287,680.00	108.7010	2,174,020.00	113,660.00-
70,523.0520	FHLMC MULTICLASS MTG 3443 SY VAR RT 03/15/2037 DD 04/01/08	82,296.94	100.9980	71,226.87	11,070.07-
2,000,000.0000	FNMA GTD REMIC P/T 11-M2 A3 3.764% 04/25/2021 DD 06/01/11	2,238,240.00	104.1380	2,082,760.00	155,480.00-



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57,027.0900	FHLMC MULTICLASS MTG 3511 SA VAR RT 02/15/2039 DD 02/15/09	7,331.94	11.0490	6,300.92	1,031.02-
220,428.6400	FHLMC MULTICLASS MTG 3481 SJ VAR RT 08/15/2038 DD 08/15/08	31,521.34	12.8770	28,384.60	3,136.74-
112,921.8400	FNMA GTD REMIC P/T 09-99 SC VAR RT 12/25/2039 DD 11/25/09	16,108.28	12.1620	13,733.55	2,374.73-
500,000.0000	FNMA GTD REMIC P/T 10-2 LC 5.000% 02/25/2040 DD 01/01/10	585,200.00	105.7280	528,640.00	56,560.00-
239,965.5510	FHLMC MULTICLASS MTG 3607 BO 0.000% 04/15/2036 DD 12/01/09	226,385.97	91.3730	219,263.72	7,122.25-
103,583.5600	FHLMC MULTICLASS MTG 3611 PO 0.000% 07/15/2034 DD 12/01/09	98,816.69	90.9080	94,165.74	4,650.95-
405,026.1000	FHLMC MULTICLASS MTG 3622 WZ 5.500% 01/15/2040 DD 01/01/10	493,043.09	103.4100	418,837.49	74,205.60-
500,000.0000	FNMA GTD REMIC P/T 10-41 NB 5.000% 05/25/2040 DD 04/01/10	542,535.00	105.7030	528,515.00	14,020.00-
8,829.2000	FNMA POOL #0720560 5.000% 06/01/2018 DD 06/01/03	9,493.02	106.4310	9,397.01	96.01-
98,717.6890	FNMA POOL #0721535 5.000% 07/01/2033 DD 06/01/03	111,809.68	110.3490	108,933.98	2,875.70-
42,664.0120	FNMA POOL #0730022 4.000% 08/01/2018 DD 07/01/03	45,791.34	105.9360	45,196.55	594.79-
12,998.7100	FNMA POOL #0735313 VAR RT 02/01/2035 DD 02/01/05	13,762.18	105.0940	13,660.86	101.32-



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12,684.3160	FNMA POOL #0743183 5.000% 10/01/2018 DD 09/01/03	13,970.95	106.5640	13,516.91	454.04-
7,092.2880	FNMA POOL #0759424 5.500% 01/01/2034 DD 01/01/04	8,129.38	111.8650	7,933.79	195.59-
104,791.2900	GNMA GTD REMIC P/T 08-25 SB VAR RT 03/20/2038 DD 03/20/08	18,863.56	15.1620	15,888.46	2,975.10-
67,516.2090	GNMA GTD REMIC P/T 04-11 SX VAR RT 02/20/2034 DD 02/20/04	110,526.06	136.8860	92,420.24	18,105.82-
87,010.9200	GNMA GTD REMIC P/T 04-35 PL 5.500% 05/20/2033 DD 05/01/04	92,568.24	104.7970	91,184.83	1,383.41-
102,523.2760	GNMA GTD REMIC P/T 04-46 AO 0.000% 06/20/2034 DD 06/20/04	95,847.00	86.7650	88,954.32	6,892.68-
151,064.7600	GNMA GTD REMIC P/T 04-59 SG VAR RT 07/20/2034 DD 08/20/04	25,860.83	16.9450	25,597.92	262.91-
96,947.8100	GNMA GTD REMIC P/T 04-73 JL VAR RT 09/16/2034 DD 09/16/04	19,614.55	16.5540	16,048.74	3,565.81-
59,779.8100	GNMA GTD REMIC P/T 04-87 SB VAR RT 03/17/2033 DD 10/17/04	66,906.19	107.5440	64,289.60	2,616.59-
132,533.4400	GNMA GTD REMIC P/T 04-90 SI VAR RT 10/20/2034 DD 10/20/04	21,038.41	14.5440	19,275.66	1,762.75-
636,458.0070	GNMA GTD REMIC P/T 04-94 TS VAR RT 10/20/2034 DD 11/20/04	997,997.98	141.8140	902,586.56	95,411.42-
124,371.0460	GNMA GTD REMIC P/T 05-45 SB VAR RT 02/16/2035 DD 06/16/05	209,583.89	160.4030	199,494.89	10,089.00-



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4,326.6170	GNMA GTD REMIC P/T 05-65 SA VAR RT 08/20/2035 DD 08/20/05	5,421.81	143.3020	6,200.13	778.32
280,420.8700	GNMA GTD REMIC P/T 05-69 SY VAR RT 11/20/2033 DD 09/20/05	35,784.46	16.3570	45,868.44	10,083.98
68,814.0320	GNMA GTD REMIC P/T 05-68 DP VAR RT 06/17/2035 DD 09/17/05	87,773.71	128.8060	88,636.60	862.89
162,615.9970	GNMA GTD REMIC P/T 06-16 OP 0.000% 03/20/2036 DD 04/20/06	154,140.50	84.7160	137,761.77	16,378.73-
273,730.8720	GNMA GTD REMIC P/T 06-17 KZ 6.000% 04/20/2036 DD 04/01/06	329,638.42	113.6160	311,002.07	18,636.35-
459,000.0000	GNMA GTD REMIC P/T 05-92 PB 6.000% 12/20/2035 DD 12/01/05	565,419.15	112.6470	517,049.73	48,369.42-
367,664.5400	GNMA GTD REMIC P/T 09-31 ST VAR RT 03/20/2039 DD 05/20/09	49,075.92	11.5760	42,560.85	6,515.07-
500,571.3100	GNMA GTD REMIC P/T 09-22 SA VAR RT 04/20/2039 DD 04/20/09	67,622.24	14.2670	71,416.51	3,794.27
367,664.5400	GNMA GTD REMIC P/T 09-31 TS VAR RT 03/20/2039 DD 05/20/09	48,450.86	14.1360	51,973.06	3,522.20
312,263.8700	GNMA GTD REMIC P/T 09-24 DS VAR RT 03/20/2039 DD 04/20/09	33,009.36	12.5270	39,117.29	6,107.93
28,706.1780	GNMA GTD REMIC P/T 08-60 PO 0.000% 01/20/2038 DD 07/01/08	27,821.79	95.8970	27,528.36	293.43-
280,681.1200	GNMA GTD REMIC P/T 07-9 CI VAR RT 03/20/2037 DD 03/20/07	43,660.00	15.0310	42,189.18	1,470.82-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
144,012.7500	GNMA GTD REMIC P/T 07-17 JI VAR RT 04/16/2037 DD 04/16/07	27,623.14	16.0960	23,180.29	4,442.85-
134,397.9560	GNMA GTD REMIC P/T 07-17 JO 0.000% 04/16/2037 DD 04/16/07	126,387.90	84.2620	113,246.41	13,141.49-
461,000.0000	GNMA GTD REMIC P/T 07-22 LP 5.500% 04/20/2037 DD 04/01/07	545,777.90	110.8030	510,801.83	34,976.07-
1,836,000.0000	GNMA GTD REMIC P/T 07-28 PB 5.500% 05/16/2037 DD 05/01/07	2,241,021.60	110.9250	2,036,583.00	204,438.60-
27,156.9480	GNMA GTD REMIC P/T 07-28 BO 0.000% 05/20/2037 DD 05/20/07	25,854.28	86.0700	23,373.99	2,480.29-
780,000.0000	GNMA GTD REMIC P/T 07-47 PH 6.000% 07/16/2037 DD 07/01/07	989,796.60	115.4960	900,868.80	88,927.80-
55,373.7340	GNMA GTD REMIC P/T 07-36 HO 0.000% 06/16/2037 DD 06/01/07	52,548.62	83.7660	46,384.36	6,164.26-
1,607,000.0000	GNMA GTD REMIC P/T 07-35 NE 6.000% 06/16/2037 DD 06/01/07	2,005,760.98	113.3520	1,821,566.64	184,194.34-
170,889.6400	GNMA GTD REMIC P/T 07-45 QA VAR RT 07/20/2037 DD 07/20/07	27,672.18	16.8450	28,786.36	1,114.18
229,306.8900	GNMA GTD REMIC P/T 07-42 SC VAR RT 07/20/2037 DD 07/20/07	38,901.97	18.4300	42,261.26	3,359.29
142,323.1400	GNMA GTD REMIC P/T 07-73 MI VAR RT 11/20/2037 DD 11/20/07	19,365.96	14.6580	20,861.73	1,495.77
497,849.3300	GNMA GTD REMIC P/T 07-76 SD VAR RT 11/20/2037 DD 11/20/07	67,204.74	13.8600	69,001.92	1,797.18



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233,997.0800	GNMA GTD REMIC P/T 07-72 US VAR RT 11/20/2037 DD 11/20/07	39,877.83	16.8890	39,519.77	358.06-
2,008,549.3900	GNMA GTD REMIC P/T 07-71 PZ 6.500% 11/20/2037 DD 11/01/07	2,523,802.02	115.6560	2,323,007.88	200,794.14-
343,868.3400	GNMA GTD REMIC P/T 08-40 SA VAR RT 05/16/2038 DD 05/16/08	73,859.56	17.3000	59,489.22	14,370.34-
31,778.0300	GNMA GTD REMIC P/T 08-57 AI VAR RT 07/20/2038 DD 07/20/08	5,254.54	15.2500	4,846.15	408.39-
120,871.6400	GNMA GTD REMIC P/T 08-71 SC VAR RT 08/20/2038 DD 08/20/08	15,528.44	14.7560	17,835.82	2,307.38
126,602.8000	GNMA GTD REMIC P/T 08-93 AS VAR RT 12/20/2038 DD 12/20/08	17,972.58	12.9460	16,390.00	1,582.58-
114,968.7550	GNMA GTD REMIC P/T 09-1 KS VAR RT 11/20/2034 DD 01/20/09	161,826.65	125.9230	144,772.11	17,054.54-
591,945.6500	GNMA GTD REMIC P/T 09-79 PZ 6.000% 09/20/2039 DD 09/01/09	682,353.48	118.1370	699,306.83	16,953.35
298,100.7310	GNMA GTD REMIC P/T 09-61 ZQ 6.000% 08/16/2039 DD 08/01/09	365,519.46	105.6570	314,964.29	50,555.17-
634,627.8470	GNMA GTD REMIC P/T 09-61 PZ 7.500% 08/20/2039 DD 08/01/09	869,160.98	120.7600	766,376.59	102,784.39-
267,000.0000	GNMA GTD REMIC P/T 09-66 HT 5.500% 08/16/2039 DD 08/01/09	322,712.22	113.4790	302,988.93	19,723.29-
370,852.2480	GNMA GTD REMIC P/T 09-87 WZ 6.000% 10/20/2039 DD 10/01/09	452,684.57	109.9610	407,792.84	44,891.73-



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4,560,000.0000	TENNESSEE VALLEY AUTH STRIP 11/01/2025	3,078,182.40	60.1600	2,743,296.00	334,886.40-
550,000.0000	TENNESSEE VALLEY AUTH STRIP 0.000% 01/15/2038 DD 01/15/98	219,890.00	29.4650	162,057.50	57,832.50-
75,000,000.0000	U S TREASURY BILL 0.000% 02/06/2014 DD 02/07/13	74,990,994.75	99.9879	74,990,994.75	0.00
116,965,000.0000	U S TREASURY BILL 0.000% 04/03/2014 DD 04/04/13	116,941,822.64	99.9801	116,941,822.64	0.00
4,400,000.0000	U S TREASURY BILL 0.000% 05/29/2014 DD 05/30/13	4,397,854.14	99.9512	4,397,854.14	0.00
114,945,000.0000	U S TREASURY BILL 0.000% 01/16/2014 DD 07/18/13	114,932,068.69	99.9887	114,932,068.69	0.00
70,200,000.0000	U S TREASURY BILL 0.000% 01/23/2014 DD 07/25/13	70,194,676.73	99.9924	70,194,676.73	0.00
120,000,000.0000	U S TREASURY BILL 0.000% 02/13/2014 DD 08/15/13	119,978,767.20	99.9823	119,978,767.20	0.00
28,000,000.0000	U S TREASURY BILL 0.000% 02/20/2014 DD 08/22/13	27,994,620.89	99.9807	27,994,620.89	0.00
89,150,000.0000	U S TREASURY NT PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	32,027,002.84	34.8890	31,103,543.50	923,459.34-
4,200,000.0000	U S TREASURY NT PRIN STRIP 0.000% 08/15/2040 DD 08/16/10	1,741,955.71	33.6780	1,414,476.00	327,479.71-
15,000,000.0000	U S TREASURY NT PRIN STRIP 0.000% 08/15/2043 DD 08/15/13	4,503,600.00	29.0140	4,352,100.00	151,500.00-



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6,000,000.0000	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	1,732,320.00	28.7030	1,722,180.00	10,140.00-
8,400,000.0000	U S TREASURY BONDS 3.750% 11/15/2043 DD 11/15/13	8,169,372.54	96.6560	8,119,104.00	50,268.54-
3,655,000.0000	U S TREASURY NOTE 2.750% 11/15/2023 DD 11/15/13	3,592,145.41	97.8280	3,575,613.40	16,532.01-
2,000,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2035 DD 08/15/07	1,025,442.00	42.1220	842,440.00	183,002.00-
2,500,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2035 DD 08/15/07	1,266,325.00	41.2210	1,030,525.00	235,800.00-
1,000,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2031 DD 02/15/06	592,060.00	49.7020	497,020.00	95,040.00-
4,173,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2032 DD 02/15/06	2,425,389.33	48.6050	2,028,286.65	397,102.68-
1,285,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2033 DD 02/15/06	719,934.10	46.4760	597,216.60	122,717.50-
3,289,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2033 DD 02/15/06	1,808,259.31	45.4580	1,495,113.62	313,145.69-
800,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2034 DD 02/15/06	432,056.00	44.4790	355,832.00	76,224.00-
100,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2034 DD 02/15/06	52,976.00	43.5000	43,500.00	9,476.00-
2,650,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2035 DD 02/15/06	1,377,682.00	42.5470	1,127,495.50	250,186.50-



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675,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2030 DD 08/15/07	410,764.50	51.4920	347,571.00	63,193.50-
2,346,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2031 DD 08/15/07	1,395,138.84	50.2700	1,179,334.20	215,804.64-
1,000,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2032 DD 08/15/07	576,160.00	48.0580	480,580.00	95,580.00-
1,900,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2032 DD 08/15/07	1,053,936.00	46.9790	892,601.00	161,335.00-
1,800,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2033 DD 08/15/07	974,324.00	44.9640	809,352.00	164,972.00-
1,405,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2034 DD 08/15/07	751,941.95	44.0070	618,298.35	133,643.60-
1,350,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2034 DD 08/15/07	708,493.50	43.0540	581,229.00	127,264.50-
TOTAL U. S. GOVERNMENT SECURITIES		692,883,675.41		680,098,102.42	12,785,572.99-
<u>CORPORATE DEBT INSTRUMENTS - PREFERRED</u>					
622,000.0000	LBG CAPITAL NO.1 PLC 7.869% 08/25/2020	1,071,724.66	176.0792	1,095,212.94	23,488.28
10,000,000.0000	TOKYO ELECTRIC POWER CO INC 1.505% 07/22/2014	100,152.16	0.9429	94,297.03	5,855.13-
700,000.0000	RAS LAFFAN LIQUEFIED NATURAL G 6.332% 09/30/2027	895,720.00	109.3172	765,220.40	130,499.60-
200,000.0000	MORGAN STANLEY VAR RT 04/13/2016	250,609.38	136.5013	273,002.76	22,393.38



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000	NAKILAT INC 6.067% 12/31/2033	121,000.00	104.5000	104,500.00	16,500.00-
1,357,000.0000	ABB FINANCE USA INC 4.375% 05/08/2042 DD 05/08/12	1,398,877.68	91.6400	1,243,554.80	155,322.88-
160,000.0000	AFLAC INC 6.900% 12/17/2039 DD 12/17/09	212,760.00	122.9930	196,788.80	15,971.20-
1,368,000.0000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	1,730,068.56	117.6600	1,609,588.80	120,479.76-
737,000.0000	AFLAC INC 3.625% 06/15/2023 DD 06/10/13	737,000.00	96.7980	713,401.26	23,598.74-
537,000.0000	AIG SUNAMERICA GLOBAL FINANCIN 6.900% 03/15/2032 DD 03/20/02	711,943.86	121.2390	651,053.43	60,890.43-
142,000.0000	ANR PIPELINE CO 9.625% 11/01/2021 DD 11/04/91	214,814.76	135.0200	191,728.40	23,086.36-
4,788,000.0000	AT&T CORP VAR RT 11/15/2031 DD 05/15/02	7,183,660.56	133.0930	6,372,492.84	811,167.72-
615,000.0000	AT&T INC 6.500% 09/01/2037 DD 08/31/07	696,893.40	112.4930	691,831.95	5,061.45-
927,000.0000	AT&T INC 6.300% 01/15/2038 DD 12/06/07	1,188,627.21	110.5250	1,024,566.75	164,060.46-
40,000.0000	AT&T INC 6.550% 02/15/2039 DD 02/03/09	43,906.80	113.5300	45,412.00	1,505.20
3,440,000.0000	AT&T INC 5.550% 08/15/2041 DD 08/18/11	3,455,250.50	101.4860	3,491,118.40	35,867.90



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5,574,000.0000	AT&T INC 4.300% 12/15/2042 DD 06/15/13	5,189,385.90	84.8240	4,728,089.76	461,296.14-
14,252,000.0000	AT&T INC 4.350% 06/15/2045 DD 06/15/13	13,651,358.86	84.6590	12,065,600.68	1,585,758.18-
1,290,000.0000	ACE INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	1,286,422.03	90.6460	1,169,333.40	117,088.63-
625,000.0000	ALABAMA POWER CO 5.700% 02/15/2033 DD 02/19/03	783,418.75	111.2400	695,250.00	88,168.75-
2,657,000.0000	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	3,513,590.23	118.1850	3,140,175.45	373,414.78-
4,209,000.0000	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	5,513,916.27	116.6850	4,911,271.65	602,644.62-
90,000.0000	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	113,160.60	109.5160	98,564.40	14,596.20-
1,380,000.0000	ALABAMA POWER CO 4.100% 01/15/2042 DD 01/18/12	1,416,997.80	89.3460	1,232,974.80	184,023.00-
605,000.0000	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	596,100.45	85.2990	516,058.95	80,041.50-
3,176,000.0000	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	3,193,005.21	94.6170	3,005,035.92	187,969.29-
844,000.0000	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	1,018,522.32	107.0830	903,780.52	114,741.80-
160,000.0000	AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	159,142.40	100.8730	161,396.80	2,254.40



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525,000.0000	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	690,978.75	108.1640	567,861.00	123,117.75-
3,448,000.0000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	4,536,326.74	105.8120	3,648,397.76	887,928.98-
4,161,000.0000	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	4,054,202.15	83.0810	3,457,000.41	597,201.74-
2,590,000.0000	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	2,534,832.70	87.9820	2,278,733.80	256,098.90-
500,000.0000	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	643,185.00	115.8780	579,390.00	63,795.00-
2,600,000.0000	AMGEN INC 6.375% 06/01/2037 DD 12/01/07	3,270,774.00	114.6860	2,981,836.00	288,938.00-
99,000.0000	ANHEUSER-BUSCH COS LLC 7.550% 10/01/2030 DD 10/05/00	140,904.72	133.5420	132,206.58	8,698.14-
1,175,000.0000	ANHEUSER-BUSCH COS LLC 6.800% 08/20/2032 DD 06/22/01	1,608,868.75	122.5510	1,439,974.25	168,894.50-
1,550,000.0000	ANHEUSER-BUSCH COS LLC 5.950% 01/15/2033 DD 10/31/02	1,938,213.00	113.9060	1,765,543.00	172,670.00-
184,000.0000	ANHEUSER-BUSCH COS LLC 5.750% 04/01/2036 DD 03/10/06	233,926.56	111.5030	205,165.52	28,761.04-
2,270,000.0000	ANHEUSER-BUSCH COS LLC 6.450% 09/01/2037 DD 08/24/07	3,104,066.10	121.8040	2,764,950.80	339,115.30-
2,055,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	3,262,911.25	146.2560	3,005,560.80	257,350.45-



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5,416,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	8,596,785.22	144.1200	7,805,539.20	791,246.02-
5,115,000.0000	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	5,063,832.95	88.8990	4,547,183.85	516,649.10-
950,000.0000	APACHE CORP 6.000% 01/15/2037 DD 01/26/07	1,199,793.00	113.3650	1,076,967.50	122,825.50-
5,040,000.0000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	5,727,519.60	101.5330	5,117,263.20	610,256.40-
500,000.0000	APACHE CORP 5.250% 02/01/2042 DD 12/03/10	578,935.00	103.8250	519,125.00	59,810.00-
7,117,000.0000	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	7,747,637.39	96.9950	6,903,134.15	844,503.24-
1,605,000.0000	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	1,542,708.40	89.9070	1,443,007.35	99,701.05-
600,000.0000	APACHE FINANCE CANADA CORP 7.750% 12/15/2029 DD 12/13/99	855,138.00	132.6820	796,092.00	59,046.00-
4,044,000.0000	APPLE INC 3.850% 05/04/2043 DD 05/03/13	3,579,857.29	83.5420	3,378,438.48	201,418.81-
1,070,000.0000	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	1,070,000.00	99.9890	1,069,882.30	117.70-
1,875,000.0000	ARCHER-DANIELS-MIDLAND CO 5.375% 09/15/2035 DD 09/22/05	2,187,975.00	106.3660	1,994,362.50	193,612.50-
430,000.0000	ARCHER-DANIELS-MIDLAND CO VAR RT 03/01/2041 DD 03/01/11	518,696.10	111.0540	477,532.20	41,163.90-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,291,000.0000	ARCHER-DANIELS-MIDLAND CO 4.535% 03/26/2042 DD 09/26/11	3,525,154.65	93.3590	3,072,444.69	452,709.96-
1,835,000.0000	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	1,749,217.25	85.0170	1,560,061.95	189,155.30-
1,370,000.0000	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	1,370,000.00	96.7810	1,325,899.70	44,100.30-
1,000,000.0000	ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	1,313,750.00	118.5450	1,185,450.00	128,300.00-
1,550,000.0000	ASIAN DEVELOPMENT BANK 6.375% 10/01/2028 DD 09/24/98	2,114,448.00	123.2580	1,910,499.00	203,949.00-
9,372,000.0000	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	12,692,874.48	119.4100	11,191,105.20	1,501,769.28-
1,030,000.0000	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	1,041,803.80	86.9680	895,770.40	146,033.40-
14,697,000.0000	AT&T INC 5.350% 09/01/2040 DD 03/01/11	16,116,590.85	98.9430	14,541,652.71	1,574,938.14-
250,000.0000	BB-UBS TRUST TFT A 144A 2.892% 06/05/2030 DD 12/01/12	254,170.00	94.2000	235,500.00	18,670.00-
200,000.0000	BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	233,540.00	102.5440	205,088.00	28,452.00-
447,000.0000	BHP BILLITON FINANCE USA LTD 4.125% 02/24/2042 DD 02/24/12	474,570.96	88.8590	397,199.73	77,371.23-
3,478,000.0000	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	3,519,405.80	101.6740	3,536,221.72	16,815.92



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810,000.0000	BP CAPITAL MARKETS PLC 2.750% 05/10/2023 DD 05/10/13	801,883.80	91.3100	739,611.00	62,272.80-
104,000.0000	BP CAPITAL MARKETS PLC 3.994% 09/26/2023 DD 09/26/13	104,000.00	101.0270	105,068.08	1,068.08
1,406,000.0000	BAKER HUGHES INC 6.875% 01/15/2029 DD 07/15/99	1,941,376.68	123.9350	1,742,526.10	198,850.58-
711,000.0000	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	853,092.96	105.8700	752,735.70	100,357.26-
18,146.9700	BANC OF AMERICA MORTGAGE 8 3A7 5.250% 11/25/2033 DD 10/01/03	18,571.27	101.2530	18,374.35	196.92-
200,000.0000	BANK OF TOKYO-MITSUBISHI 144A 4.100% 09/09/2023 DD 09/09/13	199,220.00	100.1880	200,376.00	1,156.00
1,655,000.0000	BAXTER INTERNATIONAL INC 3.650% 08/15/2042 DD 08/13/12	1,574,629.35	82.9510	1,372,839.05	201,790.30-
107,000.0000	BAXTER INTERNATIONAL INC 4.500% 06/15/2043 DD 06/11/13	106,929.38	96.7500	103,522.50	3,406.88-
700,000.0000	BEAR STEARNS COS LLC/THE 4.650% 07/02/2018 DD 06/25/03	792,372.00	108.8870	762,209.00	30,163.00-
386,000.0000	BECTON DICKINSON AND CO 6.000% 05/15/2039 DD 05/15/09	513,804.60	115.9490	447,563.14	66,241.46-
3,260,000.0000	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	3,990,859.40	110.6190	3,606,179.40	384,680.00-
1,195,000.0000	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	1,233,714.80	91.4480	1,092,803.60	140,911.20-



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349,000.0000	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	346,148.67	90.0610	314,312.89	31,835.78-
2,410,000.0000	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	2,392,419.35	92.4450	2,227,924.50	164,494.85-
915,000.0000	BESTFOODS 6.625% 04/15/2028 DD 03/24/98	1,137,317.55	122.3740	1,119,722.10	17,595.45-
750,000.0000	BOEING CO/THE 8.750% 09/15/2031 DD 09/15/91	1,084,723.00	139.3650	1,045,237.50	39,485.50-
1,321,000.0000	BOEING CO/THE 8.625% 11/15/2031 DD 11/15/91	2,050,918.55	138.1590	1,825,080.39	225,838.16-
640,000.0000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	939,814.40	128.0210	819,334.40	120,480.00-
130,000.0000	BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03	173,910.10	118.6130	154,196.90	19,713.20-
225,000.0000	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	342,956.25	132.1860	297,418.50	45,537.75-
146,000.0000	BOSTON GAS CO 144A 4.487% 02/15/2042 DD 02/17/12	154,418.36	94.5310	138,015.26	16,403.10-
1,124,000.0000	BRISTOL-MYERS SQUIBB CO 6.875% 08/01/2097 DD 08/01/97	1,645,985.60	124.8400	1,403,201.60	242,784.00-
640,000.0000	BRISTOL-MYERS SQUIBB CO 6.125% 05/01/2038 DD 05/01/08	858,502.40	118.8110	760,390.40	98,112.00-
450,000.0000	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	411,948.00	77.6550	349,447.50	62,500.50-



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1,055,000.0000	BRISTOL-MYERS SQUIBB CO 4.500% 03/01/2044 DD 10/31/13	1,045,399.50	95.7840	1,010,521.20	34,878.30-
727,000.0000	BROWN-FORMAN CORP 3.750% 01/15/2043 DD 12/12/12	730,329.66	84.2660	612,613.82	117,715.84-
625,000.0000	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	606,687.50	101.5880	634,925.00	28,237.50
4,321,000.0000	BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	5,858,411.80	125.3790	5,417,626.59	440,785.21-
300,000.0000	BURLINGTON NORTHERN SANTA FE L 6.700% 08/01/2028 DD 07/30/98	369,351.00	115.3510	346,053.00	23,298.00-
641,000.0000	BURLINGTON NORTHERN SANTA FE L 6.750% 03/15/2029 DD 03/10/99	785,167.31	114.7130	735,310.33	49,856.98-
1,000,000.0000	BURLINGTON RESOURCES FINANCE C 7.200% 08/15/2031 DD 08/24/01	1,389,842.50	126.9950	1,269,950.00	119,892.50-
555,000.0000	BURLINGTON RESOURCES FINANCE C 7.400% 12/01/2031 DD 06/01/02	766,272.00	129.6480	719,546.40	46,725.60-
250,000.0000	CDP FINANCIAL INC 144A 5.600% 11/25/2039 DD 11/25/09	311,505.00	111.8630	279,657.50	31,847.50-
203,000.0000	CME GROUP INC/IL 5.300% 09/15/2043 DD 09/09/13	202,634.60	104.6540	212,447.62	9,813.02
40,146.5640	ALTERNATIVE LOAN TRUST 2 J3 PO 0.000% 11/25/2033 DD 11/01/03	30,667.48	73.8530	29,649.44	1,018.04-
645,000.0000	CAMPBELL SOUP CO 3.800% 08/02/2042 DD 08/02/12	509,401.65	77.6150	500,616.75	8,784.90-



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1,595,000.0000	CANADIAN NATIONAL RAILWAY CO 6.900% 07/15/2028 DD 07/07/98	2,199,887.80	127.5580	2,034,550.10	165,337.70-
410,000.0000	CANADIAN NATIONAL RAILWAY CO 7.375% 10/15/2031 DD 09/26/01	597,669.30	129.9200	532,672.00	64,997.30-
1,955,000.0000	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	2,770,489.15	121.8230	2,381,639.65	388,849.50-
1,100,000.0000	CANADIAN NATIONAL RAILWAY CO 4.500% 11/07/2043 DD 11/07/13	1,080,442.00	96.5710	1,062,281.00	18,161.00-
635,000.0000	CARGILL INC 7.250% 11/01/2036 DD 11/08/96	889,304.80	124.9410	793,375.35	95,929.45-
300,000.0000	CARGILL INC 7.410% 06/18/2027 DD 06/20/97	426,012.00	126.1570	378,471.00	47,541.00-
1,500,000.0000	DUKE ENERGY PROGRESS INC 6.125% 09/15/2033 DD 09/11/03	1,915,065.00	112.0380	1,680,570.00	234,495.00-
230,000.0000	DUKE ENERGY PROGRESS INC 6.300% 04/01/2038 DD 03/13/08	312,489.50	121.4290	279,286.70	33,202.80-
828,000.0000	DUKE ENERGY PROGRESS INC 4.100% 05/15/2042 DD 05/18/12	847,408.32	92.3430	764,600.04	82,808.28-
530,000.0000	DUKE ENERGY PROGRESS INC 4.100% 03/15/2043 DD 03/12/13	526,104.50	92.2340	488,840.20	37,264.30-
121,000.0000	CATERPILLAR FINANCIAL SERVICES 3.750% 11/24/2023 DD 11/26/13	120,900.78	98.7290	119,462.09	1,438.69-
5,101,000.0000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	4,956,776.77	84.0920	4,289,532.92	667,243.85-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,625,000.0000	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	1,657,223.78	86.7500	1,409,687.50	247,536.28-
1,465,000.0000	CHEVRON CORP 3.191% 06/24/2023 DD 06/24/13	1,466,610.60	95.9950	1,406,326.75	60,283.85-
1,480,000.0000	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	1,931,252.00	116.8160	1,728,876.80	202,375.20-
930,000.0000	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	1,140,905.40	117.1840	1,089,811.20	51,094.20-
8,097,000.0000	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	10,532,897.06	111.1780	9,002,082.66	1,530,814.40-
2,699,000.0000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	2,921,051.49	105.8030	2,855,622.97	65,428.52-
603,000.0000	CITIGROUP INC 6.875% 06/01/2025 DD 06/01/95	771,544.53	117.0460	705,787.38	65,757.15-
660,000.0000	CITIGROUP INC 7.000% 12/01/2025 DD 06/01/96	824,201.40	116.2600	767,316.00	56,885.40-
2,130,000.0000	CITIGROUP INC 4.950% 11/07/2043 DD 11/07/13	2,120,875.85	99.6090	2,121,671.70	795.85
574,000.0000	CITIBANK CREDIT CARD ISS A3 A3 6.150% 06/15/2039 DD 06/15/07	761,858.72	111.9530	642,610.22	119,248.50-
450,000.0000	CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12	464,312.50	101.0000	454,500.00	9,812.50-
800,000.0000	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	786,592.00	102.3630	818,904.00	32,312.00



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380,000.0000	OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	501,695.00	116.2470	441,738.60	59,956.40-
3,451,000.0000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	4,309,675.16	120.9840	4,175,157.84	134,517.32-
3,615,000.0000	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	4,757,352.15	116.6400	4,216,536.00	540,816.15-
2,425,000.0000	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	3,012,919.50	116.0540	2,814,309.50	198,610.00-
3,620,000.0000	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	4,908,973.40	122.9300	4,450,066.00	458,907.40-
720,000.0000	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	906,596.11	115.4750	831,420.00	75,176.11-
1,880,000.0000	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	2,440,251.02	118.3930	2,225,788.40	214,462.62-
1,510,000.0000	COMCAST CORP 6.400% 03/01/2040 DD 03/01/10	1,767,606.00	115.3870	1,742,343.70	25,262.30-
7,160,000.0000	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	7,227,506.63	93.0600	6,663,096.00	564,410.63-
9,470,000.0000	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	9,510,894.85	92.8920	8,796,872.40	714,022.45-
1,934,000.0000	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	1,898,704.50	85.2540	1,648,812.36	249,892.14-
1,800,000.0000	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	1,753,773.00	96.9300	1,744,740.00	9,033.00-



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400,000.0000	CONNECTICUT LIGHT & POWER CO/T 6.350% 06/01/2036 DD 06/07/06	532,860.00	120.4350	481,740.00	51,120.00-
540,000.0000	CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13	536,495.40	91.3930	493,522.20	42,973.20-
1,385,000.0000	CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	1,712,412.70	112.2460	1,554,607.10	157,805.60-
2,845,000.0000	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	3,742,882.00	117.3770	3,339,375.65	403,506.35-
3,055,000.0000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	4,332,417.71	125.4020	3,831,031.10	501,386.61-
1,450,000.0000	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	2,136,270.50	129.1460	1,872,617.00	263,653.50-
2,815,000.0000	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	3,614,319.25	116.6640	3,284,091.60	330,227.65-
845,000.0000	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	1,178,073.65	126.5380	1,069,246.10	108,827.55-
3,060,000.0000	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	3,704,925.60	107.3550	3,285,063.00	419,862.60-
1,335,000.0000	CONSOLIDATED EDISON CO OF NEW 5.850% 03/15/2036 DD 03/09/06	1,700,309.40	114.3110	1,526,051.85	174,257.55-
175,000.0000	CONSOLIDATED EDISON CO OF NEW 6.300% 08/15/2037 DD 08/28/07	236,850.25	121.1320	211,981.00	24,869.25-
855,000.0000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	1,222,282.35	126.1550	1,078,625.25	143,657.10-



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5,915,000.0000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	7,341,816.30	110.3930	6,529,745.95	812,070.35-
700,000.0000	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	695,128.00	88.2290	617,603.00	77,525.00-
780,000.0000	CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	778,775.40	88.3360	689,020.80	89,754.60-
255,000.0000	COOPERATIEVE CENTRALE RAIFFEIS 5.750% 12/01/2043 DD 11/29/13	259,124.80	106.0090	270,322.95	11,198.15
3,359,000.0000	CORNING INC 7.250% 08/15/2036 DD 08/01/06	4,271,574.33	115.2120	3,869,971.08	401,603.25-
885,000.0000	CORNING INC 5.750% 08/15/2040 DD 08/10/10	1,039,543.35	108.4070	959,401.95	80,141.40-
935,000.0000	CORNING INC 4.750% 03/15/2042 DD 02/21/12	984,639.15	96.3100	900,498.50	84,140.65-
165,000.0000	CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	131,521.50	79.9740	131,957.10	435.60
1,990,000.0000	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	1,947,672.70	98.2900	1,955,971.00	8,298.30
75,019.2430	CREDIT SUISSE FIRST BOSTO 1 1P 0.000% 02/25/2033 DD 01/01/03	70,344.85	86.9920	65,260.74	5,084.11-
100,192.8080	CREDIT SUISSE FIRST BOST 1 DB1 VAR RT 02/25/2033 DD 01/01/03	104,491.15	101.6150	101,810.92	2,680.23-
170,000.0000	CREDIT SUISSE USA INC 7.125% 07/15/2032 DD 07/19/02	237,864.00	129.8570	220,756.90	17,107.10-



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63,928.9870	CREDIT SUISSE FIRST BOST 17 1P 0.000% 06/25/2033 DD 06/01/03	59,335.10	91.5150	58,504.61	830.49-
114,631.0880	CREDIT SUISSE FIRST BOS 23 2A5 5.000% 10/25/2018 DD 09/01/03	119,317.25	101.1410	115,939.03	3,378.22-
1,200,000.0000	CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13	1,120,006.25	93.5000	1,122,000.00	1,993.75
1,995,000.0000	CUMMINS INC 4.875% 10/01/2043 DD 09/24/13	1,952,486.55	100.1490	1,997,972.55	45,486.00
325,000.0000	DTE ELECTRIC CO 4.000% 04/01/2043 DD 03/27/13	323,534.25	89.0030	289,259.75	34,274.50-
2,420,000.0000	DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01	3,693,014.15	145.1930	3,513,670.60	179,343.55-
2,000,000.0000	DEERE & CO 7.125% 03/03/2031 DD 03/02/01	2,842,300.00	128.5540	2,571,080.00	271,220.00-
1,519,000.0000	DEERE & CO 3.900% 06/09/2042 DD 06/08/12	1,552,493.94	87.7340	1,332,679.46	219,814.48-
365,000.0000	STATOIL ASA 6.500% 12/01/2028 DD 12/01/98	493,735.50	122.4620	446,986.30	46,749.20-
105,000.0000	DTE ELECTRIC CO 5.700% 10/01/2037 DD 10/06/05	132,792.45	112.8940	118,538.70	14,253.75-
400,000.0000	DTE ELECTRIC CO 6.625% 06/01/2036 DD 05/24/06	560,608.00	124.9640	499,856.00	60,752.00-
274,000.0000	DTE ELECTRIC CO 3.950% 06/15/2042 DD 06/22/12	277,633.24	88.3690	242,131.06	35,502.18-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,175,000.0000	DIAGEO CAPITAL PLC 5.875% 09/30/2036 DD 09/28/06	1,505,515.75	114.8490	1,349,475.75	156,040.00-
1,100,000.0000	DIAGEO CAPITAL PLC 2.625% 04/29/2023 DD 04/29/13	1,097,305.00	91.1730	1,002,903.00	94,402.00-
1,100,000.0000	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	1,083,863.00	86.0140	946,154.00	137,709.00-
2,107,000.0000	DIAMOND OFFSHORE DRILLING INC 4.875% 11/01/2043 DD 11/05/13	2,103,713.08	98.1450	2,067,915.15	35,797.93-
700,000.0000	WALT DISNEY CO/THE 7.000% 03/01/2032 DD 02/28/02	1,006,005.00	127.9520	895,664.00	110,341.00-
1,890,000.0000	WALT DISNEY CO/THE 4.375% 08/16/2041 DD 08/22/11	2,087,675.11	93.6040	1,769,115.60	318,559.51-
380,000.0000	WALT DISNEY CO/THE 4.125% 12/01/2041 DD 12/02/11	406,828.00	90.7490	344,846.20	61,981.80-
450,000.0000	WALT DISNEY CO/THE 3.700% 12/01/2042 DD 11/30/12	450,472.50	83.5140	375,813.00	74,659.50-
2,215,000.0000	DOMINION GAS HOLDINGS LLC 144A 4.800% 11/01/2043 DD 10/22/13	2,223,700.30	96.6840	2,141,550.60	82,149.70-
330,000.0000	DOVER CORP 5.375% 03/01/2041 DD 02/22/11	418,436.70	107.1640	353,641.20	64,795.50-
670,000.0000	EI DU PONT DE NEMOURS & CO 5.600% 12/15/2036 DD 12/15/06	856,789.30	107.6360	721,161.20	135,628.10-
2,145,000.0000	EI DU PONT DE NEMOURS & CO 4.900% 01/15/2041 DD 09/23/10	2,402,814.15	98.5990	2,114,948.55	287,865.60-



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1,973,000.0000	EI DU PONT DE NEMOURS & CO 4.150% 02/15/2043 DD 02/15/13	1,939,665.13	88.2180	1,740,541.14	199,123.99-
504,000.0000	DUKE ENERGY INDIANA INC 6.350% 08/15/2038 DD 08/21/08	665,915.04	121.8280	614,013.12	51,901.92-
1,000,000.0000	DUKE ENERGY INDIANA INC 4.200% 03/15/2042 DD 03/15/12	1,021,350.00	92.3010	923,010.00	98,340.00-
775,000.0000	DUKE ENERGY INDIANA INC 4.900% 07/15/2043 DD 07/11/13	771,489.25	103.5840	802,776.00	31,286.75
690,000.0000	DUKE ENERGY CAROLINAS LLC 6.450% 10/15/2032 DD 10/08/02	889,065.00	117.5900	811,371.00	77,694.00-
3,377,000.0000	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	4,275,721.01	114.3950	3,863,119.15	412,601.86-
595,000.0000	DUKE ENERGY CAROLINAS LLC 6.000% 01/15/2038 DD 01/10/08	761,647.60	117.8800	701,386.00	60,261.60-
2,618,000.0000	DUKE ENERGY CAROLINAS LLC 6.050% 04/15/2038 DD 04/14/08	3,429,580.00	118.6890	3,107,278.02	322,301.98-
2,355,000.0000	DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	2,826,164.84	108.5720	2,556,870.60	269,294.24-
2,498,000.0000	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	2,575,923.08	93.1120	2,325,937.76	249,985.32-
2,000,000.0000	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	1,987,649.00	90.2610	1,805,220.00	182,429.00-
1,285,000.0000	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	1,718,237.75	122.1790	1,570,000.15	148,237.60-



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850,000.0000	ENI SPA 144A 5.700% 10/01/2040 DD 10/01/10	893,435.00	97.2520	826,642.00	66,793.00-
192,000.0000	EATON CORP 4.000% 11/02/2032 DD 11/02/13	197,473.92	91.8410	176,334.72	21,139.20-
1,000,000.0000	EATON CORP 4.150% 11/02/2042 DD 11/02/13	1,011,300.00	88.8340	888,340.00	122,960.00-
2,281,000.0000	EBAY INC 4.000% 07/15/2042 DD 07/24/12	2,177,186.74	84.6860	1,931,687.66	245,499.08-
825,000.0000	HP ENTERPRISE SERVICES LLC 7.450% 10/15/2029 DD 10/12/99	967,337.25	112.5120	928,224.00	39,113.25-
2,000,000.0000	ELM ROAD GENERATING STATION SU 6.090% 02/11/2040 DD 02/11/10	2,537,900.00	111.1900	2,223,800.00	314,100.00-
1,050,000.0000	EMERSON ELECTRIC CO 6.000% 08/15/2032 DD 08/19/02	1,363,236.00	113.3940	1,190,637.00	172,599.00-
100,000.0000	EMERSON ELECTRIC CO 5.250% 11/15/2039 DD 11/16/09	123,808.00	105.1720	105,172.00	18,636.00-
365,000.0000	ENERGY XXI GULF COAST INC 9.250% 12/15/2017 DD 06/15/11	417,012.50	111.2500	406,062.50	10,950.00-
860,000.0000	ESTEE LAUDER COS INC/THE 6.000% 05/15/2037 DD 05/01/07	1,006,122.60	113.0150	971,929.00	34,193.60-
413,000.0000	FMR LLC 144A 6.450% 11/15/2039 DD 11/02/09	514,953.18	114.1560	471,464.28	43,488.90-
400,000.0000	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	407,512.00	95.9970	383,988.00	23,524.00-



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2,050,000.0000	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	2,729,042.00	123.9490	2,540,954.50	188,087.50-
1,135,000.0000	WACHOVIA CORP STEP 08/01/2026 DD 08/01/96	1,446,977.45	123.1160	1,397,366.60	49,610.85-
630,000.0000	FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	788,684.40	113.4740	714,886.20	73,798.20-
454,000.0000	FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	591,335.00	117.7440	534,557.76	56,777.24-
400,000.0000	FLORIDA POWER & LIGHT CO 6.200% 06/01/2036 DD 12/01/06	542,336.00	120.5650	482,260.00	60,076.00-
300,000.0000	FLORIDA POWER & LIGHT CO 5.850% 05/01/2037 DD 04/17/07	390,018.00	115.4830	346,449.00	43,569.00-
927,000.0000	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	1,233,938.97	117.1820	1,086,277.14	147,661.83-
200,000.0000	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	245,662.00	108.4540	216,908.00	28,754.00-
4,068,000.0000	FLORIDA POWER & LIGHT CO 5.125% 06/01/2041 DD 06/10/11	4,900,150.08	107.3960	4,368,869.28	531,280.80-
6,395,000.0000	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	6,631,744.75	92.0350	5,885,638.25	746,106.50-
260,000.0000	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	270,784.80	91.4000	237,640.00	33,144.80-
840,000.0000	DUKE ENERGY FLORIDA INC 6.350% 09/15/2037 DD 09/18/07	1,127,910.00	122.6870	1,030,570.80	97,339.20-



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92,000.0000	DUKE ENERGY FLORIDA INC 6.400% 06/15/2038 DD 06/18/08	123,914.80	123.2950	113,431.40	10,483.40-
1,030,000.0000	DUKE ENERGY FLORIDA INC 5.650% 04/01/2040 DD 03/25/10	1,295,585.50	113.4960	1,169,008.80	126,576.70-
2,595,000.0000	DUKE ENERGY FLORIDA INC 3.850% 11/15/2042 DD 11/20/12	2,407,122.35	87.5730	2,272,519.35	134,603.00-
4,936,000.0000	FRANCE TELECOM SA VAR RT 03/01/2031 DD 09/01/01	7,388,550.33	138.0670	6,814,987.12	573,563.21-
250,000.0000	FRANCE TELECOM SA 4.125% 09/14/2021 DD 09/14/11	275,485.00	101.2410	253,102.50	22,382.50-
481,000.0000	GENERAL DYNAMICS CORP 3.600% 11/15/2042 DD 11/06/12	462,722.00	81.6920	392,938.52	69,783.48-
2,420,000.0000	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	2,489,333.00	92.3860	2,235,741.20	253,591.80-
18,612,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02	24,141,264.32	123.8310	23,047,425.72	1,093,838.60-
2,810,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	3,455,382.13	116.6680	3,278,370.80	177,011.33-
11,455,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	13,788,488.97	113.9110	13,048,505.05	739,983.92-
15,986,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	21,505,360.49	128.5600	20,551,601.60	953,758.89-
450,000.0000	GENWORTH HOLDINGS INC VAR RT 11/15/2066 DD 11/14/06	334,125.00	88.5000	398,250.00	64,125.00



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1,867,000.0000	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	2,383,804.27	110.5140	2,063,296.38	320,507.89-
375,000.0000	GEORGIA POWER CO 5.400% 06/01/2040 DD 06/03/10	446,482.50	104.3980	391,492.50	54,990.00-
1,805,000.0000	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,893,210.36	89.9610	1,623,796.05	269,414.31-
2,945,000.0000	GLAXOSMITHKLINE CAPITAL INC 5.375% 04/15/2034 DD 04/06/04	3,581,620.65	108.8270	3,204,955.15	376,665.50-
459,000.0000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	634,085.55	122.3950	561,793.05	72,292.50-
4,086,000.0000	GLAXOSMITHKLINE CAPITAL INC 4.200% 03/18/2043 DD 03/18/13	3,879,836.92	91.4290	3,735,788.94	144,047.98-
1,265,000.0000	GLAXOSMITHKLINE CAPITAL PLC 2.850% 05/08/2022 DD 05/09/12	1,313,892.26	94.3150	1,193,084.75	120,807.51-
2,000,000.0000	GOLDMAN SACHS GROUP INC/THE 7.500% 02/15/2019 DD 02/05/09	2,516,520.00	121.7970	2,435,940.00	80,580.00-
1,757,000.0000	GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10	2,013,574.72	111.2130	1,954,012.41	59,562.31-
1,090,000.0000	GOLDMAN SACHS GROUP INC/THE 6.000% 06/15/2020 DD 06/03/10	1,295,148.90	114.6580	1,249,772.20	45,376.70-
8,556,000.0000	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	9,997,025.16	112.4840	9,624,131.04	372,894.12-
46,000.0000	GOLDMAN SACHS GROUP INC/THE 5.950% 01/15/2027 DD 11/09/06	49,806.96	106.1970	48,850.62	956.34-



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5,681,000.0000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	6,403,152.74	111.2550	6,320,396.55	82,756.19-
3,508,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	4,246,102.99	115.2400	4,042,619.20	203,483.79-
779,000.0000	GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11	888,044.42	109.4840	852,880.36	35,164.06-
80,000.0000	GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04	81,320.00	100.9000	80,720.00	600.00-
865,000.0000	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	946,306.60	107.0920	926,345.80	19,960.80-
2,388,000.0000	DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	3,497,488.68	130.3700	3,113,235.60	384,253.08-
3,323.4500	GREENWICH CAPITAL ACCEP AR5 A1 VAR RT 06/25/2024 DD 07/01/94	3,372.63	98.1800	3,262.96	109.67-
4,500,000.0000	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	5,281,965.00	109.9340	4,947,030.00	334,935.00-
7,645,000.0000	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	8,687,701.55	106.0780	8,109,663.10	578,038.45-
1,796,000.0000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	2,427,976.48	125.1210	2,247,173.16	180,803.32-
365,000.0000	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	463,298.15	125.1070	456,640.55	6,657.60-
1,655,000.0000	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	2,051,161.75	118.4530	1,960,397.15	90,764.60-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
13,849,000.0000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	17,148,694.25	118.2740	16,379,766.26	768,927.99-
860,000.0000	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	1,099,828.20	123.0150	1,057,929.00	41,899.20-
690,000.0000	HSBC HOLDINGS PLC 4.875% 01/14/2022 DD 11/17/11	800,793.30	107.9120	744,592.80	56,200.50-
1,720,000.0000	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	2,286,415.60	119.1330	2,049,087.60	237,328.00-
1,569,000.0000	HSBC HOLDINGS PLC 4.000% 03/30/2022 DD 03/30/12	1,717,851.03	102.7850	1,612,696.65	105,154.38-
1,875,000.0000	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	2,837,437.50	132.4350	2,483,156.25	354,281.25-
3,213,000.0000	HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	4,484,641.14	123.2140	3,958,865.82	525,775.32-
1,099,000.0000	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	1,672,809.88	134.5920	1,479,166.08	193,643.80-
1,985,000.0000	HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	1,979,026.75	98.2050	1,949,369.25	29,657.50-
420,000.0000	HERSHEY CO/THE 7.200% 08/15/2027 DD 08/15/97	587,949.60	125.4390	526,843.80	61,105.80-
5,470,000.0000	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	7,055,711.00	115.3900	6,311,833.00	743,878.00-
2,190,000.0000	HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	2,745,822.01	108.2580	2,370,850.20	374,971.81-



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1,625,000.0000	HOME DEPOT INC/THE 5.950% 04/01/2041 DD 03/31/11	1,859,682.50	116.1080	1,886,755.00	27,072.50
6,919,000.0000	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	6,998,406.53	91.1300	6,305,284.70	693,121.83-
795,000.0000	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	783,122.70	101.2570	804,993.15	21,870.45
730,000.0000	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2036 DD 03/14/06	951,387.10	112.7180	822,841.40	128,545.70-
2,465,000.0000	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	3,231,538.01	113.0350	2,786,312.75	445,225.26-
285,000.0000	CENTERPOINT ENERGY HOUSTON ELE 9.150% 03/15/2021 DD 03/15/91	409,086.15	131.8900	375,886.50	33,199.65-
1,185,000.0000	HOWARD HUGHES MEDICAL INSTITUT 3.500% 09/01/2023 DD 07/22/13	1,182,547.05	98.3360	1,165,281.60	17,265.45-
140,000.0000	HYDRO-QUEBEC 8.400% 01/15/2022 DD 01/30/92	200,865.00	130.6810	182,953.40	17,911.60-
430,000.0000	HYDRO-QUEBEC 8.050% 07/07/2024 DD 07/07/94	634,013.50	133.1950	572,738.50	61,275.00-
2,338,000.0000	ILLINOIS TOOL WORKS INC 3.900% 09/01/2042 DD 08/28/12	2,402,295.01	85.5760	2,000,766.88	401,528.13-
6,282,000.0000	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	6,869,858.19	97.5230	6,126,394.86	743,463.33-
660,000.0000	INTEL CORP 4.000% 12/15/2032 DD 12/11/12	641,928.75	92.1670	608,302.20	33,626.55-



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1,150,000.0000	INTER-AMERICAN DEVELOPMENT BAN 7.000% 06/15/2025 DD 06/12/95	1,678,471.00	128.3240	1,475,726.00	202,745.00-
294,000.0000	INTERNATIONAL BUSINESS MACHINE 6.220% 08/01/2027 DD 08/01/97	397,773.18	118.2740	347,725.56	50,047.62-
2,666,000.0000	INTERNATIONAL BUSINESS MACHINE 6.500% 01/15/2028 DD 01/09/98	3,615,789.16	121.8620	3,248,840.92	366,948.24-
5,065,000.0000	INTERNATIONAL BUSINESS MACHINE 5.875% 11/29/2032 DD 11/27/02	6,723,331.65	115.3620	5,843,085.30	880,246.35-
400,000.0000	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	448,672.00	111.8670	447,468.00	1,204.00-
5,862,000.0000	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	6,137,842.14	89.2920	5,234,297.04	903,545.10-
640,000.0000	INTERNATIONAL BUSINESS MACHINE 3.375% 08/01/2023 DD 08/01/13	637,952.00	97.4300	623,552.00	14,400.00-
1,250,000.0000	INTERNATIONAL TRANSMISSIO 144A 4.625% 08/15/2043 DD 08/14/13	1,247,987.50	97.6320	1,220,400.00	27,587.50-
1,340,000.0000	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	1,317,193.20	100.8850	1,351,859.00	34,665.80
4,415,000.0000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	5,918,219.20	119.3500	5,269,302.50	648,916.70-
800,000.0000	JPMORGAN CHASE & CO 4.400% 07/22/2020 DD 07/22/10	903,072.00	107.4960	859,968.00	43,104.00-
200,000.0000	JPMORGAN CHASE & CO 4.250% 10/15/2020 DD 10/21/10	222,426.00	106.0040	212,008.00	10,418.00-



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3,960,000.0000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	4,840,902.00	108.6540	4,302,698.40	538,203.60-
2,715,000.0000	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	3,041,095.31	108.5250	2,946,453.75	94,641.56-
700,000.0000	JPMORGAN CHASE & CO 4.500% 01/24/2022 DD 01/23/12	778,988.00	105.7730	740,411.00	38,577.00-
290,000.0000	JACKSON NATIONAL LIFE INSURANC 8.150% 03/15/2027 DD 03/15/97	356,117.10	116.8360	338,824.40	17,292.70-
1,871,840.5100	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	2,133,304.38	97.9500	1,833,467.78	299,836.60-
500,000.0000	JOHNSON & JOHNSON 4.950% 05/15/2033 DD 05/22/03	607,075.00	107.5910	537,955.00	69,120.00-
545,000.0000	JOHNSON & JOHNSON 5.950% 08/15/2037 DD 08/16/07	755,806.02	118.2710	644,576.95	111,229.07-
3,125,000.0000	JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	3,654,937.50	98.3930	3,074,781.25	580,156.25-
2,546,000.0000	JOHNSON & JOHNSON 4.375% 12/05/2033 DD 12/05/13	2,531,564.18	100.6510	2,562,574.46	31,010.28
1,000,000.0000	JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	997,060.00	99.2670	992,670.00	4,390.00-
3,035,000.0000	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	3,365,989.18	107.6560	3,267,359.60	98,629.58-
486,000.0000	KELLOGG CO 7.450% 04/01/2031 DD 03/29/01	670,262.04	126.1340	613,011.24	57,250.80-



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436,000.0000	KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	432,860.80	99.5960	434,238.56	1,377.76
180,000.0000	KIMBERLY-CLARK CORP 6.625% 08/01/2037 DD 07/30/07	261,721.80	125.3450	225,621.00	36,100.80-
2,985,000.0000	KONINKLIJKE PHILIPS ELECTRONIC 6.875% 03/11/2038 DD 03/11/08	4,060,798.80	121.5200	3,627,372.00	433,426.80-
2,160,000.0000	KONINKLIJKE PHILIPS ELECTRONIC 5.000% 03/15/2042 DD 03/09/12	2,455,749.00	99.2950	2,144,772.00	310,977.00-
4,322,202.2200	LB-UBS COMMERCIAL MORTGA C7 A3 VAR RT 09/15/2045 DD 11/11/07	5,153,059.19	110.9060	4,793,581.59	359,477.60-
3,070,000.0000	ELI LILLY & CO 6.770% 01/01/2036 DD 01/01/96	4,344,295.61	125.3970	3,849,687.90	494,607.71-
800,000.0000	ELI LILLY & CO 5.550% 03/15/2037 DD 03/14/07	1,002,008.00	109.7530	878,024.00	123,984.00-
87,000.0000	ELI LILLY & CO 5.950% 11/15/2037 DD 03/06/09	113,994.36	115.2160	100,237.92	13,756.44-
6,640,000.0000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	6,410,029.10	87.4410	5,806,082.40	603,946.70-
650,000.0000	LOEWS CORP 6.000% 02/01/2035 DD 01/27/05	767,884.00	110.2350	716,527.50	51,356.50-
1,460,000.0000	LOEWS CORP 4.125% 05/15/2043 DD 05/07/13	1,341,985.45	85.1680	1,243,452.80	98,532.65-
1,271,000.0000	LOUISVILLE GAS & ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	1,261,848.80	99.2780	1,261,823.38	25.42-



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3,250,000.0000	LOWE'S COS INC 7.110% 05/15/2037 DD 05/15/97	4,388,345.00	123.3890	4,010,142.50	378,202.50-
1,500,000.0000	LOWE'S COS INC 6.875% 02/15/2028 DD 02/09/98	1,962,660.00	123.1200	1,846,800.00	115,860.00-
1,120,000.0000	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	1,430,564.80	118.6050	1,328,376.00	102,188.80-
42,000.0000	LOWE'S COS INC 5.125% 11/15/2041 DD 11/23/11	49,258.86	102.8460	43,195.32	6,063.54-
3,494,000.0000	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	3,683,161.01	96.7100	3,379,047.40	304,113.61-
1,500,000.0000	LUBRIZOL CORP 6.500% 10/01/2034 DD 09/28/04	2,069,745.00	120.7570	1,811,355.00	258,390.00-
700,000.0000	ML-CFC COMMERCIAL MORTGAG 5 A4 5.378% 08/12/2048 DD 03/01/07	801,136.00	108.9000	762,300.00	38,836.00-
835,000.0000	MACQUARIE GROUP LTD 144A 6.250% 01/14/2021 DD 01/14/11	925,539.05	110.5360	922,975.60	2,563.45-
1,250,000.0000	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	1,584,562.50	112.2710	1,403,387.50	181,175.00-
2,375,000.0000	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	3,586,345.00	143.3060	3,403,517.50	182,827.50-
868,000.0000	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	1,001,897.68	103.3840	897,373.12	104,524.56-
590,000.0000	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	720,850.20	121.5550	717,174.50	3,675.70-



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1,023,000.0000	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	1,335,915.25	112.3320	1,149,156.36	186,758.89-
1,840,000.0000	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	1,669,210.90	84.6910	1,558,314.40	110,896.50-
640,000.0000	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	629,414.40	83.3290	533,305.60	96,108.80-
840,000.0000	MEDTRONIC INC 6.500% 03/15/2039 DD 03/12/09	1,183,434.00	121.5960	1,021,406.40	162,027.60-
300,000.0000	MEDTRONIC INC 5.550% 03/15/2040 DD 03/16/10	390,096.00	109.1370	327,411.00	62,685.00-
955,000.0000	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	1,084,937.31	94.7210	904,585.55	180,351.76-
2,345,000.0000	MEDTRONIC INC 4.000% 04/01/2043 DD 03/26/13	2,293,652.06	88.1350	2,066,765.75	226,886.31-
1,795,000.0000	MEMORIAL SLOAN-KETTERING CANCE 4.125% 07/01/2052 DD 12/05/12	1,714,112.35	82.2650	1,476,656.75	237,455.60-
2,640,000.0000	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	2,611,239.81	91.3590	2,411,877.60	199,362.21-
1,370,000.0000	MERCK SHARP & DOHME CORP 6.400% 03/01/2028 DD 03/01/98	1,896,518.40	120.9550	1,657,083.50	239,434.90-
800,000.0000	MERCK SHARP & DOHME CORP 5.950% 12/01/2028 DD 11/30/98	1,042,832.00	116.6250	933,000.00	109,832.00-
1,200,000.0000	MERCK SHARP & DOHME CORP 5.750% 11/15/2036 DD 11/14/06	1,586,724.00	112.4230	1,349,076.00	237,648.00-



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4,160,000.0000	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	3,593,096.30	82.8310	3,445,769.60	147,326.70-
8,463.3290	MERRILL LYNCH MORTGAG MCP1 ASB VAR RT 06/12/2043 DD 06/01/05	8,494.20	100.5080	8,506.32	12.12
1,395,000.0000	METLIFE INC 6.500% 12/15/2032 DD 12/10/02	1,784,287.10	118.9830	1,659,812.85	124,474.25-
2,580,000.0000	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	3,366,461.40	118.2670	3,051,288.60	315,172.80-
405,000.0000	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	478,803.75	109.2140	442,316.70	36,487.05-
2,010,000.0000	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	1,990,496.60	86.9620	1,747,936.20	242,560.40-
3,435,000.0000	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	3,411,922.40	98.1440	3,371,246.40	40,676.00-
515,000.0000	METROPOLITAN LIFE GLOBAL 144A 3.875% 04/11/2022 DD 04/10/12	560,093.40	100.8370	519,310.55	40,782.85-
2,577,000.0000	MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10	2,606,208.57	94.9970	2,448,072.69	158,135.88-
374,000.0000	MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11	468,543.46	107.1370	400,692.38	67,851.08-
5,739,000.0000	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	5,257,259.07	82.5880	4,739,725.32	517,533.75-
445,000.0000	MICROSOFT CORP 4.875% 12/15/2043 DD 12/06/13	449,450.00	102.2080	454,825.60	5,375.60



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500,000.0000	MIDAMERICAN FUNDING LLC 6.927% 03/01/2029 DD 03/01/00	664,105.00	120.6020	603,010.00	61,095.00-
730,000.0000	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	920,770.90	112.1030	818,351.90	102,419.00-
3,950,000.0000	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	3,931,356.00	101.6690	4,015,925.50	84,569.50
1,920,000.0000	MONSANTO CO 5.875% 04/15/2038 DD 04/15/08	2,573,414.40	114.1370	2,191,430.40	381,984.00-
370,000.0000	MONSANTO CO 3.600% 07/15/2042 DD 07/12/12	368,394.20	81.5260	301,646.20	66,748.00-
4,000,000.0000	MONSANTO CO 4.650% 11/15/2043 DD 11/07/13	3,998,040.00	97.5500	3,902,000.00	96,040.00-
94,000.0000	MORGAN STANLEY CAPITAL HQ7 AM VAR RT 11/14/2042 DD 11/01/05	103,387.78	106.8180	100,408.92	2,978.86-
1,050,000.0000	MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09	1,187,529.00	113.6690	1,193,524.50	5,995.50
1,500,000.0000	MOSAIC CO/THE 5.450% 11/15/2033 DD 11/13/13	1,494,390.00	101.8850	1,528,275.00	33,885.00
730,000.0000	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	1,010,546.30	122.6500	895,345.00	115,201.30-
900,000.0000	MUTUAL OF OMAHA INSURANCE 144A 6.950% 10/15/2040 DD 10/15/10	1,088,442.00	115.6050	1,040,445.00	47,997.00-
450,000.0000	NYU HOSPITALS CENTER 5.750% 07/01/2043 DD 08/01/13	450,000.00	101.1850	455,332.50	5,332.50



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
600,000.0000	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	594,510.00	87.4440	524,664.00	69,846.00-
1,488,000.0000	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	1,507,671.36	88.2780	1,313,576.64	194,094.72-
904,000.0000	NATIONAL RURAL UTILITIES COOPE 4.023% 11/01/2032 DD 10/16/12	935,169.92	93.1990	842,518.96	92,650.96-
620,000.0000	NATIONAL RURAL UTILITIES COOPE 3.400% 11/15/2023 DD 11/05/13	619,522.60	96.7640	599,936.80	19,585.80-
805,000.0000	NATIONWIDE MUTUAL INSURANCE CO 7.875% 04/01/2033 DD 03/25/03	972,488.30	121.9370	981,592.85	9,104.55
2,295,000.0000	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	3,252,311.10	140.2330	3,218,347.35	33,963.75-
1,245,000.0000	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	1,604,920.00	114.9630	1,431,289.35	173,630.65-
1,221,000.0000	NBCUNIVERSAL MEDIA LLC 5.950% 04/01/2041 DD 04/01/11	1,494,403.23	109.3840	1,335,578.64	158,824.59-
551,000.0000	NEW CENTURY HOME EQUITY 5 A16 VAR RT 11/25/2033 DD 10/01/03	564,747.45	101.5440	559,507.44	5,240.01-
91,102.9130	NEW CENTURY HOME EQUITY L 2 A2 VAR RT 08/25/2034 DD 06/29/04	83,093.14	93.5430	85,220.40	2,127.26
806,000.0000	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	1,114,875.32	121.9830	983,182.98	131,692.34-
1,000,000.0000	NEXEN INC 5.875% 03/10/2035 DD 03/10/05	1,025,160.00	106.7970	1,067,970.00	42,810.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
510,000.0000	NEXEN INC 7.500% 07/30/2039 DD 07/30/09	749,577.60	127.5260	650,382.60	99,195.00-
995,000.0000	NIAGARA MOHAWK POWER CORP 144A 4.119% 11/28/2042 DD 11/28/12	974,005.50	87.3650	869,281.75	104,723.75-
905,000.0000	NIKE INC 3.625% 05/01/2043 DD 04/26/13	897,340.91	83.8900	759,204.50	138,136.41-
500,000.0000	NIPPON LIFE INSURANCE CO 144A VAR RT 10/18/2042 DD 10/18/12	528,140.00	103.2500	516,250.00	11,890.00-
427,000.0000	STATOIL ASA 7.150% 11/15/2025 DD 11/15/95	603,948.80	126.4190	539,809.13	64,139.67-
100,000.0000	STATOIL ASA 6.800% 01/15/2028 DD 01/15/98	138,262.00	123.1970	123,197.00	15,065.00-
230,000.0000	STATOIL ASA 7.150% 01/15/2029 DD 01/15/99	305,955.20	128.4050	295,331.50	10,623.70-
3,056,000.0000	STATOIL ASA 7.250% 09/23/2027 DD 05/26/00	4,350,552.16	129.6510	3,962,134.56	388,417.60-
1,375,000.0000	NORTH SHORE LONG ISLAND JEWISH 6.150% 11/01/2043 DD 09/17/13	1,371,191.25	105.2200	1,446,775.00	75,583.75
523,000.0000	NORTHERN STATES POWER CO/MN 6.250% 06/01/2036 DD 05/25/06	723,110.26	120.6260	630,873.98	92,236.28-
474,000.0000	NORTHERN STATES POWER CO/MN 5.350% 11/01/2039 DD 11/17/09	592,812.84	109.7380	520,158.12	72,654.72-
230,000.0000	NORTHERN STATES POWER CO/MN 4.850% 08/15/2040 DD 08/11/10	265,707.50	102.3380	235,377.40	30,330.10-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,525,000.0000	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	2,157,489.50	80.3980	2,030,049.50	127,440.00-
535,000.0000	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	683,029.16	112.3510	601,077.85	81,951.31-
3,230,000.0000	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	3,230,000.00	98.4460	3,179,805.80	50,194.20-
645,000.0000	NOVANT HEALTH INC 4.371% 11/01/2043 DD 04/23/13	645,000.00	83.6000	539,220.00	105,780.00-
255,000.0000	NOVARTIS CAPITAL CORP 3.700% 09/21/2042 DD 09/21/12	253,895.85	85.5180	218,070.90	35,824.95-
95,000.0000	NSTAR ELECTRIC CO 5.500% 03/15/2040 DD 03/16/10	118,048.90	111.2490	105,686.55	12,362.35-
2,825,000.0000	NUCOR CORP 6.400% 12/01/2037 DD 12/03/07	3,874,628.75	111.2450	3,142,671.25	731,957.50-
1,030,000.0000	OKLAHOMA GAS & ELECTRIC CO 3.900% 05/01/2043 DD 05/13/13	1,029,649.80	85.9820	885,614.60	144,035.20-
2,791,000.0000	ORACLE CORP 6.500% 04/15/2038 DD 04/09/08	3,880,941.32	121.8350	3,400,414.85	480,526.47-
2,668,000.0000	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	3,560,659.44	116.5190	3,108,726.92	451,932.52-
6,223,000.0000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	7,627,483.64	106.7780	6,644,794.94	982,688.70-
800,000.0000	ORACLE CORP 2.500% 10/15/2022 DD 10/25/12	807,208.00	91.5940	732,752.00	74,456.00-



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1,965,000.0000	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	1,957,788.45	101.6660	1,997,736.90	39,948.45
1,000,000.0000	PNC BANK NA 4.200% 11/01/2025 DD 10/24/13	999,710.00	98.0220	980,220.00	19,490.00-
1,401,000.0000	PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	1,907,657.64	119.5590	1,675,021.59	232,636.05-
1,417,000.0000	PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	1,408,016.22	100.0790	1,418,119.43	10,103.21
1,825,000.0000	PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93	2,412,856.00	119.6720	2,184,014.00	228,842.00-
5,473,000.0000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	6,770,867.22	110.2390	6,033,380.47	737,486.75-
379,000.0000	PACIFIC GAS & ELECTRIC CO 6.350% 02/15/2038 DD 03/03/08	500,132.19	115.7730	438,779.67	61,352.52-
2,573,000.0000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	2,977,405.92	106.3170	2,735,536.41	241,869.51-
1,561,000.0000	PACIFIC GAS & ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	1,567,693.96	94.0180	1,467,620.98	100,072.98-
1,069,000.0000	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	1,022,113.66	83.4110	891,663.59	130,450.07-
495,000.0000	PACIFIC GAS & ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	494,599.05	95.4230	472,343.85	22,255.20-
242,000.0000	PACIFIC GAS & ELECTRIC CO 5.125% 11/15/2043 DD 11/12/13	241,629.74	103.2660	249,903.72	8,273.98



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3,369,000.0000	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	4,711,209.60	138.8710	4,678,563.99	32,645.61-
3,000,000.0000	PACIFICORP 7.700% 11/15/2031 DD 11/21/01	4,447,920.00	132.4290	3,972,870.00	475,050.00-
2,885,000.0000	PACIFICORP 6.100% 08/01/2036 DD 02/01/07	3,807,363.35	117.1110	3,378,652.35	428,711.00-
325,000.0000	PACIFICORP 5.750% 04/01/2037 DD 03/14/07	411,316.75	114.3600	371,670.00	39,646.75-
1,775,000.0000	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	2,390,960.50	119.2270	2,116,279.25	274,681.25-
2,010,000.0000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	2,666,807.70	115.8460	2,328,504.60	338,303.10-
3,385,000.0000	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	4,861,841.65	125.9220	4,262,459.70	599,381.95-
3,520,000.0000	PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	4,439,212.80	108.6950	3,826,064.00	613,148.80-
720,000.0000	PEPSICO INC 4.875% 11/01/2040 DD 10/26/10	769,888.80	99.9950	719,964.00	49,924.80-
2,305,000.0000	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	2,026,284.25	87.0830	2,007,263.15	19,021.10-
505,000.0000	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	492,036.64	82.3110	415,670.55	76,366.09-
3,202,000.0000	PETROBRAS INTERNATIONAL FINANC 6.750% 01/27/2041 DD 01/27/11	4,028,182.33	93.0430	2,979,236.86	1,048,945.47-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
275,000.0000	PETROBRAS GLOBAL FINANCE BV 4.375% 05/20/2023 DD 05/20/13	271,777.00	89.0890	244,994.75	26,782.25-
4,910,000.0000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	7,269,417.81	134.4110	6,599,580.10	669,837.71-
1,470,000.0000	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	1,421,387.10	94.0350	1,382,314.50	39,072.60-
1,631,000.0000	PHARMACIA CORP VAR RT 12/01/2028 DD 12/01/99	2,183,207.67	122.9260	2,004,923.06	178,284.61-
3,145,000.0000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	4,282,609.40	118.5290	3,727,737.05	554,872.35-
560,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	600,348.00	91.1430	510,400.80	89,947.20-
1,710,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,858,308.30	93.4080	1,597,276.80	261,031.50-
1,565,000.0000	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	1,573,482.31	84.6490	1,324,756.85	248,725.46-
2,350,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	2,277,074.50	87.5420	2,057,237.00	219,837.50-
1,425,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	1,390,101.75	99.0630	1,411,647.75	21,546.00
340,000.0000	KONINKLIJKE PHILIPS ELECTRONIC 7.200% 06/01/2026 DD 05/29/96	452,234.00	119.0720	404,844.80	47,389.20-
2,690,000.0000	CONOCOPHILLIPS 7.000% 03/30/2029 DD 03/31/99	3,606,698.20	124.2610	3,342,620.90	264,077.30-



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1,335,000.0000	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	1,904,911.50	124.0760	1,656,414.60	248,496.90-
594,000.0000	POTOMAC ELECTRIC POWER CO 7.900% 12/15/2038 DD 12/10/08	962,654.22	141.1730	838,567.62	124,086.60-
3,100,000.0000	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	3,087,879.00	91.3820	2,832,842.00	255,037.00-
1,540,000.0000	PRESIDENT AND FELLOWS OF HARVA 5.625% 10/01/2038 DD 01/30/08	1,956,424.80	113.5200	1,748,208.00	208,216.80-
300,000.0000	PRESIDENT AND FELLOWS OF HARVA 4.875% 10/15/2040 DD 11/10/10	363,813.00	102.7300	308,190.00	55,623.00-
70,879.5410	PRIME MORTGAGE TRUST 2 CL1 1PO 0.000% 02/25/2034 DD 01/01/04	58,742.73	84.8700	60,155.47	1,412.74
150,000.0000	PROCTER & GAMBLE CO/THE 8.000% 10/26/2029 DD 10/26/89	217,677.00	131.6640	197,496.00	20,181.00-
3,629,000.0000	PROCTER & GAMBLE CO/THE 8.000% 09/01/2024 DD 09/01/94	5,427,750.13	134.2700	4,872,658.30	555,091.83-
832,000.0000	PROCTER & GAMBLE CO/THE 5.500% 02/01/2034 DD 01/27/04	1,060,641.92	111.7820	930,026.24	130,615.68-
4,216,000.0000	PROCTER & GAMBLE CO/THE 5.800% 08/15/2034 DD 08/10/04	5,582,616.40	115.3580	4,863,493.28	719,123.12-
310,000.0000	PROCTER & GAMBLE CO/THE 5.550% 03/05/2037 DD 03/05/07	415,889.80	114.3020	354,336.20	61,553.60-
1,221,000.0000	PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08	1,713,392.67	124.4590	1,519,644.39	193,748.28-



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3,058,000.0000	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	3,507,159.04	100.9980	3,088,518.84	418,640.20-
195,000.0000	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	189,302.10	83.5220	162,867.90	26,434.20-
432,000.0000	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	429,075.36	88.9490	384,259.68	44,815.68-
1,480,000.0000	PUBLIC SERVICE ELECTRIC & GAS 5.700% 12/01/2036 DD 12/18/06	1,898,825.20	114.0110	1,687,362.80	211,462.40-
246,000.0000	PUBLIC SERVICE ELECTRIC & GAS 5.800% 05/01/2037 DD 05/14/07	318,816.00	114.7820	282,363.72	36,452.28-
197,000.0000	PUBLIC SERVICE ELECTRIC & GAS 5.375% 11/01/2039 DD 11/24/09	247,199.54	109.1600	215,045.20	32,154.34-
2,772,000.0000	PUBLIC SERVICE ELECTRIC & GAS 3.950% 05/01/2042 DD 05/11/12	2,651,441.04	89.1090	2,470,101.48	181,339.56-
234,000.0000	PUBLIC SERVICE ELECTRIC & GAS 3.650% 09/01/2042 DD 09/13/12	230,073.48	84.3210	197,311.14	32,762.34-
425,000.0000	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	515,979.75	109.1430	463,857.75	52,122.00-
812,000.0000	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	1,028,649.72	113.3280	920,223.36	108,426.36-
1,885,000.0000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	2,404,298.65	114.0080	2,149,050.80	255,247.85-
1,990,000.0000	PUGET SOUND ENERGY INC 4.434% 11/15/2041 DD 11/16/11	2,182,552.40	95.2170	1,894,818.30	287,734.10-



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2,040,000.0000	COOPERATIEVE CENTRALE RAI 144A 5.800% 09/30/2039 DD 09/21/10	2,364,074.40	100.0780	2,041,591.20	322,483.20-
2,300,000.0000	COOPERATIEVE CENTRALE RAI 144A VAR RT 12/29/2049 DD 06/04/09	3,110,750.00	132.3750	3,044,625.00	66,125.00-
260,000.0000	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	361,797.80	122.5860	318,723.60	43,074.20-
645,000.0000	RAYTHEON CO 4.700% 12/15/2041 DD 12/06/11	729,920.70	97.0470	625,953.15	103,967.55-
2,350,000.0000	RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	2,598,348.00	97.1930	2,284,035.50	314,312.50-
2,920,000.0000	RIO TINTO FINANCE USA PLC 2.875% 08/21/2022 DD 08/21/12	2,896,266.49	93.2030	2,721,527.60	174,738.89-
3,395,000.0000	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	3,378,010.10	87.9260	2,985,087.70	392,922.40-
200,000.0000	RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08	271,116.00	122.9860	245,972.00	25,144.00-
3,565,000.0000	RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	4,189,694.96	103.0070	3,672,199.55	517,495.41-
700,000.0000	ROCHE HOLDINGS INC 144A 7.000% 03/01/2039 DD 02/25/09	1,054,718.00	131.1350	917,945.00	136,773.00-
480,000.0000	ROCKWELL AUTOMATION INC 6.250% 12/01/2037 DD 12/03/07	656,433.60	116.4710	559,060.80	97,372.80-
870,000.0000	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	866,433.00	100.3930	873,419.10	6,986.10



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,000,000.0000	ROHM & HAAS CO 7.850% 07/15/2029 DD 07/06/99	2,700,660.00	132.5360	2,650,720.00	49,940.00-
850,000.0000	AT&T INC 6.450% 06/15/2034 DD 08/18/04	1,080,069.50	112.3030	954,575.50	125,494.00-
875,000.0000	ST JUDE MEDICAL INC 4.750% 04/15/2043 DD 04/02/13	858,224.20	94.7750	829,281.25	28,942.95-
480,000.0000	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	633,739.20	125.4250	602,040.00	31,699.20-
1,250,000.0000	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2035 DD 05/19/05	1,558,800.00	109.4840	1,368,550.00	190,250.00-
165,000.0000	SAN DIEGO GAS & ELECTRIC CO 6.000% 06/01/2039 DD 05/14/09	226,059.90	119.2450	196,754.25	29,305.65-
200,000.0000	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	254,694.00	110.9770	221,954.00	32,740.00-
733,000.0000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	823,767.39	98.8500	724,570.50	99,196.89-
1,071,000.0000	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	1,007,829.55	90.2090	966,138.39	41,691.16-
3,357,000.0000	SAN DIEGO GAS & ELECTRIC CO 4.300% 04/01/2042 DD 03/22/12	3,693,203.56	95.5070	3,206,169.99	487,033.57-
500,000.0000	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	467,250.00	90.0100	450,050.00	17,200.00-
5,175,000.0000	MERCK & CO INC STEP 12/01/2033 DD 11/26/03	7,410,962.25	124.6760	6,451,983.00	958,979.25-



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1,050,000.0000	MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	1,452,626.00	124.6870	1,309,213.50	143,412.50-
1,076,000.0000	SCHLUMBERGER INVESTMENT SA 3.650% 12/01/2023 DD 12/03/13	1,072,341.60	99.1290	1,066,628.04	5,713.56-
1,375,000.0000	SCHNEIDER ELECTRIC SA 144A 2.950% 09/27/2022 DD 09/27/12	1,385,862.49	93.1220	1,280,427.50	105,434.99-
5,366,000.0000	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	7,539,069.03	124.1990	6,664,518.34	874,550.69-
1,835,000.0000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	2,252,860.95	111.0940	2,038,574.90	214,286.05-
2,630,000.0000	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	2,408,211.57	83.6370	2,199,653.10	208,558.47-
4,242,000.0000	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	4,198,557.80	97.5340	4,137,392.28	61,165.52-
3,805,000.0000	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	3,802,222.35	85.8100	3,265,070.50	537,151.85-
2,625,000.0000	SIEMENS FINANCIERINGSMAATSCHAP 6.125% 08/17/2026 DD 08/16/06	3,451,586.25	115.3930	3,029,066.25	422,520.00-
1,147,000.0000	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	1,554,368.52	125.4270	1,438,647.69	115,720.83-
900,000.0000	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	964,188.00	96.7510	870,759.00	93,429.00-
950,000.0000	SINOPEC GROUP OVERSEAS DE 144A 5.375% 10/17/2043 DD 10/17/13	944,119.50	99.2580	942,951.00	1,168.50-



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1,335,000.0000	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08	1,734,044.85	117.0000	1,561,950.00	172,094.85-
2,350,000.0000	SOUTH CAROLINA ELECTRIC & GAS 4.350% 02/01/2042 DD 01/30/12	2,480,542.50	92.8800	2,182,680.00	297,862.50-
395,000.0000	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	393,025.00	97.7120	385,962.40	7,062.60-
1,540,000.0000	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	2,010,654.80	117.6890	1,812,410.60	198,244.20-
1,975,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.350% 07/15/2035 DD 06/27/05	2,410,487.50	108.8150	2,149,096.25	261,391.25-
207,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	257,203.71	110.4590	228,650.13	28,553.58-
632,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	829,082.88	116.3880	735,572.16	93,510.72-
3,437,000.0000	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	4,660,846.96	117.4210	4,035,759.77	625,087.19-
2,655,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	3,376,761.75	110.4480	2,932,394.40	444,367.35-
184,000.0000	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	207,485.76	97.0480	178,568.32	28,917.44-
2,905,000.0000	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	2,948,458.80	88.4120	2,568,368.60	380,090.20-
435,000.0000	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	432,403.05	88.1540	383,469.90	48,933.15-



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2,910,000.0000	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	2,896,415.70	100.0760	2,912,211.60	15,795.90
1,435,000.0000	SOUTHERN CALIFORNIA GAS CO 5.750% 11/15/2035 DD 11/18/05	1,828,075.20	115.0690	1,651,240.15	176,835.05-
365,000.0000	SOUTHTRUST BANK 7.690% 05/15/2025 DD 05/09/95	466,605.05	118.2640	431,663.60	34,941.45-
960,000.0000	STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13	959,155.20	99.7990	958,070.40	1,084.80-
500,000.0000	STATE GRID OVERSEAS INV 144A 4.375% 05/22/2043 DD 05/22/13	490,650.00	88.3940	441,970.00	48,680.00-
1,905,000.0000	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	2,149,067.10	103.7880	1,977,161.40	171,905.70-
896,000.0000	STATOIL ASA 4.250% 11/23/2041 DD 11/23/11	964,006.40	91.6630	821,300.48	142,705.92-
500,000.0000	STATOIL ASA 2.450% 01/17/2023 DD 11/21/12	498,830.00	91.1510	455,755.00	43,075.00-
370,000.0000	STATOIL ASA 3.950% 05/15/2043 DD 05/15/13	369,482.00	87.4700	323,639.00	45,843.00-
1,117,000.0000	STATOIL ASA 4.800% 11/08/2043 DD 11/08/13	1,111,370.32	101.0290	1,128,493.93	17,123.61
34,876.8480	STRUCTURED ASSET INVES BC13 3A VAR RT 11/25/2033 DD 11/25/03	33,415.17	97.1800	33,893.32	478.15
1,165,000.0000	SWISS RE TREASURY US CORP 144A 4.250% 12/06/2042 DD 12/06/12	1,131,224.20	85.9340	1,001,131.10	130,093.10-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
640,000.0000	TCI COMMUNICATIONS INC 7.875% 02/15/2026 DD 02/14/96	856,107.84	129.5480	829,107.20	27,000.64-
2,728,000.0000	TCI COMMUNICATIONS INC 7.125% 02/15/2028 DD 02/24/98	3,492,218.40	122.9850	3,355,030.80	137,187.60-
800,000.0000	TARGET CORP 6.350% 11/01/2032 DD 10/31/02	1,061,680.00	117.0790	936,632.00	125,048.00-
2,730,000.0000	TARGET CORP 6.500% 10/15/2037 DD 10/05/07	3,810,670.50	118.4600	3,233,958.00	576,712.50-
2,942,000.0000	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	3,977,832.68	125.4190	3,689,826.98	288,005.70-
3,640,000.0000	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	3,739,663.21	86.7410	3,157,372.40	582,290.81-
1,025,000.0000	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	1,390,187.00	123.4390	1,265,249.75	124,937.25-
1,043,000.0000	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	1,365,067.97	109.5340	1,142,439.62	222,628.35-
1,705,000.0000	TEVA PHARMACEUTICAL FINANCE CO 2.950% 12/18/2022 DD 12/18/12	1,724,709.80	90.5370	1,543,655.85	181,053.95-
1,000,000.0000	TOSCO CORP 7.800% 01/01/2027 DD 07/01/97	1,473,130.00	131.5530	1,315,530.00	157,600.00-
2,260,000.0000	TOSCO CORP 8.125% 02/15/2030 DD 02/15/00	3,351,444.40	139.3100	3,148,406.00	203,038.40-
1,105,000.0000	TOTAL CAPITAL CANADA LTD 2.750% 07/15/2023 DD 01/17/13	1,129,409.45	92.3820	1,020,821.10	108,588.35-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,105,000.0000	TOYOTA MOTOR CREDIT CORP 2.625% 01/10/2023 DD 01/10/13	1,098,071.65	92.7250	1,024,611.25	73,460.40-
600,000.0000	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	757,536.00	108.8400	653,040.00	104,496.00-
5,010,000.0000	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	6,614,602.80	113.9230	5,707,542.30	907,060.50-
5,759,000.0000	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	7,999,561.05	126.7160	7,297,574.44	701,986.61-
3,453,000.0000	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	5,194,555.09	133.4750	4,608,891.75	585,663.34-
1,885,000.0000	TRAVELERS PROPERTY CASUALTY CO 7.750% 04/15/2026 DD 04/15/96	2,632,609.85	127.4960	2,403,299.60	229,310.25-
3,935,000.0000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	5,243,002.30	119.8770	4,717,159.95	525,842.35-
1,040,000.0000	TRAVELERS COS INC/THE 4.600% 08/01/2043 DD 08/01/13	1,037,316.80	97.7060	1,016,142.40	21,174.40-
420,000.0000	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	515,214.00	120.3840	505,612.80	9,601.20-
670,000.0000	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	744,376.70	90.7560	608,065.20	136,311.50-
3,300,000.0000	USB REALTY CORP VAR RT 12/29/2049 DD 12/22/06	2,841,684.00	92.0000	3,036,000.00	194,316.00
2,615,000.0000	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	2,649,962.55	87.5330	2,288,987.95	360,974.60-



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72,000.0000	UNION PACIFIC CORP 4.300% 06/15/2042 DD 06/11/12	76,014.72	90.4880	65,151.36	10,863.36-
93,000.0000	UNITED AIRLINES 2013-1 CLASS A 4.300% 02/15/2027 DD 08/15/13	93,000.00	101.7500	94,627.50	1,627.50
3,181,000.0000	UNITED PARCEL SERVICE OF AMERI STEP 04/01/2030 DD 10/01/1997	4,794,021.48	134.9740	4,293,522.94	500,498.54-
1,700,000.0000	UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	2,280,159.00	121.5470	2,066,299.00	213,860.00-
1,420,000.0000	UNITED PARCEL SERVICE INC 3.625% 10/01/2042 DD 09/27/12	1,389,782.40	84.1840	1,195,412.80	194,369.60-
116,000.0000	US BANCORP 7.500% 06/01/2026 DD 06/01/96	154,339.16	122.9490	142,620.84	11,718.32-
300,000.0000	UNITED TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99	441,336.00	132.9010	398,703.00	42,633.00-
300,000.0000	UNITED TECHNOLOGIES CORP 6.050% 06/01/2036 DD 05/26/06	394,878.00	117.4250	352,275.00	42,603.00-
9,904,000.0000	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	13,185,888.48	119.2260	11,808,143.04	1,377,745.44-
1,996,000.0000	UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	2,566,476.77	113.5980	2,267,416.08	299,060.69-
6,455,000.0000	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	6,894,454.80	97.1090	6,268,385.95	626,068.85-
4,625,000.0000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	5,579,923.75	110.0070	5,087,823.75	492,100.00-



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2,555,000.0000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	3,365,624.85	118.6380	3,031,200.90	334,423.95-
1,290,000.0000	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	1,771,363.50	124.5470	1,606,656.30	164,707.20-
505,000.0000	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	638,107.90	113.2880	572,104.40	66,003.50-
946,000.0000	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	957,984.50	94.4620	893,610.52	64,373.98-
3,180,000.0000	UNITEDHEALTH GROUP INC 4.375% 03/15/2042 DD 03/08/12	3,045,795.70	91.3760	2,905,756.80	140,038.90-
454,000.0000	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	452,088.66	84.8060	385,019.24	67,069.42-
450,000.0000	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	443,898.00	89.7430	403,843.50	40,054.50-
485,000.0000	VF CORP 6.450% 11/01/2037 DD 10/15/07	574,026.60	118.5680	575,054.80	1,028.20
1,968,000.0000	VERIZON COMMUNICATIONS INC 7.350% 04/01/2039 DD 03/27/09	2,917,343.52	124.1990	2,444,236.32	473,107.20-
7,699,000.0000	VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01	11,272,028.92	127.7240	9,833,470.76	1,438,558.16-
225,000.0000	VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	295,722.00	116.8200	262,845.00	32,877.00-
300,000.0000	VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	414,411.00	120.5270	361,581.00	52,830.00-



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6,935,000.0000	VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	11,819,667.25	154.3060	10,701,121.10	1,118,546.15-
2,230,000.0000	VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	2,228,929.60	99.5980	2,221,035.40	7,894.20-
2,190,000.0000	VODAFONE GROUP PLC 6.250% 11/30/2032 DD 11/26/02	2,832,020.40	109.4260	2,396,429.40	435,591.00-
2,700,000.0000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	3,571,236.00	108.3770	2,926,179.00	645,057.00-
4,895,000.0000	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	4,819,956.85	86.4130	4,229,916.35	590,040.50-
50,748.4580	WAMU MORTGAGE PASS THRO CB1 4A 6.000% 06/25/2034 DD 05/01/04	54,002.01	105.1640	53,369.11	632.90-
88,499.3690	WAMU MORTGAGE PASS THR S4 2A10 VAR RT 06/25/2033 DD 05/25/03	108,681.69	119.5580	105,808.08	2,873.61-
230,000.0000	WEA FINANCE LLC / WT FINA 144A 6.750% 09/02/2019 DD 09/02/09	284,930.90	118.9000	273,470.00	11,460.90-
2,000,000.0000	WACHOVIA BANK NA 5.850% 02/01/2037 DD 01/29/07	2,481,420.00	114.1710	2,283,420.00	198,000.00-
575,000.0000	WACHOVIA BANK NA 6.600% 01/15/2038 DD 12/07/07	705,579.50	124.4290	715,466.75	9,887.25
184,000.0000	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	209,230.08	103.2680	190,013.12	19,216.96-
2,931,000.0000	WAL-MART STORES INC 7.550% 02/15/2030 DD 02/15/00	4,312,263.06	134.6200	3,945,712.20	366,550.86-



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2,096,000.0000	WAL-MART STORES INC 5.250% 09/01/2035 DD 08/31/05	2,546,220.80	108.6330	2,276,947.68	269,273.12-
5,995,000.0000	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	8,320,441.38	125.0930	7,499,325.35	821,116.03-
2,671,000.0000	WAL-MART STORES INC 6.200% 04/15/2038 DD 04/15/08	3,593,685.45	120.1850	3,210,141.35	383,544.10-
6,445,000.0000	WAL-MART STORES INC 4.875% 07/08/2040 DD 07/08/10	7,234,872.40	101.9510	6,570,741.95	664,130.45-
2,899,000.0000	WAL-MART STORES INC 5.000% 10/25/2040 DD 10/25/10	3,390,339.26	104.6190	3,032,904.81	357,434.45-
5,675,000.0000	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	7,133,302.65	113.5470	6,443,792.25	689,510.40-
1,540,000.0000	WAL-MART STORES INC 4.000% 04/11/2043 DD 04/11/13	1,401,507.80	88.9980	1,370,569.20	30,938.60-
2,375,000.0000	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	2,386,471.06	100.3890	2,384,238.75	2,232.31-
19,537.3720	WASHINGTON MUTUAL MSC M RA1 2P 0.000% 03/25/2034 DD 04/01/04	16,075.03	84.0710	16,425.26	350.23
4,965,000.0000	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	5,015,957.98	102.4010	5,084,209.65	68,251.67
4,000,000.0000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	4,852,160.00	105.8600	4,234,400.00	617,760.00-
11,019,000.0000	WELLS FARGO & CO 144A 5.606% 01/15/2044 DD 11/26/13	11,218,109.36	103.8690	11,445,325.11	227,215.75



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41,924.8820	WELLS FARGO MORTGAGE BA EE 3A1 VAR RT 12/25/2034 DD 12/01/04	43,421.64	100.3710	42,080.42	1,341.22-
335,000.0000	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	349,599.30	91.1420	305,325.70	44,273.60-
510,000.0000	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	508,077.30	90.5850	461,983.50	46,093.80-
1,280,000.0000	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	1,772,275.20	119.7900	1,533,312.00	238,963.20-
1,780,000.0000	WISCONSIN POWER & LIGHT CO 7.600% 10/01/2038 DD 10/06/08	2,490,321.90	135.8740	2,418,557.20	71,764.70-
1,110,000.0000	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	1,110,000.00	100.9230	1,120,245.30	10,245.30
400,000.0000	WYETH LLC 6.450% 02/01/2024 DD 12/16/03	542,968.00	119.7330	478,932.00	64,036.00-
315,000.0000	WYETH LLC 6.500% 02/01/2034 DD 12/16/03	430,617.60	122.4100	385,591.50	45,026.10-
4,350,000.0000	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	5,699,731.50	116.0140	5,046,609.00	653,122.50-
6,352,000.0000	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	8,433,844.08	115.9190	7,363,174.88	1,070,669.20-
969,000.0000	XTO ENERGY INC 6.750% 08/01/2037 DD 07/19/07	1,499,430.60	130.8270	1,267,713.63	231,716.97-
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED		1,315,691,700.69		1,199,126,896.20	116,564,804.49-



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<u>CORPORATE DEBT INSTRUMENTS</u>					
500,000.0000	SANTANDER ISSUANCES SAU VAR RT 05/29/2019	554,713.50	129.9420	649,710.31	94,996.81
400,000.0000	BANQUE PSA FINANCE SA 3.875% 01/14/2015	537,881.89	140.3651	561,460.61	23,578.72
900,000.0000	BARCLAYS BANK PLC VAR RT 11/29/2049	1,950,112.35	219.9168	1,979,251.88	29,139.53
1,300,000.0000	LBG CAPITAL NO.1 PLC 7.588% 05/12/2020	2,208,241.75	175.2312	2,278,006.25	69,764.50
800,000.0000	LBG CAPITAL NO.2 PLC 7.625% 12/09/2019	1,358,918.00	174.0718	1,392,575.00	33,657.00
500,000.0000	LBG CAPITAL NO.2 PLC 9.125% 07/15/2020	869,642.50	178.8750	894,375.00	24,732.50
474,589.8100	TESCO PROPERTY FINANCE 2 PLC 6.052% 10/13/2039	897,935.09	185.0114	878,045.29	19,889.80-
10,000,000.0000	TOKYO ELECTRIC POWER CO INC 1.550% 10/29/2014	99,921.40	0.9403	94,034.25	5,887.15-
30,000,000.0000	TOKYO ELECTRIC POWER CO INC 5.000% 07/29/2014	297,134.90	0.9615	288,466.38	8,668.52-
1,900,000.0000	VALE OVERSEAS LTD 6.875% 11/21/2036	2,355,202.00	103.2753	1,962,230.70	392,971.30-
700,000.0000	AK TRANSNEFT OJSC VIA TRANSCAP 5.670% 03/05/2014	731,675.00	100.7300	705,110.00	26,565.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,800,000.0000	GAZPROM OAO VIA GAZ CAPITAL SA 6.510% 03/07/2022	3,341,625.00	107.3750	3,006,500.00	335,125.00-
1,300,000.0000	OCEAN RIG UDW INC 9.500% 04/27/2016	1,326,000.00	106.1250	1,379,625.00	53,625.00
500,000.0000	RUSSIAN AGRICULTURAL BANK OJSC 7.750% 05/29/2018	595,625.00	112.6250	563,125.00	32,500.00-
1,100,000.0000	SBERBANK OF RUSSIA VIA SB CAPI 5.717% 06/16/2021	1,147,575.00	104.5500	1,150,050.00	2,475.00
530,000.0000	UNILABS SUBHOLDING AB 8.500% 07/15/2018	667,988.92	143.9957	763,177.61	95,188.69
9,443.6450	ABN AMRO MORTGAGE CORP 4 AP 0.000% 03/25/2033 DD 03/01/03	8,501.23	82.2120	7,763.81	737.42-
97,280.2430	ABN AMRO MORTGAGE CORP 13 AP 0.000% 01/25/2034 DD 12/01/03	88,187.51	83.4600	81,190.09	6,997.42-
200,000.0000	AEP TEXAS CENTRAL CO 6.650% 02/15/2033 DD 08/15/03	254,214.00	115.5020	231,004.00	23,210.00-
320,000.0000	ADT CORP/THE 2.250% 07/15/2017 DD 01/15/13	301,312.00	98.4060	314,899.20	13,587.20
3,360,000.0000	ADT CORP/THE 4.875% 07/15/2042 DD 01/15/13	3,190,475.58	75.2500	2,528,400.00	662,075.58-
420,000.0000	ADT CORP/THE 144A 6.250% 10/15/2021 DD 10/01/13	428,400.00	105.0000	441,000.00	12,600.00
469,000.0000	AGL CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	612,654.70	109.6830	514,413.27	98,241.43-



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410,000.0000	AGL CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	400,102.60	90.1660	369,680.60	30,422.00-
1,320,000.0000	ALM LOAN FUNDING 7A C 144A VAR RT 10/19/2024 DD 11/08/12	1,259,016.00	100.2800	1,323,696.00	64,680.00
900,000.0000	TIME WARNER INC 7.625% 04/15/2031 DD 04/19/01	1,239,012.00	126.5570	1,139,013.00	99,999.00-
1,020,000.0000	AON PLC 4.450% 05/24/2043 DD 05/24/13	990,320.80	88.8320	906,086.40	84,234.40-
3,885,000.0000	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	6,303,567.90	141.4740	5,496,264.90	807,303.00-
615,000.0000	APX GROUP INC 6.375% 12/01/2019 DD 06/01/13	614,218.75	101.5000	624,225.00	10,006.25
1,860,000.0000	APX GROUP INC 8.750% 12/01/2020 DD 06/01/13	1,928,368.75	102.0000	1,897,200.00	31,168.75-
1,352,800.0000	AWAS AVIATION CAPITAL LTD 7.000% 10/17/2016 DD 10/18/10	1,437,236.00	103.5000	1,400,148.00	37,088.00-
376,000.0000	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	399,736.88	93.2670	350,683.92	49,052.96-
475,000.0000	ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13	478,056.25	103.5000	491,625.00	13,568.75
700,000.0000	ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13	732,812.50	104.2500	729,750.00	3,062.50-
299,250.0000	ACTIVISION 10/13 COV-LITE TLB	297,753.75	100.5740	300,967.70	3,213.95
497,982.8800	ADJUSTABLE RATE MORTGAG 8 3A21 VAR RT 11/25/2035 DD 07/01/05	403,515.35	85.1190	423,878.05	20,362.70



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2,985,000.0000	ADVANCED MICRO DEVICES INC 7.500% 08/15/2022 DD 02/15/13	2,784,656.26	97.0000	2,895,450.00	110,793.74
665,000.0000	AETNA INC 6.625% 06/15/2036 DD 06/09/06	895,083.35	119.5680	795,127.20	99,956.15-
320,000.0000	AETNA INC 6.750% 12/15/2037 DD 12/04/07	443,913.60	121.9530	390,249.60	53,664.00-
71,000.0000	AETNA INC 4.500% 05/15/2042 DD 05/04/12	74,491.78	92.9610	66,002.31	8,489.47-
420,000.0000	AINSWORTH LUMBER CO LTD 144A 7.500% 12/15/2017 DD 11/27/12	448,249.16	107.5000	451,500.00	3,250.84
245,000.0000	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	262,603.25	107.6330	263,700.85	1,097.60
226,000.0000	AIR CANADA 2013-1 CLASS A 144A 4.125% 11/15/2026 DD 05/09/13	226,000.00	97.5000	220,350.00	5,650.00-
400,000.0000	ALBERTA ENERGY CO LTD 8.125% 09/15/2030 DD 09/15/00	550,060.00	124.7070	498,828.00	51,232.00-
795,995.0000	ALBERTSON'S 5/13 (2019) TL	792,015.03	100.4580	799,640.66	7,625.63
35,000.0000	NEW ALBERTSONS INC 7.750% 06/15/2026 DD 06/17/96	29,337.50	81.0000	28,350.00	987.50-
45,000.0000	NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	36,900.00	82.0000	36,900.00	0.00
265,000.0000	NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	153,700.00	86.5000	229,225.00	75,525.00
1,930,000.0000	NEW ALBERTSONS INC 8.000% 05/01/2031 DD 05/01/01	1,401,578.13	82.5000	1,592,250.00	190,671.87



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,055,000.0000	RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	1,331,990.25	112.5350	1,187,244.25	144,746.00-
225,000.0000	RIO TINTO ALCAN INC 5.750% 06/01/2035 DD 05/31/05	285,475.50	104.8620	235,939.50	49,536.00-
360,000.0000	ALLEGION US HOLDING CO IN 144A 5.750% 10/01/2021 DD 10/04/13	360,000.00	104.0000	374,400.00	14,400.00
300,000.0000	ALLIANT TECHSYSTEMS INC 144A 5.250% 10/01/2021 DD 11/01/13	300,000.00	100.2500	300,750.00	750.00
1,100,000.0000	ALLSTATE CORP/THE VAR RT 05/15/2067 DD 05/10/07	1,170,125.00	104.0500	1,144,550.00	25,575.00-
865,000.0000	ALLTEL CORP 6.800% 05/01/2029 DD 04/27/99	1,181,823.55	115.6560	1,000,424.40	181,399.15-
3,300,000.0000	ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	5,174,301.00	130.1910	4,296,303.00	877,998.00-
730,000.0000	ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11	881,475.00	116.5000	850,450.00	31,025.00-
610,000.0000	ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12	652,553.60	108.2500	660,325.00	7,771.40
1,126,000.0000	ALTRIA GROUP INC 9.950% 11/10/2038 DD 11/10/08	1,855,017.44	152.5400	1,717,600.40	137,417.04-
955,000.0000	AMAZON.COM INC 2.500% 11/29/2022 DD 11/29/12	941,267.10	90.1430	860,865.65	80,401.45-
100,000.0000	HESS CORP 7.875% 10/01/2029 DD 10/01/99	139,039.00	127.4390	127,439.00	11,600.00-



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615,000.0000	AMERICAN ACHIEVEMENT CORP 144A 10.875% 04/15/2016 DD 11/01/10	652,668.75	105.2500	647,287.50	5,381.25-
0.0060	AMERICAN AIRLINES PASS THROUGH 10.375% 01/02/2021 DD 07/07/09	0.01	102.0000	0.01	0.00
685,075.2300	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	723,913.50	105.7500	724,467.06	553.56
408,457.2000	AMERICAN AIRLINES 2011-1 144A 7.000% 07/31/2019 DD 01/25/11	422,753.21	105.7500	431,943.49	9,190.28
800,000.0000	AMERICAN AIRLINES INC 144A 7.500% 03/15/2016 DD 03/15/11	862,000.00	103.7500	830,000.00	32,000.00-
700,000.0000	AMERICAN CASINO 7/13 2ND LN TL	679,000.00	104.0000	728,000.00	49,000.00
2,287,192.6320	AMERICAN HOME MORTGAGE 4 1A12 VAR RT 10/25/2046 DD 08/30/06	1,431,370.98	64.5040	1,475,330.74	43,959.76
1,672,287.8990	AMERICAN HOME MORTGAGE A 2 2A1 VAR RT 09/25/2046 DD 06/30/06	1,067,505.02	70.3360	1,176,220.42	108,715.40
395,000.0000	AMERICAN INTERNATIONAL GROUP I 6.820% 11/15/2037 DD 05/15/12	525,097.20	120.3660	475,445.70	49,651.50-
600,000.0000	AMERICAN INTERNATIONAL GROUP I 4.125% 02/15/2024 DD 10/02/13	599,994.00	99.4200	596,520.00	3,474.00-
104,000.0000	AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13	103,883.52	100.7390	104,768.56	885.04
200,000.0000	AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	259,482.00	121.2940	242,588.00	16,894.00-
102,000.0000	AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	105,930.06	90.8460	92,662.92	13,267.14-



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100,000.0000	AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11	109,750.00	108.5000	108,500.00	1,250.00-
4,197,000.0000	AMGEN INC 6.400% 02/01/2039 DD 01/16/09	5,433,688.02	114.4760	4,804,557.72	629,130.30-
1,340,000.0000	ANADARKO FINANCE CO 7.500% 05/01/2031 DD 04/26/01	1,772,913.80	121.5810	1,629,185.40	143,728.40-
600,000.0000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	751,662.00	112.2940	673,764.00	77,898.00-
2,850,000.0000	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	4,117,566.00	131.7540	3,754,989.00	362,577.00-
4,015,000.0000	ANTERO RESOURCES FINANCE CORP 6.000% 12/01/2020 DD 11/19/12	4,073,500.00	105.0000	4,215,750.00	142,250.00
400,000.0000	AON CORP 8.205% 01/01/2027 DD 01/01/09	502,676.00	119.7460	478,984.00	23,692.00-
402,000.0000	APPALACHIAN POWER CO 5.800% 10/01/2035 DD 09/29/05	474,364.02	104.4840	420,025.68	54,338.34-
1,800,000.0000	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	2,361,708.00	115.8270	2,084,886.00	276,822.00-
459,000.0000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	624,676.05	120.7850	554,403.15	70,272.90-
750,000.0000	AQUILEX HYDROCHEM 12/13 TLB	748,125.00	100.2500	751,875.00	3,750.00
280,000.0000	ARCELORMITTAL VAR RT 08/05/2015 DD 08/05/10	288,400.00	103.5000	289,800.00	1,400.00
630,000.0000	ARCELORMITTAL STEP 02/25/2022 DD 02/28/12	661,197.60	108.7500	685,125.00	23,927.40



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780,000.0000	ARCH COAL INC 7.250% 10/01/2020 DD 08/09/10	715,893.75	77.7500	606,450.00	109,443.75-
620,000.0000	ARCH COAL INC 7.250% 06/15/2021 DD 12/15/11	573,300.00	76.5000	474,300.00	99,000.00-
475,000.0000	ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13	479,508.75	101.5500	482,362.50	2,853.75
875,000.0000	ARDAGH PACKAGING FINANCE 144A 4.875% 11/15/2022 DD 01/24/13	860,750.00	99.0000	866,250.00	5,500.00
265,000.0000	ARES ENHANCED 13-IRAR C 144A VAR RT 07/23/2025 DD 07/23/13	251,376.35	98.0000	259,700.00	8,323.65
156,000.0000	ARIZONA PUBLIC SERVICE CO 5.050% 09/01/2041 DD 08/25/11	178,710.48	102.6380	160,115.28	18,595.20-
469,000.0000	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	498,772.12	95.7550	449,090.95	49,681.17-
55,000.0000	ARROW ELECTRONICS INC 7.500% 01/15/2027 DD 01/15/97	67,700.60	114.8420	63,163.10	4,537.50-
184,000.0000	ARROW ELECTRONICS INC 6.875% 06/01/2018 DD 06/03/98	215,690.32	113.3040	208,479.36	7,210.96-
430,000.0000	ASHLAND INC STEP 08/15/2022 DD 08/15/2013	429,781.90	95.0000	408,500.00	21,281.90-
450,000.0000	ASHLAND INC 6.875% 05/15/2043 DD 02/26/13	504,000.00	94.5000	425,250.00	78,750.00-
2,229,715.1900	ASTORIA GENERATING 10/12 COV-LITE TL	2,234,821.25	103.0000	2,296,606.65	61,785.40



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940,500.0000	ATLAS IRON 12/12 COV-LITE TLB	928,743.76	100.0000	940,500.00	11,756.24
2,000,000.0000	ATLAS PIPELINE PARTNERS L 144A 5.875% 08/01/2023 DD 02/11/13	2,000,000.00	95.2500	1,905,000.00	95,000.00-
3,650,000.0000	ATLAS PIPELINE PARTNERS LP / A 6.625% 10/01/2020 DD 10/01/13	3,777,750.00	104.5000	3,814,250.00	36,500.00
100,000.0000	ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12	107,500.00	106.7500	106,750.00	750.00-
2,170,000.0000	AURORA DIAGNOSTICS HOLDINGS / 10.750% 01/15/2018 DD 07/15/11	1,909,600.00	71.5000	1,551,550.00	358,050.00-
6,000,000.0000	AURORA USA OIL & GAS INC 144A 7.500% 04/01/2020 DD 03/21/13	5,925,000.00	103.0000	6,180,000.00	255,000.00
655,000.0000	AVAYA INC 144A 9.000% 04/01/2019 DD 12/21/12	658,758.34	104.5000	684,475.00	25,716.66
400,000.0000	AVIATION CAPITAL GROUP CO 144A 3.875% 09/27/2016 DD 09/27/13	400,000.00	103.2890	413,156.00	13,156.00
266,000.0000	BAE SYSTEMS PLC 144A 5.800% 10/11/2041 DD 10/11/11	321,269.48	103.5840	275,533.44	45,736.04-
845,000.0000	B/E AEROSPACE INC 5.250% 04/01/2022 DD 03/13/12	895,700.00	101.5000	857,675.00	38,025.00-
1,100,000.0000	BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13	1,100,000.00	103.0000	1,133,000.00	33,000.00
805,000.0000	BANK ONE CORP 7.625% 10/15/2026 DD 10/29/96	1,091,620.25	123.5360	994,464.80	97,155.45-
430,000.0000	BANK ONE CORP 8.000% 04/29/2027 DD 04/29/97	606,441.90	127.7160	549,178.80	57,263.10-



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74,914.1200	BANC OF AMERICA FUNDING 4 XPO 0.000% 11/25/2034 DD 11/01/04	67,704.56	84.2330	63,102.41	4,602.15-
54,127.2950	BANC OF AMERICA ALTERNA 11 1A1 6.000% 01/25/2034 DD 12/01/03	56,355.77	104.2500	56,427.71	71.94
1,878,760.3900	BANC OF AMERICA ALTERNAT 6 3A3 6.000% 07/25/2034 DD 06/01/04	1,914,559.69	101.3860	1,904,800.01	9,759.68-
11,461.4170	BANC OF AMERICA MORTGAGE A 2A2 VAR RT 02/25/2034 DD 01/01/04	11,430.85	98.6560	11,307.38	123.47-
2,010,699.1090	BANC OF AMERICA MORTGAG 3 1A28 5.500% 04/25/2035 DD 03/01/05	2,000,839.83	98.5110	1,980,759.80	20,080.03-
668,689.5500	BANC OF AMERICA FUNDING 2 2A21 0.000% 03/25/2036 DD 02/01/06	423,701.78	69.4430	464,358.08	40,656.30
400,000.0000	BANCO DE CREDITO DEL PERU 144A 4.250% 04/01/2023 DD 04/01/13	396,784.00	92.3750	369,500.00	27,284.00-
3,583,000.0000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	4,390,178.24	114.7660	4,112,065.78	278,112.46-
765,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	907,006.96	114.2710	874,173.15	32,833.81-
1,150,000.0000	BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11	1,308,115.50	109.2770	1,256,685.50	51,430.00-
1,513,000.0000	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	1,887,603.68	114.3690	1,730,402.97	157,200.71-
112,000.0000	BANK OF AMERICA CORP 4.100% 07/24/2023 DD 07/23/13	111,909.28	100.4240	112,474.88	565.60



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535,000.0000	BARCLAYS PLC VAR RT 12/29/2049 DD 11/20/13	534,962.55	103.2500	552,387.50	17,424.95
2,800,000.0000	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	3,054,800.00	84.6090	2,369,052.00	685,748.00-
13,782.6740	BEAR STEARNS ARM TRUST 11 2A1 VAR RT 12/25/2035 DD 11/01/05	13,921.08	100.1020	13,796.73	124.35-
335,000.0000	VERIZON PENNSYLVANIA LLC 6.000% 12/01/2028 DD 12/09/98	372,496.55	98.4880	329,934.80	42,561.75-
2,229,000.0000	VERIZON PENNSYLVANIA LLC 8.350% 12/15/2030 DD 12/18/90	3,050,185.89	118.8900	2,650,058.10	400,127.79-
425,000.0000	BOART LONGYEAR MANAGEMENT 144A 7.000% 04/01/2021 DD 03/28/11	431,375.00	74.7500	317,687.50	113,687.50-
270,000.0000	BOART LONGYEAR MANAGEMENT 144A 10.000% 10/01/2018 DD 09/27/13	270,000.00	104.0000	280,800.00	10,800.00
620,000.0000	BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13	620,000.00	99.2500	615,350.00	4,650.00-
500,000.0000	BON-TON DEPARTMENT STORES INC/ 8.000% 06/15/2021 DD 05/28/13	490,550.00	100.7500	503,750.00	13,200.00
355,000.0000	BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13	362,850.00	104.7500	371,862.50	9,012.50
2,000,000.0000	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	2,728,200.00	124.2490	2,484,980.00	243,220.00-
938,125.0000	BOWIE 8/13 TL	938,125.00	100.2500	940,470.31	2,345.31
315,000.0000	OI SA 144A 5.750% 02/10/2022 DD 02/10/12	289,066.25	92.0000	289,800.00	733.75



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425,000.0000	BRIGHTSTAR CORP 144A 9.500% 12/01/2016 DD 11/30/10	452,625.00	110.0000	467,500.00	14,875.00
480,000.0000	BRISTOW GROUP INC 6.250% 10/15/2022 DD 10/12/12	514,500.00	105.5700	506,736.00	7,764.00-
232,000.0000	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	368,573.76	149.2240	346,199.68	22,374.08-
1,200,000.0000	BUILDING MATERIALS CORP O 144A 6.750% 05/01/2021 DD 04/29/11	1,333,500.00	108.2500	1,299,000.00	34,500.00-
296,000.0000	BUNGE LTD FINANCE CORP 8.500% 06/15/2019 DD 06/09/09	380,860.24	122.8480	363,630.08	17,230.16-
168,000.0000	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	176,574.72	89.3440	150,097.92	26,476.80-
575,000.0000	BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	523,715.75	90.6710	521,358.25	2,357.50-
925,000.0000	CCO HOLDINGS LLC / CCO HO 144A 5.750% 09/01/2023 DD 03/14/13	926,343.75	94.7500	876,437.50	49,906.25-
335,000.0000	CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12	376,875.00	112.7500	377,712.50	837.50
350,000.0000	CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	343,000.00	96.2500	336,875.00	6,125.00-
500,000.0000	CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	497,205.00	93.3030	466,515.00	30,690.00-
445,000.0000	CNH CAPITAL LLC 3.625% 04/15/2018 DD 04/08/13	438,325.00	101.3750	451,118.75	12,793.75



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497,500.0000	CABLEVISION SYSTEMS 4/13 TLB	495,012.50	98.9380	492,216.55	2,795.95-
800,000.0000	CSX CORP 6.150% 05/01/2037 DD 04/25/07	1,011,400.00	111.6570	893,256.00	118,144.00-
680,000.0000	CSX CORP 6.220% 04/30/2040 DD 03/24/10	877,655.60	113.0480	768,726.40	108,929.20-
1,200,000.0000	CSX CORP 5.500% 04/15/2041 DD 10/21/10	1,437,816.00	105.1680	1,262,016.00	175,800.00-
440,000.0000	CST BRANDS INC 5.000% 05/01/2023 DD 11/01/13	448,812.50	96.5000	424,600.00	24,212.50-
5,600,000.0000	CVR REFINING LLC / COFFEYVILLE 6.500% 11/01/2022 DD 05/01/13	5,572,000.00	98.2500	5,502,000.00	70,000.00-
1,561,409.4180	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	2,065,660.15	119.2080	1,861,324.94	204,335.21-
955,046.0400	CVS PASS-THROUGH TRUST 144A 5.926% 01/10/2034 DD 12/21/11	1,149,149.64	108.9860	1,040,866.48	108,283.16-
50,000.0000	CVS CAREMARK CORP 4.000% 12/05/2023 DD 12/05/13	49,780.00	99.7880	49,894.00	114.00
61,000.0000	CVS CAREMARK CORP 5.300% 12/05/2043 DD 12/05/13	60,881.66	103.4160	63,083.76	2,202.10
140,005.2270	ALTERNATIVE LOAN TRUST 14T2 A7 5.500% 08/25/2034 DD 06/01/04	141,145.28	99.9280	139,904.42	1,240.86-
101,116.0900	ALTERNATIVE LOAN TRUS 18CB 2A4 5.700% 09/25/2034 DD 07/01/04	102,966.56	101.1410	102,269.82	696.74-
143,560.5950	ALTERNATIVE LOAN TRUST 29CB A1 5.500% 01/25/2035 DD 11/01/04	133,649.23	98.4010	141,265.06	7,615.83



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138,000.0000	ALTERNATIVE LOAN TRUST 6CB 1A6 5.500% 04/25/2035 DD 02/01/05	140,384.64	97.4440	134,472.72	5,911.92-
1,456,989.4600	ALTERNATIVE LOAN TRUS 20CB 3A8 VAR RT 07/25/2035 DD 05/25/05	169,987.03	10.2810	149,793.09	20,193.94-
88,916.9700	ALTERNATIVE LOAN TRUST J7 1A9 5.500% 07/25/2035 DD 06/01/05	15,774.27	4.1380	3,679.38	12,094.89-
2,432,016.8500	ALTERNATIVE LOAN TRUS 28CB 1A3 VAR RT 08/25/2035 DD 06/25/05	337,272.15	10.1790	247,555.00	89,717.15-
485,496.3600	COUNTRYWIDE ASSET-BACKED 5 AF5 VAR RT 02/25/2034 DD 11/01/03	507,751.51	103.4010	502,008.09	5,743.42-
428,529.0800	ALTERNATIVE LOAN TRUS 54CB 1A2 VAR RT 11/25/2035 DD 09/25/05	66,953.43	13.6150	58,344.23	8,609.20-
836,178.5300	ALTERNATIVE LOAN TRUS 57CB 3A2 VAR RT 12/25/2035 DD 10/25/05	149,400.06	14.0640	117,600.15	31,799.91-
201,214.3020	ALTERNATIVE LOAN TRUST 2 81 A1 VAR RT 02/25/2037 DD 12/29/05	129,400.87	75.2490	151,411.75	22,010.88
61,879.2300	ALTERNATIVE LOAN TRUS 86CB A11 5.500% 02/25/2036 DD 12/01/05	49,020.84	83.4830	51,658.64	2,637.80
68,527.8710	ALTERNATIVE LOAN TRUST 6T2 A6 5.500% 06/25/2033 DD 04/01/03	65,416.07	92.8720	63,643.20	1,772.87-
20,725.7590	CHL MORTGAGE PASS-THR HYB8 2A1 VAR RT 12/20/2035 DD 10/01/05	16,716.63	84.1410	17,438.86	722.23
700,000.0000	CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10	787,500.01	111.7500	782,250.00	5,250.01-



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290,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 8.480% 09/15/2028 DD 09/22/98	426,302.90	135.2060	392,097.40	34,205.50-
500,000.0000	CAMERON INTERNATIONAL CORP 7.000% 07/15/2038 DD 06/26/08	676,945.00	120.9130	604,565.00	72,380.00-
1,000,000.0000	CAMERON INTERNATIONAL CORP 5.125% 12/15/2043 DD 12/16/13	995,140.00	98.9420	989,420.00	5,720.00-
100,000.0000	CANADIAN NATURAL RESOURCES LTD 7.200% 01/15/2032 DD 01/23/02	133,133.00	119.8160	119,816.00	13,317.00-
100,000.0000	CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02	127,114.00	113.2800	113,280.00	13,834.00-
275,000.0000	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	337,878.75	106.0750	291,706.25	46,172.50-
240,000.0000	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	311,277.60	113.0590	271,341.60	39,936.00-
501,000.0000	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	674,501.31	118.3480	592,923.48	81,577.83-
1,200,000.0000	CANADIAN OIL SANDS LTD 144A 6.000% 04/01/2042 DD 03/29/12	1,362,456.00	102.2620	1,227,144.00	135,312.00-
56,000.0000	CANADIAN PACIFIC RAILWAY CO 7.125% 10/15/2031 DD 10/30/01	71,781.36	120.2580	67,344.48	4,436.88-
960,000.0000	CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13	967,228.80	92.9680	892,492.80	74,736.00-
305,000.0000	CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	307,098.40	93.3780	284,802.90	22,295.50-



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926,250.0000	CARESTREAM 6/13 COV-LITE TL 0.000% 06/07/2019 DD 05/21/13	912,356.25	101.1750	937,133.44	24,777.19
1,395,000.0000	CARESTREAM 6/13 2ND LIEN COV-LITE TL	1,383,043.75	101.7500	1,419,412.50	36,368.75
1,725,000.0000	CARLYLE GLOBAL MARKE 3A C 144A VAR RT 10/04/2024 DD 09/28/12	1,647,357.75	100.3900	1,731,727.50	84,369.75
1,750,000.0000	CARRIZO OIL & GAS INC 7.500% 09/15/2020 DD 09/10/12	1,798,125.00	109.5000	1,916,250.00	118,125.00
350,000.0000	CARROLS RESTAURANT GROUP INC 11.250% 05/15/2018 DD 11/15/12	394,937.50	113.5000	397,250.00	2,312.50
375,000.0000	CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	376,158.75	93.6100	351,037.50	25,121.25-
365,000.0000	CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11	392,762.50	106.5000	388,725.00	4,037.50-
510,000.0000	CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12	534,225.00	95.7500	488,325.00	45,900.00-
200,000.0000	CEMEX SAB DE CV 144A 5.875% 03/25/2019 DD 03/25/13	200,000.00	100.2500	200,500.00	500.00
1,600,000.0000	CEMEX SAB DE CV 144A 7.250% 01/15/2021 DD 10/02/13	1,602,550.00	103.5000	1,656,000.00	53,450.00
255,000.0000	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	345,190.95	117.2120	298,890.60	46,300.35-
216,000.0000	CENOVUS ENERGY INC 4.450% 09/15/2042 DD 08/17/12	224,573.04	90.0450	194,497.20	30,075.84-



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197,000.0000	CENTERPOINT ENERGY RESOURCES C 6.625% 11/01/2037 DD 10/23/07	256,578.71	121.7560	239,859.32	16,719.39-
620,000.0000	CENTERPOINT ENERGY HOUSTON ELE 6.950% 03/15/2033 DD 09/15/03	853,514.05	128.4670	796,495.40	57,018.65-
225,000.0000	CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13	225,000.00	101.2500	227,812.50	2,812.50
210,000.0000	CENVEO CORP 8.875% 02/01/2018 DD 02/05/10	199,500.00	100.0000	210,000.00	10,500.00
425,000.0000	CHAPARRAL ENERGY INC 7.625% 11/15/2022 DD 05/02/12	467,412.50	107.0000	454,750.00	12,662.50-
400,000.0000	CHESAPEAKE ENERGY CORP 6.875% 11/15/2020 DD 05/15/06	435,027.35	113.0000	452,000.00	16,972.65
210,000.0000	CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13	224,700.00	103.0000	216,300.00	8,400.00-
2,160,000.0000	CHESTER DOWNS & MARINA LL 144A 9.250% 02/01/2020 DD 02/03/12	2,123,918.75	100.2500	2,165,400.00	41,481.25
600,000.0000	CIELO SA / CIELO USA INC 144A 3.750% 11/16/2022 DD 11/16/12	538,500.00	89.0000	534,000.00	4,500.00-
1,910,000.0000	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	2,567,173.70	121.6900	2,324,279.00	242,894.70-
335,000.0000	CITIGROUP INC 5.875% 02/22/2033 DD 02/19/03	374,680.75	102.7820	344,319.70	30,361.05-
55,000.0000	CITIGROUP INC 5.850% 12/11/2034 DD 12/09/04	58,981.45	108.2980	59,563.90	582.45



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2,445,000.0000	CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	2,683,129.80	106.6170	2,606,785.65	76,344.15-
109,000.0000	CITIGROUP INC 5.875% 05/29/2037 DD 05/29/07	119,487.64	109.1450	118,968.05	519.59-
209,000.0000	CITIGROUP INC 6.875% 03/05/2038 DD 03/05/08	275,140.14	122.9700	257,007.30	18,132.84-
397,000.0000	CITIGROUP INC 8.500% 05/22/2019 DD 05/22/09	533,822.10	128.1590	508,791.23	25,030.87-
7,829,000.0000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	11,569,525.38	140.2690	10,981,660.01	587,865.37-
361,000.0000	CITIGROUP INC 5.375% 08/09/2020 DD 08/09/10	425,420.45	113.7640	410,688.04	14,732.41-
1,925,000.0000	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	2,213,025.68	112.3870	2,163,449.75	49,575.93-
140,000.0000	CITIGROUP INC 3.375% 03/01/2023 DD 02/20/13	139,668.20	95.0510	133,071.40	6,596.80-
1,527,000.0000	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	1,547,529.05	115.0630	1,757,012.01	209,482.96
560,000.0000	CITIGROUP INC 3.875% 10/25/2023 DD 10/25/13	558,712.03	98.3060	550,513.60	8,198.43-
164,000.0000	CITICORP MORTGAGE SECURI 1 1A3 5.250% 02/25/2035 DD 02/01/05	162,350.16	100.4350	164,713.40	2,363.24
34,992.5750	CITIGROUP MORTGAGE LOAN 1 2A5 5.250% 10/25/2033 DD 11/01/03	35,757.55	102.1950	35,760.66	3.11



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926,002.2200	CITIGROUP MORTGAGE 12 1A3 144A 5.500% 08/25/2035 DD 12/01/05	510,023.10	54.9490	508,828.96	1,194.14-
555,242.8600	CITIGROUP MORTGAGE 12 2A3 144A 6.000% 08/25/2035 DD 12/01/05	300,752.52	63.8930	354,761.32	54,008.80
584,974.8800	CITICORP MORTGAGE SECURI 4 1A2 6.000% 08/25/2036 DD 08/01/06	600,435.84	101.2060	592,029.68	8,406.16-
339,277.3800	CLEAR CHANNEL COMM TLB	312,763.42	96.7360	328,203.37	15,439.95
1,000,722.6200	CLEAR CHANNEL 5/13 EXTENDED TLD	922,517.83	95.3750	954,439.20	31,921.37
475,000.0000	CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12	473,812.51	104.0000	494,000.00	20,187.49
350,000.0000	CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13	359,625.01	101.3750	354,812.50	4,812.51-
300,000.0000	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	356,382.00	109.2870	327,861.00	28,521.00-
500,000.0000	CLIFFS NATURAL RESOURCES INC 6.250% 10/01/2040 DD 09/20/10	487,475.00	85.1910	425,955.00	61,520.00-
2,500,000.0000	COLORADO INTERSTATE GAS CO LLC 6.850% 06/15/2037 DD 06/27/97	3,037,750.00	108.0410	2,701,025.00	336,725.00-
600,000.0000	COLUMBUS INTERNATIONAL IN 144A 11.500% 11/20/2014 DD 11/20/09	666,000.00	107.7500	646,500.00	19,500.00-
1,010,000.0000	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	1,189,018.30	106.5120	1,075,771.20	113,247.10-
700,000.0000	CIE GENERALE DE GEOPHYSIQUE - 6.500% 06/01/2021 DD 05/31/11	749,000.00	102.5000	717,500.00	31,500.00-



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108,000.0000	CONAGRA FOODS INC 4.650% 01/25/2043 DD 01/25/13	107,843.40	91.8710	99,220.68	8,622.72-
450,000.0000	CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13	446,900.00	93.2500	419,625.00	27,275.00-
300,000.0000	CONTINENTAL RESOURCES INC/OK 7.125% 04/01/2021 DD 09/16/10	339,000.00	113.3750	340,125.00	1,125.00
400,000.0000	CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13	400,000.00	101.3750	405,500.00	5,500.00
425,000.0000	COVANTA HOLDING CORP 6.375% 10/01/2022 DD 03/19/12	458,244.92	102.6720	436,356.00	21,888.92-
695,000.0000	COVIDIEN INTERNATIONAL FINANCE 6.550% 10/15/2037 DD 04/15/08	971,429.30	122.7750	853,286.25	118,143.05-
46,082.2900	CREDIT SUISSE FIRST BOS 29 DP1 0.000% 12/25/2033 DD 12/01/03	40,845.53	85.3360	39,324.78	1,520.75-
1,800,000.0000	CREDIT SUISSE GROUP AG 144A VAR RT 12/11/2049 DD 12/11/13	1,865,800.00	105.6250	1,901,250.00	35,450.00
807,251.5500	CSMC MORTGAGE-BACKED TRU 1 1A6 5.500% 02/25/2036 DD 01/01/06	715,493.72	91.6100	739,523.14	24,029.42
2,300,000.0000	CRESTWOOD MIDSTREAM PARTN 144A 6.125% 03/01/2022 DD 11/08/13	2,307,875.00	102.5000	2,357,500.00	49,625.00
1,965,000.0000	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	1,960,550.00	98.0000	1,925,700.00	34,850.00-
870,000.0000	DJO FINANCE LLC / DJO FINANCE 9.875% 04/15/2018 DD 10/01/12	898,275.00	107.5000	935,250.00	36,975.00



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0.0100	DELPHI 3/11 TLB	0.01	99.7500	0.01	0.00
5,234,000.0000	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	7,841,788.16	141.0780	7,384,022.52	457,765.64-
4,260,000.0000	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	6,302,499.60	130.1470	5,544,262.20	758,237.40-
400,000.0000	DIGICEL GROUP LTD 144A 8.250% 09/30/2020 DD 09/19/12	440,000.00	103.6250	414,500.00	25,500.00-
3,695,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	4,099,898.10	98.7500	3,648,812.50	451,085.60-
275,000.0000	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	339,883.50	110.6430	304,268.25	35,615.25-
100,000.0000	DISCOVERY COMMUNICATIONS LLC 4.375% 06/15/2021 DD 06/20/11	111,650.00	103.3330	103,333.00	8,317.00-
56,000.0000	DISCOVERY COMMUNICATIONS LLC 4.875% 04/01/2043 DD 03/19/13	55,937.28	92.2490	51,659.44	4,277.84-
900,000.0000	DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	975,027.28	106.0000	954,000.00	21,027.28-
184,000.0000	DOMINION RESOURCES INC/VA 7.000% 06/15/2038 DD 06/17/08	260,983.76	125.6400	231,177.60	29,806.16-
425,000.0000	DOMINION RESOURCES INC/VA 6.750% 12/15/2032 DD 12/16/02	558,471.25	115.9550	492,808.75	65,662.50-
565,000.0000	DOMINION RESOURCES INC/VA 5.250% 08/01/2033 DD 07/24/03	644,150.85	105.4730	595,922.45	48,228.40-
950,000.0000	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	1,321,407.00	127.6500	1,212,675.00	108,732.00-



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425,000.0000	DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13	435,312.50	105.7500	449,437.50	14,125.00
64,000.0000	SPECTRA ENERGY CAPITAL LLC 6.750% 07/15/2018 DD 07/20/98	75,736.32	114.7500	73,440.00	2,296.32-
1,300,000.0000	DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10	1,572,363.00	114.3820	1,486,966.00	85,397.00-
264,000.0000	ERAC USA FINANCE LLC 6.700% 06/01/2034 DD 06/02/04	319,648.56	111.0010	293,042.64	26,605.92-
490,000.0000	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	622,216.70	118.3420	579,875.80	42,340.90-
550,000.0000	E*TRADE FINANCIAL CORP 6.375% 11/15/2019 DD 11/14/12	565,244.58	107.3750	590,562.50	25,317.92
1,755,000.0000	EAGLE ROCK ENERGY PARTNERS LP 8.375% 06/01/2019 DD 12/01/11	1,790,100.00	109.0000	1,912,950.00	122,850.00
640,000.0000	EAGLE SPINCO INC 144A 4.625% 02/15/2021 DD 01/30/13	653,781.25	98.0000	627,200.00	26,581.25-
2,000,000.0000	EL PASO LLC 7.420% 02/15/2037 DD 08/15/06	2,091,200.00	94.9760	1,899,520.00	191,680.00-
500,000.0000	EL PASO LLC 7.750% 01/15/2032 DD 01/11/02	516,875.00	101.5050	507,525.00	9,350.00-
1,810,000.0000	ELDORADO RESORTS LLC / EL 144A 8.625% 06/15/2019 DD 06/01/11	1,719,500.00	106.7500	1,932,175.00	212,675.00
3,700,000.0000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	4,627,775.00	109.7770	4,061,749.00	566,026.00-



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220,000.0000	ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13	219,170.25	108.7370	239,221.40	20,051.15
585,000.0000	ENEL FINANCE INTERNATIONAL 144A 5.125% 10/07/2019 DD 10/07/09	618,263.10	106.7650	624,575.25	6,312.15
585,000.0000	ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09	566,484.75	95.9130	561,091.05	5,393.70-
800,000.0000	ENERGY FUTURE INTERMEDIATE HOL 10.000% 12/01/2020 DD 08/17/10	902,000.00	106.2500	850,000.00	52,000.00-
1,260,000.0000	ENERGY FUTURE INTERMEDIAT 144A VAR RT 12/01/2020 DD 01/29/13	1,432,479.51	106.0000	1,335,600.00	96,879.51-
425,000.0000	ENDO FINANCE LLC 144A 5.750% 01/15/2022 DD 12/19/13	426,262.50	100.5000	427,125.00	862.50
4,600,000.0000	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	5,948,950.00	117.3280	5,397,088.00	551,862.00-
1,220,000.0000	ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13	1,220,000.00	99.0000	1,207,800.00	12,200.00-
1,395,000.0000	ENERGY XXI GULF COAST INC 144A 7.500% 12/15/2021 DD 09/26/13	1,401,743.75	104.2500	1,454,287.50	52,543.75
100,000.0000	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	99,619.00	94.0400	94,040.00	5,579.00-
2,900,000.0000	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	3,305,826.00	105.7430	3,066,547.00	239,279.00-
200,000.0000	EQUINIX INC 7.000% 07/15/2021 DD 07/13/11	222,000.00	109.2500	218,500.00	3,500.00-



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500,000.0000	EQUINIX INC 5.375% 04/01/2023 DD 03/05/13	500,000.00	97.7500	488,750.00	11,250.00-
848,000.0000	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	908,996.64	93.3480	791,591.04	117,405.60-
1,034,000.0000	FBG FINANCE LTD 5.875% 06/15/2035 DD 06/28/05	1,268,004.54	109.4150	1,131,351.10	136,653.44-
375,000.0000	FMG RESOURCES AUGUST 2006 144A 6.875% 04/01/2022 DD 03/19/12	400,218.75	109.0000	408,750.00	8,531.25
575,000.0000	NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07	615,250.00	102.0000	586,500.00	28,750.00-
600,000.0000	FAGE DAIRY INDUSTRY SA / 144A 9.875% 02/01/2020 DD 01/29/10	639,500.00	104.5000	627,000.00	12,500.00-
792,000.0000	FAIRWAY 2/13 TL	792,000.00	100.1880	793,488.96	1,488.96
725,000.0000	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	723,129.50	85.0770	616,808.25	106,321.25-
340,000.0000	FERRO CORP 7.875% 08/15/2018 DD 08/24/10	354,181.25	105.5000	358,700.00	4,518.75
275,000.0000	FIDELITY & GUARANTY LIFE 144A 6.375% 04/01/2021 DD 03/27/13	274,250.00	105.0000	288,750.00	14,500.00
725,000.0000	FIRST DATA CORP 12.625% 01/15/2021 DD 07/15/11	769,072.34	117.3750	850,968.75	81,896.41
1,307,379.7000	FIRST HORIZON MORTGAGE AR1 1A1 VAR RT 05/25/2037 DD 03/01/07	969,997.97	80.3790	1,050,858.73	80,860.76
450,000.0000	FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13	454,581.25	95.0000	427,500.00	27,081.25-



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900,000.0000	FORD HOLDINGS LLC 9.300% 03/01/2030 DD 03/01/98	1,280,250.00	135.8000	1,222,200.00	58,050.00-
840,000.0000	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	784,526.40	90.1870	757,570.80	26,955.60-
1,000,000.0000	FORD MOTOR CREDIT CO LLC 8.000% 06/01/2014 DD 06/02/09	1,090,390.00	103.0530	1,030,530.00	59,860.00-
900,000.0000	FORD MOTOR CREDIT CO LLC 8.700% 10/01/2014 DD 09/23/09	1,007,982.00	105.8620	952,758.00	55,224.00-
100,000.0000	FORD MOTOR CREDIT CO LLC 7.000% 04/15/2015 DD 04/09/10	111,504.00	107.6370	107,637.00	3,867.00-
927,675.0000	FORESIGHT ENERGY 8/13 COV-LITE TL	918,398.25	100.8750	935,792.16	17,393.91
955,000.0000	FORESIGHT ENERGY LLC / FO 144A 7.875% 08/15/2021 DD 08/23/13	948,085.80	102.7500	981,262.50	33,176.70
400,000.0000	FOREST LABORATORIES INC 144A 5.000% 12/15/2021 DD 12/10/13	400,000.00	100.3750	401,500.00	1,500.00
2,340,000.0000	FOREST OIL CORP 7.500% 09/15/2020 DD 03/15/13	2,456,879.59	100.0000	2,340,000.00	116,879.59-
602,000.0000	FREEPORT-MCMORAN COPPER & GOLD 5.450% 03/15/2043 DD 09/15/13	595,743.20	95.7040	576,138.08	19,605.12-
100,000.0000	GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11	105,750.00	105.7500	105,750.00	0.00
525,000.0000	GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13	523,053.88	92.5000	485,625.00	37,428.88-



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345,000.0000	GE CAPITAL COMMERCIAL MO C1 AM VAR RT 12/10/2049 DD 05/01/07	343,504.70	101.3800	349,761.00	6,256.30
530,000.0000	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	631,862.50	119.6250	634,012.50	2,150.00
802,820.5800	GSR MORTGAGE LOAN TRUST 1F 2A4 5.500% 01/25/2037 DD 02/01/07	824,119.46	97.5130	782,854.43	41,265.03-
115,000.0000	GTE CORP 8.750% 11/01/2021 DD 11/01/91	161,615.25	126.5910	145,579.65	16,035.60-
1,460,000.0000	GTE CORP 6.940% 04/15/2028 DD 04/15/98	1,942,369.40	113.5140	1,657,304.40	285,065.00-
142,446.2410	GSR MORTGAGE LOAN TRUST 7F 3A9 6.000% 09/25/2035 DD 08/01/05	144,756.77	101.8480	145,078.65	321.88
813,324.2400	GSR MORTGAGE LOAN TRUST 1F 1A3 5.500% 02/25/2036 DD 01/01/06	782,255.70	96.1610	782,100.72	154.98-
50,434.5330	GSMPS MORTGAGE LOAN 4 1AF 144A VAR RT 06/25/2034 DD 10/25/04	43,104.43	87.3570	44,058.09	953.66
595,000.0000	GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07	599,584.76	101.6040	604,543.80	4,959.04
1,007,106.7600	GSMPS MORTGAGE L RP2 1AS2 144A VAR RT 04/25/2036 DD 08/24/06	163,292.33	13.4230	135,183.94	28,108.39-
850,000.0000	GENERAL MOTORS CO 144A 3.500% 10/02/2018 DD 09/27/13	850,000.00	102.2500	869,125.00	19,125.00
2,820,000.0000	GENESIS ENERGY LP / GENESIS EN 5.750% 02/15/2021 DD 02/08/13	2,789,314.71	101.1250	2,851,725.00	62,410.29



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1,300,000.0000	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	1,949,207.00	138.9040	1,805,752.00	143,455.00-
800,000.0000	GOODMAN FUNDING PTY LTD 144A 6.375% 11/12/2020 DD 11/12/10	907,024.00	110.2890	882,312.00	24,712.00-
2,960,000.0000	GRATON RESORT 8/12 TL 0.000% 08/14/2018 DD 08/14/12	3,037,700.00	105.4170	3,120,343.20	82,643.20
195,000.0000	GRUPO TELEVISIA SAB 6.625% 01/15/2040 DD 11/30/09	248,779.05	106.1940	207,078.30	41,700.75-
2,800,000.0000	HCA INC 7.250% 09/15/2020 DD 03/10/10	3,101,000.00	109.0000	3,052,000.00	49,000.00-
500,000.0000	HCA INC 6.500% 02/15/2020 DD 08/01/11	562,500.00	109.8750	549,375.00	13,125.00-
1,150,000.0000	HCA INC 4.750% 05/01/2023 DD 10/23/12	1,140,209.13	94.0000	1,081,000.00	59,209.13-
2,916,000.0000	HCP INC 6.750% 02/01/2041 DD 01/24/11	3,774,732.84	118.3670	3,451,581.72	323,151.12-
1,990,000.0000	HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13	1,985,025.00	100.6960	2,003,850.40	18,825.40
2,400,000.0000	HALCON RESOURCES CORP 8.875% 05/15/2021 DD 05/15/13	2,478,806.25	101.0000	2,424,000.00	54,806.25-
250,000.0000	HALCYON LOAN ADV 13-2A D 144A VAR RT 08/01/2025 DD 07/11/13	233,625.00	96.8750	242,187.50	8,562.50
790,000.0000	HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10	869,000.00	109.2500	863,075.00	5,925.00-



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1,270,000.0000	CAESARS ENTERTAINMENT OPERATIN 11.250% 06/01/2017 DD 12/01/09	1,352,625.00	101.7500	1,292,225.00	60,400.00-
830,000.0000	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	1,022,111.80	114.3440	949,055.20	73,056.60-
310,000.0000	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	307,213.10	87.9670	272,697.70	34,515.40-
450,000.0000	HAWK ACQUISITION SUB INC 144A 4.250% 10/15/2020 DD 04/01/13	449,500.00	96.7500	435,375.00	14,125.00-
1,030,000.0000	HEALTH MANAGEMENT ASSOCIATES I 7.375% 01/15/2020 DD 07/15/12	1,172,250.00	111.8750	1,152,312.50	19,937.50-
152,000.0000	HEINEKEN NV 144A 4.000% 10/01/2042 DD 10/10/12	147,008.32	84.2280	128,026.56	18,981.76-
2,000,000.0000	HILAND PARTNERS LP / HILA 144A 7.250% 10/01/2020 DD 09/18/12	2,140,000.00	107.2500	2,145,000.00	5,000.00
250,000.0000	HILDENE CLO LTD 13-1A D 144A VAR RT 01/17/2026 DD 01/09/14	237,725.00	95.0900	237,725.00	0.00
945,000.0000	HILTON USA TRUST HLT EFX 144A VAR RT 11/05/2030 DD 12/01/13	949,725.00	100.5670	950,358.15	633.15
415,000.0000	HOLOGIC INC 6.250% 08/01/2020 DD 02/01/13	437,825.00	105.5000	437,825.00	0.00
1,727,885.0000	HOMER CITY GENERATION LP 8.137% 10/01/2019 DD 10/01/12	1,888,726.52	105.5000	1,822,918.68	65,807.84-
400,000.0000	HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11	455,000.00	111.5000	446,000.00	9,000.00-



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1,900,000.0000	HUMANA INC 4.625% 12/01/2042 DD 12/10/12	1,829,130.00	90.1370	1,712,603.00	116,527.00-
1,320,000.0000	INC RESEARCH LLC 144A 11.500% 07/15/2019 DD 07/12/11	1,366,200.02	111.2500	1,468,500.00	102,299.98
1,780,000.0000	IAMGOLD CORP 144A 6.750% 10/01/2020 DD 09/21/12	1,735,500.00	86.0000	1,530,800.00	204,700.00-
350,000.0000	ICAHN ENTERPRISES LP / IC 144A 6.000% 08/01/2020 DD 08/01/13	350,000.00	103.0000	360,500.00	10,500.00
1,655,000.0000	IMMUCOR INC 11.125% 08/15/2019 DD 08/19/11	1,868,025.00	112.5000	1,861,875.00	6,150.00-
1,229,292.3600	RESIDENTIAL ASSET SECURI A2 A4 VAR RT 03/25/2035 DD 01/25/05	222,440.51	15.9190	195,691.05	26,749.46-
22,064.0690	HOME EQUITY MORTGAGE LOAN A A3 VAR RT 03/25/2036 DD 02/09/06	13,762.27	74.2890	16,391.18	2,628.91
326,000.0000	INDYMAC INDX MORTGAGE LO R1 A3 VAR RT 12/25/2035 DD 07/01/06	177,999.26	72.9760	237,901.76	59,902.50
337,000.0000	INGERSOLL-RAND GLOBAL HOL 144A 5.750% 06/15/2043 DD 06/20/13	335,618.30	101.4970	342,044.89	6,426.59
350,000.0000	INNOVATION VENTURES LLC / 144A 9.500% 08/15/2019 DD 08/02/12	329,000.00	96.5000	337,750.00	8,750.00
735,000.0000	INTERLINE BRANDS INC/NJ VAR RT 11/15/2018 DD 11/16/10	793,800.00	106.0000	779,100.00	14,700.00-
300,000.0000	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	348,000.00	115.7500	347,250.00	750.00-



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325,000.0000	INTERNATIONAL LEASE FINANCE CO 8.875% 09/01/2017 DD 08/20/10	381,901.00	119.0000	386,750.00	4,849.00
450,000.0000	INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13	449,973.00	95.5000	429,750.00	20,223.00-
500,000.0000	IPAYMENT INC 10.250% 05/15/2018 DD 11/15/11	401,250.00	82.0000	410,000.00	8,750.00
2,050,000.0000	ITAU UNIBANCO HOLDING SA/ 144A 5.125% 05/13/2023 DD 11/13/12	1,910,625.00	92.5000	1,896,250.00	14,375.00-
746,250.0000	J.C. PENNEY 5/13 COV-LITE TLB 0.000% 05/22/2018 DD 05/14/13	742,518.75	97.7000	729,086.25	13,432.50-
450,000.0000	JBS USA LLC / JBS USA FIN 144A 7.250% 06/01/2021 DD 06/01/13	447,843.75	104.0000	468,000.00	20,156.25
2,500,000.0000	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	2,481,050.00	105.6770	2,641,925.00	160,875.00
440,000.0000	JP MORGAN CHASE COMMER LD11 AM VAR RT 06/15/2049 DD 07/01/07	437,593.74	101.6210	447,132.40	9,538.66
390,000.0000	JP MORGAN CHASE COM FL3 E 144A VAR RT 04/15/2028 DD 05/08/13	386,100.00	99.6100	388,479.00	2,379.00
150,000.0000	JP MORGAN CHASE 13-JWRZ D 144A VAR RT 04/15/2030 DD 05/29/13	153,000.00	99.5600	149,340.00	3,660.00-
435,000.0000	JP MORGAN CHASE JWRZ E 144A VAR RT 04/15/2030 DD 05/29/13	440,437.50	99.6420	433,442.70	6,994.80-
460,000.0000	JAGUAR LAND ROVER AUTOMOT 144A 4.125% 12/15/2018 DD 12/17/13	460,581.25	100.6250	462,875.00	2,293.75



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1,019,000.0000	JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06	1,054,665.00	96.5000	983,335.00	71,330.00-
80,000.0000	JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07	85,200.00	103.9070	83,125.60	2,074.40-
218,000.0000	JEFFERIES GROUP LLC 8.500% 07/15/2019 DD 06/30/09	260,510.00	122.0000	265,960.00	5,450.00
289,000.0000	JOHNSON CONTROLS INC 5.700% 03/01/2041 DD 02/04/11	348,025.36	103.7330	299,788.37	48,236.99-
1,290,000.0000	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 04/23/13	1,163,560.00	89.7500	1,157,775.00	5,785.00-
450,000.0000	KANSAS CITY POWER & LIGHT CO 5.300% 10/01/2041 DD 09/20/11	517,770.00	100.0650	450,292.50	67,477.50-
184,000.0000	KERR-MCGEE CORP 7.875% 09/15/2031 DD 10/03/01	244,410.88	125.1340	230,246.56	14,164.32-
200,000.0000	KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02	260,780.00	117.7560	235,512.00	25,268.00-
1,070,000.0000	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	1,219,190.10	102.5180	1,096,942.60	122,247.50-
1,100,000.0000	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	1,342,880.00	109.5810	1,205,391.00	137,489.00-
4,000,000.0000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	5,263,480.00	114.8800	4,595,200.00	668,280.00-
3,025,000.0000	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	3,063,247.75	92.3560	2,793,769.00	269,478.75-



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62,000.0000	KRAFT FOODS GROUP INC 5.000% 06/04/2042 DD 12/04/12	69,719.00	98.5790	61,118.98	8,600.02-
675,000.0000	KRAFT FOODS GROUP INC 6.500% 02/09/2040 DD 08/09/12	887,193.00	116.6200	787,185.00	100,008.00-
1,025,000.0000	KRAFT FOODS GROUP INC 6.875% 01/26/2039 DD 07/26/12	1,380,019.00	121.7840	1,248,286.00	131,733.00-
184,000.0000	KROGER CO/THE 8.000% 09/15/2029 DD 09/22/99	245,882.88	126.1120	232,046.08	13,836.80-
180,000.0000	KROGER CO/THE 7.500% 04/01/2031 DD 05/11/01	225,212.40	121.3910	218,503.80	6,708.60-
125,000.0000	KROGER CO/THE 6.900% 04/15/2038 DD 03/27/08	161,133.75	116.4690	145,586.25	15,547.50-
560,000.0000	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	620,737.60	98.9560	554,153.60	66,584.00-
515,000.0000	LKQ CORP 144A 4.750% 05/15/2023 DD 05/09/13	491,181.25	93.0000	478,950.00	12,231.25-
1,450,000.0000	LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	1,406,558.00	100.5240	1,457,598.00	51,040.00
1,055,000.0000	LANTHEUS MEDICAL IMAGING INC 9.750% 05/15/2017 DD 11/15/10	985,718.75	89.0000	938,950.00	46,768.75-
240,000.0000	LB-UBS COMMERCIAL MORTGA C7 AJ VAR RT 09/15/2045 DD 11/11/07	238,931.25	100.8500	242,040.00	3,108.75
530,000.0000	LEAR CORP 144A 4.750% 01/15/2023 DD 01/17/13	530,000.00	93.7500	496,875.00	33,125.00-



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1,705,000.0000	LEGACY RESERVES LP / LEGA 144A 8.000% 12/01/2020 DD 12/04/12	1,739,100.00	104.0000	1,773,200.00	34,100.00
760,000.0000	MMODAL INC 144A 10.750% 08/15/2020 DD 08/17/12	478,000.00	37.0000	281,200.00	196,800.00-
1,260,000.0000	LIBERTY INTERACTIVE LLC 8.250% 02/01/2030 DD 02/02/00	1,402,314.25	106.5000	1,341,900.00	60,414.25-
3,645,000.0000	LIBERTY MEDIA LLC 3.750% 02/15/2030 DD 02/10/00	2,164,671.46	58.8750	2,145,993.75	18,677.71-
167,000.0000	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	187,881.68	109.7450	183,274.15	4,607.53-
475,000.0000	LIBERTY TIRE RECYCLING 144A 11.000% 10/01/2016 DD 09/30/10	439,375.00	100.2500	476,187.50	36,812.50
950,000.0000	L BRANDS INC 5.625% 02/15/2022 DD 02/07/12	1,033,125.00	102.2500	971,375.00	61,750.00-
790,000.0000	LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10	841,350.00	105.7500	835,425.00	5,925.00-
1,300,000.0000	LLOYDS BANK PLC 144A VAR RT 12/29/2049 DD 12/16/09	1,503,697.00	134.6210	1,750,073.00	246,376.00
155,000.0000	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	171,040.95	98.2740	152,324.70	18,716.25-
1,500,000.0000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,310,445.00	87.4410	1,311,615.00	1,170.00
51,159.4590	LONG BEACH MORTGAGE LO WL2 2A3 VAR RT 01/25/2036 DD 01/30/06	47,559.94	91.1930	46,653.85	906.09-



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500,000.0000	LOUISIANA-PACIFIC CORP 7.500% 06/01/2020 DD 05/21/12	565,000.01	111.2500	556,250.00	8,750.01-
650,000.0000	VIRGIN MEDIA SEC 5.375% 04/15/2021 DD 02/22/13	656,500.00	100.0000	650,000.00	6,500.00-
750,000.0000	MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09	907,500.00	127.0000	952,500.00	45,000.00
2,280,000.0000	MTR GAMING GROUP INC 11.500% 08/01/2019 DD 02/01/12	2,418,163.29	111.1250	2,533,650.00	115,486.71
140,000.0000	MACY'S RETAIL HOLDINGS INC 5.125% 01/15/2042 DD 01/13/12	151,284.00	95.4260	133,596.40	17,687.60-
40,000.0000	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	38,920.00	84.3950	33,758.00	5,162.00-
425,000.0000	MADISON PARK FUN 13-11A D 144A VAR RT 10/23/2025 DD 09/19/13	404,855.00	95.7100	406,767.50	1,912.50
144,000.0000	MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13	143,366.40	98.5690	141,939.36	1,427.04-
455,000.0000	MANITOWOC CO INC/THE 5.875% 10/15/2022 DD 10/19/12	455,000.00	101.0000	459,550.00	4,550.00
1,250,000.0000	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	1,548,662.50	117.4340	1,467,925.00	80,737.50-
350,000.0000	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	467,680.50	119.8060	419,321.00	48,359.50-
250,000.0000	MARFRIG HOLDING EUROPE BV 144A 8.375% 05/09/2018 DD 05/09/11	230,375.00	93.0000	232,500.00	2,125.00



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350,000.0000	MARFRIG HOLDING EUROPE BV 144A 9.875% 07/24/2017 DD 01/24/13	348,875.00	98.7500	345,625.00	3,250.00-
870,000.0000	MARINE PARK CLO LTD 1A C 144A VAR RT 05/18/2023 DD 09/27/12	833,955.90	97.6700	849,729.00	15,773.10
400,000.0000	MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12	434,000.00	100.7500	403,000.00	31,000.00-
2,620,000.0000	MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13	2,589,000.00	93.7500	2,456,250.00	132,750.00-
1,973,529.8100	FOXWOODS 7/13 TLB	1,852,725.59	93.9000	1,853,144.49	418.90
73,443.8090	MASTR REPERFORMING 2 1A1F 144A VAR RT 05/25/2035 DD 08/25/05	61,202.97	84.2130	61,849.23	646.26
44,138.9290	MASTR ADJUSTABLE RATE MO 3 4A2 VAR RT 04/25/2034 DD 03/01/04	44,033.94	97.3680	42,977.19	1,056.75-
930,000.0000	MCCLATCHY CO/THE 9.000% 12/15/2022 DD 06/15/13	949,762.50	110.0000	1,023,000.00	73,237.50
600,000.0000	MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09	525,750.00	84.6300	507,780.00	17,970.00-
550,000.0000	MEDIACOM LLC / MEDIACOM CAPITA 7.250% 02/15/2022 DD 02/07/12	591,625.00	106.0000	583,000.00	8,625.00-
3,200,000.0000	MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07	3,757,952.00	115.2910	3,689,312.00	68,640.00-
1,100,000.0000	MERRILL LYNCH & CO INC 6.875% 04/25/2018 DD 04/25/08	1,325,995.00	118.2370	1,300,607.00	25,388.00-
92,000.0000	MERRILL LYNCH & CO INC 6.110% 01/29/2037 DD 01/29/07	100,422.60	107.8470	99,219.24	1,203.36-



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98,294.1200	MERRILL LYNCH MORTGAGE I 1 4A3 VAR RT 01/25/2037 DD 01/01/07	100,545.14	99.8470	98,143.73	2,401.41-
1,500,000.0000	MERRILL LYNCH & CO INC 7.750% 05/14/2038 DD 05/14/08	1,990,807.04	129.1070	1,936,605.00	54,202.04-
815,000.0000	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	1,230,650.00	147.5000	1,202,125.00	28,525.00-
1,190,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 6.125% 04/01/2036 DD 10/01/06	1,451,059.22	113.6060	1,351,911.40	99,147.82-
300,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 5.950% 05/15/2037 DD 05/11/07	370,410.00	109.4260	328,278.00	42,132.00-
600,000.0000	MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02	815,730.00	122.7030	736,218.00	79,512.00-
3,500,000.0000	MIDCONTINENT EXPRESS PIPE 144A 6.700% 09/15/2019 DD 09/16/09	3,695,055.00	97.5180	3,413,130.00	281,925.00-
1,000,000.0000	MIDSTATES PETROLEUM CO INC / M 10.750% 10/01/2020 DD 10/01/13	1,062,500.00	108.7500	1,087,500.00	25,000.00
6,000,000.0000	MIDSTATES PETROLEUM CO INC / M 9.250% 06/01/2021 DD 05/31/13	6,168,750.00	104.5000	6,270,000.00	101,250.00
1,055,000.0000	MILLENNIUM OFFSHORE SERVI 144A 9.500% 02/15/2018 DD 02/14/13	1,062,000.00	104.0000	1,097,200.00	35,200.00
450,000.0000	MILLICOM INTERNATIONAL CE 144A 6.625% 10/15/2021 DD 10/16/13	450,000.00	103.4500	465,525.00	15,525.00
445,000.0000	VIKING CRUISES LTD 144A 8.625% 08/15/2018 DD 08/13/13	440,550.00	103.5000	460,575.00	20,025.00



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955,000.0000	ML-CFC COMMERCIAL MORTGAG 8 AM VAR RT 08/12/2049 DD 08/01/07	992,711.92	102.3640	977,576.20	15,135.72-
2,562,294.3400	MMODAL 8/12 TLB	2,514,418.60	85.2500	2,184,355.92	330,062.68-
1,155,000.0000	MOHEGAN TRIBAL GAMING AUT 144A 9.750% 09/01/2021 DD 08/15/13	1,155,000.00	107.7500	1,244,512.50	89,512.50
2,250,000.0000	MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12	2,313,150.00	106.0000	2,385,000.00	71,850.00
3,020,000.0000	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	3,865,225.80	123.7580	3,737,491.60	127,734.20-
92,000.0000	MORGAN STANLEY 6.625% 04/01/2018 DD 04/01/08	108,428.44	117.0090	107,648.28	780.16-
183,000.0000	MORGAN STANLEY 5.000% 11/24/2025 DD 11/22/13	182,167.35	100.2990	183,547.17	1,379.82
3,732,000.0000	MORGAN STANLEY 6.250% 08/09/2026 DD 08/09/06	4,368,518.82	115.5800	4,313,445.60	55,073.22-
1,300,000.0000	MORGAN STANLEY VAR RT 10/18/2016 DD 10/18/06	1,235,832.00	99.1760	1,289,288.00	53,456.00
902,000.0000	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13	877,984.34	97.3070	877,709.14	275.20-
400,000.0000	MORGAN STANLEY 5.375% 10/15/2015 DD 10/21/05	437,520.00	107.5570	430,228.00	7,292.00-
350,000.0000	MORGAN STANLEY 5.750% 01/25/2021 DD 01/25/11	399,714.00	113.1260	395,941.00	3,773.00-
410,000.0000	MORGAN STANLEY 5.500% 07/28/2021 DD 07/28/11	465,501.70	111.7460	458,158.60	7,343.10-



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3,800,000.0000	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	4,617,836.00	121.4410	4,614,758.00	3,078.00-
2,305,000.0000	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	2,725,936.38	117.1280	2,699,800.40	26,135.98-
312,000.0000	MOSAIC CO/THE 4.875% 11/15/2041 DD 10/24/11	337,471.68	90.5440	282,497.28	54,974.40-
730,000.0000	NBTY INC 9.000% 10/01/2018 DD 04/01/11	824,900.00	109.6250	800,262.50	24,637.50-
250,000.0000	NCR CORP 5.000% 07/15/2022 DD 01/15/13	238,750.00	95.1250	237,812.50	937.50-
350,000.0000	NCR ESCROW CORP 144A 6.375% 12/15/2023 DD 12/19/13	350,000.00	102.1250	357,437.50	7,437.50
2,300,000.0000	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	2,415,000.00	85.5000	1,966,500.00	448,500.00-
595,000.0000	NII INTERNATIONAL TELECOM 144A 7.875% 08/15/2019 DD 05/23/13	595,000.00	75.5000	449,225.00	145,775.00-
785,000.0000	NYU HOSPITALS CENTER 4.428% 07/01/2042 DD 08/07/12	764,056.20	83.4720	655,255.20	108,801.00-
600,000.0000	NARA CABLE FUNDING LTD 144A 8.875% 12/01/2018 DD 02/02/12	618,125.00	107.5000	645,000.00	26,875.00
845,000.0000	NATIONSTAR MORTGAGE LLC / NATI 7.875% 10/01/2020 DD 04/01/13	891,475.00	103.7500	876,687.50	14,787.50-
435,000.0000	NATIONSTAR MORTGAGE LLC / NATI 6.500% 06/01/2022 DD 05/31/13	435,000.00	93.7500	407,812.50	27,187.50-



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916,666.6700	NAVISTAR INTERNATIONAL 8/12 TLB	918,952.58	101.3440	928,986.67	10,034.09
3,810,000.0000	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	3,508,075.10	89.5820	3,413,074.20	95,000.90-
300,000.0000	NBCUNIVERSAL ENTERPRISE I 144A 5.250% 03/29/2049 DD 03/19/13	300,000.00	99.0000	297,000.00	3,000.00-
290,000.0000	NEVADA POWER CO 6.650% 04/01/2036 DD 10/01/06	393,495.20	122.0680	353,997.20	39,498.00-
395,000.0000	NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12	408,825.00	96.7500	382,162.50	26,662.50-
535,000.0000	NEW LOOK BONDCO I PLC 144A 8.375% 05/14/2018 DD 05/14/13	531,500.00	103.5000	553,725.00	22,225.00
700,000.0000	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	773,528.00	72.7450	509,215.00	264,313.00-
340,000.0000	NEWS AMERICA INC 8.875% 04/26/2023 DD 04/26/93	470,311.80	127.5650	433,721.00	36,590.80-
142,000.0000	NEWS AMERICA INC 7.750% 01/20/2024 DD 01/20/94	178,760.96	117.1380	166,335.96	12,425.00-
950,000.0000	NEWS AMERICA INC 7.750% 12/01/2045 DD 12/01/95	1,342,720.50	126.3600	1,200,420.00	142,300.50-
46,000.0000	NEWS AMERICA INC 6.750% 01/09/2038 DD 01/09/98	55,372.50	113.5740	52,244.04	3,128.46-
1,040,000.0000	NEWS AMERICA INC 7.280% 06/30/2028 DD 06/05/98	1,293,052.80	118.8880	1,236,435.20	56,617.60-



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2,400,000.0000	NEWS AMERICA INC 6.150% 02/15/2041 DD 08/15/11	2,942,482.00	111.4520	2,674,848.00	267,634.00-
885,000.0000	NISKA GAS STORAGE US LLC / NIS 8.875% 03/15/2018 DD 09/15/10	909,337.49	104.0000	920,400.00	11,062.51
179,000.0000	NISOURCE FINANCE CORP 6.800% 01/15/2019 DD 05/20/08	219,650.90	116.3790	208,318.41	11,332.49-
125,000.0000	NISOURCE FINANCE CORP 5.250% 02/15/2043 DD 06/14/12	132,313.75	97.1840	121,480.00	10,833.75-
65,000.0000	NISOURCE FINANCE CORP 4.800% 02/15/2044 DD 04/12/13	64,723.75	90.2270	58,647.55	6,076.20-
975,000.0000	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	907,506.25	98.2500	957,937.50	50,431.25
1,300,000.0000	NOBLE HOLDING INTERNATIONAL LT 6.050% 03/01/2041 DD 02/03/11	1,521,624.00	103.0430	1,339,559.00	182,065.00-
205,000.0000	NOBLE HOLDING INTERNATIONAL LT 5.250% 03/15/2042 DD 02/10/12	218,587.40	95.9480	196,693.40	21,894.00-
147,000.0000	NOMURA HOLDINGS INC 6.700% 03/04/2020 DD 03/04/10	171,556.35	114.6680	168,561.96	2,994.39-
625,000.0000	NORANDA ALUMINUM ACQUISIT 144A 11.000% 06/01/2019 DD 03/08/13	625,000.00	85.0000	531,250.00	93,750.00-
800,000.0000	NORBORD INC 144A 5.375% 12/01/2020 DD 11/26/13	801,760.77	99.3750	795,000.00	6,760.77-
385,000.0000	NORD ANGLIA EDUCATION UK 144A 10.250% 04/01/2017 DD 03/28/12	425,425.00	109.7500	422,537.50	2,887.50-



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475,000.0000	NORDSTROM INC 7.000% 01/15/2038 DD 12/03/07	672,847.00	128.2080	608,988.00	63,859.00-
1,625,000.0000	NORDSTROM INC 144A 5.000% 01/15/2044 DD 12/12/13	1,614,128.75	98.8420	1,606,182.50	7,946.25-
200,000.0000	NORFOLK SOUTHERN CORP 6.000% 05/23/2039 DD 05/23/11	242,840.00	105.8830	211,766.00	31,074.00-
475,000.0000	NORSKE SKOGINDUSTRIER ASA 6.125% 10/15/2015 DD 10/02/03	399,000.00	78.0000	370,500.00	28,500.00-
545,000.0000	NORTEL NETWORKS LTD 10.125% 07/15/2013 DD 01/15/08	608,256.25	116.5000	634,925.00	26,668.75
225,000.0000	NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	318,708.00	127.5350	286,953.75	31,754.25-
530,000.0000	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	529,491.20	94.7680	502,270.40	27,220.80-
435,000.0000	NUFARM AUSTRALIA LTD 144A 6.375% 10/15/2019 DD 10/05/12	462,575.00	103.5000	450,225.00	12,350.00-
911,604.1700	OCI BEAUMONT 8/13 TLB2	897,930.10	101.0000	920,720.21	22,790.11
1,730,000.0000	NUVEEN INVESTMENTS INC 144A 9.500% 10/15/2020 DD 09/19/12	1,721,350.00	100.2500	1,734,325.00	12,975.00
415,000.0000	OFSI FUND V LTD 5A B1L 144A VAR RT 04/17/2025 DD 02/14/13	399,956.25	98.0000	406,700.00	6,743.75
4,000,000.0000	OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12	4,290,000.00	106.5000	4,260,000.00	30,000.00-
430,000.0000	OASIS PETROLEUM INC 144A 6.875% 03/15/2022 DD 09/24/13	432,575.00	106.0000	455,800.00	23,225.00



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1,745,000.0000	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	2,008,006.40	97.6880	1,704,655.60	303,350.80-
250,000.0000	OHA LOAN FUNDING 13-1A D 144A VAR RT 07/23/2025 DD 07/16/13	235,425.00	96.7300	241,825.00	6,400.00
3,000,000.0000	ONCOR ELECTRIC DELIVERY CO LLC 7.000% 05/01/2032 DD 11/01/02	3,814,350.00	121.8350	3,655,050.00	159,300.00-
600,000.0000	ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09	812,868.00	130.1580	780,948.00	31,920.00-
1,060,000.0000	ONEX USI ACQUISITION CORP 144A 7.750% 01/15/2021 DD 12/27/12	1,044,100.00	102.2500	1,083,850.00	39,750.00
600,000.0000	OPPENHEIMER HOLDINGS INC 8.750% 04/15/2018 DD 04/12/11	624,000.00	107.0000	642,000.00	18,000.00
585,000.0000	OTTER PRODUCTS 5/13 TLB	576,225.00	99.5000	582,075.00	5,850.00
325,000.0000	OWENS-ILLINOIS INC 7.800% 05/15/2018 DD 05/20/98	374,562.50	115.5000	375,375.00	812.50
400,000.0000	PHH CORP 6.375% 08/15/2021 DD 08/20/13	397,562.50	100.0000	400,000.00	2,437.50
4,060,000.0000	PNC PREFERRED FUNDING TRUST II VAR RT 03/29/2049 DD 03/29/07	3,471,300.00	92.0000	3,735,200.00	263,900.00
381,000.0000	PPG INDUSTRIES INC 9.000% 05/01/2021 DD 05/08/91	526,343.88	128.1340	488,190.54	38,153.34-
155,000.0000	PPG INDUSTRIES INC 7.700% 03/15/2038 DD 03/18/08	221,050.15	130.1180	201,682.90	19,367.25-
600,000.0000	PNK FINANCE CORP 144A 6.375% 08/01/2021 DD 08/05/13	598,718.75	102.2500	613,500.00	14,781.25



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1,300,000.0000	PVH CORP 4.500% 12/15/2022 DD 12/20/12	1,313,675.00	94.7500	1,231,750.00	81,925.00-
9,010,000.0000	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	11,518,441.60	114.5490	10,320,864.90	1,197,576.70-
95,000.0000	PACIFIC RUBIALES ENERGY C 144A 5.375% 01/26/2019 DD 11/26/13	94,985.75	100.7500	95,712.50	726.75
2,175,000.0000	PANDA SHERMAN 9/12 TL	2,202,187.50	102.5000	2,229,375.00	27,187.50
445,000.0000	JC PENNEY CORP INC 5.650% 06/01/2020 DD 05/24/10	329,087.50	78.5000	349,325.00	20,237.50
515,000.0000	JC PENNEY CORP INC 7.950% 04/01/2017 DD 04/14/97	395,350.00	87.0000	448,050.00	52,700.00
337,000.0000	PETRO-CANADA 7.875% 06/15/2026 DD 06/07/96	485,195.75	128.4380	432,836.06	52,359.69-
200,000.0000	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	246,308.00	108.3140	216,628.00	29,680.00-
265,000.0000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	361,404.35	119.6860	317,167.90	44,236.45-
1,050,000.0000	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	1,155,000.00	91.2500	958,125.00	196,875.00-
450,000.0000	PIONEER NATURAL RESOURCES CO 7.500% 01/15/2020 DD 11/13/09	570,154.50	121.2470	545,611.50	24,543.00-
390,000.0000	PITTSBURGH GLASS WORKS LL 144A 8.000% 11/15/2018 DD 11/12/13	393,375.00	105.2500	410,475.00	17,100.00
140,000.0000	PLACER DOME INC 6.450% 10/15/2035 DD 04/15/04	166,894.00	92.4180	129,385.20	37,508.80-



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400,000.0000	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	450,636.00	98.6020	394,408.00	56,228.00-
1,000,000.0000	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	1,000,890.00	86.6480	866,480.00	134,410.00-
550,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.875% 12/01/2036 DD 12/04/06	610,693.00	107.6420	592,031.00	18,662.00-
1,030,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	1,066,148.75	106.1920	1,093,777.60	27,628.85
785,000.0000	PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12	873,312.50	112.0000	879,200.00	5,887.50
455,000.0000	PRESTIGE BRANDS INC 144A 5.375% 12/15/2021 DD 12/17/13	455,862.50	101.0000	459,550.00	3,687.50
2,000,000.0000	PRIDE INTERNATIONAL INC 7.875% 08/15/2040 DD 08/06/10	2,933,740.00	135.7010	2,714,020.00	219,720.00-
263,054.6100	PRIME MORTGAGE TRUST 200 2 1A7 0.000% 10/25/2033 DD 10/01/03	182,604.67	87.0910	229,096.89	46,492.22
24,251.2260	PRIME MORTGAGE TRUST 200 2 1PO 0.000% 07/25/2020 DD 06/01/05	21,036.51	89.5090	21,707.03	670.52
459,000.0000	PRINCIPAL FINANCIAL GROUP INC 4.350% 05/15/2043 DD 11/16/12	457,136.46	89.6910	411,681.69	45,454.77-
400,000.0000	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	546,444.00	128.7760	515,104.00	31,340.00-
142,000.0000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	171,900.94	112.1580	159,264.36	12,636.58-



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72,000.0000	PROLOGIS LP 4.250% 08/15/2023 DD 08/15/13	71,814.24	98.7860	71,125.92	688.32-
2,620,000.0000	PRUDENTIAL INSURANCE CO OF AME 8.300% 07/01/2025 DD 07/01/95	3,513,941.95	125.5210	3,288,650.20	225,291.75-
425,000.0000	PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03	484,334.25	107.3990	456,445.75	27,888.50-
1,194,000.0000	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	1,487,616.54	119.9120	1,431,749.28	55,867.26-
570,000.0000	PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12	590,691.00	98.0000	558,600.00	32,091.00-
765,000.0000	QVC INC 144A 7.500% 10/01/2019 DD 09/25/09	844,039.80	107.7850	824,555.25	19,484.55-
650,000.0000	QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12	695,500.00	93.7500	609,375.00	86,125.00-
620,000.0000	QUIKSILVER INC / QS WHOLE 144A 7.875% 08/01/2018 DD 07/16/13	616,794.60	108.5000	672,700.00	55,905.40
839,043.5000	RFMSI SERIES 2007-S4 TR S4 A10 6.000% 04/25/2037 DD 04/01/07	758,344.42	86.8990	729,120.41	29,224.01-
850,000.0000	ROC FINANCE LLC / ROC FIN 144A 12.125% 09/01/2018 DD 08/19/11	973,837.50	102.7500	873,375.00	100,462.50-
1,130,000.0000	RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13	1,167,401.20	97.7500	1,104,575.00	62,826.20-
575,000.0000	RAVEN POWER 12/13 TLB 0.000% 12/19/2020 DD 12/03/13	569,250.00	99.7500	573,562.50	4,312.50



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1,200,000.0000	SL GREEN REALTY CORP / SL GREE 4.500% 12/01/2022 DD 11/15/12	1,205,004.00	95.3580	1,144,296.00	60,708.00-
5,375,000.0000	REGENCY ENERGY PARTNERS LP / R 5.500% 04/15/2023 DD 10/02/12	5,737,812.50	97.5000	5,240,625.00	497,187.50-
200,000.0000	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	177,500.00	91.0000	182,000.00	4,500.00
19,000.0000	REINSURANCE GRP OF AMER PFD 6.200%	515,090.00	24.2700	461,130.00	53,960.00-
730,000.0000	RELIANCE INTERMEDIATE HOL 144A 9.500% 12/15/2019 DD 07/30/09	828,550.00	109.0000	795,700.00	32,850.00-
485,000.0000	RENTECH NITROGEN PARTNERS 144A 6.500% 04/15/2021 DD 04/12/13	494,324.23	96.5000	468,025.00	26,299.23-
343,000.0000	REPUBLIC SERVICES INC 5.700% 05/15/2041 DD 05/09/11	410,179.98	107.0220	367,085.46	43,094.52-
881,510.1200	RALI SERIES 2003-QS15 QS15 A7 5.500% 08/25/2033 DD 08/01/03	907,694.88	102.9630	907,629.26	65.62-
1,942,285.2770	RALI SERIES 2004-QS7 TR QS7 A4 5.500% 05/25/2034 DD 05/01/04	1,807,811.02	101.9870	1,980,878.49	173,067.47
27,431.1700	RFMSI SERIES 2004-S6 TR S6 3A2 4.500% 06/25/2019 DD 06/01/04	27,996.60	101.9300	27,960.59	36.01-
561,117.1070	RFMSI SERIES 2004-S8 TRU S8 A4 5.750% 09/25/2034 DD 09/01/04	582,664.07	104.1000	584,122.91	1,458.84
908,933.0590	RFMSI SERIES 2005-S5 TRU S5 A1 5.250% 07/25/2035 DD 07/01/05	923,335.76	99.4940	904,333.86	19,001.90-



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465,000.0000	RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12	468,487.50	105.5000	490,575.00	22,087.50
200,000.0000	REYNOLDS GROUP ISSUER INC / RE STEP 02/15/2021 DD 02/15/12	215,500.00	107.7500	215,500.00	0.00
600,000.0000	REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12	619,017.86	102.0000	612,000.00	7,017.86-
560,000.0000	RITE AID 2/13 2ND LIEN TL	560,000.00	102.3440	573,126.40	13,126.40
920,000.0000	RITE AID CORP 8.000% 08/15/2020 DD 08/16/10	1,051,100.00	112.5000	1,035,000.00	16,100.00-
845,000.0000	LOGAN'S ROADHOUSE INC 10.750% 10/15/2017 DD 04/15/11	784,793.72	74.2500	627,412.50	157,381.22-
825,000.0000	ROCKIES EXPRESS PIPELINE 144A 5.625% 04/15/2020 DD 03/22/10	699,162.50	88.7500	732,187.50	33,025.00
1,700,000.0000	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	1,530,000.00	82.7500	1,406,750.00	123,250.00-
965,000.0000	ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13	949,400.00	92.5000	892,625.00	56,775.00-
425,000.0000	ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/2020 DD 09/25/12	439,875.00	102.1250	434,031.25	5,843.75-
1,257,000.0000	ROYAL BANK OF SCOTLAND GROUP P VAR RT 08/29/2049 DD 08/20/01	1,269,570.00	104.5000	1,313,565.00	43,995.00
875,000.0000	RYERSON INC / JOSEPH T RYERSON 11.250% 10/15/2018 DD 04/15/13	919,425.00	106.0000	927,500.00	8,075.00
408,000.0000	SIWF MERGER SUB INC / SPR 144A 6.250% 06/01/2021 DD 06/04/13	411,012.50	100.8750	411,570.00	557.50



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850,000.0000	SLM CORP 5.050% 11/14/2014 DD 11/07/02	892,211.00	103.2500	877,625.00	14,586.00-
1,750,000.0000	SLM CORP 8.450% 06/15/2018 DD 06/18/08	2,056,250.00	116.5000	2,038,750.00	17,500.00-
485,000.0000	SPENCER SPIRIT HOLDINGS I 144A 9.000% 05/01/2018 DD 05/02/13	475,300.00	101.7500	493,487.50	18,187.50
5,420,000.0000	SABINE PASS LNG LP 7.500% 11/30/2016 DD 05/30/07	5,998,893.75	113.0000	6,124,600.00	125,706.25
440,000.0000	SABINE PASS LNG LP 6.500% 11/01/2020 DD 05/01/13	443,762.50	103.7500	456,500.00	12,737.50
1,990,000.0000	SABINE PASS LIQUEFACTION 144A VAR RT 04/15/2023 DD 04/16/13	1,946,150.00	93.5000	1,860,650.00	85,500.00-
425,000.0000	SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12	461,125.00	104.0000	442,000.00	19,125.00-
550,000.0000	SAMSON INVESTMENT CO 144A VAR RT 02/15/2020 DD 02/08/12	595,375.00	109.0000	599,500.00	4,125.00
1,875,000.0000	SANCHEZ ENERGY CORP 144A 7.750% 06/15/2021 DD 06/13/13	1,875,000.00	102.2500	1,917,187.50	42,187.50
420,000.0000	SANDRIDGE ENERGY INC 8.125% 10/15/2022 DD 10/15/12	420,562.50	106.0000	445,200.00	24,637.50
2,720,000.0000	SANDRIDGE ENERGY INC 7.500% 02/15/2023 DD 08/20/12	2,843,375.00	101.5000	2,760,800.00	82,575.00-
335,000.0000	SARANAC CLO I LTD 1A D 144A VAR RT 10/26/2024 DD 11/26/13	308,200.00	93.0000	311,550.00	3,350.00



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325,000.0000	SCHAEFFLER FINANCE BV 144A 8.500% 02/15/2019 DD 02/09/12	367,250.00	112.5000	365,625.00	1,625.00-
430,000.0000	SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13	430,000.00	99.7500	428,925.00	1,075.00-
52,030.9150	SECURITIZED ASSET BACK CB1 AF2 VAR RT 01/25/2036 DD 01/01/06	33,566.97	62.7230	32,635.35	931.62-
565,000.0000	SEMPRA ENERGY 6.000% 10/15/2039 DD 10/08/09	714,318.20	109.8460	620,629.90	93,688.30-
1,040,000.0000	SENECA GAMING CORP 144A 8.250% 12/01/2018 DD 11/18/10	1,097,200.00	107.5000	1,118,000.00	20,800.00
700,000.0000	SERVICE CORP INTERNATIONAL/US 7.500% 04/01/2027 DD 04/09/07	774,375.00	105.5000	738,500.00	35,875.00-
615,000.0000	SERVICEMASTER CO/TN 7.100% 03/01/2018 DD 03/02/98	613,462.50	97.5000	599,625.00	13,837.50-
1,380,000.0000	SHINGLE SPRINGS TRIBAL GA 144A 9.750% 09/01/2021 DD 08/29/13	1,399,306.25	108.0000	1,490,400.00	91,093.75
350,000.0000	SMITHFIELD FOODS INC 6.625% 08/15/2022 DD 08/01/12	386,750.00	106.0000	371,000.00	15,750.00-
800,000.0000	SMURFIT KAPPA TREASURY FUNDING 7.500% 11/20/2025 DD 11/20/95	838,000.00	109.3750	875,000.00	37,000.00
390,000.0000	SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13	390,000.00	97.5000	380,250.00	9,750.00-
645,000.0000	SOUND POINT CLO LT 1A B1L 144A VAR RT 04/26/2025 DD 03/28/13	613,059.21	96.5000	622,425.00	9,365.79



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1,390,000.0000	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	1,702,791.70	109.0690	1,516,059.10	186,732.60-
2,050,000.0000	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	2,538,453.50	108.9860	2,234,213.00	304,240.50-
250,000.0000	SPECTRA ENERGY CAPITAL LLC 7.500% 09/15/2038 DD 09/08/08	346,522.50	114.9890	287,472.50	59,050.00-
41,000.0000	SPECTRA ENERGY PARTNERS LP 5.950% 09/25/2043 DD 09/25/13	40,948.75	106.9040	43,830.64	2,881.89
400,000.0000	SPRINGLEAF MORTGA 2A M4 144A VAR RT 10/25/2057 DD 07/01/12	417,040.00	104.8940	419,576.00	2,536.00
555,000.0000	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	678,487.51	107.2500	595,237.50	83,250.01-
95,000.0000	SPRINT NEXTEL CORP 11.500% 11/15/2021 DD 05/15/12	129,200.00	131.0000	124,450.00	4,750.00-
405,000.0000	SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12	442,462.50	108.2500	438,412.50	4,050.00-
1,200,000.0000	SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12	1,233,000.00	97.5000	1,170,000.00	63,000.00-
1,855,000.0000	SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13	1,855,000.00	107.5000	1,994,125.00	139,125.00
1,205,000.0000	SPRINT CORP 144A 7.125% 06/15/2024 DD 12/12/13	1,205,000.00	101.5000	1,223,075.00	18,075.00
485,000.0000	ST BARBARA LTD 144A 8.875% 04/15/2018 DD 03/27/13	482,541.05	82.2500	398,912.50	83,628.55-



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1,350,000.0000	STACKPOLE INTERNATIONAL I 144A 7.750% 10/15/2021 DD 10/10/13	1,372,887.50	104.0000	1,404,000.00	31,112.50
40,135.0310	STRUCTURED ASSET SECURIT 6 4A1 5.000% 05/25/2035 DD 04/01/05	40,707.41	100.5730	40,365.00	342.41-
314,623.9330	STRUCTURED ASSET SECUT 23XS A7 VAR RT 11/25/2032 DD 10/01/02	318,072.26	104.8300	329,820.27	11,748.01
824,000.0000	STRUCTURED ASSET SECURIT 3 1A6 5.750% 03/25/2035 DD 02/01/05	755,253.68	92.9020	765,512.48	10,258.80
28,824.5500	STRUCTURED ASSET SECURI 17 1A3 VAR RT 10/25/2035 DD 09/25/05	64,324.65	199.4730	57,497.19	6,827.46-
1,000,000.0000	SUMMIT MIDSTREAM HOLDINGS 144A 7.500% 07/01/2021 DD 06/17/13	1,000,000.00	104.5000	1,045,000.00	45,000.00
275,000.0000	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	379,923.50	120.3070	330,844.25	49,079.25-
3,148,000.0000	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	4,198,802.40	116.4140	3,664,712.72	534,089.68-
750,000.0000	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	739,727.50	88.9620	667,215.00	72,512.50-
1,880,000.0000	SUPERVALU INC 6.750% 06/01/2021 DD 12/01/13	1,876,331.25	98.7500	1,856,500.00	19,831.25-
265,000.0000	WIND RIVER CLO LTD 1A D 144A VAR RT 01/15/2024 DD 12/20/12	264,470.00	100.4978	266,319.34	1,849.34
312,000.0000	TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09	362,076.00	112.2500	350,220.00	11,856.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
585,000.0000	T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13	585,000.00	101.7500	595,237.50	10,237.50
885,000.0000	T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13	885,000.00	101.2500	896,062.50	11,062.50
1,715,000.0000	TRAC INTERMODAL LLC / TRAC INT 11.000% 08/15/2019 DD 02/15/13	1,784,671.88	114.2500	1,959,387.50	174,715.62
145,000.0000	TALISMAN ENERGY INC 5.850% 02/01/2037 DD 01/27/06	163,894.95	96.6220	140,101.90	23,793.05-
150,000.0000	TALISMAN ENERGY INC 6.250% 02/01/2038 DD 11/10/06	164,646.00	101.6850	152,527.50	12,118.50-
46,000.0000	TALISMAN ENERGY INC 7.750% 06/01/2019 DD 06/01/09	59,288.94	119.7670	55,092.82	4,196.12-
1,094,000.0000	TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12	1,192,460.00	105.7500	1,156,905.00	35,555.00-
4,655,000.0000	TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12	4,826,100.00	96.8750	4,509,531.25	316,568.75-
3,850,000.0000	TARGA RESOURCES PARTNERS 144A 4.250% 11/15/2023 DD 05/14/13	3,729,500.00	89.5000	3,445,750.00	283,750.00-
363,000.0000	TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12	384,780.00	110.0000	399,300.00	14,520.00
190,000.0000	TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13	190,000.00	97.2500	184,775.00	5,225.00-
500,000.0000	TECK RESOURCES LTD 6.000% 08/15/2040 DD 08/17/10	565,920.00	95.5870	477,935.00	87,985.00-



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260,000.0000	TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11	289,684.20	99.5430	258,811.80	30,872.40-
2,500,000.0000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	2,610,000.00	96.2500	2,406,250.00	203,750.00-
2,200,000.0000	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	2,376,000.00	110.2340	2,425,148.00	49,148.00
100,000.0000	TELEFONICA EMISIONES SAU 5.877% 07/15/2019 DD 07/06/09	109,250.00	111.5100	111,510.00	2,260.00
88,000.0000	TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11	93,830.00	105.5140	92,852.32	977.68-
665,000.0000	TELEFONICA EUROPE BV 8.250% 09/15/2030 DD 09/21/00	787,193.75	119.0850	791,915.25	4,721.50
360,000.0000	TELOS CLO LTD 13-4A D 144A VAR RT 07/17/2024 DD 08/06/13	318,683.52	92.7500	333,900.00	15,216.48
825,000.0000	TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13	835,710.62	107.7500	888,937.50	53,226.88
222,000.0000	THERMO FISHER SCIENTIFIC INC 4.150% 02/01/2024 DD 12/11/13	221,400.60	99.0500	219,891.00	1,509.60-
182,000.0000	THERMO FISHER SCIENTIFIC INC 5.300% 02/01/2044 DD 12/11/13	181,868.96	101.1170	184,032.94	2,163.98
860,000.0000	THOMSON REUTERS CORP 5.500% 08/15/2035 DD 08/09/05	998,133.20	97.5880	839,256.80	158,876.40-
1,195,000.0000	THOMSON REUTERS CORP 5.850% 04/15/2040 DD 03/30/10	1,439,479.90	101.4070	1,211,813.65	227,666.25-



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610,000.0000	THOMSON REUTERS CORP 4.500% 05/23/2043 DD 05/23/13	598,373.40	84.6490	516,358.90	82,014.50-
138,000.0000	TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93	195,046.44	115.0180	158,724.84	36,321.60-
345,000.0000	TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94	477,794.25	108.9480	375,870.60	101,923.65-
748,000.0000	HISTORIC TW INC 9.150% 02/01/2023 DD 02/04/93	1,104,586.56	132.6080	991,907.84	112,678.72-
3,336,000.0000	TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07	4,127,332.56	92.5350	3,086,967.60	1,040,364.96-
500,000.0000	TIME WARNER CABLE INC 6.750% 06/15/2039 DD 06/29/09	535,730.00	94.1700	470,850.00	64,880.00-
900,000.0000	TIME WARNER CABLE INC 4.500% 09/15/2042 DD 08/10/12	877,725.00	75.7570	681,813.00	195,912.00-
400,000.0000	TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13	364,000.00	92.7500	371,000.00	7,000.00
889,544.2200	TOYS R US DELAWARE INC TLB	831,024.42	90.0710	801,221.37	29,803.05-
1,330,000.0000	TOYS R US INC 10.375% 08/15/2017 DD 08/01/12	1,386,525.00	85.7500	1,140,475.00	246,050.00-
1,265,000.0000	TOYS 'R' US 7/13 COV-LITE TL	1,252,350.00	96.0940	1,215,589.10	36,760.90-
726,000.0000	TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01	902,251.02	114.2910	829,752.66	72,498.36-
2,300,000.0000	TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07	2,815,591.00	111.3010	2,559,923.00	255,668.00-



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17,000.0000	TRANSOCEAN INC 7.350% 12/15/2041 DD 12/05/11	22,582.46	120.6000	20,502.00	2,080.46-
2,340,000.0000	TRINSEO MATERIALS OPERATI 144A 8.750% 02/01/2019 DD 01/29/13	2,352,762.50	103.2500	2,416,050.00	63,287.50
4,650,000.0000	TXU/TECH 4/11 TLB 0.000% 10/10/2014 DD 04/07/11	3,339,443.60	70.6750	3,286,387.50	53,056.10-
1,495,000.0000	TXU/TCEH 4/11 EXTENDED TLB 0.000% 10/10/2017 DD 04/07/11	993,113.55	69.0630	1,032,491.85	39,378.30
1,400,000.0000	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,550,500.00	114.5310	1,603,434.00	52,934.00
576,278.8100	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	628,143.92	109.0000	628,143.90	0.02-
697,597.5400	US AIRWAYS 2012-2 CLASS A PASS 4.625% 12/03/2026 DD 12/13/12	709,847.54	101.5000	708,061.50	1,786.04-
315,000.0000	ULTRA PETROLEUM CORP 144A 5.750% 12/15/2018 DD 12/12/13	322,481.25	102.7500	323,662.50	1,181.25
705,000.0000	UNION CARBIDE CORP 7.750% 10/01/2096 DD 10/01/96	843,172.95	109.1880	769,775.40	73,397.55-
156,000.0000	UNION PACIFIC CORP 6.250% 05/01/2034 DD 05/04/04	204,058.92	113.1410	176,499.96	27,558.96-
1,259,000.0000	UNION PACIFIC CORP 144A 4.821% 02/01/2044 DD 08/21/13	1,238,902.09	96.8520	1,219,366.68	19,535.41-
850,000.0000	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	849,643.00	97.4120	828,002.00	21,641.00-



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226,000.0000	ANADARKO HOLDING CO 7.150% 05/15/2028 DD 05/18/98	272,922.12	115.9520	262,051.52	10,870.60-
2,108,399.1580	UAL 2009-2A PASS THROUGH TRUST 9.750% 07/15/2018 DD 11/24/09	2,440,472.04	115.0000	2,424,659.03	15,813.01-
495,000.0000	UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12	553,162.50	111.1250	550,068.75	3,093.75-
2,090,000.0000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	2,764,087.69	120.9860	2,528,607.40	235,480.29-
900,000.0000	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	929,250.00	97.0000	873,000.00	56,250.00-
400,000.0000	UNIVISION COMMUNICATIONS 144A 7.875% 11/01/2020 DD 10/26/10	433,033.00	109.8750	439,500.00	6,467.00
800,000.0000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	991,664.00	103.2750	826,200.00	165,464.00-
800,000.0000	VALEANT PHARMACEUTICALS I 144A 6.750% 08/15/2021 DD 02/08/11	841,953.11	106.0000	848,000.00	6,046.89
1,000,000.0000	VALE SA 5.625% 09/11/2042 DD 09/11/12	880,220.00	90.7780	907,780.00	27,560.00
325,000.0000	VALERO ENERGY CORP 7.500% 04/15/2032 DD 04/15/02	416,975.00	121.6220	395,271.50	21,703.50-
1,750,000.0000	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	2,112,337.50	114.0730	1,996,277.50	116,060.00-
700,000.0000	VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	700,000.00	95.5000	668,500.00	31,500.00-



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459,000.0000	VERIZON COMMUNICATIONS INC 6.250% 04/01/2037 DD 04/03/07	603,401.40	110.8160	508,645.44	94,755.96-
1,741,000.0000	VERIZON COMMUNICATIONS INC 6.900% 04/15/2038 DD 04/04/08	2,477,773.79	119.0070	2,071,911.87	405,861.92-
1,120,000.0000	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	1,014,440.00	93.4840	1,047,020.80	32,580.80
2,000,000.0000	VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13	1,998,000.00	115.0120	2,300,240.00	302,240.00
8,550,000.0000	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	9,068,053.50	116.9960	10,003,158.00	935,104.50
230,000.0000	VERIZON COMMUNICATIONS INC 7.750% 06/15/2032 DD 06/21/02	338,808.40	127.9900	294,377.00	44,431.40-
7,475,000.0000	VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05	9,202,011.25	106.1670	7,935,983.25	1,266,028.00-
190,000.0000	VERIZON MARYLAND LLC 5.125% 06/15/2033 DD 06/16/03	198,641.20	94.8100	180,139.00	18,502.20-
610,000.0000	VIASYSTEMS INC 144A 7.875% 05/01/2019 DD 04/30/12	611,853.38	108.1250	659,562.50	47,709.12
160,000.0000	CBS CORP 7.875% 07/30/2030 DD 08/01/00	212,235.20	124.4180	199,068.80	13,166.40-
94,000.0000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	102,820.02	98.2990	92,401.06	10,418.96-
200,000.0000	VIACOM INC 4.875% 06/15/2043 DD 03/14/13	198,948.00	90.4630	180,926.00	18,022.00-



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730,000.0000	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	725,276.90	105.1220	767,390.60	42,113.70
200,000.0000	VIMPELCOM HOLDINGS BV 144A 7.504% 03/01/2022 DD 06/29/11	209,000.00	104.4620	208,924.00	76.00-
600,000.0000	VIMPELCOM HOLDINGS BV 144A 5.950% 02/13/2023 DD 02/13/13	600,000.00	94.2500	565,500.00	34,500.00-
200,000.0000	VIRGIN MEDIA FINANCE PLC 4.875% 02/15/2022 DD 10/30/12	169,000.00	87.0000	174,000.00	5,000.00
55,165.1950	WAMU MORTGAGE PASS THRO S13 2P 0.000% 12/25/2018 DD 11/01/03	50,172.80	92.8360	51,213.16	1,040.36
442,611.0500	WAMU MORTGAGE PASS TH AR10 A1A VAR RT 07/25/2044 DD 07/27/04	400,731.26	94.8890	419,989.20	19,257.94
1,690,289.2700	WAMU MORTGAGE PASS THR HY2 1A1 VAR RT 12/25/2036 DD 02/01/07	1,349,814.42	87.3100	1,475,791.56	125,977.14
400,000.0000	WMG ACQUISITION CORP 11.500% 10/01/2018 DD 04/01/12	462,000.00	115.0000	460,000.00	2,000.00-
400,000.0000	WMG ACQUISITION CORP 144A 6.000% 01/15/2021 DD 11/01/12	421,702.50	103.8750	415,500.00	6,202.50-
1,325,000.0000	WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07	1,297,480.47	96.1080	1,273,431.00	24,049.47-
174,000.0000	WALGREEN CO 4.400% 09/15/2042 DD 09/13/12	177,069.36	88.8850	154,659.90	22,409.46-
2,275,000.0000	WALTER ENERGY INC 8.500% 04/15/2021 DD 10/15/13	2,308,891.04	83.2500	1,893,937.50	414,953.54-



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500,000.0000	WALTER ENERGY INC 144A 9.500% 10/15/2019 DD 09/27/13	497,125.00	105.5000	527,500.00	30,375.00
1,500,000.0000	WALTER ENERGY INC 9.875% 12/15/2020 DD 06/15/13	1,506,327.00	86.5000	1,297,500.00	208,827.00-
160,000.0000	WASTE MANAGEMENT INC 7.750% 05/15/2032 DD 11/15/02	225,846.40	130.2820	208,451.20	17,395.20-
850,000.0000	WASTE MANAGEMENT INC 6.125% 11/30/2039 DD 11/17/09	1,076,100.00	114.2490	971,116.50	104,983.50-
237,000.0000	ACTAVIS INC 4.625% 10/01/2042 DD 10/02/12	246,747.81	90.9800	215,622.60	31,125.21-
102,000.0000	WEATHERFORD INTERNATIONAL LTD/ 5.950% 04/15/2042 DD 04/04/12	110,705.70	100.1940	102,197.88	8,507.82-
1,155,000.0000	WELLPOINT INC 4.625% 05/15/2042 DD 05/07/12	1,192,907.10	92.4210	1,067,462.55	125,444.55-
284,000.0000	WELLPOINT INC 4.650% 01/15/2043 DD 09/10/12	295,962.08	92.5800	262,927.20	33,034.88-
370,000.0000	WELLPOINT INC 5.100% 01/15/2044 DD 08/06/13	369,500.50	99.1650	366,910.50	2,590.00-
33,641.7870	WELLS FARGO MORTGAGE B 18 2APO 0.000% 01/25/2036 DD 12/01/05	24,453.24	74.1670	24,951.10	497.86
4,520,000.0000	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	4,610,400.00	98.1500	4,436,380.00	174,020.00-
14,530.1560	WELLS FARGO MORTGAGE BACK 4 A7 VAR RT 04/25/2035 DD 03/25/05	24,888.88	104.5620	15,193.02	9,695.86-



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325,552.9690	WELLS FARGO MORTGAGE BA 11 A14 6.000% 08/25/2037 DD 07/01/07	328,479.73	94.3290	307,090.86	21,388.87-
400,000.0000	WEYERHAEUSER CO 8.500% 01/15/2025 DD 01/15/95	532,080.00	127.3840	509,536.00	22,544.00-
100,000.0000	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	124,182.00	115.3590	115,359.00	8,823.00-
4,600,000.0000	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	5,817,080.00	122.3650	5,628,790.00	188,290.00-
200,000.0000	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	250,242.00	117.9450	235,890.00	14,352.00-
1,100,000.0000	WHIRLPOOL CORP 5.150% 03/01/2043 DD 02/27/13	1,100,744.00	96.4150	1,060,565.00	40,179.00-
655,000.0000	WHITING PETROLEUM CORP 5.000% 03/15/2019 DD 09/12/13	655,000.00	102.2500	669,737.50	14,737.50
400,000.0000	WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13	407,000.00	103.5000	414,000.00	7,000.00
637,000.0000	WILLIAMS COS INC/THE 7.750% 06/15/2031 DD 06/13/01	812,735.56	107.2220	683,004.14	129,731.42-
366,000.0000	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	507,323.58	116.7510	427,308.66	80,014.92-
300,000.0000	WIND ACQUISITION FINANCE 144A 11.750% 07/15/2017 DD 07/13/09	314,250.00	106.3750	319,125.00	4,875.00
520,000.0000	WIND ACQUISITION FINANCE 144A 7.250% 02/15/2018 DD 11/26/10	526,500.00	105.2500	547,300.00	20,800.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
425,000.0000	WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13	425,000.00	106.5000	452,625.00	27,625.00
800,000.0000	WINDSTREAM CORP 7.500% 06/01/2022 DD 11/22/11	848,000.00	102.2500	818,000.00	30,000.00-
1,225,000.0000	WOK ACQUISITION CORP 144A 10.250% 06/30/2020 DD 06/29/12	1,303,093.75	108.6250	1,330,656.25	27,562.50
410,000.0000	WOLVERINE WORLD WIDE INC 6.125% 10/15/2020 DD 04/15/13	430,500.00	107.0000	438,700.00	8,200.00
670,000.0000	WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11	721,925.01	100.0000	670,000.00	51,925.01-
875,000.0000	WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13	876,000.00	100.1250	876,093.75	93.75
500,000.0000	WYNN LAS VEGAS LLC / WYNN LAS 7.750% 08/15/2020 DD 08/04/10	570,000.00	112.2500	561,250.00	8,750.00-
450,000.0000	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	424,687.50	93.7500	421,875.00	2,812.50-
32,000.0000	XCEL ENERGY INC 4.800% 09/15/2041 DD 09/12/11	35,908.48	97.3790	31,161.28	4,747.20-
52,000.0000	YUM! BRANDS INC 6.875% 11/15/2037 DD 10/19/07	71,003.40	113.8620	59,208.24	11,795.16-
1,000,000.0000	YUM! BRANDS INC 5.350% 11/01/2043 DD 10/31/13	1,001,555.00	97.1650	971,650.00	29,905.00-
470,000.0000	ZACHRY HOLDINGS INC 144A 7.500% 02/01/2020 DD 01/25/13	491,268.75	104.5000	491,150.00	118.75-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,831,000.0000	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,823,173.08	93.4660	1,711,362.46	111,810.62-
600,000.0000	* ENN ENERGY HOLDINGS LTD REGS 6.000% 05/13/2021 DD 05/13/11	638,754.00	106.7980	640,788.00	2,034.00
1,500,000.0000	* SINOPEC GROUP OVERSEAS DEVELOP 3.900% 05/17/2022	1,609,496.00	96.8271	1,452,406.50	157,089.50-
500,000.0000	* SEA TRUCKS GROUP 9.000% 03/26/2018	502,083.34	96.0000	480,000.00	22,083.34-
600,000.0000	* BLUEWATER HOLDING BV 10.000% 12/10/2019	600,000.00	100.2500	601,500.00	1,500.00
1,000,000.0000	* GRUPO POSADAS SAB DE CV REGS 7.875% 11/30/2017 DD 11/30/12	1,064,620.00	99.5000	995,000.00	69,620.00-
93,350.3100	* AMBER HOLDINGS 8/13 DELAYED TL	93,387.24	100.0830	93,427.79	40.55
1,543,364.2500	* AMBER HOLDINGS 8/13 COV-LITE TL	1,478,962.65	100.0830	1,544,645.24	65,682.59
917,700.0000	* OCEAN RIG 7/13 COV-LITE TLB2	908,523.00	101.2920	929,556.68	21,033.68
120,706.8540	* ASG RESECURITIZATIO 1 A60 144A VAR RT 06/26/2037 DD 03/01/09	120,103.29	98.3444	118,708.49	1,394.80-
43,534.2020	* ASG RESECURITIZAT 2 A55 144A VAR RT 05/24/2036 DD 04/01/09	44,272.58	101.6170	44,238.15	34.43-
250,000.0000	* CATHEDRAL LAKE LTD 1A C 144A VAR RT 01/15/2026 DD 01/10/14	232,875.00	92.2500	230,625.00	2,250.00-
535,000.0000	* CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12	576,462.50	103.8750	555,731.25	20,731.25-



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765,000.0000	* DRYSHIPS INC 5.000% 12/01/2014 DD 11/25/09	604,350.00	101.0630	773,131.95	168,781.95
1,100,000.0000	* FIRST AMERICAN FINANCIAL CORP 4.300% 02/01/2023 DD 01/29/13	1,107,117.00	95.2490	1,047,739.00	59,378.00-
248,000.0000	* HORIZON LINES LLC 11.000% 10/15/2016 DD 10/15/12	248,620.00	99.7500	247,380.00	1,240.00-
712,121.2150	* JP MORGAN CHASE CO JWMZ M 144A VAR RT 04/15/2018 DD 05/29/13	719,897.68	101.1900	720,595.46	697.78
2,320,000.0000	* JP MORGAN 13-INMZ M 144A VAR RT 09/15/2018 DD 10/22/13	2,313,550.00	100.6100	2,334,152.00	20,602.00
2,600,000.0000	* LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	260.00	0.0100	260.00	0.00
355,000.0000	* PACIFIC RUBIALES ENERGY 144A 7.250% 12/12/2021 DD 06/12/13	372,500.00	106.0000	376,300.00	3,800.00
274,000.0000	* PHILLIPS 66 5.875% 05/01/2042 DD 11/01/12	329,715.16	108.4550	297,166.70	32,548.46-
1,200,000.0000	* REX ENERGY CORP 8.875% 12/01/2020 DD 06/01/13	1,203,000.00	109.5000	1,314,000.00	111,000.00
923,025.0000	* SHINGLE SPRINGS 8/13 TLB	913,794.75	100.3750	926,486.34	12,691.59
957,762.5000	* SIRVA 3/13 TL	938,607.25	102.0000	976,917.75	38,310.50
850,000.0000	* SOUND PT CLO III AN4 D 144A VAR RT 07/15/2025 DD 08/22/13	804,440.00	96.8750	823,437.50	18,997.50
1,365,000.0000	* STATE CLASS TANKERS 6/13 COV-LITE TLB	1,370,250.00	100.7500	1,375,237.50	4,987.50



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375,761.7600	* MOUNT AIRY 4/12 TL 0.000% 04/18/2018 DD 04/18/12	399,246.87	105.0000	394,549.85	4,697.02-
185,156.2500	* BIOSCRIP 7/13 COV-LITE DELAYED TL	182,378.91	99.1670	183,613.90	1,234.99
308,593.7500	* BIOSCRIP 7/13 COV-LITE TLB	303,964.84	99.1670	306,023.16	2,058.32
652,030.0300	* EAGLE BULK SHIPPING 6/12 PIK TL	581,936.80	91.1250	594,162.36	12,225.56
1,390,000.0000	* MOXIE LIBERTY 8/13 TLB1	1,376,100.00	102.0000	1,417,800.00	41,700.00
1,900,000.0000	* DELL 9/13 COV-LITE TLB 0.000% 04/29/2020 DD 09/11/13	1,881,000.00	100.1790	1,903,401.00	22,401.00
920,000.0000	* COMMUNITY HEALTH 8/13 SECURED BRIDGE	920,000.00	100.0000	920,000.00	0.00
1,185,030.0000	* FORTESCUE 11/13 COV-LITE TLB	1,194,101.02	101.2190	1,199,475.52	5,374.50
370,000.0000	* CHROMAFLO TECHNOLOGIES 11/13 COV-LITE 2ND LIEN TL	368,150.00	100.5000	371,850.00	3,700.00
425,000.0000	* MURRAY ENERGY 11/13 TL 0.000% 11/21/2019 DD 10/31/13	422,875.00	100.9380	428,986.50	6,111.50
865,000.0000	* WALTER INVESTMENT 12/13 COV-LITE TL	860,675.00	100.0750	865,648.75	4,973.75
625,000.0000	* MOXIE PATRIOT 12/13 TLB1	618,750.00	102.0000	637,500.00	18,750.00
TOTAL CORPORATE DEBT INSTRUMENTS		789,187,831.97		757,822,817.71	31,365,014.26-



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<u>CORPORATE STOCK - PREFERRED</u>					
450,000.0000	BG ENERGY CAPITAL PLC VAR RT 11/30/2072	492,750.00	109.5506	492,977.70	227.70
19,000.0000	ALEXANDRIA REAL ESTATE E	497,762.00	21.2000	402,800.00	94,962.00-
4,400.0000	ALLY FINANCIAL INC PFD 7% 144A	4,324,054.00	955.0940	4,202,413.60	121,640.40-
25,500.0000	BOSTON PROPERTIES INC PFD 5.250% CUMULATIVE	616,142.15	19.0200	485,010.00	131,132.15-
76,700.0000	BRANDYWINE REALTY TRUST PFD 6.900% CUMULATIVE	1,992,520.00	23.0000	1,764,100.00	228,420.00-
1,000,000.0000	CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12	1,012,500.00	92.5350	925,350.00	87,150.00-
74,400.0000	CITIGROUP INC PFD 6.875% NON CUMULATIVE	1,859,704.50	25.3400	1,885,296.00	25,591.50
30,350.0000	COMMONWEALTH REIT PFD 5.750% NOT APPLICABLE	709,886.50	19.0000	576,650.00	133,236.50-
94,785.0000	CUBESMART PFD 7.750% SER A	2,475,645.76	25.1500	2,383,842.75	91,803.01-
166,000.0000	DDR CORP PFD 6.5% SERIES J	4,058,136.00	21.8200	3,622,120.00	436,016.00-
78,200.0000	DDR CORP PFD 6.250% CUMULATIVE	1,872,922.50	20.8900	1,633,598.00	239,324.50-
115,849.0000	DIGITAL REALTY TRUST INC PFD 7.000%	2,925,095.81	21.7100	2,515,081.79	410,014.02-



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138.0000	DIGITAL REALTY TRUST INC PFD 6.625% CUMULATIVE	3,600.42	20.5800	2,840.04	760.38-
28,800.0000	DIGITAL REALTY TRUST INC PFD 5.875% CUMULATIVE	546,825.60	18.1500	522,720.00	24,105.60-
33,700.0000	DUPONT FABROS TECHNOLOGY INC PFD 7.875% CUMULATIVE	898,105.00	23.9400	806,778.00	91,327.00-
72,500.0000	EPR PROPERTIES PFD	1,783,500.00	21.1900	1,536,275.00	247,225.00-
54,671.0000	ESSEX PROPERTY TRUST INC PFD 7.125% SER H	1,421,166.59	25.4000	1,388,643.40	32,523.19-
5,000.0000	GMAC CAPITAL TRUST I PFD 8.125% CUMULATIVE	134,000.00	26.7400	133,700.00	300.00-
275,000.0000	GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12	310,829.75	111.7500	307,312.50	3,517.25-
1,000,000.0000	GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 07/27/12	1,088,980.00	103.2500	1,032,500.00	56,480.00-
140,950.0000	GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE	3,348,766.00	20.1500	2,840,142.50	508,623.50-
246,114.0000	HEALTH CARE REIT INC PFD 6.500% CUMULATIVE	6,241,145.43	22.7500	5,599,093.50	642,051.93-
3,500,000.0000	JPMORGAN CHASE & CO VAR RT 04/29/2049 DD 04/23/08	3,965,535.00	110.2500	3,858,750.00	106,785.00-
57,579.0000	KILROY REALTY CORP PFD 6.875% CUMULATIVE	1,483,971.39	21.9300	1,262,707.47	221,263.92-



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148,500.0000	KILROY REALTY CORP PFD 6.375% CUMULATIVE	3,732,102.00	20.5700	3,054,645.00	677,457.00-
48,500.0000	KIMCO REALTY PFD 5.5% SER J	1,203,285.00	19.4500	943,325.00	259,960.00-
23,100.0000	KIMCO REALTY CORP PFD 6.000% CUMULATIVE	591,591.00	20.8700	482,097.00	109,494.00-
96,850.0000	KIMCO REALTY CORP PFD 6.900% CUMULATIVE	2,545,190.59	23.8100	2,305,998.50	239,192.09-
120,902.0000	NUSTAR LOGISTICS LP PFD 7.625% NOT APPLICABLE	3,222,681.49	25.4700	3,079,373.94	143,307.55-
8,800.0000	PS BUSINESS PARKS INC PFD 5.700% NOT APPLICABLE	176,246.11	19.2200	169,136.00	7,110.11-
211,150.0000	PS BUSINESS PARKS INC PFD 5.375%	5,235,665.81	19.2100	4,056,191.50	1,179,474.31-
40,308.0000	PS BUSINESS PARKS INC PFD 6.000% CUMULATIVE	932,944.60	20.2000	814,221.60	118,723.00-
87,167.0000	PS BUSINESS PARKS INC PFD 6.450% CUMULATIVE	2,222,583.05	21.8500	1,904,598.95	317,984.10-
4,582.0000	POST PPTYS INC PFD 8.50%	294,622.60	58.3750	267,474.25	27,148.35-
88,622.0000	PUBLIC STORAGE PFD 6.350% CUMULATIVE	2,284,268.43	23.0900	2,046,281.98	237,986.45-
29,914.0000	PUBLIC STORAGE PFD 5.900%	755,245.52	21.3300	638,065.62	117,179.90-
54,600.0000	PUBLIC STORAGE PFD 5.750% CUMULATIVE	1,418,508.00	20.8000	1,135,680.00	282,828.00-



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51,100.0000	PUBLIC STORAGE PFD 5.625% CUMULATIVE	1,327,578.00	20.2400	1,034,264.00	293,314.00-
161,595.0000	PUBLIC STORAGE PFD 5.375% CUMULATIVE	4,169,151.00	19.5300	3,155,950.35	1,013,200.65-
31,700.0000	PUBLIC STORAGE PFD 5.200% CUMULATIVE	626,075.00	18.8500	597,545.00	28,530.00-
89,700.0000	REGENCY CENTERS CORP PFD SER 6 6.625%	2,368,758.44	21.7500	1,950,975.00	417,783.44-
21,700.0000	REGENCY CENTERS CORP PFD 6.000% CUMULATIVE	539,693.00	19.9790	433,544.30	106,148.70-
213,723.0000	SL GREEN REALTY CORP PFD 6.500% NOT APPLICABLE	5,346,641.76	21.3100	4,554,437.13	792,204.63-
6,400.0000	SLM CORP MED TERM NT SER A CPI LINKED	150,220.80	23.5200	150,528.00	307.20
37,950.0000	SENIOR HOUSING PROP TRUS PFD 5.625% SER	933,949.50	20.2700	769,246.50	164,703.00-
200.0000	VORNADO RLTY TR PFD SER G 6.625%	5,013.20	23.0200	4,604.00	409.20-
213,300.0000	VORNADO REALTY TRUST PFD 5.700% CUMULATIVE	5,075,080.05	19.7600	4,214,808.00	860,272.05-
52,200.0000	VORNADO RLTY TR PFD SER 1%	1,312,169.72	22.9500	1,197,990.00	114,179.72-
75,600.0000	VORNADO REALTY LP	2,047,248.00	25.9900	1,964,844.00	82,404.00-
116,412.0000	WEINGARTEN REALTY INVESTORS PFD 6.500% CUMULATIVE	2,913,284.78	22.6900	2,641,388.28	271,896.50-



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1,100,000.0000	WELLS FARGO & CO VAR RT 03/29/2049 DD 02/08/08	1,262,250.00	111.5000	1,226,500.00	35,750.00-
1,700.0000	WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE	2,082,500.00	1,110.0000	1,887,000.00	195,500.00-
221,400.0000	BANCO DO ESTADO DO RIO GRANDE PFD	1,682,706.85	5.3406	1,182,426.62	500,280.23-
43,500.0000	AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE	1,087,500.00	24.9700	1,086,195.00	1,305.00-
222,350.0000	CBL & ASSOC PPTYS INC DEP SHS REPSTG 1/10TH PFD SER D %	5,561,492.57	23.7500	5,280,812.50	280,680.07-
7,400.0000	CBL & ASSOCIATES PROP PFD 6.625%	165,760.00	21.2600	157,324.00	8,436.00-
55,400.0000	COMMONWEALTH REIT SR NT	1,183,898.00	20.9800	1,162,292.00	21,606.00-
33,863.0000	CORPORATE OFFICE PPTYS TR PFD SHS SER H 7.5%	850,681.56	24.0600	814,743.78	35,937.78-
14,700.0000	DDR CORP 7.3750% SER H PREFERRED SHARES	369,620.09	25.0000	367,500.00	2,120.09-
73,498.0000	EPR PROPERTIES CVT PFD	2,179,215.70	28.0500	2,061,618.90	117,596.80-
72,250.0000	INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE	1,932,687.50	25.5210	1,843,892.25	88,795.25-
31,100.0000	RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE	783,788.50	21.0800	655,588.00	128,200.50-
8,200.0000	SAUL CENTERS INC PFD 6.875% CUMULATIVE	205,000.00	22.2300	182,286.00	22,714.00-



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18,000.0000	SUN COMMUNITIES INC PFD 7.125%	450,360.00	23.2500	418,500.00	31,860.00-
133,600.0000	TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE	3,358,417.50	19.8500	2,651,960.00	706,457.50-
38,750.0000	TERRENO REALTY CORP PFD SER A 7.75%	1,002,920.50	24.1100	934,262.50	68,658.00-
163,302.0000	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	4,226,427.67	23.0300	3,760,845.06	465,582.61-
TOTAL CORPORATE STOCK - PREFERRED		123,878,568.29		109,421,662.76	14,456,905.53-
<u>CORPORATE STOCK - COMMON</u>					
273,139.0000	NEWCREST MINING LTD ORD NPV	4,988,843.24	6.9782	1,906,037.69	3,082,805.55-
24,845.0000	OMV AG NPV	896,030.85	47.9388	1,191,041.49	295,010.64
15,500.0000	ITALMOBILIARE EUR2.60	261,570.56	33.8286	524,344.42	262,773.86
3,520.0000	SGS SA CHF1(REGD)	7,800,131.64	2,307.3030	8,121,706.87	321,575.23
77,410.0000	CRH ORD EUR0.32	1,570,357.84	25.2246	1,952,643.06	382,285.22
459,129.0000	MORRISON (W) SUPMKT ORD 10P	1,964,343.15	4.3228	1,984,728.58	20,385.43
77,089.0000	ROTORK ORD 5P	3,194,561.19	47.5343	3,664,377.43	469,816.24
104,721.0000	KERRY GROUP 'A' ORD EURO.125 DUBLIN LISTING	5,635,386.85	69.5864	7,287,165.25	1,651,778.40
40,000.0000	GUOCO GROUP US\$0.50	479,947.36	12.2843	491,375.14	11,427.78



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5,500.0000	CHOFU SEISAKUSHO Y50	121,430.63	23.6335	129,984.30	8,553.67
11,930.0000	KEYENCE CORP NPV	3,293,460.88	428.1432	5,107,749.27	1,814,288.39
34,500.0000	SHIMANO INC NPV	2,202,509.81	85.9140	2,964,035.89	761,526.08
54,736.0000	AGNICO EAGLE MINES LIMITED	1,942,556.78	26.3811	1,444,000.08	498,556.70-
100,883.0000	CANADIAN NATURAL RESOURCES LTD	2,929,676.42	33.8258	3,412,456.49	482,780.07
84,820.0000	AARON'S INC	2,383,641.11	29.4000	2,493,708.00	110,066.89
911.0000	ALLEGHANY CORP	340,248.97	399.9600	364,363.56	24,114.59
16,765.0000	ALLIANT TECHSYSTEMS INC	1,038,759.47	121.6800	2,039,965.20	1,001,205.73
146,450.0000	ALTERA CORP	5,146,262.10	32.5110	4,761,235.95	385,026.15-
39,246.0000	AMERICAN EXPRESS CO	2,255,860.14	90.7300	3,560,789.58	1,304,929.44
170,450.0000	ANALOG DEVICES INC	7,220,206.50	50.9300	8,681,018.50	1,460,812.00
12,800.0000	APACHE CORP	1,004,800.00	85.9400	1,100,032.00	95,232.00
20,065.0000	ARTESIAN RESOURCES CORP	450,058.08	22.9500	460,491.75	10,433.67
15,276.0000	AUTOMATIC DATA PROCESSING INC	869,662.72	80.7990	1,234,285.52	364,622.80
16,430.0000	AVISTA CORP	424,365.41	28.1900	463,161.70	38,796.29
89,208.0000	BB&T CORP	2,596,844.88	37.3200	3,329,242.56	732,397.68
33,389.0000	BALDWIN & LYONS INC	787,660.40	27.3200	912,187.48	124,527.08
92,457.0000	BARRICK GOLD CORP	1,691,781.43	17.6300	1,630,016.91	61,764.52-



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48,992.0000	BENCHMARK ELECTRONICS INC	844,025.04	23.0800	1,130,735.36	286,710.32
49,700.0000	WR BERKLEY CORP	1,875,678.00	43.3900	2,156,483.00	280,805.00
40,895.0000	BIG LOTS INC	1,270,044.69	32.2900	1,320,499.55	50,454.86
30,020.0000	H&R BLOCK INC	558,155.25	29.0400	871,780.80	313,625.55
79,067.0000	BRINK'S CO/THE	2,251,430.33	34.1400	2,699,347.38	447,917.05
135,434.0000	CSG SYSTEMS INTERNATIONAL INC	2,579,302.35	29.4000	3,981,759.60	1,402,457.25
49,382.0000	CINCINNATI FINANCIAL CORP	1,933,799.14	52.3700	2,586,135.34	652,336.20
216,923.0000	CISCO SYSTEMS INC	4,280,515.89	22.4300	4,865,582.89	585,067.00
79,800.0000	CINTAS CORP	3,263,820.00	59.5900	4,755,282.00	1,491,462.00
181,000.0000	COCA-COLA CO/THE	6,592,243.50	41.3100	7,477,110.00	884,866.50
64,800.0000	COLGATE-PALMOLIVE CO	3,387,096.02	65.2100	4,225,608.00	838,511.98
102,431.0000	COMCAST CORP	3,679,321.57	49.8800	5,109,258.28	1,429,936.71
51,350.0000	COMMONWEALTH REIT PFD 7.250% CUMULATIVE	1,317,097.00	21.8000	1,119,430.00	197,667.00-
51,900.0000	CONOCOPHILLIPS	3,009,681.00	70.6500	3,666,735.00	657,054.00
43,180.0000	CONTANGO OIL & GAS CO	1,762,560.96	47.2600	2,040,686.80	278,125.84
17,656.0000	CONVERGYS CORP	349,690.37	21.0500	371,658.80	21,968.43
6,400.0000	COTT CORP	51,461.20	8.0600	51,584.00	122.80
12,782.0000	CREDIT ACCEPTANCE CORP	1,322,740.06	129.9900	1,661,532.18	338,792.12



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6,088.0000	DELTIC TIMBER CORP	429,934.69	67.9400	413,618.72	16,315.97-
41,120.0000	DEVON ENERGY CORP	2,185,358.40	61.8700	2,544,094.40	358,736.00
45,977.0000	DUPONT FABROS TECHNOLOGY INC PFD 7.625% CUMULATIVE	1,221,562.91	22.7700	1,046,896.29	174,666.62-
118,190.0000	EPIQ SYSTEMS INC	1,506,922.58	16.1700	1,911,132.30	404,209.72
64,500.0000	ECOLAB INC	4,740,501.63	104.2700	6,725,415.00	1,984,913.37
67,591.0000	EMPIRE DISTRICT ELECTRIC CO/TH	1,533,672.64	22.6900	1,533,639.79	32.85-
2,542.0000	ENBRIDGE ENERGY MANAGEMENT LLC	71,965.12	28.6800	72,904.56	939.44
59,700.0000	ENTERGY CORP	3,805,875.00	63.2700	3,777,219.00	28,656.00-
19,450.0000	FLIR SYSTEMS INC	434,488.84	30.1000	585,445.00	150,956.16
25,003.0000	FTI CONSULTING INC	857,054.75	41.1400	1,028,623.42	171,568.67
540.0000	FRANKS NURSERY & CRAFTS INC NEW COM	0.00	0.0000	0.00	0.00
118,491.0000	GOLDCORP INC	3,918,695.97	21.6700	2,567,699.97	1,350,996.00-
12,597.0000	GOOGLE INC	8,971,624.05	1,120.7100	14,117,583.87	5,145,959.82
17,050.0000	WW GRAINGER INC	4,585,662.41	255.4200	4,354,911.00	230,751.41-
128,121.0000	GRUPO TELEVISA SA ADR	3,391,793.60	30.2600	3,876,941.46	485,147.86
140,788.0000	HARLEY-DAVIDSON INC	7,709,498.41	69.2400	9,748,161.12	2,038,662.71
20,300.0000	IDACORP INC	880,005.00	51.8400	1,052,352.00	172,347.00



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178,797.0000	INTEL CORP	3,700,949.72	25.9550	4,640,676.14	939,726.42
13,800.0000	JOHNSON & JOHNSON	967,380.00	91.5900	1,263,942.00	296,562.00
305,436.0000	KINDER MORGAN MANAGEMENT LLC	22,304,732.20	75.6600	23,109,287.76	804,555.56
144,352.0000	LKQ CORP	3,162,551.41	32.9000	4,749,180.80	1,586,629.39
67,100.0000	LINEAR TECHNOLOGY CORP	2,301,530.00	45.5500	3,056,405.00	754,875.00
14,850.0000	LOCKHEED MARTIN CORP	1,370,506.55	148.6600	2,207,601.00	837,094.45
13,285.0000	MSC INDUSTRIAL DIRECT CO	1,062,134.13	80.8700	1,074,357.95	12,223.82
98,350.0000	MANTECH INTERNATIONAL CORP	2,709,422.59	29.9300	2,943,615.50	234,192.91
24,808.0000	MANULIFE FINANCIAL CORP	337,140.72	19.7300	489,461.84	152,321.12
15,100.0000	MARTIN MARIETTA MATERIALS INC	1,423,628.00	99.9400	1,509,094.00	85,466.00
23.0000	METALS USA INC CASH MERGER	0.00	0.0000	0.00	0.00
160,048.0000	MICROSOFT CORP	4,310,792.90	37.4100	5,987,395.68	1,676,602.78
22,000.0000	NEWMONT MINING CORP	1,021,680.00	23.0300	506,660.00	515,020.00-
20,848.0000	NORTHROP GRUMMAN CORP	1,408,907.89	114.6100	2,389,389.28	980,481.39
54,600.0000	OMNICOM GROUP INC	2,727,816.00	74.3700	4,060,602.00	1,332,786.00
253,914.0000	ONEOK INC	11,127,568.63	62.1800	15,788,372.52	4,660,803.89
163,764.0000	ORACLE CORP	5,370,505.88	38.2600	6,265,610.64	895,104.76
20,303.0000	OWENS & MINOR INC	578,838.46	36.5600	742,277.68	163,439.22



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106,039.0000	PS BUSINESS PARKS INC PFD 6.875% CUMULATIVE	2,821,909.87	24.0100	2,545,996.39	275,913.48-
322,555.0000	PAN AMERICAN SILVER CORP	5,148,460.67	11.7000	3,773,893.50	1,374,567.17-
80,288.0000	PEPCO HOLDINGS INC	1,530,919.82	19.1300	1,535,909.44	4,989.62
49,700.0000	PLUM CREEK TIMBER CO INC	2,205,189.00	46.5100	2,311,547.00	106,358.00
67,259.0000	POTASH CORP OF SASKATCHEWAN IN	2,628,405.00	32.9600	2,216,856.64	411,548.36-
7,641.0000	THE PRICELINE GROUP INC/THE	4,867,906.28	1,162.4000	8,881,898.40	4,013,992.12
16,043.0000	PUBLIC STORAGE PFD 6.500% CUMULATIVE	409,330.24	23.3700	374,924.91	34,405.33-
85,615.0000	PUBLIC STORAGE PFD 6.500% CUMULATIVE	2,233,690.34	23.7700	2,035,068.55	198,621.79-
17,650.0000	RAYONIER INC	905,310.33	42.1000	743,065.00	162,245.33-
14,600.0000	SAN JUAN BASIN ROYALTY TRUST	195,786.00	16.7400	244,404.00	48,618.00
32,789.0000	SCOTTS MIRACLE-GRO CO/THE	1,444,355.45	62.2200	2,040,131.58	595,776.13
298,925.0000	SILVER STANDARD RESOURCES INC	2,025,339.82	6.9600	2,080,518.00	55,178.18
185,725.0000	SYKES ENTERPRISES INC	2,826,243.10	21.8100	4,050,662.25	1,224,419.15
128,811.0000	SYSCO CORP	4,078,156.27	36.1000	4,650,077.10	571,920.83
34,800.0000	3M CO	3,231,180.00	140.2500	4,880,700.00	1,649,520.00
76,600.0000	US BANCORP	2,446,604.00	40.4000	3,094,640.00	648,036.00
1,236.0000	UNIFIRST CORP/MA	90,623.59	107.0000	132,252.00	41,628.41



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44,854.0000	UNIT CORP	2,018,535.29	51.6200	2,315,363.48	296,828.19
59,890.0000	VORNADO REALTY TRUST PFD 6.875% CUMULATIVE	1,554,071.84	24.0600	1,440,953.40	113,118.44-
31,000.0000	VULCAN MATERIALS CO	1,613,550.02	59.4200	1,842,020.00	228,469.98
26,920.0000	WATERS CORP	2,355,878.40	100.0000	2,692,000.00	336,121.60
7,081.0000	WEIS MARKETS INC	277,304.95	52.5600	372,177.36	94,872.41
74,632.0000	WEYERHAEUSER CO	2,076,262.33	31.5700	2,356,132.24	279,869.91
261,500.0000	WILLIAMS COS INC/THE	8,654,408.45	38.5700	10,086,055.00	1,431,646.55
42,700.0000	GROUPE BRUXELLES L NPV	3,385,622.20	91.9506	3,926,290.77	540,668.57
18,000.0000	BRENNTAG AG	2,989,312.77	185.6787	3,342,217.73	352,904.96
59,259.0000	HEIDELBERGCEMENT AG	3,580,563.51	75.9939	4,503,325.04	922,761.53
21,026.0000	DAIMLER AG ORD NPV (REGD)	1,145,418.46	86.6730	1,822,387.65	676,969.19
806,747.0000	PROSEGUR COMPANIA SEGURIDAD EUR0.06 (REGD)	4,676,353.27	6.8621	5,536,052.00	859,698.73
32,600.0000	RED ELECTRICA CORPORATION SA EUR2	1,603,148.03	66.8305	2,178,676.75	575,528.72
141,670.0000	LEGRAND SA EUR4	5,994,213.71	55.2006	7,820,279.91	1,826,066.20
58,403.0000	TOTAL SA EUR2.5 POST SUBDIVISION	2,943,608.55	61.3601	3,583,614.71	640,006.16
101,000.0000	BUREAU VERITAS EURO.12	2,830,608.56	29.2745	2,956,729.32	126,120.76



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109,139.0000	EDENRED	3,409,250.36	33.5255	3,658,942.11	249,691.75
83,663.0000	BOUYGUES EUR1	2,470,749.10	37.7833	3,161,071.67	690,322.57
12,300.0000	NEOPOST FRF4	648,652.80	77.1927	949,470.94	300,818.14
71,737.0000	CARREFOUR EUR2.5	1,829,963.38	39.6987	2,847,868.48	1,017,905.10
34,400.0000	SANOFI	3,237,747.82	106.2675	3,655,602.14	417,854.32
59,097.0000	SOCIETE TELEVISION FRANCAISE 1	689,534.17	19.3050	1,140,872.28	451,338.11
26,141.0000	SODEXO EUR4	2,196,064.84	101.4722	2,652,585.77	456,520.93
45,522.0000	COMPAGNIE DE SAINT-GOBAIN EUR4	1,907,199.86	55.0835	2,507,513.42	600,313.56
6,000.0000	WENDEL EUR4	615,191.81	145.9938	875,962.82	260,771.01
27,613.0000	MARR EUR0.50	393,102.51	16.6456	459,635.95	66,533.44
169,000.0000	AZIMUT HLDG SPA ORD EUR0.22	2,450,650.02	27.3247	4,617,882.50	2,167,232.48
140,400.0000	ITALCEMENTI NPV	784,838.25	8.5708	1,203,347.20	418,508.95
255,085.0000	AALBERTS INDUSTRIES EUR0.25 (POST-SUBD)	5,313,772.60	31.9339	8,145,882.16	2,832,109.56
118,192.0000	TNT EXPRESS NV	1,117,868.75	9.2984	1,098,997.28	18,871.47-
45,200.0000	HEINEKEN NV EUR1.60	3,014,758.28	67.6297	3,056,866.33	42,108.05
14,400.0000	PARGESA HLDGS SA CHF20(BR) (POST SUBD)	985,590.21	80.8455	1,164,176.08	178,585.87
2,274.0000	KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD)	273,272.52	131.6691	299,415.75	26,143.23



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175,448.0000	NESTLE SA	11,438,263.23	73.4244	12,882,166.08	1,443,902.85
29,172.0000	AVEVA GROUP ORD GBP0.03556	1,109,999.24	35.8412	1,045,560.95	64,438.29-
45,033.0000	FOXTONS GROUP PLC	207,350.33	5.5070	247,998.15	40,647.82
535,635.0000	CATLIN GROUP COM STK USD0.01	4,382,767.17	9.6145	5,149,879.45	767,112.28
45,493.0000	BERKELEY GROUP HLDGS ORD GBP0.05	1,299,281.69	43.9900	2,001,237.07	701,955.38
607,382.0000	IG GROUP HOLDINGS PLC	4,497,345.42	10.2025	6,196,814.86	1,699,469.44
258,557.0000	BUNZL ORD GBP0.3214857	4,506,338.17	24.0156	6,209,407.95	1,703,069.78
259,000.0000	HARGREAVES LANSDOWN ORD GBP0.004 (WI)	2,903,126.84	22.4256	5,808,236.88	2,905,110.04
27,700.0000	ANGLO AMERICAN USD0.54(POST CONSOLIDATION)	852,799.07	21.8625	605,591.25	247,207.82-
169,334.0000	PROVIDENT FINANCIAL ORD GBP0.20727272	3,879,617.87	26.8975	4,554,661.27	675,043.40
240,339.0000	UNILEVER PLC ORD GBP0.031111	9,291,641.65	41.1081	9,879,885.65	588,244.00
128,411.0000	FRESNILLO PLC	2,945,417.04	12.3473	1,585,534.77	1,359,882.27-
145,669.0000	RECKITT BENCKISER GROUP PLC ORD GBP0.10	9,419,076.88	79.3840	11,563,797.00	2,144,720.12
264,687.0000	SBERBANK-SPONSORED ADR	3,266,463.83	12.5800	3,329,762.46	63,298.63
118,913.0000	ABCAM ORD GBP0.002	774,536.58	8.1321	967,022.81	192,486.23



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
31,663.0000	SPIRAX-SARCO ENGINEERING PLC	1,073,982.50	49.5218	1,568,011.13	494,028.63
31,588.0000	JARDINE LLOYD THOMPSON GROUP ORD 5P	424,140.94	16.8606	532,593.42	108,452.48
68,500.0000	GLAXOSMITHKLINE ORD GBP0.25	1,486,479.11	26.6904	1,828,297.11	341,818.00
561,165.0000	BABCOCK INTL GROUP ORD GBP0.60	8,871,862.60	22.4421	12,593,770.15	3,721,907.55
192,000.0000	INTERTEK GROUP PLC ORD GBP0.01	9,674,546.25	52.1387	10,010,640.00	336,093.75
221,000.0000	BANGKOK BANK PCL	1,408,469.00	5.4169	1,197,139.37	211,329.63-
209,000.0000	HENGAN INTL GROUP CO LTD HKD0.10	2,281,393.79	11.8136	2,469,050.45	187,656.66
141,200.0000	MS&AD INSURANCE GROUP HOLDINGS	2,784,317.29	26.8493	3,791,126.88	1,006,809.59
126,950.0000	NKSJ HOLDINGS INC	2,694,191.23	27.8197	3,531,723.43	837,532.20
75,100.0000	KDDI CORP Y5000	2,644,763.74	61.5574	4,622,967.40	1,978,203.66
23,400.0000	FANUC CORP	4,304,173.59	183.1501	4,285,714.18	18,459.41-
32,400.0000	NOMURA RESEARCH INSTITUTE NPV	671,494.68	31.5398	1,021,892.37	350,397.69
16,500.0000	HIROSE ELECTRONICS	1,963,626.87	142.5241	2,351,648.30	388,021.43
108,800.0000	HOYA PENTAX HD CORPORATION	2,120,962.32	27.8007	3,024,723.77	903,761.45
32,000.0000	MISUMI GROUP INC Y50	867,495.63	31.4447	1,006,231.84	138,736.21
89,900.0000	MITSUBISHI ESTATE CO LTD	2,143,057.73	29.9224	2,690,028.95	546,971.22
41,600.0000	NISSIN FOODS HOLDINGS CO LTD	1,575,666.42	42.2434	1,757,328.34	181,661.92



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19,000.0000	ONO PHARMACEUTICAL CO Y50	969,062.49	87.6266	1,664,906.48	695,843.99
18,700.0000	SMC CORP NPV	3,365,199.80	252.1288	4,714,808.89	1,349,609.09
81,700.0000	SECOM CO Y50	4,096,102.43	60.3206	4,928,195.50	832,093.07
6,900.0000	SHIN-ETSU CHEMICALS CO NPV	417,359.67	58.4177	403,082.62	14,277.05-
60,300.0000	ASTELLAS PHARMA INC Y50	2,702,394.03	59.2740	3,574,225.69	871,831.66
30,160.0000	KT&G CORP	2,276,278.40	70.5926	2,129,075.79	147,202.61-
340.0000	LOTTE CONFECT KRW5000	517,665.47	1,811.7213	615,985.25	98,319.78
3,502,500.0000	MEDIA NUSANTARA CITRA TBK PT	1,113,016.34	0.2156	755,466.92	357,549.42-
106,000.0000	GUDANG GARAM(PERSUSAHAAN ROKOK TJAP) IDR500	619,062.82	3.4510	365,816.39	253,246.43-
9,140,000.0000	BANK RAKYAT INDONESIA PERSERO	6,724,239.37	0.5957	5,444,928.79	1,279,310.58-
2,800,000.0000	THAI BEVERAGE PUBLIC COMPANY	1,326,041.80	0.4276	1,197,528.91	128,512.89-
33,600.0000	JARDINE MATHESON HLDGS ORD USD0.25(SINGAPORE REG)	1,928,984.53	52.3100	1,757,616.00	171,368.53-
5,980.0000	COMFORTDELGRO CORP SGD0.25	8,714.20	1.5919	9,519.88	805.68
277,500.0000	GENTING MALAYSIA BERHAD MYR0.10 (POST SUBD)	322,146.69	1.3372	371,073.12	48,926.43
115,306.0000	ISRAEL CHEMICALS LTD	1,234,290.89	8.3347	961,049.43	273,241.46-
128,200.0000	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	5,265,985.32	44.8100	5,744,642.00	478,656.68



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167,364.0000	CETIP SA - MERCADOS ORGANIZADOS	2,112,679.11	10.2574	1,716,735.74	395,943.37-
648,400.0000	GRUPO FINANCIERO BANORTE SAB D CV COM MXN3.5	4,186,536.03	6.9755	4,522,955.31	336,419.28
22,300.0000	INDUSTRIAS PENOLES SAB DE CV NPV	1,117,799.08	24.7519	551,968.48	565,830.60-
95,615.0000	CHRISTIAN HANSEN HOLDING A/S	3,118,443.32	39.7850	3,804,043.32	685,600.00
123,575.0000	ATLAS COPCO AB SER A NPV (POST SPLIT)	3,402,335.06	27.7613	3,430,607.94	28,272.88
86,000.0000	HEXAGON AB	2,364,077.04	31.6538	2,722,230.88	358,153.84
215,000.0000	SWEDISH MATCH AB NPV	7,225,493.14	32.1832	6,919,394.03	306,099.11-
41,336.0000	INVESTOR AB SEK6.25 'A'	1,053,502.65	33.4911	1,384,388.51	330,885.86
37,686.0000	INVESTOR AB SEK 6.25 'B'	984,808.12	34.4564	1,298,525.80	313,717.68
184,000.0000	ASSA ABLOY SER B NPV	6,889,748.66	52.9069	9,734,873.74	2,845,125.08
1,134.0000	ALLIS CHALMERS CORP	536,762.26	473.3353	536,762.26	0.00
578,250.0000	AMBEV SA	4,596,264.60	7.3500	4,250,137.50	346,127.10-
123,461.0000	ANGLOGOLD ASHANTI LTD ADR	1,977,893.76	11.7200	1,446,962.92	530,930.84-
200.0000	ASKMENOW INC	0.20	0.0010	0.20	0.00
898,019.0000	AURICO GOLD INC	5,065,667.88	3.6600	3,286,749.54	1,778,918.34-
59,700.0000	BAIDU INC/CHINA ADR	6,019,828.33	177.8800	10,619,436.00	4,599,607.67



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142,317.0000	BANK OF NEW YORK MELLON CORP/T	3,657,546.90	34.9400	4,972,555.98	1,315,009.08
22.0000	BERKSHIRE HATHAWAY INC	2,949,320.00	177,900.0000	3,913,800.00	964,480.00
108,739.0000	CENOVUS ENERGY INC	3,356,921.85	28.6500	3,115,372.35	241,549.50-
133,982.0000	CORPORATE OFFICE PROP TR	3,369,647.23	23.4400	3,140,538.08	229,109.15-
136,000.0000	FIDELITY NATIONAL INFORMATION	5,613,913.55	53.6800	7,300,480.00	1,686,566.45
2,010.0000	FIRST AMERICAN FINANCIAL CORP	46,648.14	28.2000	56,682.00	10,033.86
9,650.0000	FIRST POTOMAC REALTY TRU PFD 7.750%	251,382.50	24.1600	233,144.00	18,238.50-
195,953.0000	GOLD FIELDS LTD ADR	1,975,862.90	3.2000	627,049.60	1,348,813.30-
60,425.0000	HARMONY GOLD MINING CO LTD ADR	541,407.98	2.5300	152,875.25	388,532.73-
29,189.0000	HARRIS TEETER SUPERMARKETS INC COM	1,125,527.89	49.3500	1,440,477.15	314,949.26
170,165.0000	HUDSON PACIFIC PROPERTIES INC PFD 8.375% CUMULATIVE	4,500,420.27	26.2100	4,460,024.65	40,395.62-
48,200.0000	JPMORGAN CHASE & CO	571,652.00	19.3900	934,598.00	362,946.00
365,800.0000	KINDER MORGAN INC/DELAWARE	13,139,414.14	36.0000	13,168,800.00	29,385.86
334,436.0000	KINROSS GOLD CORP	1,688,515.38	4.3800	1,464,829.68	223,685.70-
24,319.0000	LORILLARD INC	942,581.46	50.6800	1,232,486.92	289,905.46
1,700.0000	MASTERCARD INC	835,176.00	835.4600	1,420,282.00	585,106.00



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2.0000	MONOGENESIS CORP	0.00	0.0000	0.00	0.00
24,300.0000	NRG YIELD INC	734,256.83	40.0100	972,243.00	237,986.17
20,008.0000	NATIONAL OILWELL VARCO INC	1,559,689.93	79.5300	1,591,236.24	31,546.31
8,709.0000	NETAPP INC	292,186.95	41.1400	358,288.26	66,101.31
222,350.0000	NEW GOLD INC	1,254,015.42	5.2400	1,165,114.00	88,901.42-
87,431.0000	ORBITAL SCIENCES CORP	1,413,620.96	23.3000	2,037,142.30	623,521.34
133,365.0000	PENN WEST PETE LTD	1,439,239.50	8.3600	1,114,931.40	324,308.10-
33,283.0000	POTLATCH CORP	1,285,051.22	41.7400	1,389,232.42	104,181.20
36,700.0000	PRIMERO MINING CORP	173,559.67	4.4400	162,948.00	10,611.67-
98,842.0000	QEP RESOURCES INC	2,837,282.36	30.6500	3,029,507.30	192,224.94
10,559.0000	SIBANYE GOLD LTD	91,645.28	4.8100	50,788.79	40,856.49-
43,885.0000	SOLERA HOLDINGS INC	2,350,819.00	70.7600	3,105,302.60	754,483.60
299,441.0000	TAUBMAN CENTERS INC PFD-J	7,383,212.22	20.8100	6,231,367.21	1,151,845.01-
41,814.0000	TERADATA CORP	1,805,623.81	45.4900	1,902,118.86	96,495.05
55.0000	TIENS BIOTECH GROUP USA INC	94.60	1.7200	94.60	0.00
6,000.0000	VISA INC	909,480.00	222.6800	1,336,080.00	426,600.00
13,281.0000	WAL-MART STORES INC	906,162.63	78.6900	1,045,081.89	138,919.26
27,000.0000	WELLPOINT INC	1,644,839.96	92.3900	2,494,530.00	849,690.04



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198,113.0000	WPX ENERGY INC	3,496,451.79	20.3800	4,037,542.94	541,091.15
500,000.0000	FINISTERRE SOVEREIGN DEBT FUND	52,175,522.00	108.9356	54,467,820.50	2,292,298.50
TOTAL CORPORATE STOCK - COMMON		651,698,523.77		756,606,337.83	104,907,814.06
<u>PARTNERSHIP/JOINT VENTURE INTEREST</u>					
11,200.0000	ATLAS PIPELINE PARTNERS LP	401,920.88	35.0500	392,560.00	9,360.88-
91,200.0000	BUCKEYE PARTNERS LP	3,780,091.42	71.0100	6,476,112.00	2,696,020.58
790,000.0000	ACCESS MIDSTREAM PARTNERS LP / 6.125% 07/15/2022 DD 01/11/12	851,225.00	107.0000	845,300.00	5,925.00-
82,600.0000	CROSSTEX ENERGY LP	1,343,549.25	27.6000	2,279,760.00	936,210.75
229,558.0000	ENERGY TRANSFER PARTNERS LP	11,375,189.33	57.2500	13,142,195.50	1,767,006.17
314,455.0000	ENTERPRISE PRODUCTS PARTNERS L	15,215,812.96	66.3000	20,848,366.50	5,632,553.54
2,690,000.0000	GENESIS ENERGY LP / GENESIS EN 7.875% 12/15/2018 DD 06/15/11	2,871,875.00	107.7500	2,898,475.00	26,600.00
20,428.0000	KINDER MORGAN ENERGY PARTNERS	1,676,188.41	80.6600	1,647,722.48	28,465.93-
136,800.0000	MAGELLAN MIDSTREAM PARTNERS LP	7,100,085.08	63.2700	8,655,336.00	1,555,250.92
340,800.0000	MARKWEST ENERGY PARTNERS LP	17,354,957.05	66.1300	22,537,104.00	5,182,146.95
1,300,000.0000	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	1,563,575.00	110.0470	1,430,611.00	132,964.00-
600,000.0000	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	719,346.00	105.8960	635,376.00	83,970.00-



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237,400.0000	PLAINS ALL AMERICAN PIPELINE L	10,812,188.98	51.7700	12,290,198.00	1,478,009.02
88,142.0000	GOLAR LNG PARTNERS LP	2,627,055.61	30.2500	2,666,295.50	39,239.89
2,000.0000	KNOT OFFSHORE PARTNERS LP	45,599.93	28.1000	56,200.00	10,600.07
214,200.0000	ACCESS MIDSTREAM PARTNERS L P UNIT	8,236,284.18	56.5800	12,119,436.00	3,883,151.82
121,898.0000	CRESTWOOD EQUITY PARTNERS LP	1,316,493.12	13.8300	1,685,849.34	369,356.22
264,811.0000	CRESTWOOD MIDSTREAM PARTNERS L	4,853,689.86	24.8900	6,591,145.79	1,737,455.93
285,600.0000	DCP MIDSTREAM PARTNERS LP	11,893,142.81	50.3500	14,379,960.00	2,486,817.19
165,200.0000	EL PASO PIPELINE PARTNERS LP	5,711,468.18	36.0000	5,947,200.00	235,731.82
164,800.0000	ENBRIDGE ENERGY PARTNERS LP	4,411,776.55	29.8700	4,922,576.00	510,799.45
106,028.0000	GLOBAL PARTNERS LP/MA	2,450,804.32	35.3900	3,752,330.92	1,301,526.60
69,200.0000	NUSTAR ENERGY LP	2,894,583.19	50.9900	3,528,508.00	633,924.81
149,900.0000	ONEOK PARTNERS LP	7,599,177.49	52.6500	7,892,235.00	293,057.51
296,500.0000	PLAINS GP HOLDINGS LP	6,523,000.00	26.7700	7,937,305.00	1,414,305.00
34,900.0000	QEP MIDSTREAM PARTNERS LP	749,855.70	23.2200	810,378.00	60,522.30
221,200.0000	REGENCY ENERGY PARTNERS LP	4,855,103.36	26.2600	5,808,712.00	953,608.64
42,900.0000	SUMMIT MIDSTREAM PARTNERS LP	1,077,365.25	36.6500	1,572,285.00	494,919.75
87,200.0000	TARGA RESOURCES PARTNERS LP	3,362,792.72	52.3000	4,560,560.00	1,197,767.28
6,400.0000	TESORO LOGISTIC LP	320,734.40	52.3400	334,976.00	14,241.60



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10,400.0000	VALERO ENERGY PARTNERS LP	239,200.00	34.4500	358,280.00	119,080.00
244,214.0000	WESTERN GAS PARTNERS LP	11,788,542.57	61.6900	15,065,561.66	3,277,019.09
383,700.0000	WILLIAMS PARTNERS LP	17,644,673.89	50.8600	19,514,982.00	1,870,308.11
130,042.4170	BRIGADE LEVERAGED CAP STR OFF LTD 2007-01	141,046,427.54	1,157.7976	150,562,804.15	9,516,376.61
100,000.0000	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	100,000,000.00	1,018.9586	101,895,864.00	1,895,864.00
50,000.0000	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	50,000,000.00	1,041.8888	52,094,443.00	2,094,443.00
260,000.0000	CRITERION CAPITAL PARTNERS LTD	25,540,854.04	111.6519	29,029,507.00	3,488,652.96
194,462,044.7100	CHILTON SMALL CAP	166,655,502.58	0.9720	189,035,775.81	22,380,273.23
100,000.0000	SEER CAPITAL PARTNERS DEDICATED FUND I LTD	103,271,643.70	1,153.3269	115,332,695.40	12,061,051.70
750,000.0000	CRITERION CAP PARTNERS LTD CL A SER 1	74,963,934.00	113.4188	85,064,118.75	10,100,184.75
421,447.5990	RREEF AMERICAN REIT III INC	24,412,381.25	48.7734	20,555,454.66	3,856,926.59-
8,616,450.0000	OCM PRINCIPAL OPP FD IV	8,178,975.41	1.0000	8,616,450.00	437,474.59
1,835,354.0000	OCM OPPORTUNITIES FUND VII LP	1,778,347.70	1.0000	1,835,354.00	57,006.30
1,722,756.0000	OCM OPPORTUNITIES FUND VII-B	1,888,167.57	1.0000	1,722,756.00	165,411.57-
14,867,200.0000	KINETIC VENTURES VIII LP	13,051,133.32	1.0000	14,867,200.00	1,816,066.68
74,624.6300	FORE ERISA FD INITIAL SER	73,022,742.16	990.8597	73,942,545.88	919,803.72



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1,966,474.2710	BLUEMOUNTAIN EQUITY ALT FD LTD RESTRICTED 1.5% SER 27	197,475,639.56	107.0564	210,523,752.50	13,048,112.94
123,690.6580	TENOR OPPORTUNITY FUND LTD	137,305,798.27	1,221.9028	151,137,966.54	13,832,168.27
25,209.8610	UBS TRUMBULL PROPERTY FUND LP	221,038,931.49	9,027.9136	227,592,448.94	6,553,517.45
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST		1,513,297,826.08		1,647,393,029.32	134,095,203.24
<u>REAL ESTATE</u>					
1,790.1610	PRISA I REAL ESTATE FUND	61,416,471.83	39,348.3436	70,439,870.16	9,023,398.33
1,278.7400	PRISA II REAL ESTATE FUND	24,208,470.56	21,804.0268	27,881,681.24	3,673,210.68
TOTAL REAL ESTATE		85,624,942.39		98,321,551.40	12,696,609.01
<u>UNALLOCATED INSURANCE CONTRACTS</u>					
403,967.1500	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	403,967.15	1.0000	403,967.15	0.00
368,868.1610	METRO LIFE SEP A/C 45	260,753,168.32	673.1362	248,298,538.76	12,454,629.56-
279,189.4840	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	35,286,277.30	12,381.2472	34,567,140.17	719,137.13-
700,757.8600	JOHN HANCOCK MUTUAL INS GAC 229	700,757.86	1.0000	700,757.86	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS		297,144,170.63		283,970,403.94	13,173,766.69-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>OTHER INVESTMENTS</u>					
128,000.0000	AUSTRALIA GOVERNMENT BOND 5.500% 04/21/2023	131,093.93	98.8355	126,509.52	4,584.41-
2,300,000.0000	SPAIN GOVERNMENT BOND 3.750% 10/31/2018	3,211,315.67	144.1035	3,314,381.21	103,065.54
2,200,000.0000	SPAIN GOVERNMENT BOND 3.800% 01/31/2017	3,180,389.59	144.8377	3,186,429.45	6,039.86
300,000.0000	ITALY BUONI POLIENNALI DEL TES 3.500% 06/01/2018	401,850.16	143.3739	430,121.72	28,271.56
1,382,000.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2014	692,289.19	42.3863	585,779.38	106,509.81-
2,300,000.0000	BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028	1,479,975.58	41.0087	943,202.29	536,773.29-
7,092.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2017	3,649,922.79	40.0686	2,841,666.78	808,256.01-
94,000.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023	49,962.98	35.7993	33,651.38	16,311.60-
94,000.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021	50,036.78	36.8429	34,632.40	15,404.38-
5,500,000.0000	MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034	7,920,000.00	118.0000	6,490,000.00	1,430,000.00-
1,050,000.0000	BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034	1,766,625.01	127.7500	1,341,375.00	425,250.01-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,685,000.0000	AMERICAN MUNI PWR-OHIO INC OH 6.053% 02/15/2043 DD 10/15/09	1,990,423.08	105.0270	1,769,704.95	220,718.13-
1,435,000.0000	AMERICAN MUNI PWR-OHIO INC OH 7.499% 02/15/2050 DD 12/07/10	1,943,363.65	122.1080	1,752,249.80	191,113.85-
300,000.0000	AMERICAN MUNI PWR-OHIO INC OH 7.734% 02/15/2033 DD 12/21/10	402,822.00	123.9130	371,739.00	31,083.00-
500,000.0000	AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10	701,980.00	126.7860	633,930.00	68,050.00-
740,000.0000	BAY AREA CA TOLL AUTH TOLL BRI 6.793% 04/01/2030 DD 07/01/10	951,647.40	117.8710	872,245.40	79,402.00-
235,000.0000	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/2040 DD 07/01/10	325,792.24	119.6810	281,250.35	44,541.89-
550,000.0000	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	782,936.00	121.4290	667,859.50	115,076.50-
950,000.0000	BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04	1,598,375.00	127.7500	1,213,625.00	384,750.00-
1,990,000.0000	BRAZILIAN GOVERNMENT INTERNATI 7.125% 01/20/2037 DD 01/18/06	3,013,605.00	114.5000	2,278,550.00	735,055.00-
200,000.0000	FED REPUBLIC OF BRAZIL 4.250% 01/07/2025 DD 11/01/13	199,042.00	95.2500	190,500.00	8,542.00-
1,365,000.0000	BUCKEYE OH TOBACCO SETTLEMENT 5.875% 06/01/2047 DD 10/29/07	1,222,575.90	74.0120	1,010,263.80	212,312.10-
325,000.0000	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	465,588.00	129.3470	420,377.75	45,210.25-



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8,830,000.0000	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	12,300,719.80	125.7100	11,100,193.00	1,200,526.80-
205,000.0000	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	296,155.30	126.2830	258,880.15	37,275.15-
1,480,000.0000	CALIFORNIA ST 7.950% 03/01/2036 DD 04/01/10	1,831,026.40	115.6020	1,710,909.60	120,116.80-
1,900,000.0000	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	2,777,705.00	131.7430	2,503,117.00	274,588.00-
300,000.0000	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10	347,235.00	113.1600	339,480.00	7,755.00-
675,000.0000	CENTRL PUGET SOUND WA REGL TRA 5.491% 11/01/2039 DD 09/29/09	846,369.00	108.0480	729,324.00	117,045.00-
615,000.0000	CHICAGO IL BRD OF EDU 6.319% 11/01/2029 DD 11/02/10	711,124.50	98.9330	608,437.95	102,686.55-
2,045,000.0000	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,493,856.85	111.3360	2,276,821.20	217,035.65-
790,000.0000	CMWLTH FING AUTH PA 6.218% 06/01/2039 DD 11/12/09	977,301.10	103.6260	818,645.40	158,655.70-
1,200,000.0000	CONNECTICUT ST 5.632% 12/01/2029 DD 12/23/09	1,501,464.02	107.5040	1,290,048.00	211,416.02-
1,340,000.0000	CURATORS OF THE UNIV OF MISSOU 5.960% 11/01/2039 DD 07/23/09	1,758,870.64	114.6040	1,535,693.60	223,177.04-
1,000,000.0000	CYPRESS-FAIRBANKS TX INDEP SCH 6.629% 02/15/2038 DD 08/01/09	1,159,100.00	111.3760	1,113,760.00	45,340.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,035,000.0000	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	1,334,497.95	109.4910	1,133,231.85	201,266.10-
1,250,000.0000	DALLAS TX AREA RAPID TRANSIT S 5.999% 12/01/2044 DD 06/25/09	1,681,412.50	115.2820	1,441,025.00	240,387.50-
205,000.0000	DENVER CO PUBLIC SCHS COPS 4.242% 12/15/2037 DD 04/23/13	206,027.05	89.1260	182,708.30	23,318.75-
400,000.0000	GOLDEN ST TOBACCO SECURITIZATI 5.000% 06/01/2035 DD 08/04/05	417,936.00	96.9280	387,712.00	30,224.00-
380,000.0000	GOLDEN ST TOBACCO SECURITIZATI 5.750% 06/01/2047 DD 03/14/07	288,822.80	73.8670	280,694.60	8,128.20-
1,505,000.0000	GOLDEN ST TOBACCO SECURITIZATI 5.125% 06/01/2047 DD 03/14/07	1,294,781.60	67.5970	1,017,334.85	277,446.75-
6,115,000.0000	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	6,048,713.40	92.8940	5,680,468.10	368,245.30-
1,460,000.0000	ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/2034 DD 05/21/09	1,856,141.84	112.9850	1,649,581.00	206,560.84-
410,000.0000	LOS ANGELES CA DEPT OF ARPTS 6.582% 05/15/2039 DD 12/03/09	531,536.30	113.9790	467,313.90	64,222.40-
1,650,000.0000	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,968,087.00	110.7070	1,826,665.50	141,421.50-
900,000.0000	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,190,799.00	122.9140	1,106,226.00	84,573.00-
2,600,000.0000	LOS ANGELES CALIF WASTEWTR SYS 5.713% 06/01/2039 DD 10/21/10	3,070,912.00	106.1600	2,760,160.00	310,752.00-



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4,500,000.0000	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	5,992,605.27	116.9910	5,264,595.00	728,010.27-
960,000.0000	MASSACHUSETTS ST WTR POLL ABAT 5.192% 08/01/2040 DD 07/08/10	1,130,313.57	105.9680	1,017,292.80	113,020.77-
1,500,000.0000	MET GOVT NASHVILLE & DAVIDSON 6.731% 07/01/2043 DD 04/21/10	1,821,465.11	110.1390	1,652,085.00	169,380.11-
2,500,000.0000	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	3,614,075.00	129.6690	3,241,725.00	372,350.00-
1,165,000.0000	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	1,497,456.09	111.8420	1,302,959.30	194,496.79-
1,500,000.0000	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	1,863,990.09	114.3830	1,715,745.00	148,245.09-
2,980,000.0000	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	3,570,986.25	105.1140	3,132,397.20	438,589.05-
900,000.0000	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	972,468.00	104.4900	940,410.00	32,058.00-
2,500,000.0000	NEW JERSEY ST ECON DEV AUTH LE 0.000% 02/15/2022 DD 06/30/97	1,707,450.00	67.9450	1,698,625.00	8,825.00-
4,000,000.0000	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	4,607,160.04	107.8560	4,314,240.00	292,920.04-
3,660,000.0000	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	5,405,787.34	131.6650	4,818,939.00	586,848.34-
4,210,000.0000	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	5,962,100.80	127.3440	5,361,182.40	600,918.40-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,460,000.0000	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	1,861,748.17	110.9130	1,619,329.80	242,418.37-
405,000.0000	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	525,260.70	111.1020	449,963.10	75,297.60-
300,000.0000	NEW YORK CITY NY TRANSITIONAL 5.267% 05/01/2027 DD 06/04/10	365,406.00	107.7380	323,214.00	42,192.00-
1,320,000.0000	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	1,643,426.49	112.7140	1,487,824.80	155,601.69-
400,000.0000	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	501,196.02	109.8520	439,408.00	61,788.02-
900,000.0000	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	1,148,777.98	109.8100	988,290.00	160,487.98-
655,000.0000	NEW YORK ST DORM AUTH ST PERS 5.289% 03/15/2033 DD 10/14/10	780,183.60	106.6190	698,354.45	81,829.15-
1,345,000.0000	NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10	1,666,239.73	107.0390	1,439,674.55	226,565.18-
1,095,000.0000	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	1,342,362.44	109.4130	1,198,072.35	144,290.09-
225,000.0000	NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10	282,559.50	111.3170	250,463.25	32,096.25-
700,000.0000	NORTH CAROLINA ST TURNPIKE AUT 6.700% 01/01/2039 DD 07/29/09	805,168.00	107.4910	752,437.00	52,731.00-
1,575,000.0000	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	1,872,501.75	100.1900	1,577,992.50	294,509.25-



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1,600,000.0000	OHIO ST UNIV 4.800% 06/01/2039 DD 10/26/11	1,818,848.02	86.5280	1,384,448.00	434,400.02-
1,700,000.0000	PENNSYLVANIA ST 5.850% 07/15/2030 DD 12/23/10	2,054,653.86	107.5780	1,828,826.00	225,827.86-
1,615,000.0000	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	2,047,610.21	113.5830	1,834,365.45	213,244.76-
2,190,000.0000	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	2,696,503.16	107.6460	2,357,447.40	339,055.76-
980,000.0000	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	1,206,654.38	107.6460	1,054,930.80	151,723.58-
805,000.0000	PORT OF SEATTLE WA REVENUE 7.000% 05/01/2036 DD 07/16/09	952,218.40	111.3070	896,021.35	56,197.05-
3,563,000.0000	PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	5,415,083.03	132.2310	4,711,390.53	703,692.50-
1,750,000.0000	PROVINCE OF QUEBEC CANADA 6.350% 01/30/2026 DD 01/30/96	2,385,635.00	120.5650	2,109,887.50	275,747.50-
460,000.0000	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	624,638.60	115.0560	529,257.60	95,381.00-
1,000,000.0000	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	1,313,959.96	116.4750	1,164,750.00	149,209.96-
300,000.0000	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	399,158.98	112.7760	338,328.00	60,830.98-
735,000.0000	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	984,275.20	114.9990	845,242.65	139,032.55-



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455,000.0000	TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07	355,668.95	77.5610	352,902.55	2,766.40-
335,000.0000	TOBACCO SETTLEMENT FING CORP N 4.750% 06/01/2034 DD 01/29/07	246,777.35	70.5990	236,506.65	10,270.70-
4,295,000.0000	TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2041 DD 01/29/07	3,886,975.00	70.2090	3,015,476.55	871,498.45-
1,200,000.0000	MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04	1,728,000.00	118.0000	1,416,000.00	312,000.00-
262,000.0000	MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	296,060.00	90.1250	236,127.50	59,932.50-
2,300,000.0000	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	3,021,004.16	116.4600	2,678,580.00	342,424.16-
3,100,000.0000	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	4,153,070.03	116.6400	3,615,840.00	537,230.03-
500,000.0000	UNIV OF CALIFORNIA CA REVENUES 6.270% 05/15/2031 DD 08/27/09	583,499.99	106.2410	531,205.00	52,294.99-
1,750,000.0000	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	2,170,630.05	110.2010	1,928,517.50	242,112.55-
700,000.0000	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	744,492.02	86.5470	605,829.00	138,663.02-
390,000.0000	UTAH ST TRANSIT AUTH SALES TAX 5.705% 06/15/2040 DD 10/20/10	456,795.30	99.5230	388,139.70	68,655.60-
1,060,000.0000	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	1,265,025.23	102.9670	1,091,450.20	173,575.03-



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2,000,000.0000	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	2,471,400.00	106.8710	2,137,420.00	333,980.00-
5,600,000.0000	CCP_IRS AUD-BBR-BBSW 6M CME REC 4.50% 2022 JUN 15	42,597.03	0.5686	31,847.17	10,749.86-
2,100,000.0000	CCP_IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME	0.06	0.0634-	1,331.60-	1,331.66-
1,100,000.0000	REPUBLIC OF SLOVENIA 4.700% 11/01/2016	1,476,325.51	141.6739	1,558,413.22	82,087.71
3.0000	EURO-BUND FUTURE (EUX) EXP MAR 14	0.00	191.7693	9,507.86-	9,507.86-
265.0000	90DAY STERLING LIBOR FUT (LIF) EXP MAR 16	0.00	162.2545	222,196.29-	222,196.29-
1,500,000.0000	CCP_IRS GBP-LIBOR-BBA 6M CME PAY 3.0% 2024 MAR 19	5,248.02	0.9952	14,928.99	9,680.97
619,400,000.0000	CCP_IRS JPY-LIBOR-BBA 6M CME VAR RT 0% 2013 JAN 25	15,526.86	0.0084-	52,585.03-	68,111.89-
10,000,000.0000	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2018 DEC 20	326.65	0.0149	1,490.33	1,163.68
10,000,000.0000	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2014 MAR 20	0.00	0.0028-	284.25-	284.25-
300,000.0000	IRS ZCS P BZDIOVRA R 8.495% 2017 JAN 02	0.00	3.2374-	9,712.38-	9,712.38-
14,800,000.0000	IRS BRL ZCS R 10.45-CDI 2017 JAN 02	0.00	1.2529-	185,442.29-	185,442.29-



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15,500,000.0000	IRS ZCS P BZDIOVRA R 12.255% 12.2550% 2017 JAN 02	0.00	0.0460	7,142.38	7,142.38
200,000.0000	BRAZILIAN GOVERNMENT INTL 4.250% 01/07/2025	197,750.00	95.2500	190,500.00	7,250.00-
100,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	11,698.53	7.3086	7,308.65	4,389.88-
100,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	11,698.53	7.3086	7,308.65	4,389.88-
100,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	11,698.53	7.3086	7,308.65	4,389.88-
600,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	70,191.17	7.3086	43,851.90	26,339.27-
400,000.0000	CDS SP UL ABU DHABI R 100BPS 2015 SEP 20	6,971.03	1.5551	6,220.50	750.53-
500,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	9,817.81	1.4281	7,140.64	2,677.17-
1,200,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	18,887.15	1.3401	16,081.34	2,805.81-
800,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	12,591.43	1.3401	10,720.90	1,870.53-
5,200,000.0000	CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	110,214.47	1.6351	85,029.15	25,185.32-
1,000,000.0000	CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	21,195.09	1.6351	16,351.76	4,843.33-



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1,000,000.0000	CDS SP UL TOTAL SA R 100BPS 2015 SEP 20	21,346.23	1.6113	16,113.26	5,232.97-
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	4,985.44	1.4594	7,297.44	2,312.00
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	4,985.44	1.4594	7,297.44	2,312.00
400,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	9,253.98	1.7870	7,148.21	2,105.77-
500,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	11,567.48	1.7870	8,935.26	2,632.22-
1,300,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	12,070.37	1.6203	21,064.67	8,994.30
700,000.0000	CDS SP UL METLIFE INC. R 100BPS 2015 DEC 20	1,295.23-	1.3982	9,787.55	11,082.78
800,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	7,427.92	1.6203	12,962.87	5,534.95
2,000,000.0000	CDS SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	34,449.40	1.7528	35,056.94	607.54
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	4,642.45	1.6203	8,101.80	3,459.35
2,100,000.0000	CDS SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	27,818.97	1.5461	32,469.19	4,650.22
600,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	5,570.94	1.6203	9,722.15	4,151.21



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400,000.0000	CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	2,714.62	1.3848	5,539.51	2,824.89
2,300,000.0000	CDS SP UL METLIFE INC. R 100BPS 2015 DEC 20	4,255.76-	1.3982	32,159.11	36,414.87
200,000.0000	CDS SP UL METLIFE INC. R 100BPS 2015 DEC 20	370.07-	1.3982	2,796.44	3,166.51
100,000.0000	CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	678.66	1.3848	1,384.88	706.22
1,000,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	23,134.95	1.7870	17,870.52	5,264.43-
700,000.0000	CDS SP UL ABU DHABI R 100BPS 2015 DEC 20	12,435.46	1.7579	12,305.85	129.61-
1,200,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	2,621.48	1.5067	18,081.35	15,459.87
500,000.0000	CDS SP UL DANONE R 100BPS 2016 MAR 20	8,425.10	1.9636	9,818.41	1,393.31
3,000,000.0000	CDS SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	7,029.81	1.4108	42,326.73	35,296.92
1,500,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	27,729.72	1.9610	29,415.18	1,685.46
500,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	9,243.24	1.9610	9,805.06	561.82
800,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	16,362.49	2.0301	16,241.21	121.28-



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500,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	10,226.56	2.0301	10,150.76	75.80-
500,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	10,226.56	2.0301	10,150.76	75.80-
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	1,809.93	1.9598	1,959.90	149.97
400,000.0000	CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	3,740.64	1.7037	6,815.06	3,074.42
300,000.0000	CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	2,805.48	1.7037	5,111.29	2,305.81
500,000.0000	CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	8,865.88	1.8810	9,405.22	539.34
400,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 JUN 20	8,207.62	2.1794	8,717.81	510.19
1,400,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 JUN 20	24,644.10	2.0598	28,837.41	4,193.31
900,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	23,303.83	2.1721	19,549.27	3,754.56-
300,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	192.04-	1.4718	4,415.45	4,607.49
900,000.0000	CDS BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	14,057.60-	2.2104-	19,893.60-	5,836.00-
800,000.0000	CDS SP UL E.ON AG R 100BPS 2017 MAR 20	9,542.30	2.1546	17,237.42	7,695.12



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800,000.0000	CDS SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	64,379.17	10.8168	86,535.14	22,155.97
900,000.0000	CDS SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	72,426.56	10.8168	97,352.04	24,925.48
1,200,000.0000	CDS SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	18,975.86-	1.3109	15,731.89	34,707.75
1,900,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	56,380.09	2.9786	56,593.76	213.67
300,000.0000	CDS SP UL DISH DBS CORPORATIO R 500BPS 2017 SEP 20	32,031.42	12.6897	38,069.21	6,037.79
500,000.0000	CDS SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	67,962.96	15.0563	75,281.76	7,318.80
100,000.0000	CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	2,629.76-	1.6891	1,689.11	4,318.87
3,200,000.0000	CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	84,152.19-	1.6891	54,051.36	138,203.55
3,000,000.0000	CDS SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	62,328.99-	1.6837	50,513.70	112,842.69
5,400,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2017 DEC 20	43,436.36-	1.8539	100,113.30	143,549.66
800,000.0000	CDS SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	1,471.45	2.2399	17,919.86	16,448.41
1,000,000.0000	CDS SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	2,358.75-	2.3396	23,396.53	25,755.28



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1,200,000.0000	CDS SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	24,931.60-	1.6837	20,205.48	45,137.08
500,000.0000	CDS SP UL AT&T INC. R 100BPS 2023 MAR 20	0.00	0.0452	226.50	226.50
100,000.0000	CDS SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	0.00	0.4403	440.35	440.35
1,200,000.0000	CDS SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	22,796.00	12.7413	152,895.62	130,099.62
400,000.0000	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	0.00	6.2657-	25,063.04-	25,063.04-
400,000.0000	CDS SP UL NEWMONT MINING CORP R 100BPS 2018 JUN 20	0.00	4.4611-	17,844.46-	17,844.46-
2,100,000.0000	CDS SP UL TOTAL SA R 100BPS 2015 SEP 20	0.00	1.6113	33,837.85	33,837.85
500,000.0000	CDS SP UL D R HORTON INC. R 100BPS 2018 SEP 20	0.00	2.2382-	11,191.02-	11,191.02-
400,000.0000	CDS SP UL KB HOME R 500BPS 2018 SEP 20	23,603.52	10.1812	40,724.80	17,121.28
500,000.0000	CDS SP UL KB HOME R 500BPS 2018 SEP 20	28,945.25	10.1812	50,906.00	21,960.75
400,000.0000	CDS SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	0.00	2.8941-	11,576.54-	11,576.54-
200,000.0000	CDS SP UL ITALY R 100BPS 2018 DEC 20	0.00	2.8612-	5,722.55-	5,722.55-



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800,000.0000	CDS SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	0.00	2.8941-	23,153.08-	23,153.08-
700,000.0000	CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20	0.00	4.0182-	28,127.72-	28,127.72-
1,100,000.0000	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	0.00	0.5822	6,404.57	6,404.57
300,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	3,038.49	1.1859	3,557.73	519.24
750,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	13,320.57	1.1859	8,894.33	4,426.24-
800,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	9,961.68	1.1859	9,487.29	474.39-
950,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	11,378.19	1.1859	11,266.15	112.04-
1,200,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	16,697.87	1.1859	14,230.93	2,466.94-
1,900,000.0000	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	0.00	0.5822	11,062.45	11,062.45
300,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	5,239.42	1.8103	5,430.95	191.53
600,000.0000	CDS SP UL RUSSIA R 100BPS 2016 DEC 20	0.00	0.3810-	2,286.49-	2,286.49-
64.0000	3MO EURO EURIBOR FUTURE (LIF) EXP JUN 15	117,733.12	137.0371	116,591.80	1,141.32-



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100.0000	3MO EURO EURIBOR FUTURE (LIF) EXP SEP 15	0.00	136.8786	39,616.06-	39,616.06-
100,000.0000	CDS SP UL BP P.L.C. R 100BPS 2015 JUN 20	2,370.01	1.9056	1,905.66	464.35-
300,000.0000	CDS SP UL FINMECCANICA S.P.A. R 500BPS 2018 MAR 20	27,693.67	13.6795	41,038.75	13,345.08
29,300,000.0000	CCP_IRS EUR-EURIBOR-6M CME PAY 2.25% 2024 MAR 19	394,481.67	0.3580-	104,906.02-	499,387.69-
500,000.0000	CDS SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	65,489.58	12.7125	63,562.86	1,926.72-
500,000.0000	CDS SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	66,139.56	12.7125	63,562.86	2,576.70-
505,000.0000	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	502,318.46	85.1880	430,199.40	72,119.06-
18.0000	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 14	0.00	123.0468	36,000.00-	36,000.00-
741.0000	90DAY EURODOLLAR FUTURE (CME) EXP MAR 16	0.00	98.5700	551,366.67-	551,366.67-
52.0000	90DAY EURODOLLAR FUTURE (CME) EXP JUN 15	0.00	99.3250	15,600.00-	15,600.00-
45.0000	90DAY EURODOLLAR FUTURE (CME) EXP JUN 16	0.00	98.2550	42,039.23-	42,039.23-
566.0000	90DAY EURODOLLAR FUTURE (CME) EXP SEP 15	0.00	99.1300	107,776.93-	107,776.93-



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46.0000	90DAY EURODOLLAR FUTURE (CME) EXP SEP 16	0.00	97.9450	46,802.36-	46,802.36-
45.0000	US ULTRA BOND (CBT) EXP MAR 14	0.00	136.2500	138,867.21-	138,867.21-
100,000.0000	CDS_SP PACIFIC GAS + ELEC CO R 365BP 2014 MAR 20	4,289.84	0.7824	782.48	3,507.36-
700,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	12,113.13	1.1199	7,839.78	4,273.35-
700,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	12,113.13	1.1199	7,839.78	4,273.35-
200,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	3,460.89	1.1199	2,239.94	1,220.95-
1,000,000.0000	CDS SP UL UNITED KINGDOM OF GI R 100BPS 2015 SEP 20	21,462.05	1.5772	15,772.73	5,689.32-
7,600,000.0000	CCP_CDX IG19 5Y CME 1.000% 12/20/2017 DD 09/20/12	49,963.20	2.1401	162,652.62	112,689.42
10,000,000.0000	CCP CDX SP UL NA.IG.19 1.000% 12/20/2017 DD 09/20/12	109,961.48	2.1187	211,870.00	101,908.52
10,100,000.0000	CCP_CDX IG20 5Y CME REC 100BPS 2018 JUN 20	91,575.79	1.9880	200,796.38	109,220.59
1,200,000.0000	CCP_IRS USD-LIBOR-BBA 3M CME REC 2.86% 2043 MAY 01	0.02	19.7586-	237,103.56-	237,103.58-
27,100,000.0000	CCP_IRS R US0003M P 0.80% 2014 JUL 15 CME	0.01	0.2841-	76,992.18-	76,992.19-



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800,000.0000	CDS_SP UL D.R. HORTON INC R 1000BPS 2018 SEP 20	0.00	2.2382-	17,905.62-	17,905.62-
4,600,000.0000	CCP UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20	67,846.76	2.1507	98,932.20	31,085.44
3,100,000.0000	CCP_IRS USD-LIBOR-BBA-3M CME REC 3.00% 2023 JUN 20	0.02	6.3695-	197,454.75-	197,454.77-
400,000.0000	CCP_IRS P US0003M R 2.40% 2023 SEP 05 CME	0.00	5.6252-	22,500.94-	22,500.94-
20,100,000.0000	CCP_CDX SP UL CDX IG21 5Y 1.000% 12/20/2018 DD 09/20/13	290,338.11	1.7901	359,810.10	69,471.99
6,200,000.0000	CDS_SP UL CDX MCDX 21 5Y R 1000BPS 2018 DEC 20	0.00	1.7101-	106,029.05-	106,029.05-
100,000.0000	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	0.00	0.5822	582.23	582.23
4,000,000.0000	CITIGROUP CAT 2MM REPO 0.050% 01/02/2014 DD 12/30/13	4,000,000.00	100.0000	4,000,000.00	0.00
4,400,000.0000	CITIGROUP CAT 2MM REPO 0.030% 01/03/2014 DD 12/31/13	4,400,000.00	100.0000	4,400,000.00	0.00
TOTAL OTHER INVESTMENTS		190,032,135.67		167,296,200.17	22,735,935.50-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>SHORT SALES</u>					
5,600,000.0000-	CCP IRS AUD-BBR-BBSW 6M CME VAR RT 0% 2022 JUN 15	0.01-	0.0000	0.00	0.01
2,100,000.0000-	CCP IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME	13,186.95-	0.0000	0.00	13,186.95
1,500,000.0000-	CCP IRS GBP-LIBOR-BBA 6M CME PAY 3.0% 2024 MAR 19	0.04-	0.0000	0.00	0.04
619,400,000.0000-	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	56,832.33-	0.0000	0.00	56,832.33
10,000,000.0000-	CDX_SP UL ITRAXX JAPAN SERIES R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
10,000,000.0000-	CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2014 MAR 20	638.68-	0.0000	0.00	638.68
300,000.0000-	IRS_ZCS P BZDIOVRA R 8.495% 2017 JAN 02	12.19-	0.0000	0.00	12.19
14,800,000.0000-	IRS_BRL ZCS R 10.45-CDI 2017 JAN 02	541.65-	0.0000	0.00	541.65
15,500,000.0000-	IRS_ZCS P BZDIOVRA R 12.255% 2017 JAN 02	22,214.66-	0.0000	0.00	22,214.66
100,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
5,200,000.0000-	CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
400,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,300,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
2,000,000.0000-	CDS_SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
2,100,000.0000-	CDS_SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
2,300,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
200,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000-	CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL DANONE R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
3,000,000.0000-	CDS_SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,500,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
400,000.0000-	CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
1,400,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL E.ON AG R 100BPS 2017 MAR 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,900,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL DISH DBS CORPORATIO R 500BPS 2017 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
3,200,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
3,000,000.0000-	CDS_SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
5,400,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL AT&T INC. R 100BPS 2023 MAR 20	13,119.17-	0.0000	0.00	13,119.17
100,000.0000-	CDS_SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	2,820.78-	0.0000	0.00	2,820.78



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,200,000.0000-	CDS_SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	20,208.16-	0.0000	0.00	20,208.16
400,000.0000-	CDS_SP UL NEWMONT MINING CORP R 100BPS 2018 JUN 20	11,576.56-	0.0000	0.00	11,576.56
2,100,000.0000-	CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL D R HORTON INC R 100BPS 2018 SEP 20	31,867.44-	0.0000	0.00	31,867.44
400,000.0000-	CDS_SP UL KB HOME R 500BPS 2018 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL KB HOME R 500BPS 2018 SEP 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	25,986.14-	0.0000	0.00	25,986.14
200,000.0000-	CDS_SP UL ITALY R 100BPS 2018 DEC 20	13,080.61-	0.0000	0.00	13,080.61
800,000.0000-	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	60,779.36-	0.0000	0.00	60,779.36
700,000.0000-	CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20	34,455.35-	0.0000	0.00	34,455.35
1,100,000.0000-	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	2,825.15-	0.0000	0.00	2,825.15



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
100,000.0000-	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	232.51-	0.0000	0.00	232.51
300,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
750,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
950,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
1,900,000.0000-	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	3,955.32-	0.0000	0.00	3,955.32
300,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL RUSSIA R 100BPS 2016 DEC 20	1,127.13-	0.0000	0.00	1,127.13
100,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2018 MAR 20	0.00	0.0000	0.00	0.00
29,300,000.0000-	CCP IRS EUR-EURIBOR-6M CME PAY 2.25% 2024 MAR 19	0.01-	0.0000	0.00	0.01



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
500,000.0000-	CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS SP PACIFIC GAS + ELEC CO R 365BP 2014 MAR 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
200,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
7,600,000.0000-	CCP CDX IG19 5Y CME REC 100BPS 2017 DEC 20	17.65	0.0000	0.00	17.65-
10,000,000.0000-	CCP_CDX SP UL NA.IG.19 2017 DEC 20	0.01-	0.0000	0.00	0.01
10,100,000.0000-	CCP CDX IG20 5Y CME REC 100BPS 2018 JUN 20	0.02-	0.0000	0.00	0.02
1,200,000.0000-	CCP IRS USD-LIBOR-BBA 3M CME REC 2.86% 2043 MAY 01	0.02-	0.0000	0.00	0.02
27,100,000.0000-	CCP IRS R US0003M P 0.80% 2014 JUL 15 CME	0.01-	0.0000	0.00	0.01
800,000.0000-	CDS SP UL D.R. HORTON INC R 1000BPS 2018 SEP 20	44,908.64-	0.0000	0.00	44,908.64



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,600,000.0000-	CCP-UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20..	0.01-	0.0000	0.00	0.01
3,100,000.0000-	CCP IRS USD-LIBOR-BBA-3M CME REC 3.00% 2023 JUN 20	185,405.02-	0.0000	0.00	185,405.02
400,000.0000-	CCP IRS P US0003M R 2.40% 2023 SEP 05 CME	0.00	0.0000	0.00	0.00
20,100,000.0000-	CCP CDX SP UL CDX IG21 5Y R 100BP 2018 DEC 20 ICE	0.01-	0.0000	0.00	0.01
6,200,000.0000-	CDS SP UL CDX MCDX 21 5Y R 1000BPS 2018 DEC 20	116,139.95-	0.0000	0.00	116,139.95
300,000.0000-	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	300,000.00-	100.0000	300,000.00-	0.00
550,000.0000-	DB CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	550,000.00-	100.0000	550,000.00-	0.00
230,000.0000-	GOLDMAN INTL (GST) CASH COLL VAR RT 01/01/2049 DD 07/01/08	230,000.00-	100.0000	230,000.00-	0.00
110,000.0000-	MS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	110,000.00-	100.0000	110,000.00-	0.00
20,000.0000-	UBS AG CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	20,000.00-	100.0000	20,000.00-	0.00
TOTAL SHORT SALES		1,871,896.24-		1,210,000.00-	661,896.24



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>WRITTEN OPTIONS</u>					
4,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 031214	7,847.88-	0.1432	6,017.09-	1,830.79
1,300,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 3/12/14	2,680.39-	0.1432	1,862.46-	817.93
1,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 3/14/14	2,319.57-	0.1432	1,719.20-	600.37
4,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/12/14	9,336.27-	0.0281	1,183.18-	8,153.09
1,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/14/14	2,628.85-	0.0281	338.04-	2,290.81
1,300,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/12/14	2,680.39-	0.0281	366.20-	2,314.19
2,500,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 3/12/14	4,532.50-	0.1432	3,581.61-	950.89
4,500,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 031214	8,668.41-	0.1432	6,446.89-	2,221.52
2,500,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.040 ED 03/12/14	5,099.06-	0.0281	704.27-	4,394.79
4,500,000.0000-	IRS P EUR006M R 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/12/14	8,668.41-	0.0281	1,267.69-	7,400.72
5,900,000.0000-	CDS SWOP DJ ITRAXX20EU2 122018 CALL MAR 14 000.700 ED 031914	8,127.85-	0.2606	15,379.26-	7,251.41-



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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
REVALUED COST
31 DECEMBER 2013

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FXP ALL MANAGER ACCOUNTS
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
5,900,000.0000-	CDS SWOP DJ ITRAXX20EU2 122018 PUT MAR 14 001.100 ED 031914	8,127.85-	0.0454	2,680.51-	5,447.34
1,500,000.0000-	IRO R EUR006M P 1.75% 03/26/24 CALL MAR 14 001.750 ED 3/24/14	5,097.41-	0.0561	842.64-	4,254.77
1,500,000.0000-	IRO R EUR006M P 2.3% 03/26/24 PUT MAR 14 002.300 ED 03/24/14	14,131.43-	1.1658	17,488.07-	3,356.64-
3,300,000.0000-	IRO R EUR006M P 1.5% 03/19/19 PUT MAR 14 001.500 ED 03/17/14	9,776.43-	0.4085	13,481.37-	3,704.94-
4,500,000.0000-	INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220	7,114.50-	0.0500	2,252.61-	4,861.89
3,400,000.0000-	INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	6,664.00-	0.0790	2,689.33-	3,974.67
31,200,000.0000-	IRS R US0003M P 2.5% DUB 9/20 PUT SEP 15 002.500 ED 09/21/15	497,244.38-	4.0194	1,254,077.14-	756,832.76-
4,100,000.0000-	IRS R US0003M P 2.5% 01/29/24 CALL NOV 14 002.500 ED 112714	28,050.00-	0.0000	3.94-	28,046.06
4,100,000.0000-	IRS R US0003M P 3.5% 01/29/202 PUT JAN 14 003.500 ED 01/27/14	43,250.00-	0.0485	1,988.87-	41,261.13
5,200,000.0000-	IRS P US0003M R 5.2% 08/02/21 PUT JUL 16 005.200 ED 07/29/16	63,692.04-	1.1870	61,728.94-	1,963.10
4,900,000.0000-	IRS R US0003M P 1.4% 01/29/19 CALL JAN 13 001.400 ED 012714	10,192.00-	0.0006	29.55-	10,162.45
1,400,000.0000-	CDS SP CDX.O P 1.00 IG21 5Y CALL JAN 14 000.700 ED 011514	1,750.00-	0.3486	4,881.69-	3,131.69-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,900,000.0000-	IRS P US0003M R 2% 01/29/19 PUT JAN 14 002.000 ED 01/27/14	24,500.00-	0.1493	7,317.32-	17,182.68
1,400,000.0000-	CDS SP CDX.O P 1.00 IG21 5Y PUT JAN 14 000.700 ED 01/15/14	4,550.00-	0.0171	240.38-	4,309.62
2,300,000.0000-	IRO R US0003M P 2.5% 1/29/24 CALL JAN 14 002.500 ED 1/27/14	10,120.00-	0.0000	2.21-	10,117.79
23,800,000.0000-	IRS P USD 5Y 1.3 03/19/19 CALL MAR 14 001.300 ED 3/17/14	31,820.00-	0.0035	833.71-	30,986.29
3,600,000.0000-	IRS_P USD0003M R 2.5% 3/5/24 CALL MAR 14 002.500 ED 030314	13,140.00-	0.0065	234.18-	12,905.82
700,000.0000-	IRS R US0003M P 2.65% 030514 PUT MAR 14 002.650 ED 030314	3,010.00-	0.0320	224.18-	2,785.82
30,000,000.0000-	IRS_P USD LIBOR 6M R 2% 4/4/17 PUT MAR 14 002.000 ED 03/31/14	69,750.00-	0.1809	54,289.20-	15,460.80
23,800,000.0000-	IRO R US0003M P 1.9% 3/19/19 PUT MAR 14 001.900 ED 03/17/14	105,608.00-	0.7707	183,442.31-	77,834.31-
700,000.0000-	IRO R US0003M P 3.1% 030524 PUT MAR 14 003.100 ED 030314	8,400.00-	1.4075	9,853.01-	1,453.01-
87,800,000.0000-	IRS R US0003M P 2% 04/04/14 PUT APR 16 002.000 ED 04/04/16	99,008.20-	0.1809	158,886.39-	59,878.19-
8,900,000.0000-	IRO R US0006M P 3.9% 052124 PUT MAY 14 003.900 ED 051914	46,502.50-	0.4085	36,363.35-	10,139.15
TOTAL WRITTEN OPTIONS		1,174,088.32-		1,852,696.79-	678,608.47-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>PURCHASE OPTIONS</u>					
7,400,000.0000	IRS R US0003M P 3.45% 9/23/45 PUT SEP 15 003.450 ED 09/21/15	561,351.72	16.2073	1,199,343.01	637,991.29
1,400,000.0000	IRS P US0003M R 5.2% 08/02/46 PUT JUL 16 005.200 ED 07/29/16	59,966.67	3.8804	54,326.55	5,640.12-
8,900,000.0000	IRO R US0006M P 2.4% 052124 CALL MAY 14 002.400 ED 051914	17,800.00	0.0389	3,470.64	14,329.36-
TOTAL PURCHASE OPTIONS		639,118.39		1,257,140.20	618,021.81
<u>COMMON/COLLECTIVE TRUST</u>					
525,894.7970	WATERSTONE OFFSHORE ER FUND LTD	53,604,645.88	85.1766	44,793,957.59	8,810,688.29-
143,655.5640	ALPHADYNE INTERNATIONAL (ERISA) FUND LTDD	145,386,140.46	1,081.4404	155,354,942.52	9,968,802.06
246,997,102.9100	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	246,997,102.91	1.0000	246,997,102.91	0.00
890,599.3600-	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	890,599.36-	1.0000	890,599.36-	0.00
1,113,249.2000	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	1,113,249.20	0.2437	271,354.49	841,894.71-
12.0000	RREEF FD WEST VI	178,701.00	1,474.5166	17,694.20	161,006.80-
4,269.1270	UBS TRUMBULL PROPERTY INCOME FUND	39,543,647.34	10,154.6615	43,351,539.96	3,807,892.62



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5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR
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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
749,151.5700	BLACKROCK MSCI ACWI	7,615,596.81	13.8108	10,346,410.22	2,730,813.41
TOTAL COMMON/COLLECTIVE TRUST		493,548,484.24		500,242,402.53	6,693,918.29
<u>103-12 INVESTMENT ENTITIES</u>					
127,140.4430	GENESIS EMERGING COMMINGLED FD	19,147,030.30	855.8278	108,810,327.53	89,663,297.23
TOTAL 103-12 INVESTMENT ENTITIES		19,147,030.30		108,810,327.53	89,663,297.23
<u>REGISTERED INVESTMENT COMPANIES</u>					
139,660.0000	ISHARES 1-3 YEAR CREDIT BOND ETF	14,744,273.53	105.4600	14,728,543.60	15,729.93-
119,487.0000	SPDR GOLD SHARES	18,747,889.84	116.1200	13,874,830.44	4,873,059.40-
TOTAL REGISTERED INVESTMENT COMPANIES		33,492,163.37		28,603,374.04	4,888,789.33-
GRAND TOTAL		6,207,835,291.27		6,340,523,634.22	15,484,746.35- C 148,173,089.30 I 132,688,342.95

Reconciliation to the financial statements:

Amount from above	\$6,340,523,634
Foreign cash	(\$1,333,069)
401(h) Account	(\$81,335,432)
	\$6,257,855,133

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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
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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 FIRSTENERGY CORP. PENSION PLAN	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:70%;">B Three-digit plan number (PN) ►</td> <td style="width:30%; text-align: center;">001</td> </tr> </table>	B Three-digit plan number (PN) ►	001
B Three-digit plan number (PN) ►	001		
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF FIRSTENERGY CORP.	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:70%;">D Employer Identification Number (EIN)</td> <td style="width:30%; text-align: center;">34-1843785</td> </tr> </table>	D Employer Identification Number (EIN)	34-1843785
D Employer Identification Number (EIN)	34-1843785		
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500			

Part I Basic Information			
1 Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2013</u>			
2 Assets:			
a Market value	2a	6,662,125,093	
b Actuarial value	2b	6,550,350,915	
3 Funding target/participant count breakdown:			
		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a	23,114	3,418,395,866
b For terminated vested participants	3b	10,075	569,019,531
c For active participants:			
(1) Non-vested benefits	3c(1)		237,011,309
(2) Vested benefits	3c(2)		1,993,933,287
(3) Total active	3c(3)	16,504	2,230,944,596
d Total	3d	49,693	6,218,359,993
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	6.64 %	
6 Target normal cost	6	142,880,950	

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	<div style="font-family: cursive; font-size: 1.2em;">Vlad Sachelarie</div> <div style="font-family: cursive; font-size: 1.2em;">VS</div>	<div style="font-size: 1.2em;">10/08/2014</div>
	Signature of actuary	Date
	Vlad Sachelarie	14-07106
	Type or print name of actuary	Most recent enrollment number
	Hewitt Associates LLC	(216) 525-5358
	Firm name	Telephone number (including area code)
	5005 Rockside Road Suite 1000 Independence OH 44131	
	Address of the firm	

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)	577,356,141	331,236,245
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	336,106,789	0
9 Amount remaining (line 7 minus line 8)	241,249,352	331,236,245
10 Interest on line 9 using prior year's actual return of <u>9.74</u> %	23,497,687	32,262,410
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 <u>6.96</u> % 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		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12)	264,747,039	363,498,655

Part III Funding Percentages

14 Funding target attainment percentage	14	95.23 %
15 Adjusted funding target attainment percentage	15	105.33 %
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	103.19 %
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? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ 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: 5.23 %	2nd segment: 6.51 %	3rd segment: 7.16 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 61
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	142,880,950	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	296,254,772		110,935,410
b Waiver amortization installment.....			
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) ..	34	253,816,360	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	253,816,360	0	253,816,360
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 SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 7—Explanation of Discrepancy in Prior Year Funding Standard
Carryover Balance or Prefunding Balance

Effective July 1, 2012, the Allegheny Energy Retirement Plan was merged into the FirstEnergy Corp. Pension Plan. As of July 1, 2012, Allegheny Energy Retirement Plan had a prefunding balance of \$143,573,375. This was discounted at FirstEnergy's actual rate of return during 2012 of 9.74% to January 1, 2012 for a hypothetical January 1, 2012 balance of \$137,053,910 which was added to FirstEnergy Corp.'s January 1, 2012 balance of \$194,182,335 for a total of \$331,236,245.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Nonbargaining Employees			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	10.00%	0.8306	4.86
59.5	15.00%	0.7475	6.67
60.5	25.00%	0.6354	9.61
61.5	25.00%	0.4765	7.33
62.5	40.00%	0.3574	8.94
63.5	35.00%	0.2144	4.77
64.5	35.00%	0.1394	3.15
65.5	50.00%	0.0906	2.97
66.5	50.00%	0.0453	1.51
67.5	50.00%	0.0227	0.76
68.5	50.00%	0.0113	0.39
69.5	50.00%	0.0057	0.20
70	100.00%	0.0028	0.20
Weighted Average			60.93

Bargaining Employees			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	10.00%	0.8306	4.86
59.5	15.00%	0.7475	6.67
60.5	25.00%	0.6354	9.61
61.5	25.00%	0.4765	7.33
62.5	32.00%	0.3574	7.15
63.5	25.00%	0.2430	3.86
64.5	20.00%	0.1823	2.35
65.5	35.00%	0.1458	3.34
66.5	35.00%	0.0948	2.21
67.5	35.00%	0.0616	1.46
68.5	35.00%	0.0400	0.96
69.5	35.00%	0.0260	0.63
70	100.00%	0.0169	1.18
Weighted Average			61.18

Total Weighted Average Retirement Calculation

Average Retirement Age: $[0.5 \times (e) + 0.5 \times (f)]$ 61.06

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

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

For ERISA Requirements

Interest Rates Based on segment rates with a four-month look-back (as of September 2011)

Interest Rates for Minimum Funding Purposes.

1st Segment Rate	5.23%
2nd Segment Rate	6.51%
3rd Segment Rate	7.16%

Interest Rates for Maximum Tax Purposes.

1st Segment Rate	1.75%
2nd Segment Rate	4.62%
3rd Segment Rate	5.72%

Salary increases

Minimum Funding Target Normal Cost	See Tables 1–2
Maximum Tax Expected Benefit Increase	See Tables 1–2

Social Security Wage Base Increases

Future wage indices are based on a national wage increase of 3.50% per year.

Social Security COLA Increases

3.00%

Optional Payment Form Election Percentage

95% of participants eligible for full or partial lump sums are assumed to elect a lump sum. All others are assumed to elect annuity options as follows:

Option	Males	Females
50% J&S	35.0%	13.5%
100% J&S	17.5%	5.5%
Life Annuity	47.5%	81.0%

Note: The above election pattern is not significantly different than a 100% Life Annuity.

Optional Payment Form
Conversion Interest Rate

Current 417(e) interest rates for lump sums, but not greater than 3.15% or 10-year Treasury rates plus 150 basis points

Optional Payment Form
Conversion Mortality

Current 417(e) table for lump sums

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Retirement Age	
Active Participants	See Tables 3–5
Terminated Vested Participants	Age 60 if Local 29 or at least 10 years of Vesting Service; otherwise, Age 65
Mortality Rates	
Healthy and Disabled	2013 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Tables 6–7
Disability Rates	See Tables 8–9
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10).
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$205,000 and the 401(a)(17) compensation limit of \$255,000.
Trust Expenses Included in Target Normal Cost	\$6,300,000
Actuarial Method	Standard unit credit cost method

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Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% not more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Expected Return on Assets

2011 Plan Year

7.75%, limited to 6.57%

2012 Plan Year

7.75%, limited to 7.52%

Valuation Date

January 1, 2013

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Table 1

Salary Merit Increase Rates—Nonbargaining Employees

Age	Rate	Age	Rate
15	14.06%	45	3.00%
16	14.06%	46	3.00%
17	14.06%	47	3.00%
18	14.06%	48	3.00%
19	14.06%	49	3.00%
20	14.06%	50	3.00%
21	14.06%	51	3.00%
22	14.06%	52	3.00%
23	14.06%	53	3.00%
24	14.06%	54	3.00%
25	9.17%	55	3.00%
26	9.17%	56	3.00%
27	9.17%	57	3.00%
28	9.17%	58	3.00%
29	9.17%	59	3.00%
30	7.05%	60+	3.00%
31	7.05%		
32	7.05%		
33	7.05%		
34	7.05%		
35	6.08%		
36	6.08%		
37	6.08%		
38	6.08%		
39	6.08%		
40	5.07%		
41	5.07%		
42	5.07%		
43	5.07%		
44	5.07%		

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Table 2

Salary Merit Increase Rates—Bargaining Employees

Age	Rate	Age	Rate
15	9.09%	45	3.00%
16	9.09%	46	3.00%
17	9.09%	47	3.00%
18	9.09%	48	3.00%
19	9.09%	49	3.00%
20	9.09%	50	3.00%
21	9.09%	51	3.00%
22	9.09%	52	3.00%
23	9.09%	53	3.00%
24	9.09%	54	3.00%
25	9.13%	55	3.00%
26	9.13%	56	3.00%
27	9.13%	57	3.00%
28	9.13%	58	3.00%
29	9.13%	59	3.00%
30	6.68%	60+	3.00%
31	6.68%		
32	6.68%		
33	6.68%		
34	6.68%		
35	5.69%		
36	5.69%		
37	5.69%		
38	5.69%		
39	5.69%		
40	4.29%		
41	4.29%		
42	4.29%		
43	4.29%		
44	4.29%		

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Table 3

Retirement Rates—Nonbargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	10.00%
59	15.00%
60	25.00%
61	25.00%
62	40.00%
63	35.00%
64	35.00%
65	50.00%
66	50.00%
67	50.00%
68	50.00%
69	50.00%
70+	100.00%

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Table 4

Retirement Rates—Bargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	10.00%
59	15.00%
60	25.00%
61	25.00%
62	32.00%
63	25.00%
64	20.00%
65	35.00%
66	35.00%
67	35.00%
68	35.00%
69	35.00%
70+	100.00%

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Table 5

Retirement Rates—Local 270 (58 and 35)
Years of Service

Age	0–34	35+
55	0.00%	0.00%
56	0.00%	0.00%
57	0.00%	0.00%
58	0.00%	100.00%
59	0.00%	100.00%
60	0.00%	100.00%
61	0.00%	100.00%
62	100.00%	100.00%
63	100.00%	100.00%
64	100.00%	100.00%
65	100.00%	100.00%
66	100.00%	100.00%
67	100.00%	100.00%
68	100.00%	100.00%
69	100.00%	100.00%
70+	100.00%	100.00%

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Withdrawal Rates—Nonbargaining Employees
Years of Service

Age	0	1	2	3+
15	25.20%	24.70%	19.60%	17.50%
16	25.20%	24.70%	19.60%	17.50%
17	25.20%	24.70%	19.60%	17.50%
18	25.20%	24.70%	19.60%	17.50%
19	25.20%	24.70%	19.60%	17.50%
20	25.20%	24.70%	19.60%	17.50%
21	25.20%	24.70%	19.60%	17.50%
22	25.20%	24.70%	19.60%	16.70%
23	25.20%	24.70%	19.60%	15.80%
24	25.20%	24.70%	19.60%	15.10%
25	21.90%	18.10%	13.00%	11.70%
26	21.90%	18.10%	13.00%	11.20%
27	21.90%	18.10%	13.00%	10.50%
28	21.90%	18.10%	13.00%	9.90%
29	21.90%	18.10%	13.00%	9.40%
30	19.30%	13.50%	10.00%	8.90%
31	19.30%	13.50%	10.00%	8.40%
32	19.30%	13.50%	10.00%	7.90%
33	19.30%	13.50%	10.00%	7.70%
34	19.30%	13.50%	10.00%	7.50%
35	18.20%	12.80%	9.00%	7.30%
36	18.20%	12.80%	9.00%	7.10%
37	18.20%	12.80%	9.00%	6.90%
38	18.20%	12.80%	9.00%	6.50%
39	18.20%	12.80%	9.00%	6.00%
40	16.00%	12.20%	7.10%	5.30%
41	16.00%	12.20%	7.10%	4.90%
42	16.00%	12.20%	7.10%	4.70%
43	16.00%	12.20%	7.10%	4.30%
44	16.00%	12.20%	7.10%	4.00%

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Withdrawal Rates—Nonbargaining Employees

Age	Years of Service			
	0	1	2	3+
45	12.10%	11.70%	5.70%	4.00%
46	12.10%	11.70%	5.70%	3.70%
47	12.10%	11.70%	5.70%	3.50%
48	12.10%	11.70%	5.70%	3.20%
49	12.10%	11.70%	5.70%	3.00%
50	11.90%	11.20%	5.20%	2.80%
51	11.90%	11.20%	5.20%	2.70%
52	11.90%	11.20%	5.20%	2.40%
53	11.90%	11.20%	5.20%	2.30%
54	11.90%	11.20%	5.20%	2.20%
55+	0.00%	0.00%	0.00%	0.00%

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Withdrawal Rates—Bargaining Employees

Age	Years of Service			
	0	1	2	3+
15	16.10%	7.80%	6.30%	6.30%
16	16.10%	7.80%	6.30%	6.30%
17	16.10%	7.80%	6.30%	6.30%
18	16.10%	7.80%	6.30%	6.30%
19	16.10%	7.80%	6.30%	6.30%
20	16.10%	7.80%	6.30%	6.30%
21	16.10%	7.80%	6.30%	6.30%
22	16.10%	7.80%	6.30%	6.30%
23	16.10%	7.80%	6.30%	6.00%
24	16.10%	7.80%	6.30%	5.90%
25	15.70%	7.30%	6.00%	5.80%
26	15.70%	7.30%	6.00%	5.70%
27	15.70%	7.30%	6.00%	5.50%
28	15.70%	7.30%	6.00%	5.40%
29	15.70%	7.30%	6.00%	5.30%
30	15.40%	6.40%	5.60%	5.20%
31	15.40%	6.40%	5.60%	5.10%
32	15.40%	6.40%	5.60%	5.00%
33	15.40%	6.40%	5.60%	4.90%
34	15.40%	6.40%	5.60%	4.80%
35	15.20%	5.80%	5.50%	4.70%
36	15.20%	5.80%	5.50%	4.60%
37	15.20%	5.80%	5.50%	4.50%
38	15.20%	5.80%	5.50%	4.40%
39	15.20%	5.80%	5.50%	4.30%
40	15.00%	5.60%	5.40%	4.20%
41	15.00%	5.60%	5.40%	4.10%
42	15.00%	5.60%	5.40%	4.00%
43	15.00%	5.60%	5.40%	3.90%
44	15.00%	5.60%	5.40%	3.80%

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Withdrawal Rates—Bargaining Employees
Years of Service

Age	0	1	2	3+
45	15.00%	5.60%	5.30%	3.70%
46	15.00%	5.60%	5.30%	3.60%
47	15.00%	5.60%	5.30%	3.50%
48	15.00%	5.60%	5.30%	3.40%
49	15.00%	5.60%	5.30%	3.30%
50	15.00%	5.60%	5.30%	3.10%
51	15.00%	5.60%	5.30%	3.00%
52	15.00%	5.60%	5.30%	2.90%
53	15.00%	5.60%	5.30%	2.80%
54	15.00%	5.60%	5.30%	2.70%
55+	0.00%	0.00%	0.00%	0.00%

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Table 8

Disability Rates—Nonbargaining Employees

Age	Male	Female	Age	Male	Female
15	0.027%	0.027%	45	0.144%	0.216%
16	0.027%	0.027%	46	0.162%	0.243%
17	0.027%	0.027%	47	0.189%	0.270%
18	0.027%	0.027%	48	0.225%	0.297%
19	0.027%	0.027%	49	0.252%	0.324%
20	0.027%	0.027%	50	0.297%	0.360%
21	0.027%	0.027%	51	0.351%	0.396%
22	0.027%	0.027%	52	0.414%	0.441%
23	0.027%	0.027%	53	0.477%	0.486%
24	0.027%	0.027%	54	0.549%	0.531%
25	0.027%	0.027%	55	0.621%	0.576%
26	0.027%	0.027%	56	0.693%	0.621%
27	0.027%	0.027%	57	0.774%	0.666%
28	0.027%	0.036%	58	0.855%	0.720%
29	0.027%	0.036%	59	0.945%	0.765%
30	0.027%	0.036%	60	1.035%	0.810%
31	0.027%	0.045%	61	1.134%	0.864%
32	0.027%	0.045%	62	1.242%	0.909%
33	0.027%	0.054%	63	1.359%	0.945%
34	0.027%	0.054%	64	1.476%	0.981%
35	0.036%	0.063%	65+	0.000%	0.000%
36	0.036%	0.072%			
37	0.045%	0.081%			
38	0.054%	0.090%			
39	0.063%	0.108%			
40	0.072%	0.117%			
41	0.081%	0.135%			
42	0.090%	0.153%			
43	0.108%	0.171%			
44	0.126%	0.198%			

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Table 9

Disability Rates—Bargaining Employees

Age	Male	Female	Age	Male	Female
15	0.042%	0.042%	45	0.224%	0.336%
16	0.042%	0.042%	46	0.252%	0.378%
17	0.042%	0.042%	47	0.294%	0.420%
18	0.042%	0.042%	48	0.350%	0.462%
19	0.042%	0.042%	49	0.392%	0.504%
20	0.042%	0.042%	50	0.462%	0.560%
21	0.042%	0.042%	51	0.546%	0.616%
22	0.042%	0.042%	52	0.644%	0.686%
23	0.042%	0.042%	53	0.742%	0.756%
24	0.042%	0.042%	54	0.854%	0.826%
25	0.042%	0.042%	55	0.966%	0.896%
26	0.042%	0.042%	56	1.078%	0.966%
27	0.042%	0.042%	57	1.204%	1.036%
28	0.042%	0.056%	58	1.330%	1.120%
29	0.042%	0.056%	59	1.470%	1.190%
30	0.042%	0.056%	60	1.610%	1.260%
31	0.042%	0.070%	61	1.764%	1.344%
32	0.042%	0.070%	62	1.932%	1.414%
33	0.042%	0.084%	63	2.114%	1.470%
34	0.042%	0.084%	64	2.296%	1.526%
35	0.056%	0.098%	65+	0.000%	0.000%
36	0.056%	0.112%			
37	0.070%	0.126%			
38	0.084%	0.140%			
39	0.098%	0.168%			
40	0.112%	0.182%			
41	0.126%	0.210%			
42	0.140%	0.238%			
43	0.168%	0.266%			
44	0.196%	0.308%			

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Table 10

Valuation Compensation

For nonbargaining employees, total pay is assumed to be equal to base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive and a load for assumed overtime. The overtime load assumption is specific to union. For the valuation, 80% of the rates shown in the table below are utilized.

Union	Overtime as % of Base Pay
0019	6%
0029	39%
0050	25%
0102	25%
0118	23%
0126	22%
0140	27%
0180	12%
0245	35%
0270	26%
0272	37%
0350	25%
0457	24%
0459	18%
0777	10%
1194	31%
1413	28%
2357	25%
U-3	7%

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Restated January 1, 2007. Most recently amended effective October 1, 2011.
Plan Eligibility	First of month following hire for employees of FirstEnergy Corp. or any of its participating operating companies.
Benefit Eligibility	
Normal Retirement	Age 65.
Early Retirement	Age 55 with 10 years of Eligibility Service (one year of Eligibility Service for former Ohio Edison employees hired prior to 1990), but not yet 65.
Deferred Retirement	Participant continues to accrue benefits after age 65.
Disability	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Vested Pension	Five years of Eligibility Service.
Special Vested Pension	Age 50 with 10 years of Eligibility Service (but not yet 55), and participating in the Company's Severance Benefits Plan.
Preretirement Death Benefit	Death of a vested participant with a Surviving Beneficiary.
Surviving Spouse Benefit	Death of an Employee with a Surviving Beneficiary and at least 10 years of Eligibility Service.
Monthly Accrued Benefit	
FirstEnergy Corp.	
Post-12/31/2004 Employees	
Average Pensionable Earnings	
Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service

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FirstEnergy Corp.
Pre-01/01/2005 Employees
Career Earnings Benefit

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.
2. The sum of (a) and (b) as defined below:
 - a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.
 - b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:
 - (1) 150% of the participant's Covered Compensation for the year of determination; and
 - (2) Social Security taxable wage base.

Former Duquesne Light
Non-Bargaining Employees

Greater of (1) and (2):

1. FirstEnergy Corp. Pre-01/01/2005 Employees Accrued Benefit, based on pay and service since original Duquesne hire date.
2. Duquesne Light non-bargaining benefit formula described in Duquesne Plan Document and frozen as of December 31, 2001.

Minus

Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

Fractionally reduced accrued retirement benefit at an Early Retirement Date. See table of reduction factors below:

Age	Local 270	Locals 19, 245, 1413		Former Centerior Nonbargaining Participant Pre-1998 Accrued Benefit Payable as a Single Lump Sum	Local 29	Other	
		At Least 15 Years of Service	Less Than 15 Years of Service			Pre-2005	Post-2004
55	0.56	0.69	0.60	0.56	0.75	0.70	0.72
56	0.62	0.74	0.65	0.63	0.80	0.75	0.76
57	0.68	0.79	0.70	0.70	0.85	0.80	0.80
58	0.74	0.84	0.75	0.77	0.90	0.84	0.84
59	0.81	0.89	0.80	0.83	0.95	0.88	0.88
60	0.87	1.00	0.85	0.89	1.00	1.00	0.92
61	0.94	1.00	0.88	0.95	1.00	1.00	0.96
62	1.00	1.00	0.91	1.00	1.00	1.00	1.00
63	1.00	1.00	0.94	1.00	1.00	1.00	1.00
64	1.00	1.00	0.97	1.00	1.00	1.00	1.00
65	1.00	1.00	1.00	1.00	1.00	1.00	1.00

Deferred Retirement

Accrued benefit at Deferred Retirement Date.

Disability

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled.¹ Credited Service continues to be earned until normal or early retirement.

Vested Pension

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable earlier.

Special Vested Pension

Accrued benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those for Early Retirement.

¹ Payable to Pre-01/01/2005 Employees only.

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Preretirement Death Benefit	Surviving Beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55.
Surviving Spouse Benefit	Surviving Beneficiary receives the benefit earned at death, commencing any time prior to normal retirement date. Benefits to surviving spouse are reduced for election of a 100% joint & survivor annuity and for early commencement, subject to a maximum reduction of 30%. ¹
Definitions	
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; or 5-, 10-, or 15-year certain & life annuity. The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 may be paid in the form of a single lump sum.
Surviving Beneficiary	The Surviving Beneficiary is defined as follows: <ul style="list-style-type: none">▪ If the participant is married on the date of his death, his spouse.▪ If the participant is not married on the date of his death, one individual designated by the participant.
Year of Credited Service	Year in which at least 1,000 hours are worked.
Year of Eligibility Service	Year in which at least 1,000 hours are worked.
Covered Compensation	Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

¹ Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

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Average Monthly
Pensionable Earnings

Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service.

Highest Average Monthly
Base Earnings

Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service.

Employee Contributions

None.

Special Transition
Provisions

Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula.

Centerior Energy Final Average Earnings
Benefit

See the Centerior Energy Corporation—TECO and CEI Nonbargaining section.

Ohio Edison Highest Average
Earnings Benefit

Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Centerior Energy Corporation—TECO Bargaining Locals 19, 245, 1413

Definitions

Recognized Service "Continuous Service" credited prior to January 1, 1976 plus years and fractions (to the nearest 1/12) from date of hire (on or after January 1, 1976).

Entry Date Date of Hire.

Total Earnings Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.

Eligibility for Benefits

Normal Retirement First of month following attainment of age 65 or fifth anniversary of hire, if later.

Early Retirement Age 55 with 10 years of Recognized Service.

Special Early Retirement N/A.

Deferred Vested Five Years of Recognized Service.

Special Deferred Vested Age 50 with 10 years of Recognized Service (but not yet 55), and participant in the Company's Severance Benefits Plan.

Disability Benefit N/A. Disability covered under the TECO long-term disability plan.

Preretirement Death Benefit Surviving spouse of a vested participant.

Surviving Spouse Benefit Employee with at least 10 years of Recognized Service who dies and is survived by spouse.

Postretirement Death Benefit N/A.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Benefit Amounts

Career Earnings Benefit

For Locals 1413 and 245, 2.125% of Total Earnings for each year of Benefit Service on and after January 1, 2002 and for Local 19, 2.00% of Total Earnings for each year of Benefit Service on and after January 1, 2001; plus amounts previously accrued.

Normal Retirement

Career Earnings Benefit

Regular Early Retirement

Normal Retirement Benefit multiplied by a percentage based on age at early retirement and years of Recognized Service.

Special Early Retirement

N/A.

Deferred Vested

Accrued Benefit

Special Deferred Vested

Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.

Disability Benefit

N/A.

Preretirement Death Benefit

For Local 19 hired after January 1, 2001 and Locals 245 and 1413 hired after January 1, 2002, and not eligible for Early or Normal Retirement; surviving spouse receives the accrued benefit, actuarially reduced for early commencement and election of 50% joint & survivor annuity, commencing after employee's age 55.

Surviving Spouse Benefit

Surviving spouse receives 55% survivor annuity, reduced for early commencement only, commencing after employee's age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

Locals 19 and 245: "FirstEnergy" payment options, plus Level Benefit Option.¹
Local 1413: 100%, 75%, 66-2/3%, or 50%¹ joint and survivor annuity, and Level Benefit Option.
Also, for Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum.

¹ For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

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FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

Credited Eligibility Service	Number of years (to the nearest 1/10) from last date of hire, excluding any service prior to age 18 if hired on or after May 1, 1975.
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Entry Date	Date of Hire.
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Aggregate Earnings	Includes wages, bonuses, overtime, vacation pay, and sick pay.
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Credited Career Earnings	Aggregate Earnings plus total Worker's Compensation benefits received.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Credited Eligibility Service.
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Special Early Retirement	Age 58 with 35 years of Credited Eligibility Service, and retirement prior to January 1, 2015.
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Deferred Vested	Five Years of Credited Eligibility Service.
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Special Deferred Vested	N/A.
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Disability Benefit	10 years of Credited Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
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Preretirement Death Benefit	Surviving spouse of a vested participant.
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Postretirement Death Benefit	N/A.
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Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Benefit Amounts

Career Earnings Benefit	2.125% of Credited Career Earnings.
Normal Retirement	Career Earnings Benefit
Regular Early Retirement	Normal Retirement Benefit multiplied by a percentage based on age at early retirement (unreduced at age 62).
Special Early Retirement	Accrued Benefit plus, a temporary benefit of \$550/month payable to the later of age 62 and 12-months, and subject to a 48-month maximum, but in no case payable after retiree reaches Social Security Normal Retirement Age.
Deferred Vested	Accrued Benefit
Special Deferred Vested	Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.
Disability Benefit	\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled.
Preretirement Death Benefit	Surviving spouse receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity, commencing after employee's age 55.
Normal Form of Benefits	Life annuity.
Optional Forms	"FirstEnergy" payment options. Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Centerior Energy Corporation—TECO and CEI Nonbargaining

Definitions

Earnings	Includes salary, bonuses, vacation pay, incentive pay, and salary continuation payments received under any STD plan.
Straight-Time Earnings	Earnings minus (1) higher classification pay, (2) overtime pay, (3) premium pay, (4) bonuses and fees, and (5) vacation pay.
Covered Compensation	Average of taxable wage bases over 35-year period ending with the year participant attains Social Security Normal Retirement Age.
Three-Year Average Earnings	Three-year average of lesser of Straight-Time Earnings or wage base.
Average Offset Earnings	The lesser of the Three-year Average Earnings or Covered Compensation.
Final Average Earnings	Average Straight-Time Earnings for the highest 48 consecutive months during the last 120 months of service.

Benefit Amounts

Final Average Earnings Benefit	For each of the first 20 years of Benefit Service: <i>2.1% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>1.2% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>0.5% of Final Average Earnings less 0.25% of Average Offset Earnings</i>
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Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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GPU Companies Pension Plans—Employee Pension Plan
(Nonbargaining Plan)

Normal Retirement Benefit

Greater of:

1. FirstEnergy Corp. Career Earnings Benefit.
2. FirstEnergy Corp. Adjusted Highest Average Base Earnings Benefit.
3. Special FirstEnergy Transition Benefit—GPU Pension Plan Benefit “frozen” as of December 31, 2002, plus FirstEnergy Corp. Career Earnings Benefit based on FirstEnergy pension eligible earnings after December 31, 2002.

Early Retirement Benefit

Greater of:

1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60.
2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

GPU Companies Pension Plans—Plan for Retirement Annuities

Effective Dates	Plan adopted November 1, 1946; most recently amended January 1, 2002.
Eligibility	Represented employees, upon completion of one year of service.
Employee Contributions	None for Basic Annuity.
Normal Retirement Benefit	
Eligibility	Age 65.
Annual Benefit	The sum of the Basic Annuity and the Medicare Part B Benefit, if applicable.
Basic Annuity	1.5% of Basic Earnings for each of the first 20 years of service, plus 0.9% of Basic Earnings for each year beyond 20 for Meted and Penelec; 1.5% of Basic Earnings for each of the first 20 years of service, plus 1.0% of Basic Earnings for each year beyond 20 for JCP&L. Effective July 1, 1998, JCP&L employees with more than 15 years of service as of December 31, 1996 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 1998, Meted employees with more than 15 years of service as of December 31, 1997 will receive 1.1% of Basic Earnings for each year beyond 20. Effective February 1, 1998, Penelec IBEW employees with more than 15 years of service as of December 31, 1998 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 2000, Penelec UWUA employees with more than 15 years of service as of December 31, 1999 will receive 1.1% of Basic Earnings for each year beyond 20. Basic Earnings means the highest five-year average of base wages plus bonuses and compensation awards.
Medicare Part B Benefit	For Retirements Before January 1, 1997 (JCPL), January 1, 1998 (Meted), June 1, 1998 (Penelec IBEW), or July 1, 1998 (Penelec UWUA): All Medicare-eligible retirees receive a monthly premium reimbursement fixed at \$31.90, to offset the cost of Medicare Part B.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Early Retirement Benefit

Eligibility

Age 55 with 20 years of service (10 years of service for Penelec).

Annual Benefit

Computed as for Normal Retirement but reduced for early commencement. The Basic Annuity reduction is 4.0% for each year retirement precedes age 60. The Medicare Part B benefit is not reduced.

Disability Benefit

Eligibility

Permanent incapacity for three months and having elected coverage. (JCP&L employees who did not elect coverage receive service credit for time on Long-Term Disability.)

Annual Benefits

Basic Annuity is the greater of accrued Normal Retirement Benefit and 2/3 of Normal Retirement Benefit based on service projected to normal retirement.

Commencement

Immediate, upon retirement.

Termination Benefit

Eligibility

Five years of service.

Annual Benefit

Computed as for Normal Retirement.

Commencement

Deferred to any age between 55 and 65 (at employee's option) with actuarial reduction for commencement before age 65.

Death Benefit

Eligibility

Five years of service and surviving spouse.

Annual Benefit

50% of amount computed as for disability retirement.

Commencement

Immediate upon employee's death.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

Form of Benefit Payments

Automatic 50% "joint and survivor" form, actuarially reduced, unless the employee elects 75% or 100% continuance, and/or level income option or single life annuity. Under joint and survivor form, benefit reverts to unreduced amount if spouse pre-deceases employee during first five years of retirement¹.

Pension During First Year

First 12 monthly Basic Annuity payments are increased by 20%.

¹"FirstEnergy" payment options extended to System Council Employees effective January 1, 2009 and Local 777 participants effective September 1, 2009.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

Credited Service	Elapsed time from date of Plan Eligibility until termination date.
Annual Rate of Past Service Compensation	Determined using the highest five consecutive calendar years prior to the date shown in the table below:

Termination Date	Annual Rate of Past Service Compensation
10/01/2008–09/30/2009	Prior to January 1, 2003
10/01/2009–09/30/2010	Prior to January 1, 2004
10/01/2010–09/30/2011	Prior to January 1, 2005
10/01/2011–09/30/2012	Prior to January 1, 2006
10/01/2012–09/30/2013	Prior to January 1, 2007
On or After 10/01/2013	Prior to January 1, 2008

Credited Past Service	Computed the same as Credited Service, but only through the end of the period used for Past Service Compensation.
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Future Service Compensation	Employee's compensation following the period that comprises the Past Service Compensation.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65.
Early Retirement	Age 55 with 5 years of Eligibility Service.
Deferred Vested	Five Years of Eligibility Service.
Special Deferred Vested	N/A.
Disability Benefit	10 years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
Preretirement Survivor's Benefit	10 years of Eligibility Service.
Qualified Preretirement Survivor Benefit	Five years of Eligibility Service (but fewer than 10 years of Eligibility Service).

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Benefit Amounts

Normal Retirement

The annual amount of a participant's normal retirement pension shall be:

1. The greater of (a) or (b), less (c):
 - a. 1.4% of the Annual Rate of Past Service Compensation times years of Credited Past Service; plus

1.4% of the participant's Future Service Compensation.
 - b. \$51 multiplied by the number of year of credited service up to a maximum of \$1,020 after 20 or more years of Credited Service.
 - c. Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.
2. The accrued pension shall not be less than the amount determined as if the provisions of the Plan relating to Future Service Compensation, Annual Rate of Past Service Compensation, and Credited Past Service that previously were in effect.
3. A participant's accrued pension represents the total amount of a single life annuity that would be paid to the participant commencing at normal retirement age. Such amount shall be subject to a reduction for the preretirement survivor option or the preretirement 10-year certain option.

Early Retirement

The annual amount of an early retirement pension shall be either (1) and (2) elected by the participant:

1. The amount of his/her accrued pension benefit commencing at their normal retirement date.
2. The amount of his/her accrued pension benefit reduced by 5/12% for each month under the age of 60.

Deferred Vested

Accrued Benefit

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Disability Benefit

A participant who has completed at least ten years of Vesting Service and becomes Totally and Permanently disabled while employed and prior to age 65 is eligible to receive a disability retirement pension. The disability retirement pension shall be the amount of his accrued pension benefit reduced before age 62 by the amount, if any, of benefits payable under any disability benefit program (other than Workers' Compensation and Social Security) to which the Company makes contributions.

Preretirement Survivor's Benefit

Beneficiary receives the accrued benefit, reduced for early commencement (maximum reduction of 25%) and election of 100% joint & survivor annuity, commencing the first of the month following the participant's death.

Qualified Preretirement Survivor Benefit

Beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

plus

- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of:

(A) Annualized base rate of pay for that year

or

(B) Compensation for the prior calendar year.

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- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

Minimum Benefit

Annual benefit of \$200 times years of service up to 15 years.

Late Retirement
Benefit

Accrued Benefit at Deferred Commencement Date.

Early Retirement
Eligibility

The first day of any month coincident with or following age 55.

Benefit

The greatest of:

- (a) The benefit calculated under Part (a) of the Normal Retirement Benefit, except that Parts (ii) and (iii) are reduced by 3% for each year that the participant retires before age 62.
- (b) The benefit calculated under Part (b) of the Normal Retirement Benefit, except that Parts (i) and (ii) of the formula will be based upon a percentage of annual earnings in accordance with the table below. The benefit is also reduced by 4% for each year that the participant retires before age 60, until the participant attains age 65.

Age	Part (i)	Part (ii)	Age	Part (i)	Part (ii)
55	1.27%	1.645%	59	1.11%	1.395%
56	1.24%	1.605%	60	1.05%	1.295%
57	1.21%	1.545%	61	0.88%	1.125%
58	1.16%	1.475%	62–65	0.85%	1.125%

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- (c) The benefit calculated under Part (c) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.
- (d) The benefit calculated under Part (d) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.

Deferred Vested Termination
Eligibility

After the earlier of five years of service and first of month coincident or following age 55.

Benefit

The Normal Retirement Benefit, payable at age 65, with actuarial reductions to commencement age.

Preretirement Death Benefit
Eligibility

The spouse is eligible for a benefit if the participant was vested and death occurs prior to early or normal retirement.

Benefit

The participant will be treated as having retired immediately preceding the date of death. If no election was made the benefit will be in the form of a 50% Joint and Survivor Annuity. The annuity will begin no sooner than the first day of the month following the month in which the participant would have attained age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

50% joint and survivor annuity or the contingent annuitant option. The optional forms are actuarially equivalent to the Normal Form.

Employee Contributions

They are not required or permitted.

Year of Service

The 12-month period ending June 30.

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Definitions

Credited Service

All periods of employment for which an Employee is paid or entitled to payment for service rendered.

Vesting Service

Year of Service during which an eligible employee has at least 1,000 Hours of Employment.

A participant is 100% vested after the earlier of five years of vesting service or the first day of the month coincident with or next following age 55.

Compensation (Base Annual Rate)

The lesser of (1) and (2):

1. Highest July 1st base salary plus any lump sum payment received under the annual base salary administration program.
2. Highest average Earnings for any 60 consecutive months of Earnings.

Earnings

All wages and salaries payable by the Company including base pay, commissions, lump sums, payments under a non-executive variable or incentive compensation plan, and other similar items as the Employment Benefits Committee may determine.

Covered Compensation

Determined as of each July 1st, equal to the average Social Security Wage Base during the 35-year period ending on the last day of the calendar year, rounded to the nearest multiple of \$600.

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Allegheny Energy Employees Other Than Local 102

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit for Service
Prior to January 1, 2012

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

plus

- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of:

(A) Annualized base rate of pay for that year

or

(B) Compensation for the prior calendar year.

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- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

Accrued Benefit for Service
After December 31, 2011

Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service after December 31, 2011.

Early Retirement

The early retirement provisions for the accrued benefit as of December 31, 2011 are based on the provisions for the former Allegheny Energy Retirement Plan.

The early retirement provisions for the accrued benefit after December 31, 2011 are based on the provisions for the former FirstEnergy Corp Pension Plan for participants hired after December 31, 2004.

Plan Changes Since the Prior Year

The funding valuation reflects the following plan change:

- Effective July 1, 2012, the Allegheny Energy Retirement Plan was merged into the FirstEnergy Corp. Pension Plan.
- Effective January 1, 2012, former Allegheny Energy employees not covered by the Local 102 bargaining unit became eligible for the post-December 31, 2004 FirstEnergy benefit formula for years of service after December 31, 2011. The Allegheny employees' accrued benefits based on their final average pay under the prior Allegheny formulas will continue to grow after December 31, 2011 with future pay increases.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the mortality basis for lump-sum payments from the 2012 plan year 417(e)(3) mortality table to the 2013 plan year 417(e)(3) mortality table.
- A change in the optional payment form conversion interest rate assumption floor from 3.50% to 3.15%.
- A change in the salary increase assumption that lowered the expected increases by each age by 0.50%.
- A change in the assumed expenses payable from the trust from \$5,000,000 to \$6,300,000.

The assumption changes above were made to better reflect anticipated plan experience and reduced the funding shortfall by less than 5% of the funding target before the change. As such, approval of the commissioner is not required.

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2013

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	161 \$56,303	278 \$74,505	30 \$82,074							
25-29	154 \$54,144	619 \$72,031	487 \$79,719	4						
30-34	93 \$57,978	414 \$72,655	821 \$80,562	157 \$87,005	4					
35-39	62 \$67,599	252 \$77,602	608 \$79,452	334 \$84,861	65 \$84,589	2				
40-44	56 \$72,652	242 \$80,179	514 \$82,530	357 \$85,011	196 \$87,413	191 \$93,511	8			
45-49	45 \$74,064	183 \$84,471	399 \$85,773	336 \$86,550	208 \$86,126	575 \$94,946	449 \$98,835	44 \$81,589		
50-54	28 \$89,102	129 \$83,831	350 \$86,811	253 \$86,202	175 \$85,428	466 \$92,145	887 \$96,634	1,120 \$98,328	94 \$88,570	
55-59	15 \$81,718	78 \$81,718	171 \$88,392	178 \$79,103	127 \$82,582	276 \$88,931	548 \$91,276	1,149 \$98,394	675 \$95,885	51 \$84,260
60-64	3 \$84,293	33 \$84,293	75 \$95,181	80 \$85,174	40 \$84,348	116 \$83,230	181 \$86,408	235 \$92,642	233 \$102,894	216 \$95,024
65-69		3 \$79,651	19 \$79,651	10 \$79,651	9 \$79,651	9 \$79,651	20 \$79,651	16 \$79,651	15 \$79,651	59 \$96,039
70+						2 \$79,651	1 \$79,651	1 \$79,651		10 \$79,651

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Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installments	Valuation Date Established	Remaining Years in Amortization Period	Amortization Amount
Shortfall	\$41,796,676	January 1, 2008	2	\$21,430,903
Shortfall	(\$3,865,563)	January 1, 2009	3	(\$1,354,737)
Shortfall	\$45,747,793	January 1, 2010	4	\$12,325,779
Shortfall	\$813,048,039	January 1, 2011	5	\$179,596,282
Shortfall	(\$600,472,173)	January 1, 2013	7	(\$101,062,817)

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Schedule SB, line 7—Explanation of Discrepancy in Prior Year Funding Standard
Carryover Balance or Prefunding Balance

Effective July 1, 2012, the Allegheny Energy Retirement Plan was merged into the FirstEnergy Corp. Pension Plan. As of July 1, 2012, Allegheny Energy Retirement Plan had a prefunding balance of \$143,573,375. This was discounted at FirstEnergy's actual rate of return during 2012 of 9.74% to January 1, 2012 for a hypothetical January 1, 2012 balance of \$137,053,910 which was added to FirstEnergy Corp.'s January 1, 2012 balance of \$194,182,335 for a total of \$331,236,245.

Schedule SB Attachment (Form 5500)—2013 Plan Year
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Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Nonbargaining Employees				Bargaining Employees			
(a)	(b)	(c)	(d)	(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)	Age	Rate	Weight	Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33	55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19	56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05	57.5	6.00%	0.8836	3.05
58.5	10.00%	0.8306	4.86	58.5	10.00%	0.8306	4.86
59.5	15.00%	0.7475	6.67	59.5	15.00%	0.7475	6.67
60.5	25.00%	0.6354	9.61	60.5	25.00%	0.6354	9.61
61.5	25.00%	0.4765	7.33	61.5	25.00%	0.4765	7.33
62.5	40.00%	0.3574	8.94	62.5	32.00%	0.3574	7.15
63.5	35.00%	0.2144	4.77	63.5	25.00%	0.2430	3.86
64.5	35.00%	0.1394	3.15	64.5	20.00%	0.1823	2.35
65.5	50.00%	0.0906	2.97	65.5	35.00%	0.1458	3.34
66.5	50.00%	0.0453	1.51	66.5	35.00%	0.0948	2.21
67.5	50.00%	0.0227	0.76	67.5	35.00%	0.0616	1.46
68.5	50.00%	0.0113	0.39	68.5	35.00%	0.0400	0.96
69.5	50.00%	0.0057	0.20	69.5	35.00%	0.0260	0.63
70	100.00%	0.0028	0.20	70	100.00%	0.0169	1.18
Weighted Average			60.93	Weighted Average			61.18

Total Weighted Average Retirement Calculation

Average Retirement Age: $[0.5 \times (e) + 0.5 \times (f)]$ 61.06

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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the mortality basis for lump-sum payments from the 2012 plan year 417(e)(3) mortality table to the 2013 plan year 417(e)(3) mortality table.
- A change in the optional payment form conversion interest rate assumption floor from 3.50% to 3.15%.
- A change in the salary increase assumption that lowered the expected increases by each age by 0.50%.
- A change in the assumed expenses payable from the trust from \$5,000,000 to \$6,300,000.

The assumption changes above were made to better reflect anticipated plan experience and reduced the funding shortfall by less than 5% of the funding target before the change. As such, approval of the commissioner is not required.

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

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	161 \$56,303	278 \$74,505	30 \$82,074							
25-29	154 \$54,144	619 \$72,031	487 \$79,719	4						
30-34	93 \$57,978	414 \$72,655	821 \$80,562	157 \$87,005	4					
35-39	62 \$67,599	252 \$77,602	608 \$79,452	334 \$84,861	65 \$84,589	2				
40-44	56 \$72,652	242 \$80,179	514 \$82,530	357 \$85,011	196 \$87,413	191 \$93,511	8			
45-49	45 \$74,064	183 \$84,471	399 \$85,773	336 \$86,550	208 \$86,126	575 \$94,946	449 \$98,835	44 \$81,589		
50-54	28 \$89,102	129 \$83,831	350 \$86,811	253 \$86,202	175 \$85,428	466 \$92,145	887 \$96,634	1,120 \$98,328	94 \$88,570	
55-59	15 \$81,718	78 \$81,718	171 \$88,392	178 \$79,103	127 \$82,582	276 \$88,931	548 \$91,276	1,149 \$98,394	675 \$95,885	51 \$84,260
60-64	3 \$84,293	33 \$84,293	75 \$95,181	80 \$85,174	40 \$84,348	116 \$83,230	181 \$86,408	235 \$92,642	233 \$102,894	216 \$95,024
65-69		3	19	10	9	9	20 \$79,651	16	15	59 \$96,039
70+						2	1	1		10

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Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installments	Valuation Date Established	Remaining Years in Amortization Period	Amortization Amount
Shortfall	\$41,796,676	January 1, 2008	2	\$21,430,903
Shortfall	(\$3,865,563)	January 1, 2009	3	(\$1,354,737)
Shortfall	\$45,747,793	January 1, 2010	4	\$12,325,779
Shortfall	\$813,048,039	January 1, 2011	5	\$179,596,282
Shortfall	(\$600,472,173)	January 1, 2013	7	(\$101,062,817)

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

For ERISA Requirements

Interest Rates Based on segment rates with a four-month look-back (as of September 2011)

Interest Rates for Minimum Funding Purposes.

1st Segment Rate	5.23%
2nd Segment Rate	6.51%
3rd Segment Rate	7.16%

Interest Rates for Maximum Tax Purposes.

1st Segment Rate	1.75%
2nd Segment Rate	4.62%
3rd Segment Rate	5.72%

Salary increases

Minimum Funding Target Normal Cost	See Tables 1–2
Maximum Tax Expected Benefit Increase	See Tables 1–2

Social Security Wage Base Increases

Future wage indices are based on a national wage increase of 3.50% per year.

Social Security COLA Increases

3.00%

Optional Payment Form Election Percentage

95% of participants eligible for full or partial lump sums are assumed to elect a lump sum. All others are assumed to elect annuity options as follows:

Option	Males	Females
50% J&S	35.0%	13.5%
100% J&S	17.5%	5.5%
Life Annuity	47.5%	81.0%

Note: The above election pattern is not significantly different than a 100% Life Annuity.

Optional Payment Form
Conversion Interest Rate

Current 417(e) interest rates for lump sums, but not greater than 3.15% or 10-year Treasury rates plus 150 basis points

Optional Payment Form
Conversion Mortality

Current 417(e) table for lump sums

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Retirement Age	
Active Participants	See Tables 3–5
Terminated Vested Participants	Age 60 if Local 29 or at least 10 years of Vesting Service; otherwise, Age 65
Mortality Rates	
Healthy and Disabled	2013 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Tables 6–7
Disability Rates	See Tables 8–9
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	For nonbargaining employees, total pay is assumed to be base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive plus assumed overtime. The overtime assumption is specific to each union (See Table 10).
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$205,000 and the 401(a)(17) compensation limit of \$255,000.
Trust Expenses Included in Target Normal Cost	\$6,300,000
Actuarial Method	Standard unit credit cost method

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Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% not more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Expected Return on Assets

2011 Plan Year

7.75%, limited to 6.57%

2012 Plan Year

7.75%, limited to 7.52%

Valuation Date

January 1, 2013

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Table 1

Salary Merit Increase Rates—Nonbargaining Employees

Age	Rate	Age	Rate
15	14.06%	45	3.00%
16	14.06%	46	3.00%
17	14.06%	47	3.00%
18	14.06%	48	3.00%
19	14.06%	49	3.00%
20	14.06%	50	3.00%
21	14.06%	51	3.00%
22	14.06%	52	3.00%
23	14.06%	53	3.00%
24	14.06%	54	3.00%
25	9.17%	55	3.00%
26	9.17%	56	3.00%
27	9.17%	57	3.00%
28	9.17%	58	3.00%
29	9.17%	59	3.00%
30	7.05%	60+	3.00%
31	7.05%		
32	7.05%		
33	7.05%		
34	7.05%		
35	6.08%		
36	6.08%		
37	6.08%		
38	6.08%		
39	6.08%		
40	5.07%		
41	5.07%		
42	5.07%		
43	5.07%		
44	5.07%		

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Table 2

Salary Merit Increase Rates—Bargaining Employees

Age	Rate	Age	Rate
15	9.09%	45	3.00%
16	9.09%	46	3.00%
17	9.09%	47	3.00%
18	9.09%	48	3.00%
19	9.09%	49	3.00%
20	9.09%	50	3.00%
21	9.09%	51	3.00%
22	9.09%	52	3.00%
23	9.09%	53	3.00%
24	9.09%	54	3.00%
25	9.13%	55	3.00%
26	9.13%	56	3.00%
27	9.13%	57	3.00%
28	9.13%	58	3.00%
29	9.13%	59	3.00%
30	6.68%	60+	3.00%
31	6.68%		
32	6.68%		
33	6.68%		
34	6.68%		
35	5.69%		
36	5.69%		
37	5.69%		
38	5.69%		
39	5.69%		
40	4.29%		
41	4.29%		
42	4.29%		
43	4.29%		
44	4.29%		

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Table 3

Retirement Rates—Nonbargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	10.00%
59	15.00%
60	25.00%
61	25.00%
62	40.00%
63	35.00%
64	35.00%
65	50.00%
66	50.00%
67	50.00%
68	50.00%
69	50.00%
70+	100.00%

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Table 4

Retirement Rates—Bargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	10.00%
59	15.00%
60	25.00%
61	25.00%
62	32.00%
63	25.00%
64	20.00%
65	35.00%
66	35.00%
67	35.00%
68	35.00%
69	35.00%
70+	100.00%

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Table 5

Retirement Rates—Local 270 (58 and 35)
Years of Service

Age	0–34	35+
55	0.00%	0.00%
56	0.00%	0.00%
57	0.00%	0.00%
58	0.00%	100.00%
59	0.00%	100.00%
60	0.00%	100.00%
61	0.00%	100.00%
62	100.00%	100.00%
63	100.00%	100.00%
64	100.00%	100.00%
65	100.00%	100.00%
66	100.00%	100.00%
67	100.00%	100.00%
68	100.00%	100.00%
69	100.00%	100.00%
70+	100.00%	100.00%

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Withdrawal Rates—Nonbargaining Employees
Years of Service

Age	0	1	2	3+
15	25.20%	24.70%	19.60%	17.50%
16	25.20%	24.70%	19.60%	17.50%
17	25.20%	24.70%	19.60%	17.50%
18	25.20%	24.70%	19.60%	17.50%
19	25.20%	24.70%	19.60%	17.50%
20	25.20%	24.70%	19.60%	17.50%
21	25.20%	24.70%	19.60%	17.50%
22	25.20%	24.70%	19.60%	16.70%
23	25.20%	24.70%	19.60%	15.80%
24	25.20%	24.70%	19.60%	15.10%
25	21.90%	18.10%	13.00%	11.70%
26	21.90%	18.10%	13.00%	11.20%
27	21.90%	18.10%	13.00%	10.50%
28	21.90%	18.10%	13.00%	9.90%
29	21.90%	18.10%	13.00%	9.40%
30	19.30%	13.50%	10.00%	8.90%
31	19.30%	13.50%	10.00%	8.40%
32	19.30%	13.50%	10.00%	7.90%
33	19.30%	13.50%	10.00%	7.70%
34	19.30%	13.50%	10.00%	7.50%
35	18.20%	12.80%	9.00%	7.30%
36	18.20%	12.80%	9.00%	7.10%
37	18.20%	12.80%	9.00%	6.90%
38	18.20%	12.80%	9.00%	6.50%
39	18.20%	12.80%	9.00%	6.00%
40	16.00%	12.20%	7.10%	5.30%
41	16.00%	12.20%	7.10%	4.90%
42	16.00%	12.20%	7.10%	4.70%
43	16.00%	12.20%	7.10%	4.30%
44	16.00%	12.20%	7.10%	4.00%

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Withdrawal Rates—Nonbargaining Employees
Years of Service

Age	0	1	2	3+
45	12.10%	11.70%	5.70%	4.00%
46	12.10%	11.70%	5.70%	3.70%
47	12.10%	11.70%	5.70%	3.50%
48	12.10%	11.70%	5.70%	3.20%
49	12.10%	11.70%	5.70%	3.00%
50	11.90%	11.20%	5.20%	2.80%
51	11.90%	11.20%	5.20%	2.70%
52	11.90%	11.20%	5.20%	2.40%
53	11.90%	11.20%	5.20%	2.30%
54	11.90%	11.20%	5.20%	2.20%
55+	0.00%	0.00%	0.00%	0.00%

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Withdrawal Rates—Bargaining Employees
Years of Service

Age	0	1	2	3+
15	16.10%	7.80%	6.30%	6.30%
16	16.10%	7.80%	6.30%	6.30%
17	16.10%	7.80%	6.30%	6.30%
18	16.10%	7.80%	6.30%	6.30%
19	16.10%	7.80%	6.30%	6.30%
20	16.10%	7.80%	6.30%	6.30%
21	16.10%	7.80%	6.30%	6.30%
22	16.10%	7.80%	6.30%	6.30%
23	16.10%	7.80%	6.30%	6.00%
24	16.10%	7.80%	6.30%	5.90%
25	15.70%	7.30%	6.00%	5.80%
26	15.70%	7.30%	6.00%	5.70%
27	15.70%	7.30%	6.00%	5.50%
28	15.70%	7.30%	6.00%	5.40%
29	15.70%	7.30%	6.00%	5.30%
30	15.40%	6.40%	5.60%	5.20%
31	15.40%	6.40%	5.60%	5.10%
32	15.40%	6.40%	5.60%	5.00%
33	15.40%	6.40%	5.60%	4.90%
34	15.40%	6.40%	5.60%	4.80%
35	15.20%	5.80%	5.50%	4.70%
36	15.20%	5.80%	5.50%	4.60%
37	15.20%	5.80%	5.50%	4.50%
38	15.20%	5.80%	5.50%	4.40%
39	15.20%	5.80%	5.50%	4.30%
40	15.00%	5.60%	5.40%	4.20%
41	15.00%	5.60%	5.40%	4.10%
42	15.00%	5.60%	5.40%	4.00%
43	15.00%	5.60%	5.40%	3.90%
44	15.00%	5.60%	5.40%	3.80%

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Withdrawal Rates—Bargaining Employees
Years of Service

Age	0	1	2	3+
45	15.00%	5.60%	5.30%	3.70%
46	15.00%	5.60%	5.30%	3.60%
47	15.00%	5.60%	5.30%	3.50%
48	15.00%	5.60%	5.30%	3.40%
49	15.00%	5.60%	5.30%	3.30%
50	15.00%	5.60%	5.30%	3.10%
51	15.00%	5.60%	5.30%	3.00%
52	15.00%	5.60%	5.30%	2.90%
53	15.00%	5.60%	5.30%	2.80%
54	15.00%	5.60%	5.30%	2.70%
55+	0.00%	0.00%	0.00%	0.00%

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Table 8

Disability Rates—Nonbargaining Employees

Age	Male	Female	Age	Male	Female
15	0.027%	0.027%	45	0.144%	0.216%
16	0.027%	0.027%	46	0.162%	0.243%
17	0.027%	0.027%	47	0.189%	0.270%
18	0.027%	0.027%	48	0.225%	0.297%
19	0.027%	0.027%	49	0.252%	0.324%
20	0.027%	0.027%	50	0.297%	0.360%
21	0.027%	0.027%	51	0.351%	0.396%
22	0.027%	0.027%	52	0.414%	0.441%
23	0.027%	0.027%	53	0.477%	0.486%
24	0.027%	0.027%	54	0.549%	0.531%
25	0.027%	0.027%	55	0.621%	0.576%
26	0.027%	0.027%	56	0.693%	0.621%
27	0.027%	0.027%	57	0.774%	0.666%
28	0.027%	0.036%	58	0.855%	0.720%
29	0.027%	0.036%	59	0.945%	0.765%
30	0.027%	0.036%	60	1.035%	0.810%
31	0.027%	0.045%	61	1.134%	0.864%
32	0.027%	0.045%	62	1.242%	0.909%
33	0.027%	0.054%	63	1.359%	0.945%
34	0.027%	0.054%	64	1.476%	0.981%
35	0.036%	0.063%	65+	0.000%	0.000%
36	0.036%	0.072%			
37	0.045%	0.081%			
38	0.054%	0.090%			
39	0.063%	0.108%			
40	0.072%	0.117%			
41	0.081%	0.135%			
42	0.090%	0.153%			
43	0.108%	0.171%			
44	0.126%	0.198%			

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Table 9

Disability Rates—Bargaining Employees

Age	Male	Female	Age	Male	Female
15	0.042%	0.042%	45	0.224%	0.336%
16	0.042%	0.042%	46	0.252%	0.378%
17	0.042%	0.042%	47	0.294%	0.420%
18	0.042%	0.042%	48	0.350%	0.462%
19	0.042%	0.042%	49	0.392%	0.504%
20	0.042%	0.042%	50	0.462%	0.560%
21	0.042%	0.042%	51	0.546%	0.616%
22	0.042%	0.042%	52	0.644%	0.686%
23	0.042%	0.042%	53	0.742%	0.756%
24	0.042%	0.042%	54	0.854%	0.826%
25	0.042%	0.042%	55	0.966%	0.896%
26	0.042%	0.042%	56	1.078%	0.966%
27	0.042%	0.042%	57	1.204%	1.036%
28	0.042%	0.056%	58	1.330%	1.120%
29	0.042%	0.056%	59	1.470%	1.190%
30	0.042%	0.056%	60	1.610%	1.260%
31	0.042%	0.070%	61	1.764%	1.344%
32	0.042%	0.070%	62	1.932%	1.414%
33	0.042%	0.084%	63	2.114%	1.470%
34	0.042%	0.084%	64	2.296%	1.526%
35	0.056%	0.098%	65+	0.000%	0.000%
36	0.056%	0.112%			
37	0.070%	0.126%			
38	0.084%	0.140%			
39	0.098%	0.168%			
40	0.112%	0.182%			
41	0.126%	0.210%			
42	0.140%	0.238%			
43	0.168%	0.266%			
44	0.196%	0.308%			

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Table 10

Valuation Compensation

For nonbargaining employees, total pay is assumed to be equal to base pay plus target incentive. For bargaining employees, total pay is assumed to be equal to base pay plus target incentive and a load for assumed overtime. The overtime load assumption is specific to union. For the valuation, 80% of the rates shown in the table below are utilized.

Union	Overtime as % of Base Pay
0019	6%
0029	39%
0050	25%
0102	25%
0118	23%
0126	22%
0140	27%
0180	12%
0245	35%
0270	26%
0272	37%
0350	25%
0457	24%
0459	18%
0777	10%
1194	31%
1413	28%
2357	25%
U-3	7%

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Restated January 1, 2007. Most recently amended effective October 1, 2011.
Plan Eligibility	First of month following hire for employees of FirstEnergy Corp. or any of its participating operating companies.
Benefit Eligibility	
Normal Retirement	Age 65.
Early Retirement	Age 55 with 10 years of Eligibility Service (one year of Eligibility Service for former Ohio Edison employees hired prior to 1990), but not yet 65.
Deferred Retirement	Participant continues to accrue benefits after age 65.
Disability	Ten years of Eligibility Service and satisfies Plan requirements for disability.
Vested Pension	Five years of Eligibility Service.
Special Vested Pension	Age 50 with 10 years of Eligibility Service (but not yet 55), and participating in the Company's Severance Benefits Plan.
Preretirement Death Benefit	Death of a vested participant with a Surviving Beneficiary.
Surviving Spouse Benefit	Death of an Employee with a Surviving Beneficiary and at least 10 years of Eligibility Service.
Monthly Accrued Benefit	
FirstEnergy Corp. Post-12/31/2004 Employees	
Average Pensionable Earnings Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service

Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

FirstEnergy Corp.
Pre-01/01/2005 Employees
Career Earnings Benefit

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.
2. The sum of (a) and (b) as defined below:
 - a. Highest Average Monthly Base Earnings multiplied by the sum of 1.58% for each of the first 20 years of Credited Service; plus 1.18% for each of the next 10 years of Credited Service; plus 0.78% for each of the next five years of Credited Service; plus 1.10% for each year of Credited Service in excess of 35 years.
 - b. 0.32% for each year of Credited Service up to 35 years, multiplied by the excess, if any, of Highest Average Monthly Earnings over the lesser of:
 - (1) 150% of the participant's Covered Compensation for the year of determination; and
 - (2) Social Security taxable wage base.

Former Duquesne Light
Non-Bargaining Employees

Greater of (1) and (2):

1. FirstEnergy Corp. Pre-01/01/2005 Employees Accrued Benefit, based on pay and service since original Duquesne hire date.
2. Duquesne Light non-bargaining benefit formula described in Duquesne Plan Document and frozen as of December 31, 2001.

Minus

Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.

Schedule SB Attachment (Form 5500)—2013 Plan Year
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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

Fractionally reduced accrued retirement benefit at an Early Retirement Date. See table of reduction factors below:

Age	Local 270	Locals 19, 245, 1413		Former Centerior Nonbargaining Participant	Local 29	Other	
		At Least 15 Years of Service	Less Than 15 Years of Service	Pre-1998 Accrued Benefit Payable as a Single Lump Sum		Pre-2005	Post-2004
55	0.56	0.69	0.60	0.56	0.75	0.70	0.72
56	0.62	0.74	0.65	0.63	0.80	0.75	0.76
57	0.68	0.79	0.70	0.70	0.85	0.80	0.80
58	0.74	0.84	0.75	0.77	0.90	0.84	0.84
59	0.81	0.89	0.80	0.83	0.95	0.88	0.88
60	0.87	1.00	0.85	0.89	1.00	1.00	0.92
61	0.94	1.00	0.88	0.95	1.00	1.00	0.96
62	1.00	1.00	0.91	1.00	1.00	1.00	1.00
63	1.00	1.00	0.94	1.00	1.00	1.00	1.00
64	1.00	1.00	0.97	1.00	1.00	1.00	1.00
65	1.00	1.00	1.00	1.00	1.00	1.00	1.00

Deferred Retirement

Accrued benefit at Deferred Retirement Date.

Disability

\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled.¹ Credited Service continues to be earned until normal or early retirement.

Vested Pension

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable earlier.

Special Vested Pension

Accrued benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those for Early Retirement.

¹ Payable to Pre-01/01/2005 Employees only.

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Preretirement Death Benefit	Surviving Beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55.
Surviving Spouse Benefit	Surviving Beneficiary receives the benefit earned at death, commencing any time prior to normal retirement date. Benefits to surviving spouse are reduced for election of a 100% joint & survivor annuity and for early commencement, subject to a maximum reduction of 30%. ¹
Definitions	
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; or 5-, 10-, or 15-year certain & life annuity. The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 may be paid in the form of a single lump sum.
Surviving Beneficiary	The Surviving Beneficiary is defined as follows: <ul style="list-style-type: none">▪ If the participant is married on the date of his death, his spouse.▪ If the participant is not married on the date of his death, one individual designated by the participant.
Year of Credited Service	Year in which at least 1,000 hours are worked.
Year of Eligibility Service	Year in which at least 1,000 hours are worked.
Covered Compensation	Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

¹ Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

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Average Monthly
Pensionable Earnings

Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service.

Highest Average Monthly
Base Earnings

Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service.

Employee Contributions

None.

Special Transition
Provisions

Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula.

Centerior Energy Final Average Earnings
Benefit

See the Centerior Energy Corporation—TECO and CEI Nonbargaining section.

Ohio Edison Highest Average
Earnings Benefit

Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years.

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FirstEnergy Corp. Pension Plan
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Centerior Energy Corporation—TECO Bargaining Locals 19, 245, 1413

Definitions

Recognized Service	"Continuous Service" credited prior to January 1, 1976 plus years and fractions (to the nearest 1/12) from date of hire (on or after January 1, 1976).
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Entry Date	Date of Hire.
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Total Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Recognized Service.
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Special Early Retirement	N/A.
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Deferred Vested	Five Years of Recognized Service.
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Special Deferred Vested	Age 50 with 10 years of Recognized Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
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Disability Benefit	N/A. Disability covered under the TECO long-term disability plan.
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Preretirement Death Benefit	Surviving spouse of a vested participant.
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Surviving Spouse Benefit	Employee with at least 10 years of Recognized Service who dies and is survived by spouse.
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Postretirement Death Benefit	N/A.
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Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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Benefit Amounts

Career Earnings Benefit	For Locals 1413 and 245, 2.125% of Total Earnings for each year of Benefit Service on and after January 1, 2002 and for Local 19, 2.00% of Total Earnings for each year of Benefit Service on and after January 1, 2001; plus amounts previously accrued.
Normal Retirement	Career Earnings Benefit
Regular Early Retirement	Normal Retirement Benefit multiplied by a percentage based on age at early retirement and years of Recognized Service.
Special Early Retirement	N/A.
Deferred Vested	Accrued Benefit
Special Deferred Vested	Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.
Disability Benefit	N/A.
Preretirement Death Benefit	For Local 19 hired after January 1, 2001 and Locals 245 and 1413 hired after January 1, 2002, and not eligible for Early or Normal Retirement; surviving spouse receives the accrued benefit, actuarially reduced for early commencement and election of 50% joint & survivor annuity, commencing after employee's age 55.
Surviving Spouse Benefit	Surviving spouse receives 55% survivor annuity, reduced for early commencement only, commencing after employee's age 55.
Normal Form of Benefits	Life annuity.
Optional Forms	<i>Locals 19 and 245:</i> "FirstEnergy" payment options, plus Level Benefit Option. ¹ <i>Local 1413:</i> 100%, 75%, 66-2/3%, or 50% ¹ joint and survivor annuity, and Level Benefit Option. Also, for Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum.

¹ For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

Credited Eligibility Service	Number of years (to the nearest 1/10) from last date of hire, excluding any service prior to age 18 if hired on or after May 1, 1975.
Entry Date	Date of Hire.
Aggregate Earnings	Includes wages, bonuses, overtime, vacation pay, and sick pay.
Credited Career Earnings	Aggregate Earnings plus total Worker's Compensation benefits received.

Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
Early Retirement	Age 55 with 10 years of Credited Eligibility Service.
Special Early Retirement	Age 58 with 35 years of Credited Eligibility Service, and retirement prior to January 1, 2015.
Deferred Vested	Five Years of Credited Eligibility Service.
Special Deferred Vested	N/A.
Disability Benefit	10 years of Credited Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
Preretirement Death Benefit	Surviving spouse of a vested participant.
Postretirement Death Benefit	N/A.

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Benefit Amounts

Career Earnings Benefit	2.125% of Credited Career Earnings.
Normal Retirement	Career Earnings Benefit
Regular Early Retirement	Normal Retirement Benefit multiplied by a percentage based on age at early retirement (unreduced at age 62).
Special Early Retirement	Accrued Benefit plus, a temporary benefit of \$550/month payable to the later of age 62 and 12-months, and subject to a 48-month maximum, but in no case payable after retiree reaches Social Security Normal Retirement Age.
Deferred Vested	Accrued Benefit
Special Deferred Vested	Accrued Benefit payable at the Normal Retirement Date, or as early as age 55. Early commencement reduction factors are identical to those used for Early Retirement.
Disability Benefit	\$400 per month, payable until the Normal Retirement Date or until the participant is no longer disabled.
Preretirement Death Benefit	Surviving spouse receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity, commencing after employee's age 55.
Normal Form of Benefits	Life annuity.
Optional Forms	"FirstEnergy" payment options. Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003.

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Centerior Energy Corporation—TECO and CEI Nonbargaining

Definitions

Earnings	Includes salary, bonuses, vacation pay, incentive pay, and salary continuation payments received under any STD plan.
Straight-Time Earnings	Earnings minus (1) higher classification pay, (2) overtime pay, (3) premium pay, (4) bonuses and fees, and (5) vacation pay.
Covered Compensation	Average of taxable wage bases over 35-year period ending with the year participant attains Social Security Normal Retirement Age.
Three-Year Average Earnings	Three-year average of lesser of Straight-Time Earnings or wage base.
Average Offset Earnings	The lesser of the Three-year Average Earnings or Covered Compensation.
Final Average Earnings	Average Straight-Time Earnings for the highest 48 consecutive months during the last 120 months of service.

Benefit Amounts

Final Average Earnings Benefit	For each of the first 20 years of Benefit Service: <i>2.1% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>1.2% of Final Average Earnings less 0.5% of Average Offset Earnings</i> For each of the next 10 years of Benefit Service: <i>0.5% of Final Average Earnings less 0.25% of Average Offset Earnings</i>
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Schedule SB Attachment (Form 5500)—2013 Plan Year
FirstEnergy Corp. Pension Plan
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GPU Companies Pension Plans—Employee Pension Plan
(Nonbargaining Plan)

Normal Retirement Benefit

Greater of:

1. FirstEnergy Corp. Career Earnings Benefit.
2. FirstEnergy Corp. Adjusted Highest Average Base Earnings Benefit.
3. Special FirstEnergy Transition Benefit—
GPU Pension Plan Benefit “frozen” as of
December 31, 2002, plus FirstEnergy Corp. Career
Earnings Benefit based on FirstEnergy pension eligible
earnings after December 31, 2002.

Early Retirement Benefit

Greater of:

1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60.
2. GPU Pension Plan Benefit “frozen” as of
December 31, 2002 reduced by 4% for each year
retirement precedes age 60.

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FirstEnergy Corp. Pension Plan
EIN: 34-1843785 PN: 001

GPU Companies Pension Plans—Plan for Retirement Annuities

Effective Dates	Plan adopted November 1, 1946; most recently amended January 1, 2002.
Eligibility	Represented employees, upon completion of one year of service.
Employee Contributions	None for Basic Annuity.
Normal Retirement Benefit	
Eligibility	Age 65.
Annual Benefit	The sum of the Basic Annuity and the Medicare Part B Benefit, if applicable.
Basic Annuity	1.5% of Basic Earnings for each of the first 20 years of service, plus 0.9% of Basic Earnings for each year beyond 20 for Meted and Penelec; 1.5% of Basic Earnings for each of the first 20 years of service, plus 1.0% of Basic Earnings for each year beyond 20 for JCP&L. Effective July 1, 1998, JCP&L employees with more than 15 years of service as of December 31, 1996 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 1998, Meted employees with more than 15 years of service as of December 31, 1997 will receive 1.1% of Basic Earnings for each year beyond 20. Effective February 1, 1998, Penelec IBEW employees with more than 15 years of service as of December 31, 1998 will receive 1.1% of Basic Earnings for each year beyond 20. Effective January 1, 2000, Penelec UWUA employees with more than 15 years of service as of December 31, 1999 will receive 1.1% of Basic Earnings for each year beyond 20. Basic Earnings means the highest five-year average of base wages plus bonuses and compensation awards.
Medicare Part B Benefit	For Retirements Before January 1, 1997 (JCPL), January 1, 1998 (Meted), June 1, 1998 (Penelec IBEW), or July 1, 1998 (Penelec UWUA): All Medicare-eligible retirees receive a monthly premium reimbursement fixed at \$31.90, to offset the cost of Medicare Part B.

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Early Retirement Benefit
Eligibility

Age 55 with 20 years of service (10 years of service for Penelec).

Annual Benefit

Computed as for Normal Retirement but reduced for early commencement. The Basic Annuity reduction is 4.0% for each year retirement precedes age 60. The Medicare Part B benefit is not reduced.

Disability Benefit
Eligibility

Permanent incapacity for three months and having elected coverage. (JCP&L employees who did not elect coverage receive service credit for time on Long-Term Disability.)

Annual Benefits

Basic Annuity is the greater of accrued Normal Retirement Benefit and 2/3 of Normal Retirement Benefit based on service projected to normal retirement.

Commencement

Immediate, upon retirement.

Termination Benefit
Eligibility

Five years of service.

Annual Benefit

Computed as for Normal Retirement.

Commencement

Deferred to any age between 55 and 65 (at employee's option) with actuarial reduction for commencement before age 65.

Death Benefit
Eligibility

Five years of service and surviving spouse.

Annual Benefit

50% of amount computed as for disability retirement.

Commencement

Immediate upon employee's death.

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Form of Benefit Payments

Automatic 50% “joint and survivor” form, actuarially reduced, unless the employee elects 75% or 100% continuance, and/or level income option or single life annuity. Under joint and survivor form, benefit reverts to unreduced amount if spouse pre-deceases employee during first five years of retirement¹.

Pension During First Year

First 12 monthly Basic Annuity payments are increased by 20%.

¹“FirstEnergy” payment options extended to System Council Employees effective January 1, 2009 and Local 777 participants effective September 1, 2009.

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

Credited Service	Elapsed time from date of Plan Eligibility until termination date.
Annual Rate of Past Service Compensation	Determined using the highest five consecutive calendar years prior to the date shown in the table below:

Termination Date	Annual Rate of Past Service Compensation
10/01/2008–09/30/2009	Prior to January 1, 2003
10/01/2009–09/30/2010	Prior to January 1, 2004
10/01/2010–09/30/2011	Prior to January 1, 2005
10/01/2011–09/30/2012	Prior to January 1, 2006
10/01/2012–09/30/2013	Prior to January 1, 2007
On or After 10/01/2013	Prior to January 1, 2008

Credited Past Service	Computed the same as Credited Service, but only through the end of the period used for Past Service Compensation.
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Future Service Compensation	Employee's compensation following the period that comprises the Past Service Compensation.
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Eligibility for Benefits

Normal Retirement	First of month following attainment of age 65.
Early Retirement	Age 55 with 5 years of Eligibility Service.
Deferred Vested	Five Years of Eligibility Service.
Special Deferred Vested	N/A.
Disability Benefit	10 years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
Preretirement Survivor's Benefit	10 years of Eligibility Service.
Qualified Preretirement Survivor Benefit	Five years of Eligibility Service (but fewer than 10 years of Eligibility Service).

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Benefit Amounts

Normal Retirement

The annual amount of a participant's normal retirement pension shall be:

1. The greater of (a) or (b), less (c):
 - a. 1.4% of the Annual Rate of Past Service Compensation times years of Credited Past Service; plus

1.4% of the participant's Future Service Compensation.
 - b. \$51 multiplied by the number of year of credited service up to a maximum of \$1,020 after 20 or more years of Credited Service.
 - c. Duquesne accrued benefit, frozen at time of transfer to FirstEnergy.
2. The accrued pension shall not be less than the amount determined as if the provisions of the Plan relating to Future Service Compensation, Annual Rate of Past Service Compensation, and Credited Past Service that previously were in effect.
3. A participant's accrued pension represents the total amount of a single life annuity that would be paid to the participant commencing at normal retirement age. Such amount shall be subject to a reduction for the preretirement survivor option or the preretirement 10-year certain option.

Early Retirement

The annual amount of an early retirement pension shall be either (1) and (2) elected by the participant:

1. The amount of his/her accrued pension benefit commencing at their normal retirement date.
2. The amount of his/her accrued pension benefit reduced by 5/12% for each month under the age of 60.

Deferred Vested

Accrued Benefit

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Disability Benefit

A participant who has completed at least ten years of Vesting Service and becomes Totally and Permanently disabled while employed and prior to age 65 is eligible to receive a disability retirement pension. The disability retirement pension shall be the amount of his accrued pension benefit reduced before age 62 by the amount, if any, of benefits payable under any disability benefit program (other than Workers' Compensation and Social Security) to which the Company makes contributions.

Preretirement Survivor's Benefit

Beneficiary receives the accrued benefit, reduced for early commencement (maximum reduction of 25%) and election of 100% joint & survivor annuity, commencing the first of the month following the participant's death.

Qualified Preretirement Survivor Benefit

Beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

plus

- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of:

(A) Annualized base rate of pay for that year

or

(B) Compensation for the prior calendar year.

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- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

Minimum Benefit

Annual benefit of \$200 times years of service up to 15 years.

Late Retirement Benefit

Accrued Benefit at Deferred Commencement Date.

Early Retirement Eligibility

The first day of any month coincident with or following age 55.

Benefit

The greatest of:

- (a) The benefit calculated under Part (a) of the Normal Retirement Benefit, except that Parts (ii) and (iii) are reduced by 3% for each year that the participant retires before age 62.
- (b) The benefit calculated under Part (b) of the Normal Retirement Benefit, except that Parts (i) and (ii) of the formula will be based upon a percentage of annual earnings in accordance with the table below. The benefit is also reduced by 4% for each year that the participant retires before age 60, until the participant attains age 65.

<u>Age</u>	<u>Part (i)</u>	<u>Part (ii)</u>	<u>Age</u>	<u>Part (i)</u>	<u>Part (ii)</u>
55	1.27%	1.645%	59	1.11%	1.395%
56	1.24%	1.605%	60	1.05%	1.295%
57	1.21%	1.545%	61	0.88%	1.125%
58	1.16%	1.475%	62–65	0.85%	1.125%

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(c) The benefit calculated under Part (c) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.

(d) The benefit calculated under Part (d) of the Normal Retirement Benefit, adjusted according to the early retirement provisions of the applicable plan.

Deferred Vested Termination
Eligibility

After the earlier of five years of service and first of month coincident or following age 55.

Benefit

The Normal Retirement Benefit, payable at age 65, with actuarial reductions to commencement age.

Preretirement Death Benefit
Eligibility

The spouse is eligible for a benefit if the participant was vested and death occurs prior to early or normal retirement.

Benefit

The participant will be treated as having retired immediately preceding the date of death. If no election was made the benefit will be in the form of a 50% Joint and Survivor Annuity. The annuity will begin no sooner than the first day of the month following the month in which the participant would have attained age 55.

Normal Form of Benefits

Life annuity.

Optional Forms

50% joint and survivor annuity or the contingent annuitant option. The optional forms are actuarially equivalent to the Normal Form.

Employee Contributions

They are not required or permitted.

Year of Service

The 12-month period ending June 30.

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Definitions

Credited Service

All periods of employment for which an Employee is paid or entitled to payment for service rendered.

Vesting Service

Year of Service during which an eligible employee has at least 1,000 Hours of Employment.

A participant is 100% vested after the earlier of five years of vesting service or the first day of the month coincident with or next following age 55.

Compensation (Base Annual Rate)

The lesser of (1) and (2):

1. Highest July 1st base salary plus any lump sum payment received under the annual base salary administration program.
2. Highest average Earnings for any 60 consecutive months of Earnings.

Earnings

All wages and salaries payable by the Company including base pay, commissions, lump sums, payments under a non-executive variable or incentive compensation plan, and other similar items as the Employment Benefits Committee may determine.

Covered Compensation

Determined as of each July 1st, equal to the average Social Security Wage Base during the 35-year period ending on the last day of the calendar year, rounded to the nearest multiple of \$600.

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Allegheny Energy Employees Other Than Local 102

Normal Retirement

Eligibility

The first day of the month coincident with or next following age 65.

Accrued Benefit for Service
Prior to January 1, 2012

The greatest of:

(a) The sum of:

- (i) 1.1% of Base Annual Rate below Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.
- (ii) 1.5% of Base Annual Rate in excess of Covered Compensation Level for each year of Service Credit, up to a maximum of 35 years.

plus

- (iii) 1.3% of Base Annual Rate for each year of Service Credit in excess of 35 years.

(b) The sum of:

- (i) The benefit accrued under the Plan as of June 30, 1989.
- (ii) 1.5% of annual Compensation of each Plan Year thereafter, or portion thereof.

Annual compensation used in (b)(ii) is the greater of:

(A) Annualized base rate of pay for that year

or

(B) Compensation for the prior calendar year.

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- (c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.
- (d) Retirement benefit accrued under any prior plan on or after July 1, 1990, based upon Service Credit and Earnings, as defined under that given plan, through June 30 of the applicable plan year.

Benefits described in (b) and (c) applied only to employees covered under this plan prior to July 1, 1989.

Accrued Benefit for Service
After December 31, 2011

Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service after December 31, 2011.

Early Retirement

The early retirement provisions for the accrued benefit as of December 31, 2011 are based on the provisions for the former Allegheny Energy Retirement Plan.

The early retirement provisions for the accrued benefit after December 31, 2011 are based on the provisions for the former FirstEnergy Corp Pension Plan for participants hired after December 31, 2004.

Plan Changes Since the Prior Year

The funding valuation reflects the following plan change:

- Effective July 1, 2012, the Allegheny Energy Retirement Plan was merged into the FirstEnergy Corp. Pension Plan.
- Effective January 1, 2012, former Allegheny Energy employees not covered by the Local 102 bargaining unit became eligible for the post-December 31, 2004 FirstEnergy benefit formula for years of service after December 31, 2011. The Allegheny employees' accrued benefits based on their final average pay under the prior Allegheny formulas will continue to grow after December 31, 2011 with future pay increases.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

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 4085 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
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Part I Annual Report Identification Information			
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>			
A This return/report is for:	☐ a multiemployer plan;	☐ a multiple-employer plan; or	
	☒ a single-employer plan;	☐ a DFE (specify) _____	
B This return/report is:	☐ the first return/report;	☐ the final return/report;	
	☐ an amended return/report;	☐ a short plan year return/report (less than 12 months).	
C If the plan is a collectively-bargained plan, check here.	☒		
D Check box if filing under:	☒ Form 5558;	☐ automatic extension;	☐ the DFVC program;
	☐ special extension (enter description)		

Part II Basic Plan Information—enter all requested information			
1a Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	1b Three-digit plan number (PN) ►	<u>001</u>	
	1c Effective date of plan	<u>07/01/1944</u>	
2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) <u>FIRSTENERGY CORP.</u> <u>76 SOUTH MAIN STREET</u> <u>AKRON</u> <u>OH 44308</u>	2b Employer Identification Number (EIN)	<u>34-1843785</u>	
	2c Sponsor's telephone number	<u>(330) 384-5417</u>	
	2d Business code (see instructions)	<u>221100</u>	

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

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

SIGN HERE	<i>Mary Beth Schutter</i>	<u>10-15-14</u>	<u>Mary Beth Schutter</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)			Preparer's telephone number (optional)



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INTEREST-BEARING CASH</u>					
73,298.2800	AUD (AUSTRALIAN DOLLARS)	65,329.33	0.0000	65,576.31	246.98
677.3400	CHF (SWISS FRANC)	739.98	0.0000	761.61	21.63
28,080.8300	GBP (GREAT BRITISH POUNDS)	46,186.86	0.0000	46,508.87	322.01
5,165,265.0000	JPY (JAPANESE YEN)	49,983.16	0.0000	49,143.85	839.31-
2.5200	SGD (SINGAPORE DOLLARS)	1.98	0.0000	2.00	0.02
254,696.7800	MXN (MEXICAN PESO)	19,446.82	0.0000	19,446.73	0.09-
176,121.8300	CAD (CANADIAN DOLLARS)	166,232.02	0.0000	165,761.73	470.29-
922.3800	NOK (NORWEGIAN KRONE)	149.10	0.0000	152.04	2.94
18.1400	SEK (SWEDISH KRONA)	2.77	0.0000	2.82	0.05
145,750.0000	GBP CURRENCY AT BROKER 0.000%	239,259.22	0.0000	241,398.44	2,139.22
11.0000	KRW (SOUTH KOREAN WON)	0.01	0.0000	0.01	0.00
20.1800	ILS (ISRAELI SHEKEL)	5.76	0.0000	5.81	0.05
434,665.5100	BRL (BRAZILIAN REAL)	184,418.65	0.0000	184,238.85	179.80-
464,235.4600	EUR (EURO)	638,120.23	0.0000	639,693.25	1,573.02
57,782.5000-	EUR CURRENCY AT BROKER	77,785.30-	0.0000	79,621.40-	1,836.10-
261,013.9200	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	261,013.92	100.0000	261,013.92	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
26,000.0000	BARC CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	26,000.00	100.0000	26,000.00	0.00
869,000.0000	DEUTSCHE BANK VAR RT 01/01/2049 DD 07/01/08	869,000.00	100.0000	869,000.00	0.00
254,000.0000	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	254,000.00	100.0000	254,000.00	0.00
0.1200	BLACKROCK CASH	0.12	1.0000	0.12	0.00
70,000.0000	GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	70,000.00	100.0000	70,000.00	0.00
354,000.0000	MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	354,000.00	100.0000	354,000.00	0.00
27,000.0000	MORG CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	27,000.00	100.0000	27,000.00	0.00
260,000.0000	RBS PLC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	260,000.00	100.0000	260,000.00	0.00
199,000.0000	SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	199,000.00	100.0000	199,000.00	0.00
169,000.0000	UBS CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	169,000.00	100.0000	169,000.00	0.00
794,000.0000	CASH HELD AT MERRILL LYNCH	794,000.00	1.0000	794,000.00	0.00
TOTAL INTEREST-BEARING CASH		4,615,104.63		4,616,084.96	980.33



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>U. S. GOVERNMENT SECURITIES</u>					
400,000.0000	FEDERAL HOME LN BK CONS BD 5.500% 07/15/2036 DD 07/17/06	550,372.00	115.6840	462,736.00	87,636.00-
3,000,000.0000	FEDERAL NATL MTG ASSN STRIP PO 0.000% 05/15/2030 DD 05/05/00	1,692,060.00	47.9010	1,437,030.00	255,030.00-
500,000.0000	ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03	673,675.00	116.5610	582,805.00	90,870.00-
2,500,000.0000	ISRAEL ST AID 0.000% 02/15/2025 DD 09/15/97	1,760,200.00	64.5940	1,614,850.00	145,350.00-
500,000.0000	TENNESSEE VALLEY AUTH BD 5.880% 04/01/2036 DD 07/23/97	694,710.00	115.8420	579,210.00	115,500.00-
750,000.0000	TENNESSEE VALLEY AUTH BD 5.500% 06/15/2038 DD 06/15/08	1,017,750.00	109.8350	823,762.50	193,987.50-
1,467,000.0000	TENNESSEE VALLEY AUTH BD 5.250% 09/15/2039 DD 09/15/09	1,930,161.24	106.7310	1,565,743.77	364,417.47-
422,000.0000	TENNESSEE VALLEY AUTH BD 4.625% 09/15/2060 DD 09/15/10	505,433.62	89.4430	377,449.46	127,984.16-
540,310.0000	US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10	640,086.68	112.3590	607,086.91	32,999.77-
559,938.7500	US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11	821,443.88	112.3590	629,141.58	192,302.30-
516,830.0000	US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12	565,055.87	80.3910	415,484.81	149,571.06-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,100,000.0000	U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	945,326.22	85.6250	941,875.00	3,451.22-
440,000.0000	U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	366,335.18	81.0470	356,606.80	9,728.38-
8,670,000.0000	U S TREASURY BONDS 3.625% 08/15/2043 DD 08/15/13	8,271,203.05	94.4380	8,187,774.60	83,428.45-
400,000.0000	U S TREASURY NOTE 0.250% 09/30/2014 DD 09/30/12	400,343.75	100.0820	400,328.00	15.75-
2,000,000.0000	U S TREASURY NOTE 2.500% 08/15/2023 DD 08/15/13	1,922,317.50	96.0310	1,920,620.00	1,697.50-
134,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2026 DD 08/15/96	95,860.92	63.3010	84,823.34	11,037.58-
750,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2026 DD 11/15/96	531,165.00	62.5210	468,907.50	62,257.50-
2,100,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2027 DD 02/15/97	1,471,365.00	61.7500	1,296,750.00	174,615.00-
2,375,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2027 DD 11/15/97	1,648,440.00	60.9770	1,448,203.75	200,236.25-
300,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2027 DD 11/17/97	203,958.00	59.4370	178,311.00	25,647.00-
1,766,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2028 DD 08/17/98	1,188,959.50	58.7840	1,038,125.44	150,834.06-
2,000,000.0000	U S TREASURY BD CPN STRIP 0.000% 05/15/2028 DD 11/16/98	1,334,460.00	58.0950	1,161,900.00	172,560.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,750,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2028 DD 11/16/98	1,800,452.50	56.7000	1,559,250.00	241,202.50-
2,200,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2029 DD 02/16/99	1,424,984.00	56.0280	1,232,616.00	192,368.00-
2,635,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2029 DD 02/15/00	1,663,027.56	54.0400	1,423,954.00	239,073.56-
3,400,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2030 DD 02/15/00	2,107,558.00	52.7350	1,792,990.00	314,568.00-
14,689,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2030 DD 02/15/01	9,196,048.45	53.4000	7,843,926.00	1,352,122.45-
9,184.6410	FHLMC POOL #C0-0730 6.000% 03/01/2029 DD 03/01/99	10,213.37	111.9880	10,285.70	72.33
5,156.8680	FHLMC POOL #E0-1323 4.500% 03/01/2018 DD 03/01/03	5,416.56	105.9630	5,464.37	47.81
2,871.7190	FHLMC MULTICLASS MTG 2363 PF 6.000% 09/15/2016 DD 09/01/01	3,041.47	104.7670	3,008.61	32.86-
29,283.7210	FHLMC MULTICLASS MTG 1650 K 6.500% 01/15/2024 DD 01/01/94	32,994.61	110.9380	32,486.77	507.84-
48,738.2010	FHLMC MULTICLASS MTG 2412 SP VAR RT 02/15/2032 DD 02/15/02	68,074.14	136.4590	66,507.66	1,566.48-
30,036.1800	FHLMC MULTICLASS MTG 2411 FJ VAR RT 12/15/2029 DD 02/15/02	30,069.27	100.1480	30,080.63	11.36
7,979.5210	FHLMC MULTICLASS MTG 2345 PQ 6.500% 08/15/2016 DD 08/01/01	8,201.70	105.4410	8,413.69	211.99



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
13,877.0360	FNMA GTD REMIC P/T 92-188 PZ 7.500% 10/25/2022 DD 10/01/92	15,757.99	112.8760	15,663.84	94.15-
391,154.6200	FNMA GTD REMIC P/T 97-66 SB VAR RT 12/25/2023 DD 09/25/97	71,624.24	17.4040	68,076.55	3,547.69-
1,235,000.0000	FEDERAL NATL MTG ASSN STRIP 0.000% 05/15/2030 DD 01/11/02	677,422.20	48.7840	602,482.40	74,939.80-
737,000.0000	FNMA GTD REMIC P/T 13-61 BY 3.000% 06/25/2043 DD 05/01/13	598,121.56	81.2490	598,805.13	683.57
1,000,000.0000	FNMA GTD REMIC P/T 13-136 QB 3.500% 03/25/2042 DD 12/01/13	859,062.50	89.4850	894,850.00	35,787.50
19,233.5460	FNMA GTD REMIC P/T 89-77 J 8.750% 11/25/2019 DD 11/01/89	21,782.71	112.3230	21,603.70	179.01-
432,910.0000	FHLMC MULTICLASS MTG 3934 KB 5.000% 10/15/2041 DD 10/01/11	492,171.05	103.4910	448,022.89	44,148.16-
600,000.0000	FHLMC MULTICLASS MTG 4048 CE 4.000% 05/15/2042 DD 05/01/12	670,260.00	92.6050	555,630.00	114,630.00-
5,742.9620	FNMA POOL #0252211 6.000% 01/01/2029 DD 12/01/98	6,416.73	112.3360	6,451.41	34.68
13,708.9430	FNMA POOL #0254915 4.500% 09/01/2023 DD 08/01/03	15,057.68	105.9330	14,522.29	535.39-
12,823.7030	FNMA POOL #0255404 4.000% 06/01/2024 DD 07/01/04	13,748.61	102.9660	13,204.05	544.56-
25,266.2880	FNMA POOL #0357393 5.000% 06/01/2018 DD 05/01/03	27,734.35	106.5040	26,909.61	824.74-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
700,000.0000	FNMA POOL #0AM1778 2.400% 12/01/2022 DD 12/01/12	715,267.00	93.9480	657,636.00	57,631.00-
12,336.8440	FNMA GTD REMIC P/T 02-1 HC 6.500% 02/25/2022 DD 01/01/02	13,788.94	110.6120	13,646.03	142.91-
124,159.9880	FNMA GTD REMIC P/T 02-T19 A2 7.000% 07/25/2042 DD 12/01/02	150,669.45	117.4490	145,824.66	4,844.79-
161,000.0000	FHLMC MULTICLASS MTG 2515 HC 6.000% 10/15/2032 DD 10/01/02	183,145.55	103.2700	166,264.70	16,880.85-
279,664.5760	FHLMC MULTICLASS MTG 2525 AM 4.500% 04/15/2032 DD 11/01/02	321,910.71	106.6150	298,164.39	23,746.32-
161,000.0000	FHLMC MULTICLASS MTG 2524 HC 6.000% 11/15/2032 DD 11/01/02	185,676.47	111.7390	179,899.79	5,776.68-
22,624.1600	FNMA GTD REMIC P/T 03-41 PN 5.500% 05/25/2033 DD 04/01/03	25,114.22	108.4530	24,536.58	577.64-
80,336.5420	FNMA GTD REMIC P/T 03-35 EA 0.000% 05/25/2033 DD 04/01/03	75,773.45	82.7560	66,483.31	9,290.14-
30,180.8730	FNMA GTD REMIC P/T 03-35 SW VAR RT 05/25/2033 DD 04/01/03	41,497.86	133.7340	40,362.09	1,135.77-
43,861.8400	FNMA GTD REMIC P/T 03-69 NS VAR RT 07/25/2033 DD 06/01/03	51,715.36	118.8840	52,144.71	429.35
118,498.9460	FNMA GTD REMIC P/T 03-64 SX VAR RT 07/25/2033 DD 06/01/03	139,888.03	116.6540	138,233.76	1,654.27-
103,000.0000	FNMA GTD REMIC P/T 03-63 PG 4.000% 07/25/2033 DD 06/01/03	117,726.94	99.9030	102,900.09	14,826.85-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
15,405.7560	FNMA GTD REMIC P/T 03-76 PS VAR RT 08/25/2033 DD 07/01/03	17,120.61	106.4600	16,400.97	719.64-
62,956.5100	FNMA GTD REMIC P/T 03-91 GB 4.500% 09/25/2018 DD 08/01/03	67,113.58	105.8470	66,637.58	476.00-
59,900.5010	FNMA GTD REMIC P/T 03-87 OS VAR RT 04/25/2033 DD 08/25/03	64,326.60	103.2270	61,833.49	2,493.11-
10,566.6480	FHLMC MULTICLASS MTG 2522 GD 5.500% 11/15/2017 DD 11/01/02	11,332.06	106.9400	11,299.97	32.09-
29,605.5800	FHLMC MULTICLASS MTG 2594 OL 5.000% 04/15/2018 DD 04/01/03	31,708.11	106.0400	31,393.76	314.35-
19,757.1400	FHLMC MULTICLASS MTG 2594 VU 5.500% 03/15/2021 DD 04/01/03	20,246.50	100.5770	19,871.14	375.36-
33,757.0200	FHLMC MULTICLASS MTG 2613 H 4.500% 05/15/2018 DD 05/01/03	35,637.34	105.7240	35,689.27	51.93
115,000.0000	FHLMC MULTICLASS MTG 2629 AD 4.500% 06/15/2018 DD 06/01/03	126,895.60	107.8180	123,990.70	2,904.90-
62,000.0000	FHLMC MULTICLASS MTG 2629 DB 5.000% 06/15/2023 DD 06/01/03	71,348.36	106.1870	65,835.94	5,512.42-
25,683.5800	FHLMC MULTICLASS MTG 2631 PD 4.500% 06/15/2018 DD 06/01/03	27,119.36	105.6890	27,144.72	25.36
317,192.6590	FHLMC MULTICLASS MTG 2626 SQ VAR RT 06/15/2023 DD 06/15/03	426,785.96	123.3610	391,292.04	35,493.92-
1,142.5710	FHLMC MULTICLASS MTG 2642 SL VAR RT 07/15/2033 DD 07/01/03	1,204.49	99.6650	1,138.74	65.75-



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68,708.0100	FNMA GTD REMIC P/T 04-24 BY 5.000% 04/25/2034 DD 03/01/04	75,660.61	106.9590	73,489.40	2,171.21-
125,483.7950	FNMA GTD REMIC P/T 04-61 SH VAR RT 11/25/2032 DD 07/25/04	207,897.85	158.2710	198,604.46	9,293.39-
42,740.2130	FNMA GTD REMIC P/T 04-59 BG 0.000% 12/25/2032 DD 07/01/04	40,002.34	89.8330	38,394.82	1,607.52-
278,373.5650	FNMA GTD REMIC P/T 04-79 SP VAR RT 11/25/2034 DD 10/25/04	375,008.22	135.9190	378,362.57	3,354.35
103,000.0000	FNMA GTD REMIC P/T 05-35 HY 5.000% 04/25/2035 DD 03/01/05	110,978.38	106.1450	109,329.35	1,649.03-
105,034.7950	FNMA GTD REMIC P/T 05-56 TP VAR RT 08/25/2033 DD 06/25/05	143,572.12	135.0910	141,892.55	1,679.57-
118,488.8970	FNMA GTD REMIC P/T 05-66 SG VAR RT 07/25/2035 DD 06/25/05	172,551.90	132.5690	157,079.55	15,472.35-
350,427.8530	FNMA GTD REMIC P/T 05-62 GZ 5.750% 07/25/2035 DD 06/01/05	391,114.34	102.1120	357,828.89	33,285.45-
201,000.0000	FNMA GTD REMIC P/T 05-68 UD 5.000% 07/25/2035 DD 07/01/05	236,806.14	108.4360	217,956.36	18,849.78-
156,449.5010	FNMA GTD REMIC P/T 05-75 ZP 5.750% 09/25/2035 DD 08/01/05	184,142.53	101.2620	158,423.89	25,718.64-
8,725.0720	FNMA GTD REMIC P/T 05-74 DT VAR RT 07/25/2035 DD 08/25/05	9,249.83	90.2510	7,874.46	1,375.37-
80,000.0000	FNMA GTD REMIC P/T 05-84 XH 5.750% 10/25/2035 DD 09/01/05	92,811.20	105.9530	84,762.40	8,048.80-



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96,311.4050	FNMA GTD REMIC P/T 05-90 PZ 5.750% 10/25/2035 DD 09/01/05	113,774.13	101.7990	98,044.05	15,730.08-
14,265.5650	FHLMC MULTICLASS MTG 2647 LS VAR RT 07/15/2033 DD 07/01/03	15,629.23	107.8280	15,382.27	246.96-
150,242.4420	FHLMC MULTICLASS MTG 57 1AP 0.000% 07/25/2043 DD 09/01/03	131,247.35	86.8670	130,511.10	736.25-
918,000.0000	FHLMC MULTICLASS MTG 2700 PH 4.500% 11/15/2033 DD 11/01/03	1,040,204.16	106.8610	980,983.98	59,220.18-
473,491.3550	FHLMC MULTICLASS MTG 59 1AP 0.000% 10/25/2043 DD 02/01/04	404,896.70	80.2800	380,118.86	24,777.84-
49,336.2880	FHLMC MULTICLASS MTG 2768 PM 4.500% 03/15/2034 DD 03/01/04	52,914.70	104.7880	51,698.51	1,216.19-
73,167.6340	FHLMC MULTICLASS MTG 2770 LO 0.000% 03/15/2034 DD 03/01/04	68,741.78	90.5750	66,271.58	2,470.20-
2,414,872.8500	FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	2,806,476.87	107.6680	2,600,045.30	206,431.57-
221,417.0770	FNMA GTD REMIC P/T 05-95 WK VAR RT 11/25/2035 DD 10/25/05	316,033.07	135.6000	300,241.56	15,791.51-
229,166.1990	FNMA GTD REMIC P/T 05-103 SC VAR RT 07/25/2035 DD 10/25/05	284,651.98	117.4550	269,167.16	15,484.82-
144,666.4020	FNMA GTD REMIC P/T 05-97 DZ 4.500% 11/25/2035 DD 10/01/05	161,869.69	105.0230	151,933.00	9,936.69-
92,000.0000	FNMA GTD REMIC P/T 05-110 GL 5.500% 12/25/2035 DD 11/01/05	109,535.20	109.4920	100,732.64	8,802.56-



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269,561.8310	FNMA GTD REMIC P/T 05-122 ZP 6.000% 01/25/2036 DD 12/01/05	322,462.26	105.1670	283,490.09	38,972.17-
273,054.9890	FNMA GTD REMIC P/T 06-16 OA 0.000% 03/25/2036 DD 02/01/06	257,556.45	91.8530	250,809.20	6,747.25-
84,332.1320	FNMA GTD REMIC P/T 06-3 CO 0.000% 03/25/2036 DD 02/01/06	78,674.36	88.8700	74,945.97	3,728.39-
32,408.3180	FNMA GTD REMIC P/T 06-15 OT 0.000% 01/25/2036 DD 02/01/06	30,662.86	97.4400	31,578.67	915.81
60,448.7340	FNMA GTD REMIC P/T 06-23 KO 0.000% 04/25/2036 DD 03/01/06	56,702.17	94.6620	57,221.98	519.81
585,672.1310	FNMA GTD REMIC P/T 06-51 PZ 6.000% 06/25/2036 DD 05/01/06	725,095.57	109.7500	642,775.16	82,320.41-
110,000.0000	FNMA GTD REMIC P/T 06-54 PD 6.000% 06/25/2036 DD 05/01/06	127,499.90	110.2880	121,316.80	6,183.10-
21,771.7980	FHLMC MULTICLASS MTG 2840 JO 0.000% 06/15/2023 DD 08/01/04	21,126.74	99.7920	21,726.51	599.77
32,586.5700	FHLMC MULTICLASS MTG 2892 AD 5.000% 11/15/2024 DD 11/01/04	35,668.00	108.4400	35,336.88	331.12-
275,000.0000	FHLMC MULTICLASS MTG 2931 GD 5.000% 02/15/2035 DD 02/01/05	310,494.25	107.0330	294,340.75	16,153.50-
50,380.3960	FNMA GTD REMIC P/T 06-48 DZ 6.000% 06/25/2036 DD 05/01/06	61,295.67	104.3940	52,594.11	8,701.56-
13,890.6360	FNMA GTD REMIC P/T 06-59 QO 0.000% 01/25/2033 DD 06/01/06	13,499.65	98.4850	13,680.19	180.54



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70,494.9620	FNMA GTD REMIC P/T 06-62 PZ 6.000% 07/25/2036 DD 06/01/06	86,365.79	103.2630	72,795.21	13,570.58-
88,459.5360	FHLMC MULTICLASS MTG 2945 LO 0.000% 02/15/2035 DD 03/01/05	84,057.84	89.9120	79,535.74	4,522.10-
138,000.0000	FHLMC MULTICLASS MTG 2949 PB 5.500% 03/15/2035 DD 03/01/05	169,359.12	108.9180	150,306.84	19,052.28-
230,000.0000	FHLMC MULTICLASS MTG 2979 BS VAR RT 05/15/2035 DD 05/15/05	391,949.90	175.8900	404,547.00	12,597.10
306,024.4400	FHLMC MULTICLASS MTG 2994 ZY 6.000% 06/15/2035 DD 06/01/05	366,092.04	114.5710	350,615.26	15,476.78-
98,679.1050	FHLMC MULTICLASS MTG 2990 GO 0.000% 02/15/2035 DD 06/01/05	93,478.78	84.3660	83,251.61	10,227.17-
122,772.5920	FHLMC MULTICLASS MTG 3001 HP VAR RT 05/15/2035 DD 07/15/05	179,194.02	138.7540	170,351.88	8,842.14-
13,161.8400	FHLMC MULTICLASS MTG 3007 AI 5.500% 07/15/2024 DD 07/01/05	583.15	2.9920	393.80	189.35-
187,745.5210	FHLMC MULTICLASS MTG 3012 GK VAR RT 06/15/2035 DD 08/15/05	300,674.50	151.6920	284,794.94	15,879.56-
48,506.1220	FHLMC MULTICLASS MTG 3014 OD 0.000% 08/15/2035 DD 08/01/05	46,489.29	75.7370	36,737.08	9,752.21-
162,972.2180	FHLMC MULTICLASS MTG 3031 BN VAR RT 08/15/2035 DD 09/15/05	218,087.80	142.1500	231,665.01	13,577.21
92,000.0000	FHLMC MULTICLASS MTG 3074 BH 5.000% 11/15/2035 DD 11/01/05	105,029.04	109.6430	100,871.56	4,157.48-



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108,672.2610	FHLMC MULTICLASS MTG 3108 PZ 6.000% 02/15/2036 DD 02/01/06	125,896.21	101.7980	110,626.19	15,270.02-
138,000.0000	FNMA GTD REMIC P/T 06-74 PD 6.500% 08/25/2036 DD 07/01/06	164,897.58	115.6450	159,590.10	5,307.48-
117,506.6090	FNMA GTD REMIC P/T 06-69 KO 0.000% 08/25/2036 DD 07/01/06	110,968.59	93.9480	110,395.11	573.48-
54,460.8290	FNMA GTD REMIC P/T 06-94 GK VAR RT 10/25/2026 DD 09/25/06	94,467.28	173.7440	94,622.42	155.14
218,243.6140	FNMA GTD REMIC P/T 06-109 PO 0.000% 11/25/2036 DD 10/25/06	208,217.55	92.2070	201,235.89	6,981.66-
75,905.0980	FNMA GTD REMIC P/T 06-111 EO 0.000% 11/25/2036 DD 10/01/06	72,526.59	92.0660	69,882.79	2,643.80-
19,294.2500	FNMA GTD REMIC P/T 06-110 PO 0.000% 11/25/2036 DD 10/01/06	18,418.53	90.6750	17,495.06	923.47-
90,519.5500	FNMA GTD REMIC P/T 06-126 PO 0.000% 01/25/2037 DD 12/01/06	86,362.02	91.9570	83,239.06	3,122.96-
166,186.9850	FNMA GTD REMIC P/T 07-14 OP 0.000% 03/25/2037 DD 02/01/07	158,068.79	92.0680	153,005.03	5,063.76-
41,303.1600	FNMA GTD REMIC P/T 07-1 SD VAR RT 02/25/2037 DD 01/25/07	59,017.71	172.0550	71,064.15	12,046.44
126,443.4400	FNMA GTD REMIC P/T 07-12 BZ 6.000% 03/25/2037 DD 02/01/07	150,617.90	105.3620	133,223.34	17,394.56-
417,000.0000	FNMA GTD REMIC P/T 07-5 PE 6.000% 02/25/2037 DD 01/01/07	489,979.17	104.3820	435,272.94	54,706.23-



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14,159.2660	FHLMC MULTICLASS MTG 3149 SO 0.000% 05/15/2036 DD 05/15/06	13,419.47	71.3500	10,102.64	3,316.83-
969,053.3100	FNMA GTD REMIC P/T 07-54 WI VAR RT 06/25/2037 DD 05/25/07	142,557.49	14.9560	144,931.61	2,374.12
987,397.8200	FNMA GTD REMIC P/T 07-60 AX VAR RT 07/25/2037 DD 06/25/07	204,776.48	15.7080	155,100.45	49,676.03-
313,005.2190	FNMA GTD REMIC P/T 07-60 ZS 4.750% 07/25/2037 DD 06/01/07	351,038.77	98.3060	307,702.91	43,335.86-
591,452.1450	FNMA GTD REMIC P/T 07-60 ZB 4.750% 05/25/2037 DD 06/01/07	661,627.83	107.8960	638,153.21	23,474.62-
56,326.3770	FNMA GTD REMIC P/T 07-W7 1A4 VAR RT 07/25/2037 DD 06/25/07	122,349.36	199.1270	112,161.02	10,188.34-
263,753.0120	FNMA GTD REMIC P/T 07-79 ZK 6.500% 08/17/2037 DD 07/01/07	320,346.46	104.6450	276,004.34	44,342.12-
160,102.9600	FNMA GTD REMIC P/T 07-100 SM VAR RT 10/25/2037 DD 09/25/07	25,433.99	13.6330	21,826.84	3,607.15-
50,764.2100	FNMA GTD REMIC P/T 07-116 HI VAR RT 01/25/2038 DD 12/25/07	3,189.97	7.7980	3,958.59	768.62
194,227.8400	FNMA GTD REMIC P/T 08-1 BI VAR RT 02/25/2038 DD 01/25/08	23,231.53	11.8390	22,994.63	236.90-
124,513.9400	FNMA GTD REMIC P/T 08-10 XI VAR RT 03/25/2038 DD 02/25/08	21,606.94	15.1540	18,868.84	2,738.10-
231,976.9100	FNMA GTD REMIC P/T 08-16 IS VAR RT 03/25/2038 DD 02/25/08	38,192.73	14.5560	33,766.56	4,426.17-



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666,307.8800	FHLMC MULTICLASS MTG 3202 HI VAR RT 08/15/2036 DD 08/15/06	103,344.42	17.0430	113,558.85	10,214.43
91,960.0200	FHLMC MULTICLASS MTG 3201 OG 0.000% 08/15/2036 DD 08/01/06	87,991.99	89.1650	81,996.15	5,995.84-
217,603.7980	FHLMC MULTICLASS MTG 3210 ZA 6.000% 09/15/2036 DD 09/01/06	264,591.38	110.2030	239,805.91	24,785.47-
79,132.7040	FHLMC MULTICLASS MTG 3218 AO 0.000% 09/15/2036 DD 09/15/06	75,622.44	93.3950	73,905.99	1,716.45-
56,395.8500	FHLMC MULTICLASS MTG 3232 ST VAR RT 10/15/2036 DD 10/15/06	8,673.64	15.8200	8,921.82	248.18
40,781.1530	FHLMC MULTICLASS MTG 3233 OP 0.000% 05/15/2036 DD 10/01/06	38,884.03	88.9130	36,259.75	2,624.28-
459,000.0000	FHLMC MULTICLASS MTG 3242 PH 5.750% 11/15/2036 DD 11/01/06	549,193.50	108.9930	500,277.87	48,915.63-
495,617.4320	FHLMC MULTICLASS MTG 3256 PO 0.000% 12/15/2036 DD 12/01/06	477,705.88	91.7490	454,724.04	22,981.84-
290,329.6170	FHLMC MULTICLASS MTG 3261 OA 0.000% 01/15/2037 DD 01/01/07	277,897.73	91.8180	266,574.85	11,322.88-
416,021.5230	FHLMC MULTICLASS MTG 3267 ZB 6.000% 01/15/2037 DD 01/01/07	473,024.36	103.6330	431,135.58	41,888.78-
94,459.7850	FHLMC MULTICLASS MTG 3274 JO 0.000% 02/15/2037 DD 02/01/07	90,296.99	92.2710	87,158.99	3,138.00-
101,512.8200	FHLMC MULTICLASS MTG 3301 OY 0.000% 04/15/2037 DD 04/01/07	96,389.50	91.7020	93,089.29	3,300.21-



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24,322.1390	FHLMC MULTICLASS MTG 3318 AO 0.000% 05/15/2037 DD 05/01/07	23,396.97	91.4540	22,243.57	1,153.40-
354,170.5090	FHLMC MULTICLASS MTG 3325 ZM 7.000% 05/15/2037 DD 06/01/07	426,478.37	107.5180	380,797.05	45,681.32-
300,317.5330	FHLMC MULTICLASS MTG 3331 PO 0.000% 06/15/2037 DD 06/15/07	289,392.02	92.7970	278,685.66	10,706.36-
33,230.1250	FNMA GTD REMIC P/T 08-44 PO 0.000% 05/25/2038 DD 04/25/08	31,505.85	91.5980	30,438.13	1,067.72-
459,000.0000	FNMA GTD REMIC P/T 08-65 PE 5.750% 08/25/2038 DD 07/01/08	535,005.81	105.9850	486,471.15	48,534.66-
128,583.9600	FNMA GTD REMIC P/T 08-80 SA VAR RT 09/25/2038 DD 08/25/08	15,934.06	12.5320	16,114.14	180.08
83,537.1100	FNMA GTD REMIC P/T 09-6 GS VAR RT 02/25/2039 DD 01/25/09	15,832.72	16.1230	13,468.69	2,364.03-
208,389.1400	FHLMC MULTICLASS MTG 3387 SA VAR RT 11/15/2037 DD 11/15/07	31,583.42	13.1720	27,449.02	4,134.40-
151,143.0900	FHLMC MULTICLASS MTG 3404 SC VAR RT 01/15/2038 DD 01/15/08	19,550.31	10.8020	16,326.48	3,223.83-
2,000,000.0000	FHLMC MULTICLASS MTG 3423 PB 5.500% 03/15/2038 DD 03/01/08	2,287,680.00	108.7010	2,174,020.00	113,660.00-
70,523.0520	FHLMC MULTICLASS MTG 3443 SY VAR RT 03/15/2037 DD 04/01/08	82,296.94	100.9980	71,226.87	11,070.07-
2,000,000.0000	FNMA GTD REMIC P/T 11-M2 A3 3.764% 04/25/2021 DD 06/01/11	2,238,240.00	104.1380	2,082,760.00	155,480.00-



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57,027.0900	FHLMC MULTICLASS MTG 3511 SA VAR RT 02/15/2039 DD 02/15/09	7,331.94	11.0490	6,300.92	1,031.02-
220,428.6400	FHLMC MULTICLASS MTG 3481 SJ VAR RT 08/15/2038 DD 08/15/08	31,521.34	12.8770	28,384.60	3,136.74-
112,921.8400	FNMA GTD REMIC P/T 09-99 SC VAR RT 12/25/2039 DD 11/25/09	16,108.28	12.1620	13,733.55	2,374.73-
500,000.0000	FNMA GTD REMIC P/T 10-2 LC 5.000% 02/25/2040 DD 01/01/10	585,200.00	105.7280	528,640.00	56,560.00-
239,965.5510	FHLMC MULTICLASS MTG 3607 BO 0.000% 04/15/2036 DD 12/01/09	226,385.97	91.3730	219,263.72	7,122.25-
103,583.5600	FHLMC MULTICLASS MTG 3611 PO 0.000% 07/15/2034 DD 12/01/09	98,816.69	90.9080	94,165.74	4,650.95-
405,026.1000	FHLMC MULTICLASS MTG 3622 WZ 5.500% 01/15/2040 DD 01/01/10	493,043.09	103.4100	418,837.49	74,205.60-
500,000.0000	FNMA GTD REMIC P/T 10-41 NB 5.000% 05/25/2040 DD 04/01/10	542,535.00	105.7030	528,515.00	14,020.00-
8,829.2000	FNMA POOL #0720560 5.000% 06/01/2018 DD 06/01/03	9,493.02	106.4310	9,397.01	96.01-
98,717.6890	FNMA POOL #0721535 5.000% 07/01/2033 DD 06/01/03	111,809.68	110.3490	108,933.98	2,875.70-
42,664.0120	FNMA POOL #0730022 4.000% 08/01/2018 DD 07/01/03	45,791.34	105.9360	45,196.55	594.79-
12,998.7100	FNMA POOL #0735313 VAR RT 02/01/2035 DD 02/01/05	13,762.18	105.0940	13,660.86	101.32-



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12,684.3160	FNMA POOL #0743183 5.000% 10/01/2018 DD 09/01/03	13,970.95	106.5640	13,516.91	454.04-
7,092.2880	FNMA POOL #0759424 5.500% 01/01/2034 DD 01/01/04	8,129.38	111.8650	7,933.79	195.59-
104,791.2900	GNMA GTD REMIC P/T 08-25 SB VAR RT 03/20/2038 DD 03/20/08	18,863.56	15.1620	15,888.46	2,975.10-
67,516.2090	GNMA GTD REMIC P/T 04-11 SX VAR RT 02/20/2034 DD 02/20/04	110,526.06	136.8860	92,420.24	18,105.82-
87,010.9200	GNMA GTD REMIC P/T 04-35 PL 5.500% 05/20/2033 DD 05/01/04	92,568.24	104.7970	91,184.83	1,383.41-
102,523.2760	GNMA GTD REMIC P/T 04-46 AO 0.000% 06/20/2034 DD 06/20/04	95,847.00	86.7650	88,954.32	6,892.68-
151,064.7600	GNMA GTD REMIC P/T 04-59 SG VAR RT 07/20/2034 DD 08/20/04	25,860.83	16.9450	25,597.92	262.91-
96,947.8100	GNMA GTD REMIC P/T 04-73 JL VAR RT 09/16/2034 DD 09/16/04	19,614.55	16.5540	16,048.74	3,565.81-
59,779.8100	GNMA GTD REMIC P/T 04-87 SB VAR RT 03/17/2033 DD 10/17/04	66,906.19	107.5440	64,289.60	2,616.59-
132,533.4400	GNMA GTD REMIC P/T 04-90 SI VAR RT 10/20/2034 DD 10/20/04	21,038.41	14.5440	19,275.66	1,762.75-
636,458.0070	GNMA GTD REMIC P/T 04-94 TS VAR RT 10/20/2034 DD 11/20/04	997,997.98	141.8140	902,586.56	95,411.42-
124,371.0460	GNMA GTD REMIC P/T 05-45 SB VAR RT 02/16/2035 DD 06/16/05	209,583.89	160.4030	199,494.89	10,089.00-



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4,326.6170	GNMA GTD REMIC P/T 05-65 SA VAR RT 08/20/2035 DD 08/20/05	5,421.81	143.3020	6,200.13	778.32
280,420.8700	GNMA GTD REMIC P/T 05-69 SY VAR RT 11/20/2033 DD 09/20/05	35,784.46	16.3570	45,868.44	10,083.98
68,814.0320	GNMA GTD REMIC P/T 05-68 DP VAR RT 06/17/2035 DD 09/17/05	87,773.71	128.8060	88,636.60	862.89
162,615.9970	GNMA GTD REMIC P/T 06-16 OP 0.000% 03/20/2036 DD 04/20/06	154,140.50	84.7160	137,761.77	16,378.73-
273,730.8720	GNMA GTD REMIC P/T 06-17 KZ 6.000% 04/20/2036 DD 04/01/06	329,638.42	113.6160	311,002.07	18,636.35-
459,000.0000	GNMA GTD REMIC P/T 05-92 PB 6.000% 12/20/2035 DD 12/01/05	565,419.15	112.6470	517,049.73	48,369.42-
367,664.5400	GNMA GTD REMIC P/T 09-31 ST VAR RT 03/20/2039 DD 05/20/09	49,075.92	11.5760	42,560.85	6,515.07-
500,571.3100	GNMA GTD REMIC P/T 09-22 SA VAR RT 04/20/2039 DD 04/20/09	67,622.24	14.2670	71,416.51	3,794.27
367,664.5400	GNMA GTD REMIC P/T 09-31 TS VAR RT 03/20/2039 DD 05/20/09	48,450.86	14.1360	51,973.06	3,522.20
312,263.8700	GNMA GTD REMIC P/T 09-24 DS VAR RT 03/20/2039 DD 04/20/09	33,009.36	12.5270	39,117.29	6,107.93
28,706.1780	GNMA GTD REMIC P/T 08-60 PO 0.000% 01/20/2038 DD 07/01/08	27,821.79	95.8970	27,528.36	293.43-
280,681.1200	GNMA GTD REMIC P/T 07-9 CI VAR RT 03/20/2037 DD 03/20/07	43,660.00	15.0310	42,189.18	1,470.82-



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144,012.7500	GNMA GTD REMIC P/T 07-17 JI VAR RT 04/16/2037 DD 04/16/07	27,623.14	16.0960	23,180.29	4,442.85-
134,397.9560	GNMA GTD REMIC P/T 07-17 JO 0.000% 04/16/2037 DD 04/16/07	126,387.90	84.2620	113,246.41	13,141.49-
461,000.0000	GNMA GTD REMIC P/T 07-22 LP 5.500% 04/20/2037 DD 04/01/07	545,777.90	110.8030	510,801.83	34,976.07-
1,836,000.0000	GNMA GTD REMIC P/T 07-28 PB 5.500% 05/16/2037 DD 05/01/07	2,241,021.60	110.9250	2,036,583.00	204,438.60-
27,156.9480	GNMA GTD REMIC P/T 07-28 BO 0.000% 05/20/2037 DD 05/20/07	25,854.28	86.0700	23,373.99	2,480.29-
780,000.0000	GNMA GTD REMIC P/T 07-47 PH 6.000% 07/16/2037 DD 07/01/07	989,796.60	115.4960	900,868.80	88,927.80-
55,373.7340	GNMA GTD REMIC P/T 07-36 HO 0.000% 06/16/2037 DD 06/01/07	52,548.62	83.7660	46,384.36	6,164.26-
1,607,000.0000	GNMA GTD REMIC P/T 07-35 NE 6.000% 06/16/2037 DD 06/01/07	2,005,760.98	113.3520	1,821,566.64	184,194.34-
170,889.6400	GNMA GTD REMIC P/T 07-45 QA VAR RT 07/20/2037 DD 07/20/07	27,672.18	16.8450	28,786.36	1,114.18
229,306.8900	GNMA GTD REMIC P/T 07-42 SC VAR RT 07/20/2037 DD 07/20/07	38,901.97	18.4300	42,261.26	3,359.29
142,323.1400	GNMA GTD REMIC P/T 07-73 MI VAR RT 11/20/2037 DD 11/20/07	19,365.96	14.6580	20,861.73	1,495.77
497,849.3300	GNMA GTD REMIC P/T 07-76 SD VAR RT 11/20/2037 DD 11/20/07	67,204.74	13.8600	69,001.92	1,797.18



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233,997.0800	GNMA GTD REMIC P/T 07-72 US VAR RT 11/20/2037 DD 11/20/07	39,877.83	16.8890	39,519.77	358.06-
2,008,549.3900	GNMA GTD REMIC P/T 07-71 PZ 6.500% 11/20/2037 DD 11/01/07	2,523,802.02	115.6560	2,323,007.88	200,794.14-
343,868.3400	GNMA GTD REMIC P/T 08-40 SA VAR RT 05/16/2038 DD 05/16/08	73,859.56	17.3000	59,489.22	14,370.34-
31,778.0300	GNMA GTD REMIC P/T 08-57 AI VAR RT 07/20/2038 DD 07/20/08	5,254.54	15.2500	4,846.15	408.39-
120,871.6400	GNMA GTD REMIC P/T 08-71 SC VAR RT 08/20/2038 DD 08/20/08	15,528.44	14.7560	17,835.82	2,307.38
126,602.8000	GNMA GTD REMIC P/T 08-93 AS VAR RT 12/20/2038 DD 12/20/08	17,972.58	12.9460	16,390.00	1,582.58-
114,968.7550	GNMA GTD REMIC P/T 09-1 KS VAR RT 11/20/2034 DD 01/20/09	161,826.65	125.9230	144,772.11	17,054.54-
591,945.6500	GNMA GTD REMIC P/T 09-79 PZ 6.000% 09/20/2039 DD 09/01/09	682,353.48	118.1370	699,306.83	16,953.35
298,100.7310	GNMA GTD REMIC P/T 09-61 ZQ 6.000% 08/16/2039 DD 08/01/09	365,519.46	105.6570	314,964.29	50,555.17-
634,627.8470	GNMA GTD REMIC P/T 09-61 PZ 7.500% 08/20/2039 DD 08/01/09	869,160.98	120.7600	766,376.59	102,784.39-
267,000.0000	GNMA GTD REMIC P/T 09-66 HT 5.500% 08/16/2039 DD 08/01/09	322,712.22	113.4790	302,988.93	19,723.29-
370,852.2480	GNMA GTD REMIC P/T 09-87 WZ 6.000% 10/20/2039 DD 10/01/09	452,684.57	109.9610	407,792.84	44,891.73-



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4,560,000.0000	TENNESSEE VALLEY AUTH STRIP 11/01/2025	3,078,182.40	60.1600	2,743,296.00	334,886.40-
550,000.0000	TENNESSEE VALLEY AUTH STRIP 0.000% 01/15/2038 DD 01/15/98	219,890.00	29.4650	162,057.50	57,832.50-
75,000,000.0000	U S TREASURY BILL 0.000% 02/06/2014 DD 02/07/13	74,990,994.75	99.9879	74,990,994.75	0.00
116,965,000.0000	U S TREASURY BILL 0.000% 04/03/2014 DD 04/04/13	116,941,822.64	99.9801	116,941,822.64	0.00
4,400,000.0000	U S TREASURY BILL 0.000% 05/29/2014 DD 05/30/13	4,397,854.14	99.9512	4,397,854.14	0.00
114,945,000.0000	U S TREASURY BILL 0.000% 01/16/2014 DD 07/18/13	114,932,068.69	99.9887	114,932,068.69	0.00
70,200,000.0000	U S TREASURY BILL 0.000% 01/23/2014 DD 07/25/13	70,194,676.73	99.9924	70,194,676.73	0.00
120,000,000.0000	U S TREASURY BILL 0.000% 02/13/2014 DD 08/15/13	119,978,767.20	99.9823	119,978,767.20	0.00
28,000,000.0000	U S TREASURY BILL 0.000% 02/20/2014 DD 08/22/13	27,994,620.89	99.9807	27,994,620.89	0.00
89,150,000.0000	U S TREASURY NT PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	32,027,002.84	34.8890	31,103,543.50	923,459.34-
4,200,000.0000	U S TREASURY NT PRIN STRIP 0.000% 08/15/2040 DD 08/16/10	1,741,955.71	33.6780	1,414,476.00	327,479.71-
15,000,000.0000	U S TREASURY NT PRIN STRIP 0.000% 08/15/2043 DD 08/15/13	4,503,600.00	29.0140	4,352,100.00	151,500.00-



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6,000,000.0000	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	1,732,320.00	28.7030	1,722,180.00	10,140.00-
8,400,000.0000	U S TREASURY BONDS 3.750% 11/15/2043 DD 11/15/13	8,169,372.54	96.6560	8,119,104.00	50,268.54-
3,655,000.0000	U S TREASURY NOTE 2.750% 11/15/2023 DD 11/15/13	3,592,145.41	97.8280	3,575,613.40	16,532.01-
2,000,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2035 DD 08/15/07	1,025,442.00	42.1220	842,440.00	183,002.00-
2,500,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2035 DD 08/15/07	1,266,325.00	41.2210	1,030,525.00	235,800.00-
1,000,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2031 DD 02/15/06	592,060.00	49.7020	497,020.00	95,040.00-
4,173,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2032 DD 02/15/06	2,425,389.33	48.6050	2,028,286.65	397,102.68-
1,285,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2033 DD 02/15/06	719,934.10	46.4760	597,216.60	122,717.50-
3,289,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2033 DD 02/15/06	1,808,259.31	45.4580	1,495,113.62	313,145.69-
800,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2034 DD 02/15/06	432,056.00	44.4790	355,832.00	76,224.00-
100,000.0000	U S TREASURY NT CPN STRIP 0.000% 08/15/2034 DD 02/15/06	52,976.00	43.5000	43,500.00	9,476.00-
2,650,000.0000	U S TREASURY NT CPN STRIP 0.000% 02/15/2035 DD 02/15/06	1,377,682.00	42.5470	1,127,495.50	250,186.50-



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675,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2030 DD 08/15/07	410,764.50	51.4920	347,571.00	63,193.50-
2,346,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2031 DD 08/15/07	1,395,138.84	50.2700	1,179,334.20	215,804.64-
1,000,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2032 DD 08/15/07	576,160.00	48.0580	480,580.00	95,580.00-
1,900,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2032 DD 08/15/07	1,053,936.00	46.9790	892,601.00	161,335.00-
1,800,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2033 DD 08/15/07	974,324.00	44.9640	809,352.00	164,972.00-
1,405,000.0000	U S TREASURY NT CPN STRIP 0.000% 05/15/2034 DD 08/15/07	751,941.95	44.0070	618,298.35	133,643.60-
1,350,000.0000	U S TREASURY NT CPN STRIP 0.000% 11/15/2034 DD 08/15/07	708,493.50	43.0540	581,229.00	127,264.50-
TOTAL U. S. GOVERNMENT SECURITIES		692,883,675.41		680,098,102.42	12,785,572.99-
<u>CORPORATE DEBT INSTRUMENTS - PREFERRED</u>					
622,000.0000	LBG CAPITAL NO.1 PLC 7.869% 08/25/2020	1,071,724.66	176.0792	1,095,212.94	23,488.28
10,000,000.0000	TOKYO ELECTRIC POWER CO INC 1.505% 07/22/2014	100,152.16	0.9429	94,297.03	5,855.13-
700,000.0000	RAS LAFFAN LIQUEFIED NATURAL G 6.332% 09/30/2027	895,720.00	109.3172	765,220.40	130,499.60-
200,000.0000	MORGAN STANLEY VAR RT 04/13/2016	250,609.38	136.5013	273,002.76	22,393.38



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100,000.0000	NAKILAT INC 6.067% 12/31/2033	121,000.00	104.5000	104,500.00	16,500.00-
1,357,000.0000	ABB FINANCE USA INC 4.375% 05/08/2042 DD 05/08/12	1,398,877.68	91.6400	1,243,554.80	155,322.88-
160,000.0000	AFLAC INC 6.900% 12/17/2039 DD 12/17/09	212,760.00	122.9930	196,788.80	15,971.20-
1,368,000.0000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	1,730,068.56	117.6600	1,609,588.80	120,479.76-
737,000.0000	AFLAC INC 3.625% 06/15/2023 DD 06/10/13	737,000.00	96.7980	713,401.26	23,598.74-
537,000.0000	AIG SUNAMERICA GLOBAL FINANCIN 6.900% 03/15/2032 DD 03/20/02	711,943.86	121.2390	651,053.43	60,890.43-
142,000.0000	ANR PIPELINE CO 9.625% 11/01/2021 DD 11/04/91	214,814.76	135.0200	191,728.40	23,086.36-
4,788,000.0000	AT&T CORP VAR RT 11/15/2031 DD 05/15/02	7,183,660.56	133.0930	6,372,492.84	811,167.72-
615,000.0000	AT&T INC 6.500% 09/01/2037 DD 08/31/07	696,893.40	112.4930	691,831.95	5,061.45-
927,000.0000	AT&T INC 6.300% 01/15/2038 DD 12/06/07	1,188,627.21	110.5250	1,024,566.75	164,060.46-
40,000.0000	AT&T INC 6.550% 02/15/2039 DD 02/03/09	43,906.80	113.5300	45,412.00	1,505.20
3,440,000.0000	AT&T INC 5.550% 08/15/2041 DD 08/18/11	3,455,250.50	101.4860	3,491,118.40	35,867.90



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5,574,000.0000	AT&T INC 4.300% 12/15/2042 DD 06/15/13	5,189,385.90	84.8240	4,728,089.76	461,296.14-
14,252,000.0000	AT&T INC 4.350% 06/15/2045 DD 06/15/13	13,651,358.86	84.6590	12,065,600.68	1,585,758.18-
1,290,000.0000	ACE INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	1,286,422.03	90.6460	1,169,333.40	117,088.63-
625,000.0000	ALABAMA POWER CO 5.700% 02/15/2033 DD 02/19/03	783,418.75	111.2400	695,250.00	88,168.75-
2,657,000.0000	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	3,513,590.23	118.1850	3,140,175.45	373,414.78-
4,209,000.0000	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	5,513,916.27	116.6850	4,911,271.65	602,644.62-
90,000.0000	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	113,160.60	109.5160	98,564.40	14,596.20-
1,380,000.0000	ALABAMA POWER CO 4.100% 01/15/2042 DD 01/18/12	1,416,997.80	89.3460	1,232,974.80	184,023.00-
605,000.0000	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	596,100.45	85.2990	516,058.95	80,041.50-
3,176,000.0000	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	3,193,005.21	94.6170	3,005,035.92	187,969.29-
844,000.0000	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	1,018,522.32	107.0830	903,780.52	114,741.80-
160,000.0000	AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	159,142.40	100.8730	161,396.80	2,254.40



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525,000.0000	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	690,978.75	108.1640	567,861.00	123,117.75-
3,448,000.0000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	4,536,326.74	105.8120	3,648,397.76	887,928.98-
4,161,000.0000	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	4,054,202.15	83.0810	3,457,000.41	597,201.74-
2,590,000.0000	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	2,534,832.70	87.9820	2,278,733.80	256,098.90-
500,000.0000	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	643,185.00	115.8780	579,390.00	63,795.00-
2,600,000.0000	AMGEN INC 6.375% 06/01/2037 DD 12/01/07	3,270,774.00	114.6860	2,981,836.00	288,938.00-
99,000.0000	ANHEUSER-BUSCH COS LLC 7.550% 10/01/2030 DD 10/05/00	140,904.72	133.5420	132,206.58	8,698.14-
1,175,000.0000	ANHEUSER-BUSCH COS LLC 6.800% 08/20/2032 DD 06/22/01	1,608,868.75	122.5510	1,439,974.25	168,894.50-
1,550,000.0000	ANHEUSER-BUSCH COS LLC 5.950% 01/15/2033 DD 10/31/02	1,938,213.00	113.9060	1,765,543.00	172,670.00-
184,000.0000	ANHEUSER-BUSCH COS LLC 5.750% 04/01/2036 DD 03/10/06	233,926.56	111.5030	205,165.52	28,761.04-
2,270,000.0000	ANHEUSER-BUSCH COS LLC 6.450% 09/01/2037 DD 08/24/07	3,104,066.10	121.8040	2,764,950.80	339,115.30-
2,055,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	3,262,911.25	146.2560	3,005,560.80	257,350.45-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
5,416,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	8,596,785.22	144.1200	7,805,539.20	791,246.02-
5,115,000.0000	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	5,063,832.95	88.8990	4,547,183.85	516,649.10-
950,000.0000	APACHE CORP 6.000% 01/15/2037 DD 01/26/07	1,199,793.00	113.3650	1,076,967.50	122,825.50-
5,040,000.0000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	5,727,519.60	101.5330	5,117,263.20	610,256.40-
500,000.0000	APACHE CORP 5.250% 02/01/2042 DD 12/03/10	578,935.00	103.8250	519,125.00	59,810.00-
7,117,000.0000	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	7,747,637.39	96.9950	6,903,134.15	844,503.24-
1,605,000.0000	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	1,542,708.40	89.9070	1,443,007.35	99,701.05-
600,000.0000	APACHE FINANCE CANADA CORP 7.750% 12/15/2029 DD 12/13/99	855,138.00	132.6820	796,092.00	59,046.00-
4,044,000.0000	APPLE INC 3.850% 05/04/2043 DD 05/03/13	3,579,857.29	83.5420	3,378,438.48	201,418.81-
1,070,000.0000	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	1,070,000.00	99.9890	1,069,882.30	117.70-
1,875,000.0000	ARCHER-DANIELS-MIDLAND CO 5.375% 09/15/2035 DD 09/22/05	2,187,975.00	106.3660	1,994,362.50	193,612.50-
430,000.0000	ARCHER-DANIELS-MIDLAND CO VAR RT 03/01/2041 DD 03/01/11	518,696.10	111.0540	477,532.20	41,163.90-



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3,291,000.0000	ARCHER-DANIELS-MIDLAND CO 4.535% 03/26/2042 DD 09/26/11	3,525,154.65	93.3590	3,072,444.69	452,709.96-
1,835,000.0000	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	1,749,217.25	85.0170	1,560,061.95	189,155.30-
1,370,000.0000	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	1,370,000.00	96.7810	1,325,899.70	44,100.30-
1,000,000.0000	ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	1,313,750.00	118.5450	1,185,450.00	128,300.00-
1,550,000.0000	ASIAN DEVELOPMENT BANK 6.375% 10/01/2028 DD 09/24/98	2,114,448.00	123.2580	1,910,499.00	203,949.00-
9,372,000.0000	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	12,692,874.48	119.4100	11,191,105.20	1,501,769.28-
1,030,000.0000	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	1,041,803.80	86.9680	895,770.40	146,033.40-
14,697,000.0000	AT&T INC 5.350% 09/01/2040 DD 03/01/11	16,116,590.85	98.9430	14,541,652.71	1,574,938.14-
250,000.0000	BB-UBS TRUST TFT A 144A 2.892% 06/05/2030 DD 12/01/12	254,170.00	94.2000	235,500.00	18,670.00-
200,000.0000	BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	233,540.00	102.5440	205,088.00	28,452.00-
447,000.0000	BHP BILLITON FINANCE USA LTD 4.125% 02/24/2042 DD 02/24/12	474,570.96	88.8590	397,199.73	77,371.23-
3,478,000.0000	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	3,519,405.80	101.6740	3,536,221.72	16,815.92



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810,000.0000	BP CAPITAL MARKETS PLC 2.750% 05/10/2023 DD 05/10/13	801,883.80	91.3100	739,611.00	62,272.80-
104,000.0000	BP CAPITAL MARKETS PLC 3.994% 09/26/2023 DD 09/26/13	104,000.00	101.0270	105,068.08	1,068.08
1,406,000.0000	BAKER HUGHES INC 6.875% 01/15/2029 DD 07/15/99	1,941,376.68	123.9350	1,742,526.10	198,850.58-
711,000.0000	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	853,092.96	105.8700	752,735.70	100,357.26-
18,146.9700	BANC OF AMERICA MORTGAGE 8 3A7 5.250% 11/25/2033 DD 10/01/03	18,571.27	101.2530	18,374.35	196.92-
200,000.0000	BANK OF TOKYO-MITSUBISHI 144A 4.100% 09/09/2023 DD 09/09/13	199,220.00	100.1880	200,376.00	1,156.00
1,655,000.0000	BAXTER INTERNATIONAL INC 3.650% 08/15/2042 DD 08/13/12	1,574,629.35	82.9510	1,372,839.05	201,790.30-
107,000.0000	BAXTER INTERNATIONAL INC 4.500% 06/15/2043 DD 06/11/13	106,929.38	96.7500	103,522.50	3,406.88-
700,000.0000	BEAR STEARNS COS LLC/THE 4.650% 07/02/2018 DD 06/25/03	792,372.00	108.8870	762,209.00	30,163.00-
386,000.0000	BECTON DICKINSON AND CO 6.000% 05/15/2039 DD 05/15/09	513,804.60	115.9490	447,563.14	66,241.46-
3,260,000.0000	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	3,990,859.40	110.6190	3,606,179.40	384,680.00-
1,195,000.0000	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	1,233,714.80	91.4480	1,092,803.60	140,911.20-



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349,000.0000	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	346,148.67	90.0610	314,312.89	31,835.78-
2,410,000.0000	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	2,392,419.35	92.4450	2,227,924.50	164,494.85-
915,000.0000	BESTFOODS 6.625% 04/15/2028 DD 03/24/98	1,137,317.55	122.3740	1,119,722.10	17,595.45-
750,000.0000	BOEING CO/THE 8.750% 09/15/2031 DD 09/15/91	1,084,723.00	139.3650	1,045,237.50	39,485.50-
1,321,000.0000	BOEING CO/THE 8.625% 11/15/2031 DD 11/15/91	2,050,918.55	138.1590	1,825,080.39	225,838.16-
640,000.0000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	939,814.40	128.0210	819,334.40	120,480.00-
130,000.0000	BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03	173,910.10	118.6130	154,196.90	19,713.20-
225,000.0000	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	342,956.25	132.1860	297,418.50	45,537.75-
146,000.0000	BOSTON GAS CO 144A 4.487% 02/15/2042 DD 02/17/12	154,418.36	94.5310	138,015.26	16,403.10-
1,124,000.0000	BRISTOL-MYERS SQUIBB CO 6.875% 08/01/2097 DD 08/01/97	1,645,985.60	124.8400	1,403,201.60	242,784.00-
640,000.0000	BRISTOL-MYERS SQUIBB CO 6.125% 05/01/2038 DD 05/01/08	858,502.40	118.8110	760,390.40	98,112.00-
450,000.0000	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	411,948.00	77.6550	349,447.50	62,500.50-



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1,055,000.0000	BRISTOL-MYERS SQUIBB CO 4.500% 03/01/2044 DD 10/31/13	1,045,399.50	95.7840	1,010,521.20	34,878.30-
727,000.0000	BROWN-FORMAN CORP 3.750% 01/15/2043 DD 12/12/12	730,329.66	84.2660	612,613.82	117,715.84-
625,000.0000	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	606,687.50	101.5880	634,925.00	28,237.50
4,321,000.0000	BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	5,858,411.80	125.3790	5,417,626.59	440,785.21-
300,000.0000	BURLINGTON NORTHERN SANTA FE L 6.700% 08/01/2028 DD 07/30/98	369,351.00	115.3510	346,053.00	23,298.00-
641,000.0000	BURLINGTON NORTHERN SANTA FE L 6.750% 03/15/2029 DD 03/10/99	785,167.31	114.7130	735,310.33	49,856.98-
1,000,000.0000	BURLINGTON RESOURCES FINANCE C 7.200% 08/15/2031 DD 08/24/01	1,389,842.50	126.9950	1,269,950.00	119,892.50-
555,000.0000	BURLINGTON RESOURCES FINANCE C 7.400% 12/01/2031 DD 06/01/02	766,272.00	129.6480	719,546.40	46,725.60-
250,000.0000	CDP FINANCIAL INC 144A 5.600% 11/25/2039 DD 11/25/09	311,505.00	111.8630	279,657.50	31,847.50-
203,000.0000	CME GROUP INC/IL 5.300% 09/15/2043 DD 09/09/13	202,634.60	104.6540	212,447.62	9,813.02
40,146.5640	ALTERNATIVE LOAN TRUST 2 J3 PO 0.000% 11/25/2033 DD 11/01/03	30,667.48	73.8530	29,649.44	1,018.04-
645,000.0000	CAMPBELL SOUP CO 3.800% 08/02/2042 DD 08/02/12	509,401.65	77.6150	500,616.75	8,784.90-



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1,595,000.0000	CANADIAN NATIONAL RAILWAY CO 6.900% 07/15/2028 DD 07/07/98	2,199,887.80	127.5580	2,034,550.10	165,337.70-
410,000.0000	CANADIAN NATIONAL RAILWAY CO 7.375% 10/15/2031 DD 09/26/01	597,669.30	129.9200	532,672.00	64,997.30-
1,955,000.0000	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	2,770,489.15	121.8230	2,381,639.65	388,849.50-
1,100,000.0000	CANADIAN NATIONAL RAILWAY CO 4.500% 11/07/2043 DD 11/07/13	1,080,442.00	96.5710	1,062,281.00	18,161.00-
635,000.0000	CARGILL INC 7.250% 11/01/2036 DD 11/08/96	889,304.80	124.9410	793,375.35	95,929.45-
300,000.0000	CARGILL INC 7.410% 06/18/2027 DD 06/20/97	426,012.00	126.1570	378,471.00	47,541.00-
1,500,000.0000	DUKE ENERGY PROGRESS INC 6.125% 09/15/2033 DD 09/11/03	1,915,065.00	112.0380	1,680,570.00	234,495.00-
230,000.0000	DUKE ENERGY PROGRESS INC 6.300% 04/01/2038 DD 03/13/08	312,489.50	121.4290	279,286.70	33,202.80-
828,000.0000	DUKE ENERGY PROGRESS INC 4.100% 05/15/2042 DD 05/18/12	847,408.32	92.3430	764,600.04	82,808.28-
530,000.0000	DUKE ENERGY PROGRESS INC 4.100% 03/15/2043 DD 03/12/13	526,104.50	92.2340	488,840.20	37,264.30-
121,000.0000	CATERPILLAR FINANCIAL SERVICES 3.750% 11/24/2023 DD 11/26/13	120,900.78	98.7290	119,462.09	1,438.69-
5,101,000.0000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	4,956,776.77	84.0920	4,289,532.92	667,243.85-



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1,625,000.0000	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	1,657,223.78	86.7500	1,409,687.50	247,536.28-
1,465,000.0000	CHEVRON CORP 3.191% 06/24/2023 DD 06/24/13	1,466,610.60	95.9950	1,406,326.75	60,283.85-
1,480,000.0000	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	1,931,252.00	116.8160	1,728,876.80	202,375.20-
930,000.0000	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	1,140,905.40	117.1840	1,089,811.20	51,094.20-
8,097,000.0000	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	10,532,897.06	111.1780	9,002,082.66	1,530,814.40-
2,699,000.0000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	2,921,051.49	105.8030	2,855,622.97	65,428.52-
603,000.0000	CITIGROUP INC 6.875% 06/01/2025 DD 06/01/95	771,544.53	117.0460	705,787.38	65,757.15-
660,000.0000	CITIGROUP INC 7.000% 12/01/2025 DD 06/01/96	824,201.40	116.2600	767,316.00	56,885.40-
2,130,000.0000	CITIGROUP INC 4.950% 11/07/2043 DD 11/07/13	2,120,875.85	99.6090	2,121,671.70	795.85
574,000.0000	CITIBANK CREDIT CARD ISS A3 A3 6.150% 06/15/2039 DD 06/15/07	761,858.72	111.9530	642,610.22	119,248.50-
450,000.0000	CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12	464,312.50	101.0000	454,500.00	9,812.50-
800,000.0000	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	786,592.00	102.3630	818,904.00	32,312.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
380,000.0000	OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	501,695.00	116.2470	441,738.60	59,956.40-
3,451,000.0000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	4,309,675.16	120.9840	4,175,157.84	134,517.32-
3,615,000.0000	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	4,757,352.15	116.6400	4,216,536.00	540,816.15-
2,425,000.0000	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	3,012,919.50	116.0540	2,814,309.50	198,610.00-
3,620,000.0000	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	4,908,973.40	122.9300	4,450,066.00	458,907.40-
720,000.0000	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	906,596.11	115.4750	831,420.00	75,176.11-
1,880,000.0000	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	2,440,251.02	118.3930	2,225,788.40	214,462.62-
1,510,000.0000	COMCAST CORP 6.400% 03/01/2040 DD 03/01/10	1,767,606.00	115.3870	1,742,343.70	25,262.30-
7,160,000.0000	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	7,227,506.63	93.0600	6,663,096.00	564,410.63-
9,470,000.0000	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	9,510,894.85	92.8920	8,796,872.40	714,022.45-
1,934,000.0000	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	1,898,704.50	85.2540	1,648,812.36	249,892.14-
1,800,000.0000	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	1,753,773.00	96.9300	1,744,740.00	9,033.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
400,000.0000	CONNECTICUT LIGHT & POWER CO/T 6.350% 06/01/2036 DD 06/07/06	532,860.00	120.4350	481,740.00	51,120.00-
540,000.0000	CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13	536,495.40	91.3930	493,522.20	42,973.20-
1,385,000.0000	CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	1,712,412.70	112.2460	1,554,607.10	157,805.60-
2,845,000.0000	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	3,742,882.00	117.3770	3,339,375.65	403,506.35-
3,055,000.0000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	4,332,417.71	125.4020	3,831,031.10	501,386.61-
1,450,000.0000	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	2,136,270.50	129.1460	1,872,617.00	263,653.50-
2,815,000.0000	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	3,614,319.25	116.6640	3,284,091.60	330,227.65-
845,000.0000	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	1,178,073.65	126.5380	1,069,246.10	108,827.55-
3,060,000.0000	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	3,704,925.60	107.3550	3,285,063.00	419,862.60-
1,335,000.0000	CONSOLIDATED EDISON CO OF NEW 5.850% 03/15/2036 DD 03/09/06	1,700,309.40	114.3110	1,526,051.85	174,257.55-
175,000.0000	CONSOLIDATED EDISON CO OF NEW 6.300% 08/15/2037 DD 08/28/07	236,850.25	121.1320	211,981.00	24,869.25-
855,000.0000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	1,222,282.35	126.1550	1,078,625.25	143,657.10-



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5,915,000.0000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	7,341,816.30	110.3930	6,529,745.95	812,070.35-
700,000.0000	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	695,128.00	88.2290	617,603.00	77,525.00-
780,000.0000	CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	778,775.40	88.3360	689,020.80	89,754.60-
255,000.0000	COOPERATIEVE CENTRALE RAIFFEIS 5.750% 12/01/2043 DD 11/29/13	259,124.80	106.0090	270,322.95	11,198.15
3,359,000.0000	CORNING INC 7.250% 08/15/2036 DD 08/01/06	4,271,574.33	115.2120	3,869,971.08	401,603.25-
885,000.0000	CORNING INC 5.750% 08/15/2040 DD 08/10/10	1,039,543.35	108.4070	959,401.95	80,141.40-
935,000.0000	CORNING INC 4.750% 03/15/2042 DD 02/21/12	984,639.15	96.3100	900,498.50	84,140.65-
165,000.0000	CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	131,521.50	79.9740	131,957.10	435.60
1,990,000.0000	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	1,947,672.70	98.2900	1,955,971.00	8,298.30
75,019.2430	CREDIT SUISSE FIRST BOSTO 1 1P 0.000% 02/25/2033 DD 01/01/03	70,344.85	86.9920	65,260.74	5,084.11-
100,192.8080	CREDIT SUISSE FIRST BOST 1 DB1 VAR RT 02/25/2033 DD 01/01/03	104,491.15	101.6150	101,810.92	2,680.23-
170,000.0000	CREDIT SUISSE USA INC 7.125% 07/15/2032 DD 07/19/02	237,864.00	129.8570	220,756.90	17,107.10-



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63,928.9870	CREDIT SUISSE FIRST BOST 17 1P 0.000% 06/25/2033 DD 06/01/03	59,335.10	91.5150	58,504.61	830.49-
114,631.0880	CREDIT SUISSE FIRST BOS 23 2A5 5.000% 10/25/2018 DD 09/01/03	119,317.25	101.1410	115,939.03	3,378.22-
1,200,000.0000	CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13	1,120,006.25	93.5000	1,122,000.00	1,993.75
1,995,000.0000	CUMMINS INC 4.875% 10/01/2043 DD 09/24/13	1,952,486.55	100.1490	1,997,972.55	45,486.00
325,000.0000	DTE ELECTRIC CO 4.000% 04/01/2043 DD 03/27/13	323,534.25	89.0030	289,259.75	34,274.50-
2,420,000.0000	DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01	3,693,014.15	145.1930	3,513,670.60	179,343.55-
2,000,000.0000	DEERE & CO 7.125% 03/03/2031 DD 03/02/01	2,842,300.00	128.5540	2,571,080.00	271,220.00-
1,519,000.0000	DEERE & CO 3.900% 06/09/2042 DD 06/08/12	1,552,493.94	87.7340	1,332,679.46	219,814.48-
365,000.0000	STATOIL ASA 6.500% 12/01/2028 DD 12/01/98	493,735.50	122.4620	446,986.30	46,749.20-
105,000.0000	DTE ELECTRIC CO 5.700% 10/01/2037 DD 10/06/05	132,792.45	112.8940	118,538.70	14,253.75-
400,000.0000	DTE ELECTRIC CO 6.625% 06/01/2036 DD 05/24/06	560,608.00	124.9640	499,856.00	60,752.00-
274,000.0000	DTE ELECTRIC CO 3.950% 06/15/2042 DD 06/22/12	277,633.24	88.3690	242,131.06	35,502.18-



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1,175,000.0000	DIAGEO CAPITAL PLC 5.875% 09/30/2036 DD 09/28/06	1,505,515.75	114.8490	1,349,475.75	156,040.00-
1,100,000.0000	DIAGEO CAPITAL PLC 2.625% 04/29/2023 DD 04/29/13	1,097,305.00	91.1730	1,002,903.00	94,402.00-
1,100,000.0000	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	1,083,863.00	86.0140	946,154.00	137,709.00-
2,107,000.0000	DIAMOND OFFSHORE DRILLING INC 4.875% 11/01/2043 DD 11/05/13	2,103,713.08	98.1450	2,067,915.15	35,797.93-
700,000.0000	WALT DISNEY CO/THE 7.000% 03/01/2032 DD 02/28/02	1,006,005.00	127.9520	895,664.00	110,341.00-
1,890,000.0000	WALT DISNEY CO/THE 4.375% 08/16/2041 DD 08/22/11	2,087,675.11	93.6040	1,769,115.60	318,559.51-
380,000.0000	WALT DISNEY CO/THE 4.125% 12/01/2041 DD 12/02/11	406,828.00	90.7490	344,846.20	61,981.80-
450,000.0000	WALT DISNEY CO/THE 3.700% 12/01/2042 DD 11/30/12	450,472.50	83.5140	375,813.00	74,659.50-
2,215,000.0000	DOMINION GAS HOLDINGS LLC 144A 4.800% 11/01/2043 DD 10/22/13	2,223,700.30	96.6840	2,141,550.60	82,149.70-
330,000.0000	DOVER CORP 5.375% 03/01/2041 DD 02/22/11	418,436.70	107.1640	353,641.20	64,795.50-
670,000.0000	EI DU PONT DE NEMOURS & CO 5.600% 12/15/2036 DD 12/15/06	856,789.30	107.6360	721,161.20	135,628.10-
2,145,000.0000	EI DU PONT DE NEMOURS & CO 4.900% 01/15/2041 DD 09/23/10	2,402,814.15	98.5990	2,114,948.55	287,865.60-



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1,973,000.0000	EI DU PONT DE NEMOURS & CO 4.150% 02/15/2043 DD 02/15/13	1,939,665.13	88.2180	1,740,541.14	199,123.99-
504,000.0000	DUKE ENERGY INDIANA INC 6.350% 08/15/2038 DD 08/21/08	665,915.04	121.8280	614,013.12	51,901.92-
1,000,000.0000	DUKE ENERGY INDIANA INC 4.200% 03/15/2042 DD 03/15/12	1,021,350.00	92.3010	923,010.00	98,340.00-
775,000.0000	DUKE ENERGY INDIANA INC 4.900% 07/15/2043 DD 07/11/13	771,489.25	103.5840	802,776.00	31,286.75
690,000.0000	DUKE ENERGY CAROLINAS LLC 6.450% 10/15/2032 DD 10/08/02	889,065.00	117.5900	811,371.00	77,694.00-
3,377,000.0000	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	4,275,721.01	114.3950	3,863,119.15	412,601.86-
595,000.0000	DUKE ENERGY CAROLINAS LLC 6.000% 01/15/2038 DD 01/10/08	761,647.60	117.8800	701,386.00	60,261.60-
2,618,000.0000	DUKE ENERGY CAROLINAS LLC 6.050% 04/15/2038 DD 04/14/08	3,429,580.00	118.6890	3,107,278.02	322,301.98-
2,355,000.0000	DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	2,826,164.84	108.5720	2,556,870.60	269,294.24-
2,498,000.0000	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	2,575,923.08	93.1120	2,325,937.76	249,985.32-
2,000,000.0000	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	1,987,649.00	90.2610	1,805,220.00	182,429.00-
1,285,000.0000	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	1,718,237.75	122.1790	1,570,000.15	148,237.60-



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850,000.0000	ENI SPA 144A 5.700% 10/01/2040 DD 10/01/10	893,435.00	97.2520	826,642.00	66,793.00-
192,000.0000	EATON CORP 4.000% 11/02/2032 DD 11/02/13	197,473.92	91.8410	176,334.72	21,139.20-
1,000,000.0000	EATON CORP 4.150% 11/02/2042 DD 11/02/13	1,011,300.00	88.8340	888,340.00	122,960.00-
2,281,000.0000	EBAY INC 4.000% 07/15/2042 DD 07/24/12	2,177,186.74	84.6860	1,931,687.66	245,499.08-
825,000.0000	HP ENTERPRISE SERVICES LLC 7.450% 10/15/2029 DD 10/12/99	967,337.25	112.5120	928,224.00	39,113.25-
2,000,000.0000	ELM ROAD GENERATING STATION SU 6.090% 02/11/2040 DD 02/11/10	2,537,900.00	111.1900	2,223,800.00	314,100.00-
1,050,000.0000	EMERSON ELECTRIC CO 6.000% 08/15/2032 DD 08/19/02	1,363,236.00	113.3940	1,190,637.00	172,599.00-
100,000.0000	EMERSON ELECTRIC CO 5.250% 11/15/2039 DD 11/16/09	123,808.00	105.1720	105,172.00	18,636.00-
365,000.0000	ENERGY XXI GULF COAST INC 9.250% 12/15/2017 DD 06/15/11	417,012.50	111.2500	406,062.50	10,950.00-
860,000.0000	ESTEE LAUDER COS INC/THE 6.000% 05/15/2037 DD 05/01/07	1,006,122.60	113.0150	971,929.00	34,193.60-
413,000.0000	FMR LLC 144A 6.450% 11/15/2039 DD 11/02/09	514,953.18	114.1560	471,464.28	43,488.90-
400,000.0000	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	407,512.00	95.9970	383,988.00	23,524.00-



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2,050,000.0000	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	2,729,042.00	123.9490	2,540,954.50	188,087.50-
1,135,000.0000	WACHOVIA CORP STEP 08/01/2026 DD 08/01/96	1,446,977.45	123.1160	1,397,366.60	49,610.85-
630,000.0000	FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	788,684.40	113.4740	714,886.20	73,798.20-
454,000.0000	FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	591,335.00	117.7440	534,557.76	56,777.24-
400,000.0000	FLORIDA POWER & LIGHT CO 6.200% 06/01/2036 DD 12/01/06	542,336.00	120.5650	482,260.00	60,076.00-
300,000.0000	FLORIDA POWER & LIGHT CO 5.850% 05/01/2037 DD 04/17/07	390,018.00	115.4830	346,449.00	43,569.00-
927,000.0000	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	1,233,938.97	117.1820	1,086,277.14	147,661.83-
200,000.0000	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	245,662.00	108.4540	216,908.00	28,754.00-
4,068,000.0000	FLORIDA POWER & LIGHT CO 5.125% 06/01/2041 DD 06/10/11	4,900,150.08	107.3960	4,368,869.28	531,280.80-
6,395,000.0000	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	6,631,744.75	92.0350	5,885,638.25	746,106.50-
260,000.0000	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	270,784.80	91.4000	237,640.00	33,144.80-
840,000.0000	DUKE ENERGY FLORIDA INC 6.350% 09/15/2037 DD 09/18/07	1,127,910.00	122.6870	1,030,570.80	97,339.20-



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92,000.0000	DUKE ENERGY FLORIDA INC 6.400% 06/15/2038 DD 06/18/08	123,914.80	123.2950	113,431.40	10,483.40-
1,030,000.0000	DUKE ENERGY FLORIDA INC 5.650% 04/01/2040 DD 03/25/10	1,295,585.50	113.4960	1,169,008.80	126,576.70-
2,595,000.0000	DUKE ENERGY FLORIDA INC 3.850% 11/15/2042 DD 11/20/12	2,407,122.35	87.5730	2,272,519.35	134,603.00-
4,936,000.0000	FRANCE TELECOM SA VAR RT 03/01/2031 DD 09/01/01	7,388,550.33	138.0670	6,814,987.12	573,563.21-
250,000.0000	FRANCE TELECOM SA 4.125% 09/14/2021 DD 09/14/11	275,485.00	101.2410	253,102.50	22,382.50-
481,000.0000	GENERAL DYNAMICS CORP 3.600% 11/15/2042 DD 11/06/12	462,722.00	81.6920	392,938.52	69,783.48-
2,420,000.0000	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	2,489,333.00	92.3860	2,235,741.20	253,591.80-
18,612,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02	24,141,264.32	123.8310	23,047,425.72	1,093,838.60-
2,810,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	3,455,382.13	116.6680	3,278,370.80	177,011.33-
11,455,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	13,788,488.97	113.9110	13,048,505.05	739,983.92-
15,986,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	21,505,360.49	128.5600	20,551,601.60	953,758.89-
450,000.0000	GENWORTH HOLDINGS INC VAR RT 11/15/2066 DD 11/14/06	334,125.00	88.5000	398,250.00	64,125.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,867,000.0000	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	2,383,804.27	110.5140	2,063,296.38	320,507.89-
375,000.0000	GEORGIA POWER CO 5.400% 06/01/2040 DD 06/03/10	446,482.50	104.3980	391,492.50	54,990.00-
1,805,000.0000	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,893,210.36	89.9610	1,623,796.05	269,414.31-
2,945,000.0000	GLAXOSMITHKLINE CAPITAL INC 5.375% 04/15/2034 DD 04/06/04	3,581,620.65	108.8270	3,204,955.15	376,665.50-
459,000.0000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	634,085.55	122.3950	561,793.05	72,292.50-
4,086,000.0000	GLAXOSMITHKLINE CAPITAL INC 4.200% 03/18/2043 DD 03/18/13	3,879,836.92	91.4290	3,735,788.94	144,047.98-
1,265,000.0000	GLAXOSMITHKLINE CAPITAL PLC 2.850% 05/08/2022 DD 05/09/12	1,313,892.26	94.3150	1,193,084.75	120,807.51-
2,000,000.0000	GOLDMAN SACHS GROUP INC/THE 7.500% 02/15/2019 DD 02/05/09	2,516,520.00	121.7970	2,435,940.00	80,580.00-
1,757,000.0000	GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10	2,013,574.72	111.2130	1,954,012.41	59,562.31-
1,090,000.0000	GOLDMAN SACHS GROUP INC/THE 6.000% 06/15/2020 DD 06/03/10	1,295,148.90	114.6580	1,249,772.20	45,376.70-
8,556,000.0000	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	9,997,025.16	112.4840	9,624,131.04	372,894.12-
46,000.0000	GOLDMAN SACHS GROUP INC/THE 5.950% 01/15/2027 DD 11/09/06	49,806.96	106.1970	48,850.62	956.34-



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5,681,000.0000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	6,403,152.74	111.2550	6,320,396.55	82,756.19-
3,508,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	4,246,102.99	115.2400	4,042,619.20	203,483.79-
779,000.0000	GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11	888,044.42	109.4840	852,880.36	35,164.06-
80,000.0000	GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04	81,320.00	100.9000	80,720.00	600.00-
865,000.0000	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	946,306.60	107.0920	926,345.80	19,960.80-
2,388,000.0000	DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	3,497,488.68	130.3700	3,113,235.60	384,253.08-
3,323.4500	GREENWICH CAPITAL ACCEP AR5 A1 VAR RT 06/25/2024 DD 07/01/94	3,372.63	98.1800	3,262.96	109.67-
4,500,000.0000	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	5,281,965.00	109.9340	4,947,030.00	334,935.00-
7,645,000.0000	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	8,687,701.55	106.0780	8,109,663.10	578,038.45-
1,796,000.0000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	2,427,976.48	125.1210	2,247,173.16	180,803.32-
365,000.0000	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	463,298.15	125.1070	456,640.55	6,657.60-
1,655,000.0000	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	2,051,161.75	118.4530	1,960,397.15	90,764.60-



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13,849,000.0000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	17,148,694.25	118.2740	16,379,766.26	768,927.99-
860,000.0000	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	1,099,828.20	123.0150	1,057,929.00	41,899.20-
690,000.0000	HSBC HOLDINGS PLC 4.875% 01/14/2022 DD 11/17/11	800,793.30	107.9120	744,592.80	56,200.50-
1,720,000.0000	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	2,286,415.60	119.1330	2,049,087.60	237,328.00-
1,569,000.0000	HSBC HOLDINGS PLC 4.000% 03/30/2022 DD 03/30/12	1,717,851.03	102.7850	1,612,696.65	105,154.38-
1,875,000.0000	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	2,837,437.50	132.4350	2,483,156.25	354,281.25-
3,213,000.0000	HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	4,484,641.14	123.2140	3,958,865.82	525,775.32-
1,099,000.0000	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	1,672,809.88	134.5920	1,479,166.08	193,643.80-
1,985,000.0000	HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	1,979,026.75	98.2050	1,949,369.25	29,657.50-
420,000.0000	HERSHEY CO/THE 7.200% 08/15/2027 DD 08/15/97	587,949.60	125.4390	526,843.80	61,105.80-
5,470,000.0000	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	7,055,711.00	115.3900	6,311,833.00	743,878.00-
2,190,000.0000	HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	2,745,822.01	108.2580	2,370,850.20	374,971.81-



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1,625,000.0000	HOME DEPOT INC/THE 5.950% 04/01/2041 DD 03/31/11	1,859,682.50	116.1080	1,886,755.00	27,072.50
6,919,000.0000	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	6,998,406.53	91.1300	6,305,284.70	693,121.83-
795,000.0000	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	783,122.70	101.2570	804,993.15	21,870.45
730,000.0000	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2036 DD 03/14/06	951,387.10	112.7180	822,841.40	128,545.70-
2,465,000.0000	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	3,231,538.01	113.0350	2,786,312.75	445,225.26-
285,000.0000	CENTERPOINT ENERGY HOUSTON ELE 9.150% 03/15/2021 DD 03/15/91	409,086.15	131.8900	375,886.50	33,199.65-
1,185,000.0000	HOWARD HUGHES MEDICAL INSTITUT 3.500% 09/01/2023 DD 07/22/13	1,182,547.05	98.3360	1,165,281.60	17,265.45-
140,000.0000	HYDRO-QUEBEC 8.400% 01/15/2022 DD 01/30/92	200,865.00	130.6810	182,953.40	17,911.60-
430,000.0000	HYDRO-QUEBEC 8.050% 07/07/2024 DD 07/07/94	634,013.50	133.1950	572,738.50	61,275.00-
2,338,000.0000	ILLINOIS TOOL WORKS INC 3.900% 09/01/2042 DD 08/28/12	2,402,295.01	85.5760	2,000,766.88	401,528.13-
6,282,000.0000	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	6,869,858.19	97.5230	6,126,394.86	743,463.33-
660,000.0000	INTEL CORP 4.000% 12/15/2032 DD 12/11/12	641,928.75	92.1670	608,302.20	33,626.55-



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1,150,000.0000	INTER-AMERICAN DEVELOPMENT BAN 7.000% 06/15/2025 DD 06/12/95	1,678,471.00	128.3240	1,475,726.00	202,745.00-
294,000.0000	INTERNATIONAL BUSINESS MACHINE 6.220% 08/01/2027 DD 08/01/97	397,773.18	118.2740	347,725.56	50,047.62-
2,666,000.0000	INTERNATIONAL BUSINESS MACHINE 6.500% 01/15/2028 DD 01/09/98	3,615,789.16	121.8620	3,248,840.92	366,948.24-
5,065,000.0000	INTERNATIONAL BUSINESS MACHINE 5.875% 11/29/2032 DD 11/27/02	6,723,331.65	115.3620	5,843,085.30	880,246.35-
400,000.0000	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	448,672.00	111.8670	447,468.00	1,204.00-
5,862,000.0000	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	6,137,842.14	89.2920	5,234,297.04	903,545.10-
640,000.0000	INTERNATIONAL BUSINESS MACHINE 3.375% 08/01/2023 DD 08/01/13	637,952.00	97.4300	623,552.00	14,400.00-
1,250,000.0000	INTERNATIONAL TRANSMISSIO 144A 4.625% 08/15/2043 DD 08/14/13	1,247,987.50	97.6320	1,220,400.00	27,587.50-
1,340,000.0000	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	1,317,193.20	100.8850	1,351,859.00	34,665.80
4,415,000.0000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	5,918,219.20	119.3500	5,269,302.50	648,916.70-
800,000.0000	JPMORGAN CHASE & CO 4.400% 07/22/2020 DD 07/22/10	903,072.00	107.4960	859,968.00	43,104.00-
200,000.0000	JPMORGAN CHASE & CO 4.250% 10/15/2020 DD 10/21/10	222,426.00	106.0040	212,008.00	10,418.00-



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3,960,000.0000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	4,840,902.00	108.6540	4,302,698.40	538,203.60-
2,715,000.0000	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	3,041,095.31	108.5250	2,946,453.75	94,641.56-
700,000.0000	JPMORGAN CHASE & CO 4.500% 01/24/2022 DD 01/23/12	778,988.00	105.7730	740,411.00	38,577.00-
290,000.0000	JACKSON NATIONAL LIFE INSURANC 8.150% 03/15/2027 DD 03/15/97	356,117.10	116.8360	338,824.40	17,292.70-
1,871,840.5100	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	2,133,304.38	97.9500	1,833,467.78	299,836.60-
500,000.0000	JOHNSON & JOHNSON 4.950% 05/15/2033 DD 05/22/03	607,075.00	107.5910	537,955.00	69,120.00-
545,000.0000	JOHNSON & JOHNSON 5.950% 08/15/2037 DD 08/16/07	755,806.02	118.2710	644,576.95	111,229.07-
3,125,000.0000	JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	3,654,937.50	98.3930	3,074,781.25	580,156.25-
2,546,000.0000	JOHNSON & JOHNSON 4.375% 12/05/2033 DD 12/05/13	2,531,564.18	100.6510	2,562,574.46	31,010.28
1,000,000.0000	JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	997,060.00	99.2670	992,670.00	4,390.00-
3,035,000.0000	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	3,365,989.18	107.6560	3,267,359.60	98,629.58-
486,000.0000	KELLOGG CO 7.450% 04/01/2031 DD 03/29/01	670,262.04	126.1340	613,011.24	57,250.80-



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436,000.0000	KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	432,860.80	99.5960	434,238.56	1,377.76
180,000.0000	KIMBERLY-CLARK CORP 6.625% 08/01/2037 DD 07/30/07	261,721.80	125.3450	225,621.00	36,100.80-
2,985,000.0000	KONINKLIJKE PHILIPS ELECTRONIC 6.875% 03/11/2038 DD 03/11/08	4,060,798.80	121.5200	3,627,372.00	433,426.80-
2,160,000.0000	KONINKLIJKE PHILIPS ELECTRONIC 5.000% 03/15/2042 DD 03/09/12	2,455,749.00	99.2950	2,144,772.00	310,977.00-
4,322,202.2200	LB-UBS COMMERCIAL MORTGA C7 A3 VAR RT 09/15/2045 DD 11/11/07	5,153,059.19	110.9060	4,793,581.59	359,477.60-
3,070,000.0000	ELI LILLY & CO 6.770% 01/01/2036 DD 01/01/96	4,344,295.61	125.3970	3,849,687.90	494,607.71-
800,000.0000	ELI LILLY & CO 5.550% 03/15/2037 DD 03/14/07	1,002,008.00	109.7530	878,024.00	123,984.00-
87,000.0000	ELI LILLY & CO 5.950% 11/15/2037 DD 03/06/09	113,994.36	115.2160	100,237.92	13,756.44-
6,640,000.0000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	6,410,029.10	87.4410	5,806,082.40	603,946.70-
650,000.0000	LOEWS CORP 6.000% 02/01/2035 DD 01/27/05	767,884.00	110.2350	716,527.50	51,356.50-
1,460,000.0000	LOEWS CORP 4.125% 05/15/2043 DD 05/07/13	1,341,985.45	85.1680	1,243,452.80	98,532.65-
1,271,000.0000	LOUISVILLE GAS & ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	1,261,848.80	99.2780	1,261,823.38	25.42-



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3,250,000.0000	LOWE'S COS INC 7.110% 05/15/2037 DD 05/15/97	4,388,345.00	123.3890	4,010,142.50	378,202.50-
1,500,000.0000	LOWE'S COS INC 6.875% 02/15/2028 DD 02/09/98	1,962,660.00	123.1200	1,846,800.00	115,860.00-
1,120,000.0000	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	1,430,564.80	118.6050	1,328,376.00	102,188.80-
42,000.0000	LOWE'S COS INC 5.125% 11/15/2041 DD 11/23/11	49,258.86	102.8460	43,195.32	6,063.54-
3,494,000.0000	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	3,683,161.01	96.7100	3,379,047.40	304,113.61-
1,500,000.0000	LUBRIZOL CORP 6.500% 10/01/2034 DD 09/28/04	2,069,745.00	120.7570	1,811,355.00	258,390.00-
700,000.0000	ML-CFC COMMERCIAL MORTGAG 5 A4 5.378% 08/12/2048 DD 03/01/07	801,136.00	108.9000	762,300.00	38,836.00-
835,000.0000	MACQUARIE GROUP LTD 144A 6.250% 01/14/2021 DD 01/14/11	925,539.05	110.5360	922,975.60	2,563.45-
1,250,000.0000	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	1,584,562.50	112.2710	1,403,387.50	181,175.00-
2,375,000.0000	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	3,586,345.00	143.3060	3,403,517.50	182,827.50-
868,000.0000	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	1,001,897.68	103.3840	897,373.12	104,524.56-
590,000.0000	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	720,850.20	121.5550	717,174.50	3,675.70-



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1,023,000.0000	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	1,335,915.25	112.3320	1,149,156.36	186,758.89-
1,840,000.0000	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	1,669,210.90	84.6910	1,558,314.40	110,896.50-
640,000.0000	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	629,414.40	83.3290	533,305.60	96,108.80-
840,000.0000	MEDTRONIC INC 6.500% 03/15/2039 DD 03/12/09	1,183,434.00	121.5960	1,021,406.40	162,027.60-
300,000.0000	MEDTRONIC INC 5.550% 03/15/2040 DD 03/16/10	390,096.00	109.1370	327,411.00	62,685.00-
955,000.0000	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	1,084,937.31	94.7210	904,585.55	180,351.76-
2,345,000.0000	MEDTRONIC INC 4.000% 04/01/2043 DD 03/26/13	2,293,652.06	88.1350	2,066,765.75	226,886.31-
1,795,000.0000	MEMORIAL SLOAN-KETTERING CANCE 4.125% 07/01/2052 DD 12/05/12	1,714,112.35	82.2650	1,476,656.75	237,455.60-
2,640,000.0000	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	2,611,239.81	91.3590	2,411,877.60	199,362.21-
1,370,000.0000	MERCK SHARP & DOHME CORP 6.400% 03/01/2028 DD 03/01/98	1,896,518.40	120.9550	1,657,083.50	239,434.90-
800,000.0000	MERCK SHARP & DOHME CORP 5.950% 12/01/2028 DD 11/30/98	1,042,832.00	116.6250	933,000.00	109,832.00-
1,200,000.0000	MERCK SHARP & DOHME CORP 5.750% 11/15/2036 DD 11/14/06	1,586,724.00	112.4230	1,349,076.00	237,648.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,160,000.0000	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	3,593,096.30	82.8310	3,445,769.60	147,326.70-
8,463.3290	MERRILL LYNCH MORTGAG MCP1 ASB VAR RT 06/12/2043 DD 06/01/05	8,494.20	100.5080	8,506.32	12.12
1,395,000.0000	METLIFE INC 6.500% 12/15/2032 DD 12/10/02	1,784,287.10	118.9830	1,659,812.85	124,474.25-
2,580,000.0000	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	3,366,461.40	118.2670	3,051,288.60	315,172.80-
405,000.0000	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	478,803.75	109.2140	442,316.70	36,487.05-
2,010,000.0000	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	1,990,496.60	86.9620	1,747,936.20	242,560.40-
3,435,000.0000	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	3,411,922.40	98.1440	3,371,246.40	40,676.00-
515,000.0000	METROPOLITAN LIFE GLOBAL 144A 3.875% 04/11/2022 DD 04/10/12	560,093.40	100.8370	519,310.55	40,782.85-
2,577,000.0000	MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10	2,606,208.57	94.9970	2,448,072.69	158,135.88-
374,000.0000	MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11	468,543.46	107.1370	400,692.38	67,851.08-
5,739,000.0000	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	5,257,259.07	82.5880	4,739,725.32	517,533.75-
445,000.0000	MICROSOFT CORP 4.875% 12/15/2043 DD 12/06/13	449,450.00	102.2080	454,825.60	5,375.60



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
500,000.0000	MIDAMERICAN FUNDING LLC 6.927% 03/01/2029 DD 03/01/00	664,105.00	120.6020	603,010.00	61,095.00-
730,000.0000	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	920,770.90	112.1030	818,351.90	102,419.00-
3,950,000.0000	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	3,931,356.00	101.6690	4,015,925.50	84,569.50
1,920,000.0000	MONSANTO CO 5.875% 04/15/2038 DD 04/15/08	2,573,414.40	114.1370	2,191,430.40	381,984.00-
370,000.0000	MONSANTO CO 3.600% 07/15/2042 DD 07/12/12	368,394.20	81.5260	301,646.20	66,748.00-
4,000,000.0000	MONSANTO CO 4.650% 11/15/2043 DD 11/07/13	3,998,040.00	97.5500	3,902,000.00	96,040.00-
94,000.0000	MORGAN STANLEY CAPITAL HQ7 AM VAR RT 11/14/2042 DD 11/01/05	103,387.78	106.8180	100,408.92	2,978.86-
1,050,000.0000	MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09	1,187,529.00	113.6690	1,193,524.50	5,995.50
1,500,000.0000	MOSAIC CO/THE 5.450% 11/15/2033 DD 11/13/13	1,494,390.00	101.8850	1,528,275.00	33,885.00
730,000.0000	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	1,010,546.30	122.6500	895,345.00	115,201.30-
900,000.0000	MUTUAL OF OMAHA INSURANCE 144A 6.950% 10/15/2040 DD 10/15/10	1,088,442.00	115.6050	1,040,445.00	47,997.00-
450,000.0000	NYU HOSPITALS CENTER 5.750% 07/01/2043 DD 08/01/13	450,000.00	101.1850	455,332.50	5,332.50



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600,000.0000	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	594,510.00	87.4440	524,664.00	69,846.00-
1,488,000.0000	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	1,507,671.36	88.2780	1,313,576.64	194,094.72-
904,000.0000	NATIONAL RURAL UTILITIES COOPE 4.023% 11/01/2032 DD 10/16/12	935,169.92	93.1990	842,518.96	92,650.96-
620,000.0000	NATIONAL RURAL UTILITIES COOPE 3.400% 11/15/2023 DD 11/05/13	619,522.60	96.7640	599,936.80	19,585.80-
805,000.0000	NATIONWIDE MUTUAL INSURANCE CO 7.875% 04/01/2033 DD 03/25/03	972,488.30	121.9370	981,592.85	9,104.55
2,295,000.0000	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	3,252,311.10	140.2330	3,218,347.35	33,963.75-
1,245,000.0000	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	1,604,920.00	114.9630	1,431,289.35	173,630.65-
1,221,000.0000	NBCUNIVERSAL MEDIA LLC 5.950% 04/01/2041 DD 04/01/11	1,494,403.23	109.3840	1,335,578.64	158,824.59-
551,000.0000	NEW CENTURY HOME EQUITY 5 A16 VAR RT 11/25/2033 DD 10/01/03	564,747.45	101.5440	559,507.44	5,240.01-
91,102.9130	NEW CENTURY HOME EQUITY L 2 A2 VAR RT 08/25/2034 DD 06/29/04	83,093.14	93.5430	85,220.40	2,127.26
806,000.0000	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	1,114,875.32	121.9830	983,182.98	131,692.34-
1,000,000.0000	NEXEN INC 5.875% 03/10/2035 DD 03/10/05	1,025,160.00	106.7970	1,067,970.00	42,810.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
510,000.0000	NEXEN INC 7.500% 07/30/2039 DD 07/30/09	749,577.60	127.5260	650,382.60	99,195.00-
995,000.0000	NIAGARA MOHAWK POWER CORP 144A 4.119% 11/28/2042 DD 11/28/12	974,005.50	87.3650	869,281.75	104,723.75-
905,000.0000	NIKE INC 3.625% 05/01/2043 DD 04/26/13	897,340.91	83.8900	759,204.50	138,136.41-
500,000.0000	NIPPON LIFE INSURANCE CO 144A VAR RT 10/18/2042 DD 10/18/12	528,140.00	103.2500	516,250.00	11,890.00-
427,000.0000	STATOIL ASA 7.150% 11/15/2025 DD 11/15/95	603,948.80	126.4190	539,809.13	64,139.67-
100,000.0000	STATOIL ASA 6.800% 01/15/2028 DD 01/15/98	138,262.00	123.1970	123,197.00	15,065.00-
230,000.0000	STATOIL ASA 7.150% 01/15/2029 DD 01/15/99	305,955.20	128.4050	295,331.50	10,623.70-
3,056,000.0000	STATOIL ASA 7.250% 09/23/2027 DD 05/26/00	4,350,552.16	129.6510	3,962,134.56	388,417.60-
1,375,000.0000	NORTH SHORE LONG ISLAND JEWISH 6.150% 11/01/2043 DD 09/17/13	1,371,191.25	105.2200	1,446,775.00	75,583.75
523,000.0000	NORTHERN STATES POWER CO/MN 6.250% 06/01/2036 DD 05/25/06	723,110.26	120.6260	630,873.98	92,236.28-
474,000.0000	NORTHERN STATES POWER CO/MN 5.350% 11/01/2039 DD 11/17/09	592,812.84	109.7380	520,158.12	72,654.72-
230,000.0000	NORTHERN STATES POWER CO/MN 4.850% 08/15/2040 DD 08/11/10	265,707.50	102.3380	235,377.40	30,330.10-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,525,000.0000	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	2,157,489.50	80.3980	2,030,049.50	127,440.00-
535,000.0000	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	683,029.16	112.3510	601,077.85	81,951.31-
3,230,000.0000	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	3,230,000.00	98.4460	3,179,805.80	50,194.20-
645,000.0000	NOVANT HEALTH INC 4.371% 11/01/2043 DD 04/23/13	645,000.00	83.6000	539,220.00	105,780.00-
255,000.0000	NOVARTIS CAPITAL CORP 3.700% 09/21/2042 DD 09/21/12	253,895.85	85.5180	218,070.90	35,824.95-
95,000.0000	NSTAR ELECTRIC CO 5.500% 03/15/2040 DD 03/16/10	118,048.90	111.2490	105,686.55	12,362.35-
2,825,000.0000	NUCOR CORP 6.400% 12/01/2037 DD 12/03/07	3,874,628.75	111.2450	3,142,671.25	731,957.50-
1,030,000.0000	OKLAHOMA GAS & ELECTRIC CO 3.900% 05/01/2043 DD 05/13/13	1,029,649.80	85.9820	885,614.60	144,035.20-
2,791,000.0000	ORACLE CORP 6.500% 04/15/2038 DD 04/09/08	3,880,941.32	121.8350	3,400,414.85	480,526.47-
2,668,000.0000	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	3,560,659.44	116.5190	3,108,726.92	451,932.52-
6,223,000.0000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	7,627,483.64	106.7780	6,644,794.94	982,688.70-
800,000.0000	ORACLE CORP 2.500% 10/15/2022 DD 10/25/12	807,208.00	91.5940	732,752.00	74,456.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,965,000.0000	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	1,957,788.45	101.6660	1,997,736.90	39,948.45
1,000,000.0000	PNC BANK NA 4.200% 11/01/2025 DD 10/24/13	999,710.00	98.0220	980,220.00	19,490.00-
1,401,000.0000	PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	1,907,657.64	119.5590	1,675,021.59	232,636.05-
1,417,000.0000	PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	1,408,016.22	100.0790	1,418,119.43	10,103.21
1,825,000.0000	PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93	2,412,856.00	119.6720	2,184,014.00	228,842.00-
5,473,000.0000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	6,770,867.22	110.2390	6,033,380.47	737,486.75-
379,000.0000	PACIFIC GAS & ELECTRIC CO 6.350% 02/15/2038 DD 03/03/08	500,132.19	115.7730	438,779.67	61,352.52-
2,573,000.0000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	2,977,405.92	106.3170	2,735,536.41	241,869.51-
1,561,000.0000	PACIFIC GAS & ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	1,567,693.96	94.0180	1,467,620.98	100,072.98-
1,069,000.0000	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	1,022,113.66	83.4110	891,663.59	130,450.07-
495,000.0000	PACIFIC GAS & ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	494,599.05	95.4230	472,343.85	22,255.20-
242,000.0000	PACIFIC GAS & ELECTRIC CO 5.125% 11/15/2043 DD 11/12/13	241,629.74	103.2660	249,903.72	8,273.98



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,369,000.0000	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	4,711,209.60	138.8710	4,678,563.99	32,645.61-
3,000,000.0000	PACIFICORP 7.700% 11/15/2031 DD 11/21/01	4,447,920.00	132.4290	3,972,870.00	475,050.00-
2,885,000.0000	PACIFICORP 6.100% 08/01/2036 DD 02/01/07	3,807,363.35	117.1110	3,378,652.35	428,711.00-
325,000.0000	PACIFICORP 5.750% 04/01/2037 DD 03/14/07	411,316.75	114.3600	371,670.00	39,646.75-
1,775,000.0000	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	2,390,960.50	119.2270	2,116,279.25	274,681.25-
2,010,000.0000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	2,666,807.70	115.8460	2,328,504.60	338,303.10-
3,385,000.0000	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	4,861,841.65	125.9220	4,262,459.70	599,381.95-
3,520,000.0000	PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	4,439,212.80	108.6950	3,826,064.00	613,148.80-
720,000.0000	PEPSICO INC 4.875% 11/01/2040 DD 10/26/10	769,888.80	99.9950	719,964.00	49,924.80-
2,305,000.0000	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	2,026,284.25	87.0830	2,007,263.15	19,021.10-
505,000.0000	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	492,036.64	82.3110	415,670.55	76,366.09-
3,202,000.0000	PETROBRAS INTERNATIONAL FINANC 6.750% 01/27/2041 DD 01/27/11	4,028,182.33	93.0430	2,979,236.86	1,048,945.47-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
275,000.0000	PETROBRAS GLOBAL FINANCE BV 4.375% 05/20/2023 DD 05/20/13	271,777.00	89.0890	244,994.75	26,782.25-
4,910,000.0000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	7,269,417.81	134.4110	6,599,580.10	669,837.71-
1,470,000.0000	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	1,421,387.10	94.0350	1,382,314.50	39,072.60-
1,631,000.0000	PHARMACIA CORP VAR RT 12/01/2028 DD 12/01/99	2,183,207.67	122.9260	2,004,923.06	178,284.61-
3,145,000.0000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	4,282,609.40	118.5290	3,727,737.05	554,872.35-
560,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	600,348.00	91.1430	510,400.80	89,947.20-
1,710,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,858,308.30	93.4080	1,597,276.80	261,031.50-
1,565,000.0000	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	1,573,482.31	84.6490	1,324,756.85	248,725.46-
2,350,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	2,277,074.50	87.5420	2,057,237.00	219,837.50-
1,425,000.0000	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	1,390,101.75	99.0630	1,411,647.75	21,546.00
340,000.0000	KONINKLIJKE PHILIPS ELECTRONIC 7.200% 06/01/2026 DD 05/29/96	452,234.00	119.0720	404,844.80	47,389.20-
2,690,000.0000	CONOCOPHILLIPS 7.000% 03/30/2029 DD 03/31/99	3,606,698.20	124.2610	3,342,620.90	264,077.30-



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1,335,000.0000	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	1,904,911.50	124.0760	1,656,414.60	248,496.90-
594,000.0000	POTOMAC ELECTRIC POWER CO 7.900% 12/15/2038 DD 12/10/08	962,654.22	141.1730	838,567.62	124,086.60-
3,100,000.0000	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	3,087,879.00	91.3820	2,832,842.00	255,037.00-
1,540,000.0000	PRESIDENT AND FELLOWS OF HARVA 5.625% 10/01/2038 DD 01/30/08	1,956,424.80	113.5200	1,748,208.00	208,216.80-
300,000.0000	PRESIDENT AND FELLOWS OF HARVA 4.875% 10/15/2040 DD 11/10/10	363,813.00	102.7300	308,190.00	55,623.00-
70,879.5410	PRIME MORTGAGE TRUST 2 CL1 1PO 0.000% 02/25/2034 DD 01/01/04	58,742.73	84.8700	60,155.47	1,412.74
150,000.0000	PROCTER & GAMBLE CO/THE 8.000% 10/26/2029 DD 10/26/89	217,677.00	131.6640	197,496.00	20,181.00-
3,629,000.0000	PROCTER & GAMBLE CO/THE 8.000% 09/01/2024 DD 09/01/94	5,427,750.13	134.2700	4,872,658.30	555,091.83-
832,000.0000	PROCTER & GAMBLE CO/THE 5.500% 02/01/2034 DD 01/27/04	1,060,641.92	111.7820	930,026.24	130,615.68-
4,216,000.0000	PROCTER & GAMBLE CO/THE 5.800% 08/15/2034 DD 08/10/04	5,582,616.40	115.3580	4,863,493.28	719,123.12-
310,000.0000	PROCTER & GAMBLE CO/THE 5.550% 03/05/2037 DD 03/05/07	415,889.80	114.3020	354,336.20	61,553.60-
1,221,000.0000	PUBLIC SERVICE CO OF COLORADO 6.500% 08/01/2038 DD 08/13/08	1,713,392.67	124.4590	1,519,644.39	193,748.28-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,058,000.0000	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	3,507,159.04	100.9980	3,088,518.84	418,640.20-
195,000.0000	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	189,302.10	83.5220	162,867.90	26,434.20-
432,000.0000	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	429,075.36	88.9490	384,259.68	44,815.68-
1,480,000.0000	PUBLIC SERVICE ELECTRIC & GAS 5.700% 12/01/2036 DD 12/18/06	1,898,825.20	114.0110	1,687,362.80	211,462.40-
246,000.0000	PUBLIC SERVICE ELECTRIC & GAS 5.800% 05/01/2037 DD 05/14/07	318,816.00	114.7820	282,363.72	36,452.28-
197,000.0000	PUBLIC SERVICE ELECTRIC & GAS 5.375% 11/01/2039 DD 11/24/09	247,199.54	109.1600	215,045.20	32,154.34-
2,772,000.0000	PUBLIC SERVICE ELECTRIC & GAS 3.950% 05/01/2042 DD 05/11/12	2,651,441.04	89.1090	2,470,101.48	181,339.56-
234,000.0000	PUBLIC SERVICE ELECTRIC & GAS 3.650% 09/01/2042 DD 09/13/12	230,073.48	84.3210	197,311.14	32,762.34-
425,000.0000	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	515,979.75	109.1430	463,857.75	52,122.00-
812,000.0000	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	1,028,649.72	113.3280	920,223.36	108,426.36-
1,885,000.0000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	2,404,298.65	114.0080	2,149,050.80	255,247.85-
1,990,000.0000	PUGET SOUND ENERGY INC 4.434% 11/15/2041 DD 11/16/11	2,182,552.40	95.2170	1,894,818.30	287,734.10-



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2,040,000.0000	COOPERATIEVE CENTRALE RAI 144A 5.800% 09/30/2039 DD 09/21/10	2,364,074.40	100.0780	2,041,591.20	322,483.20-
2,300,000.0000	COOPERATIEVE CENTRALE RAI 144A VAR RT 12/29/2049 DD 06/04/09	3,110,750.00	132.3750	3,044,625.00	66,125.00-
260,000.0000	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	361,797.80	122.5860	318,723.60	43,074.20-
645,000.0000	RAYTHEON CO 4.700% 12/15/2041 DD 12/06/11	729,920.70	97.0470	625,953.15	103,967.55-
2,350,000.0000	RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	2,598,348.00	97.1930	2,284,035.50	314,312.50-
2,920,000.0000	RIO TINTO FINANCE USA PLC 2.875% 08/21/2022 DD 08/21/12	2,896,266.49	93.2030	2,721,527.60	174,738.89-
3,395,000.0000	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	3,378,010.10	87.9260	2,985,087.70	392,922.40-
200,000.0000	RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08	271,116.00	122.9860	245,972.00	25,144.00-
3,565,000.0000	RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	4,189,694.96	103.0070	3,672,199.55	517,495.41-
700,000.0000	ROCHE HOLDINGS INC 144A 7.000% 03/01/2039 DD 02/25/09	1,054,718.00	131.1350	917,945.00	136,773.00-
480,000.0000	ROCKWELL AUTOMATION INC 6.250% 12/01/2037 DD 12/03/07	656,433.60	116.4710	559,060.80	97,372.80-
870,000.0000	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	866,433.00	100.3930	873,419.10	6,986.10



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,000,000.0000	ROHM & HAAS CO 7.850% 07/15/2029 DD 07/06/99	2,700,660.00	132.5360	2,650,720.00	49,940.00-
850,000.0000	AT&T INC 6.450% 06/15/2034 DD 08/18/04	1,080,069.50	112.3030	954,575.50	125,494.00-
875,000.0000	ST JUDE MEDICAL INC 4.750% 04/15/2043 DD 04/02/13	858,224.20	94.7750	829,281.25	28,942.95-
480,000.0000	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	633,739.20	125.4250	602,040.00	31,699.20-
1,250,000.0000	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2035 DD 05/19/05	1,558,800.00	109.4840	1,368,550.00	190,250.00-
165,000.0000	SAN DIEGO GAS & ELECTRIC CO 6.000% 06/01/2039 DD 05/14/09	226,059.90	119.2450	196,754.25	29,305.65-
200,000.0000	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	254,694.00	110.9770	221,954.00	32,740.00-
733,000.0000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	823,767.39	98.8500	724,570.50	99,196.89-
1,071,000.0000	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	1,007,829.55	90.2090	966,138.39	41,691.16-
3,357,000.0000	SAN DIEGO GAS & ELECTRIC CO 4.300% 04/01/2042 DD 03/22/12	3,693,203.56	95.5070	3,206,169.99	487,033.57-
500,000.0000	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	467,250.00	90.0100	450,050.00	17,200.00-
5,175,000.0000	MERCK & CO INC STEP 12/01/2033 DD 11/26/03	7,410,962.25	124.6760	6,451,983.00	958,979.25-



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1,050,000.0000	MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	1,452,626.00	124.6870	1,309,213.50	143,412.50-
1,076,000.0000	SCHLUMBERGER INVESTMENT SA 3.650% 12/01/2023 DD 12/03/13	1,072,341.60	99.1290	1,066,628.04	5,713.56-
1,375,000.0000	SCHNEIDER ELECTRIC SA 144A 2.950% 09/27/2022 DD 09/27/12	1,385,862.49	93.1220	1,280,427.50	105,434.99-
5,366,000.0000	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	7,539,069.03	124.1990	6,664,518.34	874,550.69-
1,835,000.0000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	2,252,860.95	111.0940	2,038,574.90	214,286.05-
2,630,000.0000	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	2,408,211.57	83.6370	2,199,653.10	208,558.47-
4,242,000.0000	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	4,198,557.80	97.5340	4,137,392.28	61,165.52-
3,805,000.0000	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	3,802,222.35	85.8100	3,265,070.50	537,151.85-
2,625,000.0000	SIEMENS FINANCIERINGSMAATSCHAP 6.125% 08/17/2026 DD 08/16/06	3,451,586.25	115.3930	3,029,066.25	422,520.00-
1,147,000.0000	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	1,554,368.52	125.4270	1,438,647.69	115,720.83-
900,000.0000	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	964,188.00	96.7510	870,759.00	93,429.00-
950,000.0000	SINOPEC GROUP OVERSEAS DE 144A 5.375% 10/17/2043 DD 10/17/13	944,119.50	99.2580	942,951.00	1,168.50-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,335,000.0000	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08	1,734,044.85	117.0000	1,561,950.00	172,094.85-
2,350,000.0000	SOUTH CAROLINA ELECTRIC & GAS 4.350% 02/01/2042 DD 01/30/12	2,480,542.50	92.8800	2,182,680.00	297,862.50-
395,000.0000	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	393,025.00	97.7120	385,962.40	7,062.60-
1,540,000.0000	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	2,010,654.80	117.6890	1,812,410.60	198,244.20-
1,975,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.350% 07/15/2035 DD 06/27/05	2,410,487.50	108.8150	2,149,096.25	261,391.25-
207,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	257,203.71	110.4590	228,650.13	28,553.58-
632,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	829,082.88	116.3880	735,572.16	93,510.72-
3,437,000.0000	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	4,660,846.96	117.4210	4,035,759.77	625,087.19-
2,655,000.0000	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	3,376,761.75	110.4480	2,932,394.40	444,367.35-
184,000.0000	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	207,485.76	97.0480	178,568.32	28,917.44-
2,905,000.0000	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	2,948,458.80	88.4120	2,568,368.60	380,090.20-
435,000.0000	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	432,403.05	88.1540	383,469.90	48,933.15-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,910,000.0000	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	2,896,415.70	100.0760	2,912,211.60	15,795.90
1,435,000.0000	SOUTHERN CALIFORNIA GAS CO 5.750% 11/15/2035 DD 11/18/05	1,828,075.20	115.0690	1,651,240.15	176,835.05-
365,000.0000	SOUTHTRUST BANK 7.690% 05/15/2025 DD 05/09/95	466,605.05	118.2640	431,663.60	34,941.45-
960,000.0000	STANDARD CHARTERED PLC 144A 5.200% 01/26/2024 DD 09/26/13	959,155.20	99.7990	958,070.40	1,084.80-
500,000.0000	STATE GRID OVERSEAS INV 144A 4.375% 05/22/2043 DD 05/22/13	490,650.00	88.3940	441,970.00	48,680.00-
1,905,000.0000	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	2,149,067.10	103.7880	1,977,161.40	171,905.70-
896,000.0000	STATOIL ASA 4.250% 11/23/2041 DD 11/23/11	964,006.40	91.6630	821,300.48	142,705.92-
500,000.0000	STATOIL ASA 2.450% 01/17/2023 DD 11/21/12	498,830.00	91.1510	455,755.00	43,075.00-
370,000.0000	STATOIL ASA 3.950% 05/15/2043 DD 05/15/13	369,482.00	87.4700	323,639.00	45,843.00-
1,117,000.0000	STATOIL ASA 4.800% 11/08/2043 DD 11/08/13	1,111,370.32	101.0290	1,128,493.93	17,123.61
34,876.8480	STRUCTURED ASSET INVES BC13 3A VAR RT 11/25/2033 DD 11/25/03	33,415.17	97.1800	33,893.32	478.15
1,165,000.0000	SWISS RE TREASURY US CORP 144A 4.250% 12/06/2042 DD 12/06/12	1,131,224.20	85.9340	1,001,131.10	130,093.10-



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640,000.0000	TCI COMMUNICATIONS INC 7.875% 02/15/2026 DD 02/14/96	856,107.84	129.5480	829,107.20	27,000.64-
2,728,000.0000	TCI COMMUNICATIONS INC 7.125% 02/15/2028 DD 02/24/98	3,492,218.40	122.9850	3,355,030.80	137,187.60-
800,000.0000	TARGET CORP 6.350% 11/01/2032 DD 10/31/02	1,061,680.00	117.0790	936,632.00	125,048.00-
2,730,000.0000	TARGET CORP 6.500% 10/15/2037 DD 10/05/07	3,810,670.50	118.4600	3,233,958.00	576,712.50-
2,942,000.0000	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	3,977,832.68	125.4190	3,689,826.98	288,005.70-
3,640,000.0000	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	3,739,663.21	86.7410	3,157,372.40	582,290.81-
1,025,000.0000	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	1,390,187.00	123.4390	1,265,249.75	124,937.25-
1,043,000.0000	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	1,365,067.97	109.5340	1,142,439.62	222,628.35-
1,705,000.0000	TEVA PHARMACEUTICAL FINANCE CO 2.950% 12/18/2022 DD 12/18/12	1,724,709.80	90.5370	1,543,655.85	181,053.95-
1,000,000.0000	TOSCO CORP 7.800% 01/01/2027 DD 07/01/97	1,473,130.00	131.5530	1,315,530.00	157,600.00-
2,260,000.0000	TOSCO CORP 8.125% 02/15/2030 DD 02/15/00	3,351,444.40	139.3100	3,148,406.00	203,038.40-
1,105,000.0000	TOTAL CAPITAL CANADA LTD 2.750% 07/15/2023 DD 01/17/13	1,129,409.45	92.3820	1,020,821.10	108,588.35-



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1,105,000.0000	TOYOTA MOTOR CREDIT CORP 2.625% 01/10/2023 DD 01/10/13	1,098,071.65	92.7250	1,024,611.25	73,460.40-
600,000.0000	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	757,536.00	108.8400	653,040.00	104,496.00-
5,010,000.0000	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	6,614,602.80	113.9230	5,707,542.30	907,060.50-
5,759,000.0000	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	7,999,561.05	126.7160	7,297,574.44	701,986.61-
3,453,000.0000	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	5,194,555.09	133.4750	4,608,891.75	585,663.34-
1,885,000.0000	TRAVELERS PROPERTY CASUALTY CO 7.750% 04/15/2026 DD 04/15/96	2,632,609.85	127.4960	2,403,299.60	229,310.25-
3,935,000.0000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	5,243,002.30	119.8770	4,717,159.95	525,842.35-
1,040,000.0000	TRAVELERS COS INC/THE 4.600% 08/01/2043 DD 08/01/13	1,037,316.80	97.7060	1,016,142.40	21,174.40-
420,000.0000	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	515,214.00	120.3840	505,612.80	9,601.20-
670,000.0000	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	744,376.70	90.7560	608,065.20	136,311.50-
3,300,000.0000	USB REALTY CORP VAR RT 12/29/2049 DD 12/22/06	2,841,684.00	92.0000	3,036,000.00	194,316.00
2,615,000.0000	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	2,649,962.55	87.5330	2,288,987.95	360,974.60-



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72,000.0000	UNION PACIFIC CORP 4.300% 06/15/2042 DD 06/11/12	76,014.72	90.4880	65,151.36	10,863.36-
93,000.0000	UNITED AIRLINES 2013-1 CLASS A 4.300% 02/15/2027 DD 08/15/13	93,000.00	101.7500	94,627.50	1,627.50
3,181,000.0000	UNITED PARCEL SERVICE OF AMERI STEP 04/01/2030 DD 10/01/1997	4,794,021.48	134.9740	4,293,522.94	500,498.54-
1,700,000.0000	UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	2,280,159.00	121.5470	2,066,299.00	213,860.00-
1,420,000.0000	UNITED PARCEL SERVICE INC 3.625% 10/01/2042 DD 09/27/12	1,389,782.40	84.1840	1,195,412.80	194,369.60-
116,000.0000	US BANCORP 7.500% 06/01/2026 DD 06/01/96	154,339.16	122.9490	142,620.84	11,718.32-
300,000.0000	UNITED TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99	441,336.00	132.9010	398,703.00	42,633.00-
300,000.0000	UNITED TECHNOLOGIES CORP 6.050% 06/01/2036 DD 05/26/06	394,878.00	117.4250	352,275.00	42,603.00-
9,904,000.0000	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	13,185,888.48	119.2260	11,808,143.04	1,377,745.44-
1,996,000.0000	UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	2,566,476.77	113.5980	2,267,416.08	299,060.69-
6,455,000.0000	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	6,894,454.80	97.1090	6,268,385.95	626,068.85-
4,625,000.0000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	5,579,923.75	110.0070	5,087,823.75	492,100.00-



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2,555,000.0000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	3,365,624.85	118.6380	3,031,200.90	334,423.95-
1,290,000.0000	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	1,771,363.50	124.5470	1,606,656.30	164,707.20-
505,000.0000	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	638,107.90	113.2880	572,104.40	66,003.50-
946,000.0000	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	957,984.50	94.4620	893,610.52	64,373.98-
3,180,000.0000	UNITEDHEALTH GROUP INC 4.375% 03/15/2042 DD 03/08/12	3,045,795.70	91.3760	2,905,756.80	140,038.90-
454,000.0000	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	452,088.66	84.8060	385,019.24	67,069.42-
450,000.0000	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	443,898.00	89.7430	403,843.50	40,054.50-
485,000.0000	VF CORP 6.450% 11/01/2037 DD 10/15/07	574,026.60	118.5680	575,054.80	1,028.20
1,968,000.0000	VERIZON COMMUNICATIONS INC 7.350% 04/01/2039 DD 03/27/09	2,917,343.52	124.1990	2,444,236.32	473,107.20-
7,699,000.0000	VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01	11,272,028.92	127.7240	9,833,470.76	1,438,558.16-
225,000.0000	VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	295,722.00	116.8200	262,845.00	32,877.00-
300,000.0000	VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	414,411.00	120.5270	361,581.00	52,830.00-



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6,935,000.0000	VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	11,819,667.25	154.3060	10,701,121.10	1,118,546.15-
2,230,000.0000	VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	2,228,929.60	99.5980	2,221,035.40	7,894.20-
2,190,000.0000	VODAFONE GROUP PLC 6.250% 11/30/2032 DD 11/26/02	2,832,020.40	109.4260	2,396,429.40	435,591.00-
2,700,000.0000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	3,571,236.00	108.3770	2,926,179.00	645,057.00-
4,895,000.0000	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	4,819,956.85	86.4130	4,229,916.35	590,040.50-
50,748.4580	WAMU MORTGAGE PASS THRO CB1 4A 6.000% 06/25/2034 DD 05/01/04	54,002.01	105.1640	53,369.11	632.90-
88,499.3690	WAMU MORTGAGE PASS THR S4 2A10 VAR RT 06/25/2033 DD 05/25/03	108,681.69	119.5580	105,808.08	2,873.61-
230,000.0000	WEA FINANCE LLC / WT FINA 144A 6.750% 09/02/2019 DD 09/02/09	284,930.90	118.9000	273,470.00	11,460.90-
2,000,000.0000	WACHOVIA BANK NA 5.850% 02/01/2037 DD 01/29/07	2,481,420.00	114.1710	2,283,420.00	198,000.00-
575,000.0000	WACHOVIA BANK NA 6.600% 01/15/2038 DD 12/07/07	705,579.50	124.4290	715,466.75	9,887.25
184,000.0000	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	209,230.08	103.2680	190,013.12	19,216.96-
2,931,000.0000	WAL-MART STORES INC 7.550% 02/15/2030 DD 02/15/00	4,312,263.06	134.6200	3,945,712.20	366,550.86-



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2,096,000.0000	WAL-MART STORES INC 5.250% 09/01/2035 DD 08/31/05	2,546,220.80	108.6330	2,276,947.68	269,273.12-
5,995,000.0000	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	8,320,441.38	125.0930	7,499,325.35	821,116.03-
2,671,000.0000	WAL-MART STORES INC 6.200% 04/15/2038 DD 04/15/08	3,593,685.45	120.1850	3,210,141.35	383,544.10-
6,445,000.0000	WAL-MART STORES INC 4.875% 07/08/2040 DD 07/08/10	7,234,872.40	101.9510	6,570,741.95	664,130.45-
2,899,000.0000	WAL-MART STORES INC 5.000% 10/25/2040 DD 10/25/10	3,390,339.26	104.6190	3,032,904.81	357,434.45-
5,675,000.0000	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	7,133,302.65	113.5470	6,443,792.25	689,510.40-
1,540,000.0000	WAL-MART STORES INC 4.000% 04/11/2043 DD 04/11/13	1,401,507.80	88.9980	1,370,569.20	30,938.60-
2,375,000.0000	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	2,386,471.06	100.3890	2,384,238.75	2,232.31-
19,537.3720	WASHINGTON MUTUAL MSC M RA1 2P 0.000% 03/25/2034 DD 04/01/04	16,075.03	84.0710	16,425.26	350.23
4,965,000.0000	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	5,015,957.98	102.4010	5,084,209.65	68,251.67
4,000,000.0000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	4,852,160.00	105.8600	4,234,400.00	617,760.00-
11,019,000.0000	WELLS FARGO & CO 144A 5.606% 01/15/2044 DD 11/26/13	11,218,109.36	103.8690	11,445,325.11	227,215.75



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41,924.8820	WELLS FARGO MORTGAGE BA EE 3A1 VAR RT 12/25/2034 DD 12/01/04	43,421.64	100.3710	42,080.42	1,341.22-
335,000.0000	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	349,599.30	91.1420	305,325.70	44,273.60-
510,000.0000	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	508,077.30	90.5850	461,983.50	46,093.80-
1,280,000.0000	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	1,772,275.20	119.7900	1,533,312.00	238,963.20-
1,780,000.0000	WISCONSIN POWER & LIGHT CO 7.600% 10/01/2038 DD 10/06/08	2,490,321.90	135.8740	2,418,557.20	71,764.70-
1,110,000.0000	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	1,110,000.00	100.9230	1,120,245.30	10,245.30
400,000.0000	WYETH LLC 6.450% 02/01/2024 DD 12/16/03	542,968.00	119.7330	478,932.00	64,036.00-
315,000.0000	WYETH LLC 6.500% 02/01/2034 DD 12/16/03	430,617.60	122.4100	385,591.50	45,026.10-
4,350,000.0000	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	5,699,731.50	116.0140	5,046,609.00	653,122.50-
6,352,000.0000	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	8,433,844.08	115.9190	7,363,174.88	1,070,669.20-
969,000.0000	XTO ENERGY INC 6.750% 08/01/2037 DD 07/19/07	1,499,430.60	130.8270	1,267,713.63	231,716.97-
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED		1,315,691,700.69		1,199,126,896.20	116,564,804.49-



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<u>CORPORATE DEBT INSTRUMENTS</u>					
500,000.0000	SANTANDER ISSUANCES SAU VAR RT 05/29/2019	554,713.50	129.9420	649,710.31	94,996.81
400,000.0000	BANQUE PSA FINANCE SA 3.875% 01/14/2015	537,881.89	140.3651	561,460.61	23,578.72
900,000.0000	BARCLAYS BANK PLC VAR RT 11/29/2049	1,950,112.35	219.9168	1,979,251.88	29,139.53
1,300,000.0000	LBG CAPITAL NO.1 PLC 7.588% 05/12/2020	2,208,241.75	175.2312	2,278,006.25	69,764.50
800,000.0000	LBG CAPITAL NO.2 PLC 7.625% 12/09/2019	1,358,918.00	174.0718	1,392,575.00	33,657.00
500,000.0000	LBG CAPITAL NO.2 PLC 9.125% 07/15/2020	869,642.50	178.8750	894,375.00	24,732.50
474,589.8100	TESCO PROPERTY FINANCE 2 PLC 6.052% 10/13/2039	897,935.09	185.0114	878,045.29	19,889.80-
10,000,000.0000	TOKYO ELECTRIC POWER CO INC 1.550% 10/29/2014	99,921.40	0.9403	94,034.25	5,887.15-
30,000,000.0000	TOKYO ELECTRIC POWER CO INC 5.000% 07/29/2014	297,134.90	0.9615	288,466.38	8,668.52-
1,900,000.0000	VALE OVERSEAS LTD 6.875% 11/21/2036	2,355,202.00	103.2753	1,962,230.70	392,971.30-
700,000.0000	AK TRANSNEFT OJSC VIA TRANSCAP 5.670% 03/05/2014	731,675.00	100.7300	705,110.00	26,565.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
2,800,000.0000	GAZPROM OAO VIA GAZ CAPITAL SA 6.510% 03/07/2022	3,341,625.00	107.3750	3,006,500.00	335,125.00-
1,300,000.0000	OCEAN RIG UDW INC 9.500% 04/27/2016	1,326,000.00	106.1250	1,379,625.00	53,625.00
500,000.0000	RUSSIAN AGRICULTURAL BANK OJSC 7.750% 05/29/2018	595,625.00	112.6250	563,125.00	32,500.00-
1,100,000.0000	SBERBANK OF RUSSIA VIA SB CAPI 5.717% 06/16/2021	1,147,575.00	104.5500	1,150,050.00	2,475.00
530,000.0000	UNILABS SUBHOLDING AB 8.500% 07/15/2018	667,988.92	143.9957	763,177.61	95,188.69
9,443.6450	ABN AMRO MORTGAGE CORP 4 AP 0.000% 03/25/2033 DD 03/01/03	8,501.23	82.2120	7,763.81	737.42-
97,280.2430	ABN AMRO MORTGAGE CORP 13 AP 0.000% 01/25/2034 DD 12/01/03	88,187.51	83.4600	81,190.09	6,997.42-
200,000.0000	AEP TEXAS CENTRAL CO 6.650% 02/15/2033 DD 08/15/03	254,214.00	115.5020	231,004.00	23,210.00-
320,000.0000	ADT CORP/THE 2.250% 07/15/2017 DD 01/15/13	301,312.00	98.4060	314,899.20	13,587.20
3,360,000.0000	ADT CORP/THE 4.875% 07/15/2042 DD 01/15/13	3,190,475.58	75.2500	2,528,400.00	662,075.58-
420,000.0000	ADT CORP/THE 144A 6.250% 10/15/2021 DD 10/01/13	428,400.00	105.0000	441,000.00	12,600.00
469,000.0000	AGL CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	612,654.70	109.6830	514,413.27	98,241.43-



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410,000.0000	AGL CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	400,102.60	90.1660	369,680.60	30,422.00-
1,320,000.0000	ALM LOAN FUNDING 7A C 144A VAR RT 10/19/2024 DD 11/08/12	1,259,016.00	100.2800	1,323,696.00	64,680.00
900,000.0000	TIME WARNER INC 7.625% 04/15/2031 DD 04/19/01	1,239,012.00	126.5570	1,139,013.00	99,999.00-
1,020,000.0000	AON PLC 4.450% 05/24/2043 DD 05/24/13	990,320.80	88.8320	906,086.40	84,234.40-
3,885,000.0000	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	6,303,567.90	141.4740	5,496,264.90	807,303.00-
615,000.0000	APX GROUP INC 6.375% 12/01/2019 DD 06/01/13	614,218.75	101.5000	624,225.00	10,006.25
1,860,000.0000	APX GROUP INC 8.750% 12/01/2020 DD 06/01/13	1,928,368.75	102.0000	1,897,200.00	31,168.75-
1,352,800.0000	AWAS AVIATION CAPITAL LTD 7.000% 10/17/2016 DD 10/18/10	1,437,236.00	103.5000	1,400,148.00	37,088.00-
376,000.0000	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	399,736.88	93.2670	350,683.92	49,052.96-
475,000.0000	ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13	478,056.25	103.5000	491,625.00	13,568.75
700,000.0000	ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13	732,812.50	104.2500	729,750.00	3,062.50-
299,250.0000	ACTIVISION 10/13 COV-LITE TLB	297,753.75	100.5740	300,967.70	3,213.95
497,982.8800	ADJUSTABLE RATE MORTGAG 8 3A21 VAR RT 11/25/2035 DD 07/01/05	403,515.35	85.1190	423,878.05	20,362.70



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2,985,000.0000	ADVANCED MICRO DEVICES INC 7.500% 08/15/2022 DD 02/15/13	2,784,656.26	97.0000	2,895,450.00	110,793.74
665,000.0000	AETNA INC 6.625% 06/15/2036 DD 06/09/06	895,083.35	119.5680	795,127.20	99,956.15-
320,000.0000	AETNA INC 6.750% 12/15/2037 DD 12/04/07	443,913.60	121.9530	390,249.60	53,664.00-
71,000.0000	AETNA INC 4.500% 05/15/2042 DD 05/04/12	74,491.78	92.9610	66,002.31	8,489.47-
420,000.0000	AINSWORTH LUMBER CO LTD 144A 7.500% 12/15/2017 DD 11/27/12	448,249.16	107.5000	451,500.00	3,250.84
245,000.0000	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	262,603.25	107.6330	263,700.85	1,097.60
226,000.0000	AIR CANADA 2013-1 CLASS A 144A 4.125% 11/15/2026 DD 05/09/13	226,000.00	97.5000	220,350.00	5,650.00-
400,000.0000	ALBERTA ENERGY CO LTD 8.125% 09/15/2030 DD 09/15/00	550,060.00	124.7070	498,828.00	51,232.00-
795,995.0000	ALBERTSON'S 5/13 (2019) TL	792,015.03	100.4580	799,640.66	7,625.63
35,000.0000	NEW ALBERTSONS INC 7.750% 06/15/2026 DD 06/17/96	29,337.50	81.0000	28,350.00	987.50-
45,000.0000	NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	36,900.00	82.0000	36,900.00	0.00
265,000.0000	NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	153,700.00	86.5000	229,225.00	75,525.00
1,930,000.0000	NEW ALBERTSONS INC 8.000% 05/01/2031 DD 05/01/01	1,401,578.13	82.5000	1,592,250.00	190,671.87



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,055,000.0000	RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	1,331,990.25	112.5350	1,187,244.25	144,746.00-
225,000.0000	RIO TINTO ALCAN INC 5.750% 06/01/2035 DD 05/31/05	285,475.50	104.8620	235,939.50	49,536.00-
360,000.0000	ALLEGION US HOLDING CO IN 144A 5.750% 10/01/2021 DD 10/04/13	360,000.00	104.0000	374,400.00	14,400.00
300,000.0000	ALLIANT TECHSYSTEMS INC 144A 5.250% 10/01/2021 DD 11/01/13	300,000.00	100.2500	300,750.00	750.00
1,100,000.0000	ALLSTATE CORP/THE VAR RT 05/15/2067 DD 05/10/07	1,170,125.00	104.0500	1,144,550.00	25,575.00-
865,000.0000	ALLTEL CORP 6.800% 05/01/2029 DD 04/27/99	1,181,823.55	115.6560	1,000,424.40	181,399.15-
3,300,000.0000	ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	5,174,301.00	130.1910	4,296,303.00	877,998.00-
730,000.0000	ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11	881,475.00	116.5000	850,450.00	31,025.00-
610,000.0000	ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12	652,553.60	108.2500	660,325.00	7,771.40
1,126,000.0000	ALTRIA GROUP INC 9.950% 11/10/2038 DD 11/10/08	1,855,017.44	152.5400	1,717,600.40	137,417.04-
955,000.0000	AMAZON.COM INC 2.500% 11/29/2022 DD 11/29/12	941,267.10	90.1430	860,865.65	80,401.45-
100,000.0000	HESS CORP 7.875% 10/01/2029 DD 10/01/99	139,039.00	127.4390	127,439.00	11,600.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
615,000.0000	AMERICAN ACHIEVEMENT CORP 144A 10.875% 04/15/2016 DD 11/01/10	652,668.75	105.2500	647,287.50	5,381.25-
0.0060	AMERICAN AIRLINES PASS THROUGH 10.375% 01/02/2021 DD 07/07/09	0.01	102.0000	0.01	0.00
685,075.2300	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	723,913.50	105.7500	724,467.06	553.56
408,457.2000	AMERICAN AIRLINES 2011-1 144A 7.000% 07/31/2019 DD 01/25/11	422,753.21	105.7500	431,943.49	9,190.28
800,000.0000	AMERICAN AIRLINES INC 144A 7.500% 03/15/2016 DD 03/15/11	862,000.00	103.7500	830,000.00	32,000.00-
700,000.0000	AMERICAN CASINO 7/13 2ND LN TL	679,000.00	104.0000	728,000.00	49,000.00
2,287,192.6320	AMERICAN HOME MORTGAGE 4 1A12 VAR RT 10/25/2046 DD 08/30/06	1,431,370.98	64.5040	1,475,330.74	43,959.76
1,672,287.8990	AMERICAN HOME MORTGAGE A 2 2A1 VAR RT 09/25/2046 DD 06/30/06	1,067,505.02	70.3360	1,176,220.42	108,715.40
395,000.0000	AMERICAN INTERNATIONAL GROUP I 6.820% 11/15/2037 DD 05/15/12	525,097.20	120.3660	475,445.70	49,651.50-
600,000.0000	AMERICAN INTERNATIONAL GROUP I 4.125% 02/15/2024 DD 10/02/13	599,994.00	99.4200	596,520.00	3,474.00-
104,000.0000	AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13	103,883.52	100.7390	104,768.56	885.04
200,000.0000	AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	259,482.00	121.2940	242,588.00	16,894.00-
102,000.0000	AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	105,930.06	90.8460	92,662.92	13,267.14-



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100,000.0000	AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11	109,750.00	108.5000	108,500.00	1,250.00-
4,197,000.0000	AMGEN INC 6.400% 02/01/2039 DD 01/16/09	5,433,688.02	114.4760	4,804,557.72	629,130.30-
1,340,000.0000	ANADARKO FINANCE CO 7.500% 05/01/2031 DD 04/26/01	1,772,913.80	121.5810	1,629,185.40	143,728.40-
600,000.0000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	751,662.00	112.2940	673,764.00	77,898.00-
2,850,000.0000	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	4,117,566.00	131.7540	3,754,989.00	362,577.00-
4,015,000.0000	ANTERO RESOURCES FINANCE CORP 6.000% 12/01/2020 DD 11/19/12	4,073,500.00	105.0000	4,215,750.00	142,250.00
400,000.0000	AON CORP 8.205% 01/01/2027 DD 01/01/09	502,676.00	119.7460	478,984.00	23,692.00-
402,000.0000	APPALACHIAN POWER CO 5.800% 10/01/2035 DD 09/29/05	474,364.02	104.4840	420,025.68	54,338.34-
1,800,000.0000	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	2,361,708.00	115.8270	2,084,886.00	276,822.00-
459,000.0000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	624,676.05	120.7850	554,403.15	70,272.90-
750,000.0000	AQUILEX HYDROCHEM 12/13 TLB	748,125.00	100.2500	751,875.00	3,750.00
280,000.0000	ARCELORMITTAL VAR RT 08/05/2015 DD 08/05/10	288,400.00	103.5000	289,800.00	1,400.00
630,000.0000	ARCELORMITTAL STEP 02/25/2022 DD 02/28/12	661,197.60	108.7500	685,125.00	23,927.40



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780,000.0000	ARCH COAL INC 7.250% 10/01/2020 DD 08/09/10	715,893.75	77.7500	606,450.00	109,443.75-
620,000.0000	ARCH COAL INC 7.250% 06/15/2021 DD 12/15/11	573,300.00	76.5000	474,300.00	99,000.00-
475,000.0000	ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13	479,508.75	101.5500	482,362.50	2,853.75
875,000.0000	ARDAGH PACKAGING FINANCE 144A 4.875% 11/15/2022 DD 01/24/13	860,750.00	99.0000	866,250.00	5,500.00
265,000.0000	ARES ENHANCED 13-IRAR C 144A VAR RT 07/23/2025 DD 07/23/13	251,376.35	98.0000	259,700.00	8,323.65
156,000.0000	ARIZONA PUBLIC SERVICE CO 5.050% 09/01/2041 DD 08/25/11	178,710.48	102.6380	160,115.28	18,595.20-
469,000.0000	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	498,772.12	95.7550	449,090.95	49,681.17-
55,000.0000	ARROW ELECTRONICS INC 7.500% 01/15/2027 DD 01/15/97	67,700.60	114.8420	63,163.10	4,537.50-
184,000.0000	ARROW ELECTRONICS INC 6.875% 06/01/2018 DD 06/03/98	215,690.32	113.3040	208,479.36	7,210.96-
430,000.0000	ASHLAND INC STEP 08/15/2022 DD 08/15/2013	429,781.90	95.0000	408,500.00	21,281.90-
450,000.0000	ASHLAND INC 6.875% 05/15/2043 DD 02/26/13	504,000.00	94.5000	425,250.00	78,750.00-
2,229,715.1900	ASTORIA GENERATING 10/12 COV-LITE TL	2,234,821.25	103.0000	2,296,606.65	61,785.40



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940,500.0000	ATLAS IRON 12/12 COV-LITE TLB	928,743.76	100.0000	940,500.00	11,756.24
2,000,000.0000	ATLAS PIPELINE PARTNERS L 144A 5.875% 08/01/2023 DD 02/11/13	2,000,000.00	95.2500	1,905,000.00	95,000.00-
3,650,000.0000	ATLAS PIPELINE PARTNERS LP / A 6.625% 10/01/2020 DD 10/01/13	3,777,750.00	104.5000	3,814,250.00	36,500.00
100,000.0000	ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12	107,500.00	106.7500	106,750.00	750.00-
2,170,000.0000	AURORA DIAGNOSTICS HOLDINGS / 10.750% 01/15/2018 DD 07/15/11	1,909,600.00	71.5000	1,551,550.00	358,050.00-
6,000,000.0000	AURORA USA OIL & GAS INC 144A 7.500% 04/01/2020 DD 03/21/13	5,925,000.00	103.0000	6,180,000.00	255,000.00
655,000.0000	AVAYA INC 144A 9.000% 04/01/2019 DD 12/21/12	658,758.34	104.5000	684,475.00	25,716.66
400,000.0000	AVIATION CAPITAL GROUP CO 144A 3.875% 09/27/2016 DD 09/27/13	400,000.00	103.2890	413,156.00	13,156.00
266,000.0000	BAE SYSTEMS PLC 144A 5.800% 10/11/2041 DD 10/11/11	321,269.48	103.5840	275,533.44	45,736.04-
845,000.0000	B/E AEROSPACE INC 5.250% 04/01/2022 DD 03/13/12	895,700.00	101.5000	857,675.00	38,025.00-
1,100,000.0000	BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13	1,100,000.00	103.0000	1,133,000.00	33,000.00
805,000.0000	BANK ONE CORP 7.625% 10/15/2026 DD 10/29/96	1,091,620.25	123.5360	994,464.80	97,155.45-
430,000.0000	BANK ONE CORP 8.000% 04/29/2027 DD 04/29/97	606,441.90	127.7160	549,178.80	57,263.10-



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74,914.1200	BANC OF AMERICA FUNDING 4 XPO 0.000% 11/25/2034 DD 11/01/04	67,704.56	84.2330	63,102.41	4,602.15-
54,127.2950	BANC OF AMERICA ALTERNA 11 1A1 6.000% 01/25/2034 DD 12/01/03	56,355.77	104.2500	56,427.71	71.94
1,878,760.3900	BANC OF AMERICA ALTERNAT 6 3A3 6.000% 07/25/2034 DD 06/01/04	1,914,559.69	101.3860	1,904,800.01	9,759.68-
11,461.4170	BANC OF AMERICA MORTGAGE A 2A2 VAR RT 02/25/2034 DD 01/01/04	11,430.85	98.6560	11,307.38	123.47-
2,010,699.1090	BANC OF AMERICA MORTGAG 3 1A28 5.500% 04/25/2035 DD 03/01/05	2,000,839.83	98.5110	1,980,759.80	20,080.03-
668,689.5500	BANC OF AMERICA FUNDING 2 2A21 0.000% 03/25/2036 DD 02/01/06	423,701.78	69.4430	464,358.08	40,656.30
400,000.0000	BANCO DE CREDITO DEL PERU 144A 4.250% 04/01/2023 DD 04/01/13	396,784.00	92.3750	369,500.00	27,284.00-
3,583,000.0000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	4,390,178.24	114.7660	4,112,065.78	278,112.46-
765,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	907,006.96	114.2710	874,173.15	32,833.81-
1,150,000.0000	BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11	1,308,115.50	109.2770	1,256,685.50	51,430.00-
1,513,000.0000	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	1,887,603.68	114.3690	1,730,402.97	157,200.71-
112,000.0000	BANK OF AMERICA CORP 4.100% 07/24/2023 DD 07/23/13	111,909.28	100.4240	112,474.88	565.60



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535,000.0000	BARCLAYS PLC VAR RT 12/29/2049 DD 11/20/13	534,962.55	103.2500	552,387.50	17,424.95
2,800,000.0000	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	3,054,800.00	84.6090	2,369,052.00	685,748.00-
13,782.6740	BEAR STEARNS ARM TRUST 11 2A1 VAR RT 12/25/2035 DD 11/01/05	13,921.08	100.1020	13,796.73	124.35-
335,000.0000	VERIZON PENNSYLVANIA LLC 6.000% 12/01/2028 DD 12/09/98	372,496.55	98.4880	329,934.80	42,561.75-
2,229,000.0000	VERIZON PENNSYLVANIA LLC 8.350% 12/15/2030 DD 12/18/90	3,050,185.89	118.8900	2,650,058.10	400,127.79-
425,000.0000	BOART LONGYEAR MANAGEMENT 144A 7.000% 04/01/2021 DD 03/28/11	431,375.00	74.7500	317,687.50	113,687.50-
270,000.0000	BOART LONGYEAR MANAGEMENT 144A 10.000% 10/01/2018 DD 09/27/13	270,000.00	104.0000	280,800.00	10,800.00
620,000.0000	BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13	620,000.00	99.2500	615,350.00	4,650.00-
500,000.0000	BON-TON DEPARTMENT STORES INC/ 8.000% 06/15/2021 DD 05/28/13	490,550.00	100.7500	503,750.00	13,200.00
355,000.0000	BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13	362,850.00	104.7500	371,862.50	9,012.50
2,000,000.0000	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	2,728,200.00	124.2490	2,484,980.00	243,220.00-
938,125.0000	BOWIE 8/13 TL	938,125.00	100.2500	940,470.31	2,345.31
315,000.0000	OI SA 144A 5.750% 02/10/2022 DD 02/10/12	289,066.25	92.0000	289,800.00	733.75



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425,000.0000	BRIGHTSTAR CORP 144A 9.500% 12/01/2016 DD 11/30/10	452,625.00	110.0000	467,500.00	14,875.00
480,000.0000	BRISTOW GROUP INC 6.250% 10/15/2022 DD 10/12/12	514,500.00	105.5700	506,736.00	7,764.00-
232,000.0000	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	368,573.76	149.2240	346,199.68	22,374.08-
1,200,000.0000	BUILDING MATERIALS CORP O 144A 6.750% 05/01/2021 DD 04/29/11	1,333,500.00	108.2500	1,299,000.00	34,500.00-
296,000.0000	BUNGE LTD FINANCE CORP 8.500% 06/15/2019 DD 06/09/09	380,860.24	122.8480	363,630.08	17,230.16-
168,000.0000	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	176,574.72	89.3440	150,097.92	26,476.80-
575,000.0000	BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	523,715.75	90.6710	521,358.25	2,357.50-
925,000.0000	CCO HOLDINGS LLC / CCO HO 144A 5.750% 09/01/2023 DD 03/14/13	926,343.75	94.7500	876,437.50	49,906.25-
335,000.0000	CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12	376,875.00	112.7500	377,712.50	837.50
350,000.0000	CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	343,000.00	96.2500	336,875.00	6,125.00-
500,000.0000	CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	497,205.00	93.3030	466,515.00	30,690.00-
445,000.0000	CNH CAPITAL LLC 3.625% 04/15/2018 DD 04/08/13	438,325.00	101.3750	451,118.75	12,793.75



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497,500.0000	CABLEVISION SYSTEMS 4/13 TLB	495,012.50	98.9380	492,216.55	2,795.95-
800,000.0000	CSX CORP 6.150% 05/01/2037 DD 04/25/07	1,011,400.00	111.6570	893,256.00	118,144.00-
680,000.0000	CSX CORP 6.220% 04/30/2040 DD 03/24/10	877,655.60	113.0480	768,726.40	108,929.20-
1,200,000.0000	CSX CORP 5.500% 04/15/2041 DD 10/21/10	1,437,816.00	105.1680	1,262,016.00	175,800.00-
440,000.0000	CST BRANDS INC 5.000% 05/01/2023 DD 11/01/13	448,812.50	96.5000	424,600.00	24,212.50-
5,600,000.0000	CVR REFINING LLC / COFFEYVILLE 6.500% 11/01/2022 DD 05/01/13	5,572,000.00	98.2500	5,502,000.00	70,000.00-
1,561,409.4180	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	2,065,660.15	119.2080	1,861,324.94	204,335.21-
955,046.0400	CVS PASS-THROUGH TRUST 144A 5.926% 01/10/2034 DD 12/21/11	1,149,149.64	108.9860	1,040,866.48	108,283.16-
50,000.0000	CVS CAREMARK CORP 4.000% 12/05/2023 DD 12/05/13	49,780.00	99.7880	49,894.00	114.00
61,000.0000	CVS CAREMARK CORP 5.300% 12/05/2043 DD 12/05/13	60,881.66	103.4160	63,083.76	2,202.10
140,005.2270	ALTERNATIVE LOAN TRUST 14T2 A7 5.500% 08/25/2034 DD 06/01/04	141,145.28	99.9280	139,904.42	1,240.86-
101,116.0900	ALTERNATIVE LOAN TRUS 18CB 2A4 5.700% 09/25/2034 DD 07/01/04	102,966.56	101.1410	102,269.82	696.74-
143,560.5950	ALTERNATIVE LOAN TRUST 29CB A1 5.500% 01/25/2035 DD 11/01/04	133,649.23	98.4010	141,265.06	7,615.83



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
138,000.0000	ALTERNATIVE LOAN TRUST 6CB 1A6 5.500% 04/25/2035 DD 02/01/05	140,384.64	97.4440	134,472.72	5,911.92-
1,456,989.4600	ALTERNATIVE LOAN TRUS 20CB 3A8 VAR RT 07/25/2035 DD 05/25/05	169,987.03	10.2810	149,793.09	20,193.94-
88,916.9700	ALTERNATIVE LOAN TRUST J7 1A9 5.500% 07/25/2035 DD 06/01/05	15,774.27	4.1380	3,679.38	12,094.89-
2,432,016.8500	ALTERNATIVE LOAN TRUS 28CB 1A3 VAR RT 08/25/2035 DD 06/25/05	337,272.15	10.1790	247,555.00	89,717.15-
485,496.3600	COUNTRYWIDE ASSET-BACKED 5 AF5 VAR RT 02/25/2034 DD 11/01/03	507,751.51	103.4010	502,008.09	5,743.42-
428,529.0800	ALTERNATIVE LOAN TRUS 54CB 1A2 VAR RT 11/25/2035 DD 09/25/05	66,953.43	13.6150	58,344.23	8,609.20-
836,178.5300	ALTERNATIVE LOAN TRUS 57CB 3A2 VAR RT 12/25/2035 DD 10/25/05	149,400.06	14.0640	117,600.15	31,799.91-
201,214.3020	ALTERNATIVE LOAN TRUST 2 81 A1 VAR RT 02/25/2037 DD 12/29/05	129,400.87	75.2490	151,411.75	22,010.88
61,879.2300	ALTERNATIVE LOAN TRUS 86CB A11 5.500% 02/25/2036 DD 12/01/05	49,020.84	83.4830	51,658.64	2,637.80
68,527.8710	ALTERNATIVE LOAN TRUST 6T2 A6 5.500% 06/25/2033 DD 04/01/03	65,416.07	92.8720	63,643.20	1,772.87-
20,725.7590	CHL MORTGAGE PASS-THR HYB8 2A1 VAR RT 12/20/2035 DD 10/01/05	16,716.63	84.1410	17,438.86	722.23
700,000.0000	CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10	787,500.01	111.7500	782,250.00	5,250.01-



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290,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 8.480% 09/15/2028 DD 09/22/98	426,302.90	135.2060	392,097.40	34,205.50-
500,000.0000	CAMERON INTERNATIONAL CORP 7.000% 07/15/2038 DD 06/26/08	676,945.00	120.9130	604,565.00	72,380.00-
1,000,000.0000	CAMERON INTERNATIONAL CORP 5.125% 12/15/2043 DD 12/16/13	995,140.00	98.9420	989,420.00	5,720.00-
100,000.0000	CANADIAN NATURAL RESOURCES LTD 7.200% 01/15/2032 DD 01/23/02	133,133.00	119.8160	119,816.00	13,317.00-
100,000.0000	CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02	127,114.00	113.2800	113,280.00	13,834.00-
275,000.0000	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	337,878.75	106.0750	291,706.25	46,172.50-
240,000.0000	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	311,277.60	113.0590	271,341.60	39,936.00-
501,000.0000	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	674,501.31	118.3480	592,923.48	81,577.83-
1,200,000.0000	CANADIAN OIL SANDS LTD 144A 6.000% 04/01/2042 DD 03/29/12	1,362,456.00	102.2620	1,227,144.00	135,312.00-
56,000.0000	CANADIAN PACIFIC RAILWAY CO 7.125% 10/15/2031 DD 10/30/01	71,781.36	120.2580	67,344.48	4,436.88-
960,000.0000	CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13	967,228.80	92.9680	892,492.80	74,736.00-
305,000.0000	CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	307,098.40	93.3780	284,802.90	22,295.50-



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926,250.0000	CARESTREAM 6/13 COV-LITE TL 0.000% 06/07/2019 DD 05/21/13	912,356.25	101.1750	937,133.44	24,777.19
1,395,000.0000	CARESTREAM 6/13 2ND LIEN COV-LITE TL	1,383,043.75	101.7500	1,419,412.50	36,368.75
1,725,000.0000	CARLYLE GLOBAL MARKE 3A C 144A VAR RT 10/04/2024 DD 09/28/12	1,647,357.75	100.3900	1,731,727.50	84,369.75
1,750,000.0000	CARRIZO OIL & GAS INC 7.500% 09/15/2020 DD 09/10/12	1,798,125.00	109.5000	1,916,250.00	118,125.00
350,000.0000	CARROLS RESTAURANT GROUP INC 11.250% 05/15/2018 DD 11/15/12	394,937.50	113.5000	397,250.00	2,312.50
375,000.0000	CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	376,158.75	93.6100	351,037.50	25,121.25-
365,000.0000	CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11	392,762.50	106.5000	388,725.00	4,037.50-
510,000.0000	CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12	534,225.00	95.7500	488,325.00	45,900.00-
200,000.0000	CEMEX SAB DE CV 144A 5.875% 03/25/2019 DD 03/25/13	200,000.00	100.2500	200,500.00	500.00
1,600,000.0000	CEMEX SAB DE CV 144A 7.250% 01/15/2021 DD 10/02/13	1,602,550.00	103.5000	1,656,000.00	53,450.00
255,000.0000	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	345,190.95	117.2120	298,890.60	46,300.35-
216,000.0000	CENOVUS ENERGY INC 4.450% 09/15/2042 DD 08/17/12	224,573.04	90.0450	194,497.20	30,075.84-



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197,000.0000	CENTERPOINT ENERGY RESOURCES C 6.625% 11/01/2037 DD 10/23/07	256,578.71	121.7560	239,859.32	16,719.39-
620,000.0000	CENTERPOINT ENERGY HOUSTON ELE 6.950% 03/15/2033 DD 09/15/03	853,514.05	128.4670	796,495.40	57,018.65-
225,000.0000	CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13	225,000.00	101.2500	227,812.50	2,812.50
210,000.0000	CENVEO CORP 8.875% 02/01/2018 DD 02/05/10	199,500.00	100.0000	210,000.00	10,500.00
425,000.0000	CHAPARRAL ENERGY INC 7.625% 11/15/2022 DD 05/02/12	467,412.50	107.0000	454,750.00	12,662.50-
400,000.0000	CHESAPEAKE ENERGY CORP 6.875% 11/15/2020 DD 05/15/06	435,027.35	113.0000	452,000.00	16,972.65
210,000.0000	CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13	224,700.00	103.0000	216,300.00	8,400.00-
2,160,000.0000	CHESTER DOWNS & MARINA LL 144A 9.250% 02/01/2020 DD 02/03/12	2,123,918.75	100.2500	2,165,400.00	41,481.25
600,000.0000	CIELO SA / CIELO USA INC 144A 3.750% 11/16/2022 DD 11/16/12	538,500.00	89.0000	534,000.00	4,500.00-
1,910,000.0000	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	2,567,173.70	121.6900	2,324,279.00	242,894.70-
335,000.0000	CITIGROUP INC 5.875% 02/22/2033 DD 02/19/03	374,680.75	102.7820	344,319.70	30,361.05-
55,000.0000	CITIGROUP INC 5.850% 12/11/2034 DD 12/09/04	58,981.45	108.2980	59,563.90	582.45



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2,445,000.0000	CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	2,683,129.80	106.6170	2,606,785.65	76,344.15-
109,000.0000	CITIGROUP INC 5.875% 05/29/2037 DD 05/29/07	119,487.64	109.1450	118,968.05	519.59-
209,000.0000	CITIGROUP INC 6.875% 03/05/2038 DD 03/05/08	275,140.14	122.9700	257,007.30	18,132.84-
397,000.0000	CITIGROUP INC 8.500% 05/22/2019 DD 05/22/09	533,822.10	128.1590	508,791.23	25,030.87-
7,829,000.0000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	11,569,525.38	140.2690	10,981,660.01	587,865.37-
361,000.0000	CITIGROUP INC 5.375% 08/09/2020 DD 08/09/10	425,420.45	113.7640	410,688.04	14,732.41-
1,925,000.0000	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	2,213,025.68	112.3870	2,163,449.75	49,575.93-
140,000.0000	CITIGROUP INC 3.375% 03/01/2023 DD 02/20/13	139,668.20	95.0510	133,071.40	6,596.80-
1,527,000.0000	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	1,547,529.05	115.0630	1,757,012.01	209,482.96
560,000.0000	CITIGROUP INC 3.875% 10/25/2023 DD 10/25/13	558,712.03	98.3060	550,513.60	8,198.43-
164,000.0000	CITICORP MORTGAGE SECURI 1 1A3 5.250% 02/25/2035 DD 02/01/05	162,350.16	100.4350	164,713.40	2,363.24
34,992.5750	CITIGROUP MORTGAGE LOAN 1 2A5 5.250% 10/25/2033 DD 11/01/03	35,757.55	102.1950	35,760.66	3.11



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926,002.2200	CITIGROUP MORTGAGE 12 1A3 144A 5.500% 08/25/2035 DD 12/01/05	510,023.10	54.9490	508,828.96	1,194.14-
555,242.8600	CITIGROUP MORTGAGE 12 2A3 144A 6.000% 08/25/2035 DD 12/01/05	300,752.52	63.8930	354,761.32	54,008.80
584,974.8800	CITICORP MORTGAGE SECURI 4 1A2 6.000% 08/25/2036 DD 08/01/06	600,435.84	101.2060	592,029.68	8,406.16-
339,277.3800	CLEAR CHANNEL COMM TLB	312,763.42	96.7360	328,203.37	15,439.95
1,000,722.6200	CLEAR CHANNEL 5/13 EXTENDED TLD	922,517.83	95.3750	954,439.20	31,921.37
475,000.0000	CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12	473,812.51	104.0000	494,000.00	20,187.49
350,000.0000	CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13	359,625.01	101.3750	354,812.50	4,812.51-
300,000.0000	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	356,382.00	109.2870	327,861.00	28,521.00-
500,000.0000	CLIFFS NATURAL RESOURCES INC 6.250% 10/01/2040 DD 09/20/10	487,475.00	85.1910	425,955.00	61,520.00-
2,500,000.0000	COLORADO INTERSTATE GAS CO LLC 6.850% 06/15/2037 DD 06/27/97	3,037,750.00	108.0410	2,701,025.00	336,725.00-
600,000.0000	COLUMBUS INTERNATIONAL IN 144A 11.500% 11/20/2014 DD 11/20/09	666,000.00	107.7500	646,500.00	19,500.00-
1,010,000.0000	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	1,189,018.30	106.5120	1,075,771.20	113,247.10-
700,000.0000	CIE GENERALE DE GEOPHYSIQUE - 6.500% 06/01/2021 DD 05/31/11	749,000.00	102.5000	717,500.00	31,500.00-



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108,000.0000	CONAGRA FOODS INC 4.650% 01/25/2043 DD 01/25/13	107,843.40	91.8710	99,220.68	8,622.72-
450,000.0000	CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13	446,900.00	93.2500	419,625.00	27,275.00-
300,000.0000	CONTINENTAL RESOURCES INC/OK 7.125% 04/01/2021 DD 09/16/10	339,000.00	113.3750	340,125.00	1,125.00
400,000.0000	CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13	400,000.00	101.3750	405,500.00	5,500.00
425,000.0000	COVANTA HOLDING CORP 6.375% 10/01/2022 DD 03/19/12	458,244.92	102.6720	436,356.00	21,888.92-
695,000.0000	COVIDIEN INTERNATIONAL FINANCE 6.550% 10/15/2037 DD 04/15/08	971,429.30	122.7750	853,286.25	118,143.05-
46,082.2900	CREDIT SUISSE FIRST BOS 29 DP1 0.000% 12/25/2033 DD 12/01/03	40,845.53	85.3360	39,324.78	1,520.75-
1,800,000.0000	CREDIT SUISSE GROUP AG 144A VAR RT 12/11/2049 DD 12/11/13	1,865,800.00	105.6250	1,901,250.00	35,450.00
807,251.5500	CSMC MORTGAGE-BACKED TRU 1 1A6 5.500% 02/25/2036 DD 01/01/06	715,493.72	91.6100	739,523.14	24,029.42
2,300,000.0000	CRESTWOOD MIDSTREAM PARTN 144A 6.125% 03/01/2022 DD 11/08/13	2,307,875.00	102.5000	2,357,500.00	49,625.00
1,965,000.0000	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	1,960,550.00	98.0000	1,925,700.00	34,850.00-
870,000.0000	DJO FINANCE LLC / DJO FINANCE 9.875% 04/15/2018 DD 10/01/12	898,275.00	107.5000	935,250.00	36,975.00



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0.0100	DELPHI 3/11 TLB	0.01	99.7500	0.01	0.00
5,234,000.0000	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	7,841,788.16	141.0780	7,384,022.52	457,765.64-
4,260,000.0000	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	6,302,499.60	130.1470	5,544,262.20	758,237.40-
400,000.0000	DIGICEL GROUP LTD 144A 8.250% 09/30/2020 DD 09/19/12	440,000.00	103.6250	414,500.00	25,500.00-
3,695,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	4,099,898.10	98.7500	3,648,812.50	451,085.60-
275,000.0000	DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	339,883.50	110.6430	304,268.25	35,615.25-
100,000.0000	DISCOVERY COMMUNICATIONS LLC 4.375% 06/15/2021 DD 06/20/11	111,650.00	103.3330	103,333.00	8,317.00-
56,000.0000	DISCOVERY COMMUNICATIONS LLC 4.875% 04/01/2043 DD 03/19/13	55,937.28	92.2490	51,659.44	4,277.84-
900,000.0000	DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	975,027.28	106.0000	954,000.00	21,027.28-
184,000.0000	DOMINION RESOURCES INC/VA 7.000% 06/15/2038 DD 06/17/08	260,983.76	125.6400	231,177.60	29,806.16-
425,000.0000	DOMINION RESOURCES INC/VA 6.750% 12/15/2032 DD 12/16/02	558,471.25	115.9550	492,808.75	65,662.50-
565,000.0000	DOMINION RESOURCES INC/VA 5.250% 08/01/2033 DD 07/24/03	644,150.85	105.4730	595,922.45	48,228.40-
950,000.0000	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	1,321,407.00	127.6500	1,212,675.00	108,732.00-



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425,000.0000	DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13	435,312.50	105.7500	449,437.50	14,125.00
64,000.0000	SPECTRA ENERGY CAPITAL LLC 6.750% 07/15/2018 DD 07/20/98	75,736.32	114.7500	73,440.00	2,296.32-
1,300,000.0000	DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10	1,572,363.00	114.3820	1,486,966.00	85,397.00-
264,000.0000	ERAC USA FINANCE LLC 6.700% 06/01/2034 DD 06/02/04	319,648.56	111.0010	293,042.64	26,605.92-
490,000.0000	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	622,216.70	118.3420	579,875.80	42,340.90-
550,000.0000	E*TRADE FINANCIAL CORP 6.375% 11/15/2019 DD 11/14/12	565,244.58	107.3750	590,562.50	25,317.92
1,755,000.0000	EAGLE ROCK ENERGY PARTNERS LP 8.375% 06/01/2019 DD 12/01/11	1,790,100.00	109.0000	1,912,950.00	122,850.00
640,000.0000	EAGLE SPINCO INC 144A 4.625% 02/15/2021 DD 01/30/13	653,781.25	98.0000	627,200.00	26,581.25-
2,000,000.0000	EL PASO LLC 7.420% 02/15/2037 DD 08/15/06	2,091,200.00	94.9760	1,899,520.00	191,680.00-
500,000.0000	EL PASO LLC 7.750% 01/15/2032 DD 01/11/02	516,875.00	101.5050	507,525.00	9,350.00-
1,810,000.0000	ELDORADO RESORTS LLC / EL 144A 8.625% 06/15/2019 DD 06/01/11	1,719,500.00	106.7500	1,932,175.00	212,675.00
3,700,000.0000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	4,627,775.00	109.7770	4,061,749.00	566,026.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
220,000.0000	ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13	219,170.25	108.7370	239,221.40	20,051.15
585,000.0000	ENEL FINANCE INTERNATIONAL 144A 5.125% 10/07/2019 DD 10/07/09	618,263.10	106.7650	624,575.25	6,312.15
585,000.0000	ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09	566,484.75	95.9130	561,091.05	5,393.70-
800,000.0000	ENERGY FUTURE INTERMEDIATE HOL 10.000% 12/01/2020 DD 08/17/10	902,000.00	106.2500	850,000.00	52,000.00-
1,260,000.0000	ENERGY FUTURE INTERMEDIAT 144A VAR RT 12/01/2020 DD 01/29/13	1,432,479.51	106.0000	1,335,600.00	96,879.51-
425,000.0000	ENDO FINANCE LLC 144A 5.750% 01/15/2022 DD 12/19/13	426,262.50	100.5000	427,125.00	862.50
4,600,000.0000	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	5,948,950.00	117.3280	5,397,088.00	551,862.00-
1,220,000.0000	ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13	1,220,000.00	99.0000	1,207,800.00	12,200.00-
1,395,000.0000	ENERGY XXI GULF COAST INC 144A 7.500% 12/15/2021 DD 09/26/13	1,401,743.75	104.2500	1,454,287.50	52,543.75
100,000.0000	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	99,619.00	94.0400	94,040.00	5,579.00-
2,900,000.0000	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	3,305,826.00	105.7430	3,066,547.00	239,279.00-
200,000.0000	EQUINIX INC 7.000% 07/15/2021 DD 07/13/11	222,000.00	109.2500	218,500.00	3,500.00-



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500,000.0000	EQUINIX INC 5.375% 04/01/2023 DD 03/05/13	500,000.00	97.7500	488,750.00	11,250.00-
848,000.0000	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	908,996.64	93.3480	791,591.04	117,405.60-
1,034,000.0000	FBG FINANCE LTD 5.875% 06/15/2035 DD 06/28/05	1,268,004.54	109.4150	1,131,351.10	136,653.44-
375,000.0000	FMG RESOURCES AUGUST 2006 144A 6.875% 04/01/2022 DD 03/19/12	400,218.75	109.0000	408,750.00	8,531.25
575,000.0000	NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07	615,250.00	102.0000	586,500.00	28,750.00-
600,000.0000	FAGE DAIRY INDUSTRY SA / 144A 9.875% 02/01/2020 DD 01/29/10	639,500.00	104.5000	627,000.00	12,500.00-
792,000.0000	FAIRWAY 2/13 TL	792,000.00	100.1880	793,488.96	1,488.96
725,000.0000	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	723,129.50	85.0770	616,808.25	106,321.25-
340,000.0000	FERRO CORP 7.875% 08/15/2018 DD 08/24/10	354,181.25	105.5000	358,700.00	4,518.75
275,000.0000	FIDELITY & GUARANTY LIFE 144A 6.375% 04/01/2021 DD 03/27/13	274,250.00	105.0000	288,750.00	14,500.00
725,000.0000	FIRST DATA CORP 12.625% 01/15/2021 DD 07/15/11	769,072.34	117.3750	850,968.75	81,896.41
1,307,379.7000	FIRST HORIZON MORTGAGE AR1 1A1 VAR RT 05/25/2037 DD 03/01/07	969,997.97	80.3790	1,050,858.73	80,860.76
450,000.0000	FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13	454,581.25	95.0000	427,500.00	27,081.25-



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900,000.0000	FORD HOLDINGS LLC 9.300% 03/01/2030 DD 03/01/98	1,280,250.00	135.8000	1,222,200.00	58,050.00-
840,000.0000	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	784,526.40	90.1870	757,570.80	26,955.60-
1,000,000.0000	FORD MOTOR CREDIT CO LLC 8.000% 06/01/2014 DD 06/02/09	1,090,390.00	103.0530	1,030,530.00	59,860.00-
900,000.0000	FORD MOTOR CREDIT CO LLC 8.700% 10/01/2014 DD 09/23/09	1,007,982.00	105.8620	952,758.00	55,224.00-
100,000.0000	FORD MOTOR CREDIT CO LLC 7.000% 04/15/2015 DD 04/09/10	111,504.00	107.6370	107,637.00	3,867.00-
927,675.0000	FORESIGHT ENERGY 8/13 COV-LITE TL	918,398.25	100.8750	935,792.16	17,393.91
955,000.0000	FORESIGHT ENERGY LLC / FO 144A 7.875% 08/15/2021 DD 08/23/13	948,085.80	102.7500	981,262.50	33,176.70
400,000.0000	FOREST LABORATORIES INC 144A 5.000% 12/15/2021 DD 12/10/13	400,000.00	100.3750	401,500.00	1,500.00
2,340,000.0000	FOREST OIL CORP 7.500% 09/15/2020 DD 03/15/13	2,456,879.59	100.0000	2,340,000.00	116,879.59-
602,000.0000	FREEPORT-MCMORAN COPPER & GOLD 5.450% 03/15/2043 DD 09/15/13	595,743.20	95.7040	576,138.08	19,605.12-
100,000.0000	GEO GROUP INC/THE 6.625% 02/15/2021 DD 08/15/11	105,750.00	105.7500	105,750.00	0.00
525,000.0000	GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13	523,053.88	92.5000	485,625.00	37,428.88-



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345,000.0000	GE CAPITAL COMMERCIAL MO C1 AM VAR RT 12/10/2049 DD 05/01/07	343,504.70	101.3800	349,761.00	6,256.30
530,000.0000	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	631,862.50	119.6250	634,012.50	2,150.00
802,820.5800	GSR MORTGAGE LOAN TRUST 1F 2A4 5.500% 01/25/2037 DD 02/01/07	824,119.46	97.5130	782,854.43	41,265.03-
115,000.0000	GTE CORP 8.750% 11/01/2021 DD 11/01/91	161,615.25	126.5910	145,579.65	16,035.60-
1,460,000.0000	GTE CORP 6.940% 04/15/2028 DD 04/15/98	1,942,369.40	113.5140	1,657,304.40	285,065.00-
142,446.2410	GSR MORTGAGE LOAN TRUST 7F 3A9 6.000% 09/25/2035 DD 08/01/05	144,756.77	101.8480	145,078.65	321.88
813,324.2400	GSR MORTGAGE LOAN TRUST 1F 1A3 5.500% 02/25/2036 DD 01/01/06	782,255.70	96.1610	782,100.72	154.98-
50,434.5330	GSMPS MORTGAGE LOAN 4 1AF 144A VAR RT 06/25/2034 DD 10/25/04	43,104.43	87.3570	44,058.09	953.66
595,000.0000	GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07	599,584.76	101.6040	604,543.80	4,959.04
1,007,106.7600	GSMPS MORTGAGE L RP2 1AS2 144A VAR RT 04/25/2036 DD 08/24/06	163,292.33	13.4230	135,183.94	28,108.39-
850,000.0000	GENERAL MOTORS CO 144A 3.500% 10/02/2018 DD 09/27/13	850,000.00	102.2500	869,125.00	19,125.00
2,820,000.0000	GENESIS ENERGY LP / GENESIS EN 5.750% 02/15/2021 DD 02/08/13	2,789,314.71	101.1250	2,851,725.00	62,410.29



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1,300,000.0000	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	1,949,207.00	138.9040	1,805,752.00	143,455.00-
800,000.0000	GOODMAN FUNDING PTY LTD 144A 6.375% 11/12/2020 DD 11/12/10	907,024.00	110.2890	882,312.00	24,712.00-
2,960,000.0000	GRATON RESORT 8/12 TL 0.000% 08/14/2018 DD 08/14/12	3,037,700.00	105.4170	3,120,343.20	82,643.20
195,000.0000	GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	248,779.05	106.1940	207,078.30	41,700.75-
2,800,000.0000	HCA INC 7.250% 09/15/2020 DD 03/10/10	3,101,000.00	109.0000	3,052,000.00	49,000.00-
500,000.0000	HCA INC 6.500% 02/15/2020 DD 08/01/11	562,500.00	109.8750	549,375.00	13,125.00-
1,150,000.0000	HCA INC 4.750% 05/01/2023 DD 10/23/12	1,140,209.13	94.0000	1,081,000.00	59,209.13-
2,916,000.0000	HCP INC 6.750% 02/01/2041 DD 01/24/11	3,774,732.84	118.3670	3,451,581.72	323,151.12-
1,990,000.0000	HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13	1,985,025.00	100.6960	2,003,850.40	18,825.40
2,400,000.0000	HALCON RESOURCES CORP 8.875% 05/15/2021 DD 05/15/13	2,478,806.25	101.0000	2,424,000.00	54,806.25-
250,000.0000	HALCYON LOAN ADV 13-2A D 144A VAR RT 08/01/2025 DD 07/11/13	233,625.00	96.8750	242,187.50	8,562.50
790,000.0000	HANESBRANDS INC 6.375% 12/15/2020 DD 11/09/10	869,000.00	109.2500	863,075.00	5,925.00-



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1,270,000.0000	CAESARS ENTERTAINMENT OPERATIN 11.250% 06/01/2017 DD 12/01/09	1,352,625.00	101.7500	1,292,225.00	60,400.00-
830,000.0000	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	1,022,111.80	114.3440	949,055.20	73,056.60-
310,000.0000	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	307,213.10	87.9670	272,697.70	34,515.40-
450,000.0000	HAWK ACQUISITION SUB INC 144A 4.250% 10/15/2020 DD 04/01/13	449,500.00	96.7500	435,375.00	14,125.00-
1,030,000.0000	HEALTH MANAGEMENT ASSOCIATES I 7.375% 01/15/2020 DD 07/15/12	1,172,250.00	111.8750	1,152,312.50	19,937.50-
152,000.0000	HEINEKEN NV 144A 4.000% 10/01/2042 DD 10/10/12	147,008.32	84.2280	128,026.56	18,981.76-
2,000,000.0000	HILAND PARTNERS LP / HILA 144A 7.250% 10/01/2020 DD 09/18/12	2,140,000.00	107.2500	2,145,000.00	5,000.00
250,000.0000	HILDENE CLO LTD 13-1A D 144A VAR RT 01/17/2026 DD 01/09/14	237,725.00	95.0900	237,725.00	0.00
945,000.0000	HILTON USA TRUST HLT EFX 144A VAR RT 11/05/2030 DD 12/01/13	949,725.00	100.5670	950,358.15	633.15
415,000.0000	HOLOGIC INC 6.250% 08/01/2020 DD 02/01/13	437,825.00	105.5000	437,825.00	0.00
1,727,885.0000	HOMER CITY GENERATION LP 8.137% 10/01/2019 DD 10/01/12	1,888,726.52	105.5000	1,822,918.68	65,807.84-
400,000.0000	HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11	455,000.00	111.5000	446,000.00	9,000.00-



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1,900,000.0000	HUMANA INC 4.625% 12/01/2042 DD 12/10/12	1,829,130.00	90.1370	1,712,603.00	116,527.00-
1,320,000.0000	INC RESEARCH LLC 144A 11.500% 07/15/2019 DD 07/12/11	1,366,200.02	111.2500	1,468,500.00	102,299.98
1,780,000.0000	IAMGOLD CORP 144A 6.750% 10/01/2020 DD 09/21/12	1,735,500.00	86.0000	1,530,800.00	204,700.00-
350,000.0000	ICAHN ENTERPRISES LP / IC 144A 6.000% 08/01/2020 DD 08/01/13	350,000.00	103.0000	360,500.00	10,500.00
1,655,000.0000	IMMUCOR INC 11.125% 08/15/2019 DD 08/19/11	1,868,025.00	112.5000	1,861,875.00	6,150.00-
1,229,292.3600	RESIDENTIAL ASSET SECURI A2 A4 VAR RT 03/25/2035 DD 01/25/05	222,440.51	15.9190	195,691.05	26,749.46-
22,064.0690	HOME EQUITY MORTGAGE LOAN A A3 VAR RT 03/25/2036 DD 02/09/06	13,762.27	74.2890	16,391.18	2,628.91
326,000.0000	INDYMAC INDX MORTGAGE LO R1 A3 VAR RT 12/25/2035 DD 07/01/06	177,999.26	72.9760	237,901.76	59,902.50
337,000.0000	INGERSOLL-RAND GLOBAL HOL 144A 5.750% 06/15/2043 DD 06/20/13	335,618.30	101.4970	342,044.89	6,426.59
350,000.0000	INNOVATION VENTURES LLC / 144A 9.500% 08/15/2019 DD 08/02/12	329,000.00	96.5000	337,750.00	8,750.00
735,000.0000	INTERLINE BRANDS INC/NJ VAR RT 11/15/2018 DD 11/16/10	793,800.00	106.0000	779,100.00	14,700.00-
300,000.0000	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	348,000.00	115.7500	347,250.00	750.00-



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325,000.0000	INTERNATIONAL LEASE FINANCE CO 8.875% 09/01/2017 DD 08/20/10	381,901.00	119.0000	386,750.00	4,849.00
450,000.0000	INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13	449,973.00	95.5000	429,750.00	20,223.00-
500,000.0000	IPAYMENT INC 10.250% 05/15/2018 DD 11/15/11	401,250.00	82.0000	410,000.00	8,750.00
2,050,000.0000	ITAU UNIBANCO HOLDING SA/ 144A 5.125% 05/13/2023 DD 11/13/12	1,910,625.00	92.5000	1,896,250.00	14,375.00-
746,250.0000	J.C. PENNEY 5/13 COV-LITE TLB 0.000% 05/22/2018 DD 05/14/13	742,518.75	97.7000	729,086.25	13,432.50-
450,000.0000	JBS USA LLC / JBS USA FIN 144A 7.250% 06/01/2021 DD 06/01/13	447,843.75	104.0000	468,000.00	20,156.25
2,500,000.0000	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	2,481,050.00	105.6770	2,641,925.00	160,875.00
440,000.0000	JP MORGAN CHASE COMMER LD11 AM VAR RT 06/15/2049 DD 07/01/07	437,593.74	101.6210	447,132.40	9,538.66
390,000.0000	JP MORGAN CHASE COM FL3 E 144A VAR RT 04/15/2028 DD 05/08/13	386,100.00	99.6100	388,479.00	2,379.00
150,000.0000	JP MORGAN CHASE 13-JWRZ D 144A VAR RT 04/15/2030 DD 05/29/13	153,000.00	99.5600	149,340.00	3,660.00-
435,000.0000	JP MORGAN CHASE JWRZ E 144A VAR RT 04/15/2030 DD 05/29/13	440,437.50	99.6420	433,442.70	6,994.80-
460,000.0000	JAGUAR LAND ROVER AUTOMOT 144A 4.125% 12/15/2018 DD 12/17/13	460,581.25	100.6250	462,875.00	2,293.75



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1,019,000.0000	JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06	1,054,665.00	96.5000	983,335.00	71,330.00-
80,000.0000	JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07	85,200.00	103.9070	83,125.60	2,074.40-
218,000.0000	JEFFERIES GROUP LLC 8.500% 07/15/2019 DD 06/30/09	260,510.00	122.0000	265,960.00	5,450.00
289,000.0000	JOHNSON CONTROLS INC 5.700% 03/01/2041 DD 02/04/11	348,025.36	103.7330	299,788.37	48,236.99-
1,290,000.0000	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 04/23/13	1,163,560.00	89.7500	1,157,775.00	5,785.00-
450,000.0000	KANSAS CITY POWER & LIGHT CO 5.300% 10/01/2041 DD 09/20/11	517,770.00	100.0650	450,292.50	67,477.50-
184,000.0000	KERR-MCGEE CORP 7.875% 09/15/2031 DD 10/03/01	244,410.88	125.1340	230,246.56	14,164.32-
200,000.0000	KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02	260,780.00	117.7560	235,512.00	25,268.00-
1,070,000.0000	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	1,219,190.10	102.5180	1,096,942.60	122,247.50-
1,100,000.0000	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	1,342,880.00	109.5810	1,205,391.00	137,489.00-
4,000,000.0000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	5,263,480.00	114.8800	4,595,200.00	668,280.00-
3,025,000.0000	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	3,063,247.75	92.3560	2,793,769.00	269,478.75-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
62,000.0000	KRAFT FOODS GROUP INC 5.000% 06/04/2042 DD 12/04/12	69,719.00	98.5790	61,118.98	8,600.02-
675,000.0000	KRAFT FOODS GROUP INC 6.500% 02/09/2040 DD 08/09/12	887,193.00	116.6200	787,185.00	100,008.00-
1,025,000.0000	KRAFT FOODS GROUP INC 6.875% 01/26/2039 DD 07/26/12	1,380,019.00	121.7840	1,248,286.00	131,733.00-
184,000.0000	KROGER CO/THE 8.000% 09/15/2029 DD 09/22/99	245,882.88	126.1120	232,046.08	13,836.80-
180,000.0000	KROGER CO/THE 7.500% 04/01/2031 DD 05/11/01	225,212.40	121.3910	218,503.80	6,708.60-
125,000.0000	KROGER CO/THE 6.900% 04/15/2038 DD 03/27/08	161,133.75	116.4690	145,586.25	15,547.50-
560,000.0000	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	620,737.60	98.9560	554,153.60	66,584.00-
515,000.0000	LKQ CORP 144A 4.750% 05/15/2023 DD 05/09/13	491,181.25	93.0000	478,950.00	12,231.25-
1,450,000.0000	LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	1,406,558.00	100.5240	1,457,598.00	51,040.00
1,055,000.0000	LANTHEUS MEDICAL IMAGING INC 9.750% 05/15/2017 DD 11/15/10	985,718.75	89.0000	938,950.00	46,768.75-
240,000.0000	LB-UBS COMMERCIAL MORTGA C7 AJ VAR RT 09/15/2045 DD 11/11/07	238,931.25	100.8500	242,040.00	3,108.75
530,000.0000	LEAR CORP 144A 4.750% 01/15/2023 DD 01/17/13	530,000.00	93.7500	496,875.00	33,125.00-



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1,705,000.0000	LEGACY RESERVES LP / LEGA 144A 8.000% 12/01/2020 DD 12/04/12	1,739,100.00	104.0000	1,773,200.00	34,100.00
760,000.0000	MMODAL INC 144A 10.750% 08/15/2020 DD 08/17/12	478,000.00	37.0000	281,200.00	196,800.00-
1,260,000.0000	LIBERTY INTERACTIVE LLC 8.250% 02/01/2030 DD 02/02/00	1,402,314.25	106.5000	1,341,900.00	60,414.25-
3,645,000.0000	LIBERTY MEDIA LLC 3.750% 02/15/2030 DD 02/10/00	2,164,671.46	58.8750	2,145,993.75	18,677.71-
167,000.0000	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	187,881.68	109.7450	183,274.15	4,607.53-
475,000.0000	LIBERTY TIRE RECYCLING 144A 11.000% 10/01/2016 DD 09/30/10	439,375.00	100.2500	476,187.50	36,812.50
950,000.0000	L BRANDS INC 5.625% 02/15/2022 DD 02/07/12	1,033,125.00	102.2500	971,375.00	61,750.00-
790,000.0000	LINN ENERGY LLC / LINN ENERGY 7.750% 02/01/2021 DD 09/13/10	841,350.00	105.7500	835,425.00	5,925.00-
1,300,000.0000	LLOYDS BANK PLC 144A VAR RT 12/29/2049 DD 12/16/09	1,503,697.00	134.6210	1,750,073.00	246,376.00
155,000.0000	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	171,040.95	98.2740	152,324.70	18,716.25-
1,500,000.0000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,310,445.00	87.4410	1,311,615.00	1,170.00
51,159.4590	LONG BEACH MORTGAGE LO WL2 2A3 VAR RT 01/25/2036 DD 01/30/06	47,559.94	91.1930	46,653.85	906.09-



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500,000.0000	LOUISIANA-PACIFIC CORP 7.500% 06/01/2020 DD 05/21/12	565,000.01	111.2500	556,250.00	8,750.01-
650,000.0000	VIRGIN MEDIA SEC 5.375% 04/15/2021 DD 02/22/13	656,500.00	100.0000	650,000.00	6,500.00-
750,000.0000	MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09	907,500.00	127.0000	952,500.00	45,000.00
2,280,000.0000	MTR GAMING GROUP INC 11.500% 08/01/2019 DD 02/01/12	2,418,163.29	111.1250	2,533,650.00	115,486.71
140,000.0000	MACY'S RETAIL HOLDINGS INC 5.125% 01/15/2042 DD 01/13/12	151,284.00	95.4260	133,596.40	17,687.60-
40,000.0000	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	38,920.00	84.3950	33,758.00	5,162.00-
425,000.0000	MADISON PARK FUN 13-11A D 144A VAR RT 10/23/2025 DD 09/19/13	404,855.00	95.7100	406,767.50	1,912.50
144,000.0000	MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13	143,366.40	98.5690	141,939.36	1,427.04-
455,000.0000	MANITOWOC CO INC/THE 5.875% 10/15/2022 DD 10/19/12	455,000.00	101.0000	459,550.00	4,550.00
1,250,000.0000	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	1,548,662.50	117.4340	1,467,925.00	80,737.50-
350,000.0000	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	467,680.50	119.8060	419,321.00	48,359.50-
250,000.0000	MARFRIG HOLDING EUROPE BV 144A 8.375% 05/09/2018 DD 05/09/11	230,375.00	93.0000	232,500.00	2,125.00



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350,000.0000	MARFRIG HOLDING EUROPE BV 144A 9.875% 07/24/2017 DD 01/24/13	348,875.00	98.7500	345,625.00	3,250.00-
870,000.0000	MARINE PARK CLO LTD 1A C 144A VAR RT 05/18/2023 DD 09/27/12	833,955.90	97.6700	849,729.00	15,773.10
400,000.0000	MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12	434,000.00	100.7500	403,000.00	31,000.00-
2,620,000.0000	MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13	2,589,000.00	93.7500	2,456,250.00	132,750.00-
1,973,529.8100	FOXWOODS 7/13 TLB	1,852,725.59	93.9000	1,853,144.49	418.90
73,443.8090	MASTR REPERFORMING 2 1A1F 144A VAR RT 05/25/2035 DD 08/25/05	61,202.97	84.2130	61,849.23	646.26
44,138.9290	MASTR ADJUSTABLE RATE MO 3 4A2 VAR RT 04/25/2034 DD 03/01/04	44,033.94	97.3680	42,977.19	1,056.75-
930,000.0000	MCCLATCHY CO/THE 9.000% 12/15/2022 DD 06/15/13	949,762.50	110.0000	1,023,000.00	73,237.50
600,000.0000	MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09	525,750.00	84.6300	507,780.00	17,970.00-
550,000.0000	MEDIACOM LLC / MEDIACOM CAPITA 7.250% 02/15/2022 DD 02/07/12	591,625.00	106.0000	583,000.00	8,625.00-
3,200,000.0000	MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07	3,757,952.00	115.2910	3,689,312.00	68,640.00-
1,100,000.0000	MERRILL LYNCH & CO INC 6.875% 04/25/2018 DD 04/25/08	1,325,995.00	118.2370	1,300,607.00	25,388.00-
92,000.0000	MERRILL LYNCH & CO INC 6.110% 01/29/2037 DD 01/29/07	100,422.60	107.8470	99,219.24	1,203.36-



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98,294.1200	MERRILL LYNCH MORTGAGE I 1 4A3 VAR RT 01/25/2037 DD 01/01/07	100,545.14	99.8470	98,143.73	2,401.41-
1,500,000.0000	MERRILL LYNCH & CO INC 7.750% 05/14/2038 DD 05/14/08	1,990,807.04	129.1070	1,936,605.00	54,202.04-
815,000.0000	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	1,230,650.00	147.5000	1,202,125.00	28,525.00-
1,190,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 6.125% 04/01/2036 DD 10/01/06	1,451,059.22	113.6060	1,351,911.40	99,147.82-
300,000.0000	MIDAMERICAN ENERGY HOLDINGS CO 5.950% 05/15/2037 DD 05/11/07	370,410.00	109.4260	328,278.00	42,132.00-
600,000.0000	MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02	815,730.00	122.7030	736,218.00	79,512.00-
3,500,000.0000	MIDCONTINENT EXPRESS PIPE 144A 6.700% 09/15/2019 DD 09/16/09	3,695,055.00	97.5180	3,413,130.00	281,925.00-
1,000,000.0000	MIDSTATES PETROLEUM CO INC / M 10.750% 10/01/2020 DD 10/01/13	1,062,500.00	108.7500	1,087,500.00	25,000.00
6,000,000.0000	MIDSTATES PETROLEUM CO INC / M 9.250% 06/01/2021 DD 05/31/13	6,168,750.00	104.5000	6,270,000.00	101,250.00
1,055,000.0000	MILLENNIUM OFFSHORE SERVI 144A 9.500% 02/15/2018 DD 02/14/13	1,062,000.00	104.0000	1,097,200.00	35,200.00
450,000.0000	MILLICOM INTERNATIONAL CE 144A 6.625% 10/15/2021 DD 10/16/13	450,000.00	103.4500	465,525.00	15,525.00
445,000.0000	VIKING CRUISES LTD 144A 8.625% 08/15/2018 DD 08/13/13	440,550.00	103.5000	460,575.00	20,025.00



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955,000.0000	ML-CFC COMMERCIAL MORTGAG 8 AM VAR RT 08/12/2049 DD 08/01/07	992,711.92	102.3640	977,576.20	15,135.72-
2,562,294.3400	MMODAL 8/12 TLB	2,514,418.60	85.2500	2,184,355.92	330,062.68-
1,155,000.0000	MOHEGAN TRIBAL GAMING AUT 144A 9.750% 09/01/2021 DD 08/15/13	1,155,000.00	107.7500	1,244,512.50	89,512.50
2,250,000.0000	MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12	2,313,150.00	106.0000	2,385,000.00	71,850.00
3,020,000.0000	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	3,865,225.80	123.7580	3,737,491.60	127,734.20-
92,000.0000	MORGAN STANLEY 6.625% 04/01/2018 DD 04/01/08	108,428.44	117.0090	107,648.28	780.16-
183,000.0000	MORGAN STANLEY 5.000% 11/24/2025 DD 11/22/13	182,167.35	100.2990	183,547.17	1,379.82
3,732,000.0000	MORGAN STANLEY 6.250% 08/09/2026 DD 08/09/06	4,368,518.82	115.5800	4,313,445.60	55,073.22-
1,300,000.0000	MORGAN STANLEY VAR RT 10/18/2016 DD 10/18/06	1,235,832.00	99.1760	1,289,288.00	53,456.00
902,000.0000	MORGAN STANLEY 3.750% 02/25/2023 DD 02/25/13	877,984.34	97.3070	877,709.14	275.20-
400,000.0000	MORGAN STANLEY 5.375% 10/15/2015 DD 10/21/05	437,520.00	107.5570	430,228.00	7,292.00-
350,000.0000	MORGAN STANLEY 5.750% 01/25/2021 DD 01/25/11	399,714.00	113.1260	395,941.00	3,773.00-
410,000.0000	MORGAN STANLEY 5.500% 07/28/2021 DD 07/28/11	465,501.70	111.7460	458,158.60	7,343.10-



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3,800,000.0000	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	4,617,836.00	121.4410	4,614,758.00	3,078.00-
2,305,000.0000	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	2,725,936.38	117.1280	2,699,800.40	26,135.98-
312,000.0000	MOSAIC CO/THE 4.875% 11/15/2041 DD 10/24/11	337,471.68	90.5440	282,497.28	54,974.40-
730,000.0000	NBTY INC 9.000% 10/01/2018 DD 04/01/11	824,900.00	109.6250	800,262.50	24,637.50-
250,000.0000	NCR CORP 5.000% 07/15/2022 DD 01/15/13	238,750.00	95.1250	237,812.50	937.50-
350,000.0000	NCR ESCROW CORP 144A 6.375% 12/15/2023 DD 12/19/13	350,000.00	102.1250	357,437.50	7,437.50
2,300,000.0000	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	2,415,000.00	85.5000	1,966,500.00	448,500.00-
595,000.0000	NII INTERNATIONAL TELECOM 144A 7.875% 08/15/2019 DD 05/23/13	595,000.00	75.5000	449,225.00	145,775.00-
785,000.0000	NYU HOSPITALS CENTER 4.428% 07/01/2042 DD 08/07/12	764,056.20	83.4720	655,255.20	108,801.00-
600,000.0000	NARA CABLE FUNDING LTD 144A 8.875% 12/01/2018 DD 02/02/12	618,125.00	107.5000	645,000.00	26,875.00
845,000.0000	NATIONSTAR MORTGAGE LLC / NATI 7.875% 10/01/2020 DD 04/01/13	891,475.00	103.7500	876,687.50	14,787.50-
435,000.0000	NATIONSTAR MORTGAGE LLC / NATI 6.500% 06/01/2022 DD 05/31/13	435,000.00	93.7500	407,812.50	27,187.50-



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916,666.6700	NAVISTAR INTERNATIONAL 8/12 TLB	918,952.58	101.3440	928,986.67	10,034.09
3,810,000.0000	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	3,508,075.10	89.5820	3,413,074.20	95,000.90-
300,000.0000	NBCUNIVERSAL ENTERPRISE I 144A 5.250% 03/29/2049 DD 03/19/13	300,000.00	99.0000	297,000.00	3,000.00-
290,000.0000	NEVADA POWER CO 6.650% 04/01/2036 DD 10/01/06	393,495.20	122.0680	353,997.20	39,498.00-
395,000.0000	NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12	408,825.00	96.7500	382,162.50	26,662.50-
535,000.0000	NEW LOOK BONDCO I PLC 144A 8.375% 05/14/2018 DD 05/14/13	531,500.00	103.5000	553,725.00	22,225.00
700,000.0000	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	773,528.00	72.7450	509,215.00	264,313.00-
340,000.0000	NEWS AMERICA INC 8.875% 04/26/2023 DD 04/26/93	470,311.80	127.5650	433,721.00	36,590.80-
142,000.0000	NEWS AMERICA INC 7.750% 01/20/2024 DD 01/20/94	178,760.96	117.1380	166,335.96	12,425.00-
950,000.0000	NEWS AMERICA INC 7.750% 12/01/2045 DD 12/01/95	1,342,720.50	126.3600	1,200,420.00	142,300.50-
46,000.0000	NEWS AMERICA INC 6.750% 01/09/2038 DD 01/09/98	55,372.50	113.5740	52,244.04	3,128.46-
1,040,000.0000	NEWS AMERICA INC 7.280% 06/30/2028 DD 06/05/98	1,293,052.80	118.8880	1,236,435.20	56,617.60-



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2,400,000.0000	NEWS AMERICA INC 6.150% 02/15/2041 DD 08/15/11	2,942,482.00	111.4520	2,674,848.00	267,634.00-
885,000.0000	NISKA GAS STORAGE US LLC / NIS 8.875% 03/15/2018 DD 09/15/10	909,337.49	104.0000	920,400.00	11,062.51
179,000.0000	NISOURCE FINANCE CORP 6.800% 01/15/2019 DD 05/20/08	219,650.90	116.3790	208,318.41	11,332.49-
125,000.0000	NISOURCE FINANCE CORP 5.250% 02/15/2043 DD 06/14/12	132,313.75	97.1840	121,480.00	10,833.75-
65,000.0000	NISOURCE FINANCE CORP 4.800% 02/15/2044 DD 04/12/13	64,723.75	90.2270	58,647.55	6,076.20-
975,000.0000	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	907,506.25	98.2500	957,937.50	50,431.25
1,300,000.0000	NOBLE HOLDING INTERNATIONAL LT 6.050% 03/01/2041 DD 02/03/11	1,521,624.00	103.0430	1,339,559.00	182,065.00-
205,000.0000	NOBLE HOLDING INTERNATIONAL LT 5.250% 03/15/2042 DD 02/10/12	218,587.40	95.9480	196,693.40	21,894.00-
147,000.0000	NOMURA HOLDINGS INC 6.700% 03/04/2020 DD 03/04/10	171,556.35	114.6680	168,561.96	2,994.39-
625,000.0000	NORANDA ALUMINUM ACQUISIT 144A 11.000% 06/01/2019 DD 03/08/13	625,000.00	85.0000	531,250.00	93,750.00-
800,000.0000	NORBORD INC 144A 5.375% 12/01/2020 DD 11/26/13	801,760.77	99.3750	795,000.00	6,760.77-
385,000.0000	NORD ANGLIA EDUCATION UK 144A 10.250% 04/01/2017 DD 03/28/12	425,425.00	109.7500	422,537.50	2,887.50-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
475,000.0000	NORDSTROM INC 7.000% 01/15/2038 DD 12/03/07	672,847.00	128.2080	608,988.00	63,859.00-
1,625,000.0000	NORDSTROM INC 144A 5.000% 01/15/2044 DD 12/12/13	1,614,128.75	98.8420	1,606,182.50	7,946.25-
200,000.0000	NORFOLK SOUTHERN CORP 6.000% 05/23/2039 DD 05/23/11	242,840.00	105.8830	211,766.00	31,074.00-
475,000.0000	NORSKE SKOGINDUSTRIER ASA 6.125% 10/15/2015 DD 10/02/03	399,000.00	78.0000	370,500.00	28,500.00-
545,000.0000	NORTEL NETWORKS LTD 10.125% 07/15/2013 DD 01/15/08	608,256.25	116.5000	634,925.00	26,668.75
225,000.0000	NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	318,708.00	127.5350	286,953.75	31,754.25-
530,000.0000	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	529,491.20	94.7680	502,270.40	27,220.80-
435,000.0000	NUFARM AUSTRALIA LTD 144A 6.375% 10/15/2019 DD 10/05/12	462,575.00	103.5000	450,225.00	12,350.00-
911,604.1700	OCI BEAUMONT 8/13 TLB2	897,930.10	101.0000	920,720.21	22,790.11
1,730,000.0000	NUVEEN INVESTMENTS INC 144A 9.500% 10/15/2020 DD 09/19/12	1,721,350.00	100.2500	1,734,325.00	12,975.00
415,000.0000	OFSI FUND V LTD 5A B1L 144A VAR RT 04/17/2025 DD 02/14/13	399,956.25	98.0000	406,700.00	6,743.75
4,000,000.0000	OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12	4,290,000.00	106.5000	4,260,000.00	30,000.00-
430,000.0000	OASIS PETROLEUM INC 144A 6.875% 03/15/2022 DD 09/24/13	432,575.00	106.0000	455,800.00	23,225.00



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1,745,000.0000	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	2,008,006.40	97.6880	1,704,655.60	303,350.80-
250,000.0000	OHA LOAN FUNDING 13-1A D 144A VAR RT 07/23/2025 DD 07/16/13	235,425.00	96.7300	241,825.00	6,400.00
3,000,000.0000	ONCOR ELECTRIC DELIVERY CO LLC 7.000% 05/01/2032 DD 11/01/02	3,814,350.00	121.8350	3,655,050.00	159,300.00-
600,000.0000	ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09	812,868.00	130.1580	780,948.00	31,920.00-
1,060,000.0000	ONEX USI ACQUISITION CORP 144A 7.750% 01/15/2021 DD 12/27/12	1,044,100.00	102.2500	1,083,850.00	39,750.00
600,000.0000	OPPENHEIMER HOLDINGS INC 8.750% 04/15/2018 DD 04/12/11	624,000.00	107.0000	642,000.00	18,000.00
585,000.0000	OTTER PRODUCTS 5/13 TLB	576,225.00	99.5000	582,075.00	5,850.00
325,000.0000	OWENS-ILLINOIS INC 7.800% 05/15/2018 DD 05/20/98	374,562.50	115.5000	375,375.00	812.50
400,000.0000	PHH CORP 6.375% 08/15/2021 DD 08/20/13	397,562.50	100.0000	400,000.00	2,437.50
4,060,000.0000	PNC PREFERRED FUNDING TRUST II VAR RT 03/29/2049 DD 03/29/07	3,471,300.00	92.0000	3,735,200.00	263,900.00
381,000.0000	PPG INDUSTRIES INC 9.000% 05/01/2021 DD 05/08/91	526,343.88	128.1340	488,190.54	38,153.34-
155,000.0000	PPG INDUSTRIES INC 7.700% 03/15/2038 DD 03/18/08	221,050.15	130.1180	201,682.90	19,367.25-
600,000.0000	PNK FINANCE CORP 144A 6.375% 08/01/2021 DD 08/05/13	598,718.75	102.2500	613,500.00	14,781.25



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1,300,000.0000	PVH CORP 4.500% 12/15/2022 DD 12/20/12	1,313,675.00	94.7500	1,231,750.00	81,925.00-
9,010,000.0000	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	11,518,441.60	114.5490	10,320,864.90	1,197,576.70-
95,000.0000	PACIFIC RUBIALES ENERGY C 144A 5.375% 01/26/2019 DD 11/26/13	94,985.75	100.7500	95,712.50	726.75
2,175,000.0000	PANDA SHERMAN 9/12 TL	2,202,187.50	102.5000	2,229,375.00	27,187.50
445,000.0000	JC PENNEY CORP INC 5.650% 06/01/2020 DD 05/24/10	329,087.50	78.5000	349,325.00	20,237.50
515,000.0000	JC PENNEY CORP INC 7.950% 04/01/2017 DD 04/14/97	395,350.00	87.0000	448,050.00	52,700.00
337,000.0000	PETRO-CANADA 7.875% 06/15/2026 DD 06/07/96	485,195.75	128.4380	432,836.06	52,359.69-
200,000.0000	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	246,308.00	108.3140	216,628.00	29,680.00-
265,000.0000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	361,404.35	119.6860	317,167.90	44,236.45-
1,050,000.0000	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	1,155,000.00	91.2500	958,125.00	196,875.00-
450,000.0000	PIONEER NATURAL RESOURCES CO 7.500% 01/15/2020 DD 11/13/09	570,154.50	121.2470	545,611.50	24,543.00-
390,000.0000	PITTSBURGH GLASS WORKS LL 144A 8.000% 11/15/2018 DD 11/12/13	393,375.00	105.2500	410,475.00	17,100.00
140,000.0000	PLACER DOME INC 6.450% 10/15/2035 DD 04/15/04	166,894.00	92.4180	129,385.20	37,508.80-



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400,000.0000	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	450,636.00	98.6020	394,408.00	56,228.00-
1,000,000.0000	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	1,000,890.00	86.6480	866,480.00	134,410.00-
550,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.875% 12/01/2036 DD 12/04/06	610,693.00	107.6420	592,031.00	18,662.00-
1,030,000.0000	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	1,066,148.75	106.1920	1,093,777.60	27,628.85
785,000.0000	PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12	873,312.50	112.0000	879,200.00	5,887.50
455,000.0000	PRESTIGE BRANDS INC 144A 5.375% 12/15/2021 DD 12/17/13	455,862.50	101.0000	459,550.00	3,687.50
2,000,000.0000	PRIDE INTERNATIONAL INC 7.875% 08/15/2040 DD 08/06/10	2,933,740.00	135.7010	2,714,020.00	219,720.00-
263,054.6100	PRIME MORTGAGE TRUST 200 2 1A7 0.000% 10/25/2033 DD 10/01/03	182,604.67	87.0910	229,096.89	46,492.22
24,251.2260	PRIME MORTGAGE TRUST 200 2 1PO 0.000% 07/25/2020 DD 06/01/05	21,036.51	89.5090	21,707.03	670.52
459,000.0000	PRINCIPAL FINANCIAL GROUP INC 4.350% 05/15/2043 DD 11/16/12	457,136.46	89.6910	411,681.69	45,454.77-
400,000.0000	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	546,444.00	128.7760	515,104.00	31,340.00-
142,000.0000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	171,900.94	112.1580	159,264.36	12,636.58-



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72,000.0000	PROLOGIS LP 4.250% 08/15/2023 DD 08/15/13	71,814.24	98.7860	71,125.92	688.32-
2,620,000.0000	PRUDENTIAL INSURANCE CO OF AME 8.300% 07/01/2025 DD 07/01/95	3,513,941.95	125.5210	3,288,650.20	225,291.75-
425,000.0000	PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03	484,334.25	107.3990	456,445.75	27,888.50-
1,194,000.0000	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	1,487,616.54	119.9120	1,431,749.28	55,867.26-
570,000.0000	PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12	590,691.00	98.0000	558,600.00	32,091.00-
765,000.0000	QVC INC 144A 7.500% 10/01/2019 DD 09/25/09	844,039.80	107.7850	824,555.25	19,484.55-
650,000.0000	QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12	695,500.00	93.7500	609,375.00	86,125.00-
620,000.0000	QUIKSILVER INC / QS WHOLE 144A 7.875% 08/01/2018 DD 07/16/13	616,794.60	108.5000	672,700.00	55,905.40
839,043.5000	RFMSI SERIES 2007-S4 TR S4 A10 6.000% 04/25/2037 DD 04/01/07	758,344.42	86.8990	729,120.41	29,224.01-
850,000.0000	ROC FINANCE LLC / ROC FIN 144A 12.125% 09/01/2018 DD 08/19/11	973,837.50	102.7500	873,375.00	100,462.50-
1,130,000.0000	RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13	1,167,401.20	97.7500	1,104,575.00	62,826.20-
575,000.0000	RAVEN POWER 12/13 TLB 0.000% 12/19/2020 DD 12/03/13	569,250.00	99.7500	573,562.50	4,312.50



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1,200,000.0000	SL GREEN REALTY CORP / SL GREE 4.500% 12/01/2022 DD 11/15/12	1,205,004.00	95.3580	1,144,296.00	60,708.00-
5,375,000.0000	REGENCY ENERGY PARTNERS LP / R 5.500% 04/15/2023 DD 10/02/12	5,737,812.50	97.5000	5,240,625.00	497,187.50-
200,000.0000	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	177,500.00	91.0000	182,000.00	4,500.00
19,000.0000	REINSURANCE GRP OF AMER PFD 6.200%	515,090.00	24.2700	461,130.00	53,960.00-
730,000.0000	RELIANCE INTERMEDIATE HOL 144A 9.500% 12/15/2019 DD 07/30/09	828,550.00	109.0000	795,700.00	32,850.00-
485,000.0000	RENTECH NITROGEN PARTNERS 144A 6.500% 04/15/2021 DD 04/12/13	494,324.23	96.5000	468,025.00	26,299.23-
343,000.0000	REPUBLIC SERVICES INC 5.700% 05/15/2041 DD 05/09/11	410,179.98	107.0220	367,085.46	43,094.52-
881,510.1200	RALI SERIES 2003-QS15 QS15 A7 5.500% 08/25/2033 DD 08/01/03	907,694.88	102.9630	907,629.26	65.62-
1,942,285.2770	RALI SERIES 2004-QS7 TR QS7 A4 5.500% 05/25/2034 DD 05/01/04	1,807,811.02	101.9870	1,980,878.49	173,067.47
27,431.1700	RFMSI SERIES 2004-S6 TR S6 3A2 4.500% 06/25/2019 DD 06/01/04	27,996.60	101.9300	27,960.59	36.01-
561,117.1070	RFMSI SERIES 2004-S8 TRU S8 A4 5.750% 09/25/2034 DD 09/01/04	582,664.07	104.1000	584,122.91	1,458.84
908,933.0590	RFMSI SERIES 2005-S5 TRU S5 A1 5.250% 07/25/2035 DD 07/01/05	923,335.76	99.4940	904,333.86	19,001.90-



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465,000.0000	RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12	468,487.50	105.5000	490,575.00	22,087.50
200,000.0000	REYNOLDS GROUP ISSUER INC / RE STEP 02/15/2021 DD 02/15/12	215,500.00	107.7500	215,500.00	0.00
600,000.0000	REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12	619,017.86	102.0000	612,000.00	7,017.86-
560,000.0000	RITE AID 2/13 2ND LIEN TL	560,000.00	102.3440	573,126.40	13,126.40
920,000.0000	RITE AID CORP 8.000% 08/15/2020 DD 08/16/10	1,051,100.00	112.5000	1,035,000.00	16,100.00-
845,000.0000	LOGAN'S ROADHOUSE INC 10.750% 10/15/2017 DD 04/15/11	784,793.72	74.2500	627,412.50	157,381.22-
825,000.0000	ROCKIES EXPRESS PIPELINE 144A 5.625% 04/15/2020 DD 03/22/10	699,162.50	88.7500	732,187.50	33,025.00
1,700,000.0000	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	1,530,000.00	82.7500	1,406,750.00	123,250.00-
965,000.0000	ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13	949,400.00	92.5000	892,625.00	56,775.00-
425,000.0000	ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/2020 DD 09/25/12	439,875.00	102.1250	434,031.25	5,843.75-
1,257,000.0000	ROYAL BANK OF SCOTLAND GROUP P VAR RT 08/29/2049 DD 08/20/01	1,269,570.00	104.5000	1,313,565.00	43,995.00
875,000.0000	RYERSON INC / JOSEPH T RYERSON 11.250% 10/15/2018 DD 04/15/13	919,425.00	106.0000	927,500.00	8,075.00
408,000.0000	SIWF MERGER SUB INC / SPR 144A 6.250% 06/01/2021 DD 06/04/13	411,012.50	100.8750	411,570.00	557.50



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850,000.0000	SLM CORP 5.050% 11/14/2014 DD 11/07/02	892,211.00	103.2500	877,625.00	14,586.00-
1,750,000.0000	SLM CORP 8.450% 06/15/2018 DD 06/18/08	2,056,250.00	116.5000	2,038,750.00	17,500.00-
485,000.0000	SPENCER SPIRIT HOLDINGS I 144A 9.000% 05/01/2018 DD 05/02/13	475,300.00	101.7500	493,487.50	18,187.50
5,420,000.0000	SABINE PASS LNG LP 7.500% 11/30/2016 DD 05/30/07	5,998,893.75	113.0000	6,124,600.00	125,706.25
440,000.0000	SABINE PASS LNG LP 6.500% 11/01/2020 DD 05/01/13	443,762.50	103.7500	456,500.00	12,737.50
1,990,000.0000	SABINE PASS LIQUEFACTION 144A VAR RT 04/15/2023 DD 04/16/13	1,946,150.00	93.5000	1,860,650.00	85,500.00-
425,000.0000	SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12	461,125.00	104.0000	442,000.00	19,125.00-
550,000.0000	SAMSON INVESTMENT CO 144A VAR RT 02/15/2020 DD 02/08/12	595,375.00	109.0000	599,500.00	4,125.00
1,875,000.0000	SANCHEZ ENERGY CORP 144A 7.750% 06/15/2021 DD 06/13/13	1,875,000.00	102.2500	1,917,187.50	42,187.50
420,000.0000	SANDRIDGE ENERGY INC 8.125% 10/15/2022 DD 10/15/12	420,562.50	106.0000	445,200.00	24,637.50
2,720,000.0000	SANDRIDGE ENERGY INC 7.500% 02/15/2023 DD 08/20/12	2,843,375.00	101.5000	2,760,800.00	82,575.00-
335,000.0000	SARANAC CLO I LTD 1A D 144A VAR RT 10/26/2024 DD 11/26/13	308,200.00	93.0000	311,550.00	3,350.00



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325,000.0000	SCHAEFFLER FINANCE BV 144A 8.500% 02/15/2019 DD 02/09/12	367,250.00	112.5000	365,625.00	1,625.00-
430,000.0000	SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13	430,000.00	99.7500	428,925.00	1,075.00-
52,030.9150	SECURITIZED ASSET BACK CB1 AF2 VAR RT 01/25/2036 DD 01/01/06	33,566.97	62.7230	32,635.35	931.62-
565,000.0000	SEMPRA ENERGY 6.000% 10/15/2039 DD 10/08/09	714,318.20	109.8460	620,629.90	93,688.30-
1,040,000.0000	SENECA GAMING CORP 144A 8.250% 12/01/2018 DD 11/18/10	1,097,200.00	107.5000	1,118,000.00	20,800.00
700,000.0000	SERVICE CORP INTERNATIONAL/US 7.500% 04/01/2027 DD 04/09/07	774,375.00	105.5000	738,500.00	35,875.00-
615,000.0000	SERVICEMASTER CO/TN 7.100% 03/01/2018 DD 03/02/98	613,462.50	97.5000	599,625.00	13,837.50-
1,380,000.0000	SHINGLE SPRINGS TRIBAL GA 144A 9.750% 09/01/2021 DD 08/29/13	1,399,306.25	108.0000	1,490,400.00	91,093.75
350,000.0000	SMITHFIELD FOODS INC 6.625% 08/15/2022 DD 08/01/12	386,750.00	106.0000	371,000.00	15,750.00-
800,000.0000	SMURFIT KAPPA TREASURY FUNDING 7.500% 11/20/2025 DD 11/20/95	838,000.00	109.3750	875,000.00	37,000.00
390,000.0000	SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13	390,000.00	97.5000	380,250.00	9,750.00-
645,000.0000	SOUND POINT CLO LT 1A B1L 144A VAR RT 04/26/2025 DD 03/28/13	613,059.21	96.5000	622,425.00	9,365.79



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,390,000.0000	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	1,702,791.70	109.0690	1,516,059.10	186,732.60-
2,050,000.0000	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	2,538,453.50	108.9860	2,234,213.00	304,240.50-
250,000.0000	SPECTRA ENERGY CAPITAL LLC 7.500% 09/15/2038 DD 09/08/08	346,522.50	114.9890	287,472.50	59,050.00-
41,000.0000	SPECTRA ENERGY PARTNERS LP 5.950% 09/25/2043 DD 09/25/13	40,948.75	106.9040	43,830.64	2,881.89
400,000.0000	SPRINGLEAF MORTGA 2A M4 144A VAR RT 10/25/2057 DD 07/01/12	417,040.00	104.8940	419,576.00	2,536.00
555,000.0000	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	678,487.51	107.2500	595,237.50	83,250.01-
95,000.0000	SPRINT NEXTEL CORP 11.500% 11/15/2021 DD 05/15/12	129,200.00	131.0000	124,450.00	4,750.00-
405,000.0000	SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12	442,462.50	108.2500	438,412.50	4,050.00-
1,200,000.0000	SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12	1,233,000.00	97.5000	1,170,000.00	63,000.00-
1,855,000.0000	SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13	1,855,000.00	107.5000	1,994,125.00	139,125.00
1,205,000.0000	SPRINT CORP 144A 7.125% 06/15/2024 DD 12/12/13	1,205,000.00	101.5000	1,223,075.00	18,075.00
485,000.0000	ST BARBARA LTD 144A 8.875% 04/15/2018 DD 03/27/13	482,541.05	82.2500	398,912.50	83,628.55-



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1,350,000.0000	STACKPOLE INTERNATIONAL I 144A 7.750% 10/15/2021 DD 10/10/13	1,372,887.50	104.0000	1,404,000.00	31,112.50
40,135.0310	STRUCTURED ASSET SECURIT 6 4A1 5.000% 05/25/2035 DD 04/01/05	40,707.41	100.5730	40,365.00	342.41-
314,623.9330	STRUCTURED ASSET SECUT 23XS A7 VAR RT 11/25/2032 DD 10/01/02	318,072.26	104.8300	329,820.27	11,748.01
824,000.0000	STRUCTURED ASSET SECURIT 3 1A6 5.750% 03/25/2035 DD 02/01/05	755,253.68	92.9020	765,512.48	10,258.80
28,824.5500	STRUCTURED ASSET SECURI 17 1A3 VAR RT 10/25/2035 DD 09/25/05	64,324.65	199.4730	57,497.19	6,827.46-
1,000,000.0000	SUMMIT MIDSTREAM HOLDINGS 144A 7.500% 07/01/2021 DD 06/17/13	1,000,000.00	104.5000	1,045,000.00	45,000.00
275,000.0000	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	379,923.50	120.3070	330,844.25	49,079.25-
3,148,000.0000	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	4,198,802.40	116.4140	3,664,712.72	534,089.68-
750,000.0000	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	739,727.50	88.9620	667,215.00	72,512.50-
1,880,000.0000	SUPERVALU INC 6.750% 06/01/2021 DD 12/01/13	1,876,331.25	98.7500	1,856,500.00	19,831.25-
265,000.0000	WIND RIVER CLO LTD 1A D 144A VAR RT 01/15/2024 DD 12/20/12	264,470.00	100.4978	266,319.34	1,849.34
312,000.0000	TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09	362,076.00	112.2500	350,220.00	11,856.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
585,000.0000	T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13	585,000.00	101.7500	595,237.50	10,237.50
885,000.0000	T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13	885,000.00	101.2500	896,062.50	11,062.50
1,715,000.0000	TRAC INTERMODAL LLC / TRAC INT 11.000% 08/15/2019 DD 02/15/13	1,784,671.88	114.2500	1,959,387.50	174,715.62
145,000.0000	TALISMAN ENERGY INC 5.850% 02/01/2037 DD 01/27/06	163,894.95	96.6220	140,101.90	23,793.05-
150,000.0000	TALISMAN ENERGY INC 6.250% 02/01/2038 DD 11/10/06	164,646.00	101.6850	152,527.50	12,118.50-
46,000.0000	TALISMAN ENERGY INC 7.750% 06/01/2019 DD 06/01/09	59,288.94	119.7670	55,092.82	4,196.12-
1,094,000.0000	TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12	1,192,460.00	105.7500	1,156,905.00	35,555.00-
4,655,000.0000	TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12	4,826,100.00	96.8750	4,509,531.25	316,568.75-
3,850,000.0000	TARGA RESOURCES PARTNERS 144A 4.250% 11/15/2023 DD 05/14/13	3,729,500.00	89.5000	3,445,750.00	283,750.00-
363,000.0000	TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12	384,780.00	110.0000	399,300.00	14,520.00
190,000.0000	TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13	190,000.00	97.2500	184,775.00	5,225.00-
500,000.0000	TECK RESOURCES LTD 6.000% 08/15/2040 DD 08/17/10	565,920.00	95.5870	477,935.00	87,985.00-



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260,000.0000	TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11	289,684.20	99.5430	258,811.80	30,872.40-
2,500,000.0000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	2,610,000.00	96.2500	2,406,250.00	203,750.00-
2,200,000.0000	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	2,376,000.00	110.2340	2,425,148.00	49,148.00
100,000.0000	TELEFONICA EMISIONES SAU 5.877% 07/15/2019 DD 07/06/09	109,250.00	111.5100	111,510.00	2,260.00
88,000.0000	TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11	93,830.00	105.5140	92,852.32	977.68-
665,000.0000	TELEFONICA EUROPE BV 8.250% 09/15/2030 DD 09/21/00	787,193.75	119.0850	791,915.25	4,721.50
360,000.0000	TELOS CLO LTD 13-4A D 144A VAR RT 07/17/2024 DD 08/06/13	318,683.52	92.7500	333,900.00	15,216.48
825,000.0000	TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13	835,710.62	107.7500	888,937.50	53,226.88
222,000.0000	THERMO FISHER SCIENTIFIC INC 4.150% 02/01/2024 DD 12/11/13	221,400.60	99.0500	219,891.00	1,509.60-
182,000.0000	THERMO FISHER SCIENTIFIC INC 5.300% 02/01/2044 DD 12/11/13	181,868.96	101.1170	184,032.94	2,163.98
860,000.0000	THOMSON REUTERS CORP 5.500% 08/15/2035 DD 08/09/05	998,133.20	97.5880	839,256.80	158,876.40-
1,195,000.0000	THOMSON REUTERS CORP 5.850% 04/15/2040 DD 03/30/10	1,439,479.90	101.4070	1,211,813.65	227,666.25-



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610,000.0000	THOMSON REUTERS CORP 4.500% 05/23/2043 DD 05/23/13	598,373.40	84.6490	516,358.90	82,014.50-
138,000.0000	TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93	195,046.44	115.0180	158,724.84	36,321.60-
345,000.0000	TIME WARNER ENTERTAINMENT CO L 8.375% 07/15/2033 DD 01/15/94	477,794.25	108.9480	375,870.60	101,923.65-
748,000.0000	HISTORIC TW INC 9.150% 02/01/2023 DD 02/04/93	1,104,586.56	132.6080	991,907.84	112,678.72-
3,336,000.0000	TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07	4,127,332.56	92.5350	3,086,967.60	1,040,364.96-
500,000.0000	TIME WARNER CABLE INC 6.750% 06/15/2039 DD 06/29/09	535,730.00	94.1700	470,850.00	64,880.00-
900,000.0000	TIME WARNER CABLE INC 4.500% 09/15/2042 DD 08/10/12	877,725.00	75.7570	681,813.00	195,912.00-
400,000.0000	TOLL BROTHERS FINANCE CORP 4.375% 04/15/2023 DD 04/10/13	364,000.00	92.7500	371,000.00	7,000.00
889,544.2200	TOYS R US DELAWARE INC TLB	831,024.42	90.0710	801,221.37	29,803.05-
1,330,000.0000	TOYS R US INC 10.375% 08/15/2017 DD 08/01/12	1,386,525.00	85.7500	1,140,475.00	246,050.00-
1,265,000.0000	TOYS 'R' US 7/13 COV-LITE TL	1,252,350.00	96.0940	1,215,589.10	36,760.90-
726,000.0000	TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01	902,251.02	114.2910	829,752.66	72,498.36-
2,300,000.0000	TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07	2,815,591.00	111.3010	2,559,923.00	255,668.00-



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17,000.0000	TRANSOCEAN INC 7.350% 12/15/2041 DD 12/05/11	22,582.46	120.6000	20,502.00	2,080.46-
2,340,000.0000	TRINSEO MATERIALS OPERATI 144A 8.750% 02/01/2019 DD 01/29/13	2,352,762.50	103.2500	2,416,050.00	63,287.50
4,650,000.0000	TXU/TECH 4/11 TLB 0.000% 10/10/2014 DD 04/07/11	3,339,443.60	70.6750	3,286,387.50	53,056.10-
1,495,000.0000	TXU/TCEH 4/11 EXTENDED TLB 0.000% 10/10/2017 DD 04/07/11	993,113.55	69.0630	1,032,491.85	39,378.30
1,400,000.0000	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,550,500.00	114.5310	1,603,434.00	52,934.00
576,278.8100	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	628,143.92	109.0000	628,143.90	0.02-
697,597.5400	US AIRWAYS 2012-2 CLASS A PASS 4.625% 12/03/2026 DD 12/13/12	709,847.54	101.5000	708,061.50	1,786.04-
315,000.0000	ULTRA PETROLEUM CORP 144A 5.750% 12/15/2018 DD 12/12/13	322,481.25	102.7500	323,662.50	1,181.25
705,000.0000	UNION CARBIDE CORP 7.750% 10/01/2096 DD 10/01/96	843,172.95	109.1880	769,775.40	73,397.55-
156,000.0000	UNION PACIFIC CORP 6.250% 05/01/2034 DD 05/04/04	204,058.92	113.1410	176,499.96	27,558.96-
1,259,000.0000	UNION PACIFIC CORP 144A 4.821% 02/01/2044 DD 08/21/13	1,238,902.09	96.8520	1,219,366.68	19,535.41-
850,000.0000	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	849,643.00	97.4120	828,002.00	21,641.00-



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226,000.0000	ANADARKO HOLDING CO 7.150% 05/15/2028 DD 05/18/98	272,922.12	115.9520	262,051.52	10,870.60-
2,108,399.1580	UAL 2009-2A PASS THROUGH TRUST 9.750% 07/15/2018 DD 11/24/09	2,440,472.04	115.0000	2,424,659.03	15,813.01-
495,000.0000	UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12	553,162.50	111.1250	550,068.75	3,093.75-
2,090,000.0000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	2,764,087.69	120.9860	2,528,607.40	235,480.29-
900,000.0000	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	929,250.00	97.0000	873,000.00	56,250.00-
400,000.0000	UNIVISION COMMUNICATIONS 144A 7.875% 11/01/2020 DD 10/26/10	433,033.00	109.8750	439,500.00	6,467.00
800,000.0000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	991,664.00	103.2750	826,200.00	165,464.00-
800,000.0000	VALEANT PHARMACEUTICALS I 144A 6.750% 08/15/2021 DD 02/08/11	841,953.11	106.0000	848,000.00	6,046.89
1,000,000.0000	VALE SA 5.625% 09/11/2042 DD 09/11/12	880,220.00	90.7780	907,780.00	27,560.00
325,000.0000	VALERO ENERGY CORP 7.500% 04/15/2032 DD 04/15/02	416,975.00	121.6220	395,271.50	21,703.50-
1,750,000.0000	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	2,112,337.50	114.0730	1,996,277.50	116,060.00-
700,000.0000	VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	700,000.00	95.5000	668,500.00	31,500.00-



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459,000.0000	VERIZON COMMUNICATIONS INC 6.250% 04/01/2037 DD 04/03/07	603,401.40	110.8160	508,645.44	94,755.96-
1,741,000.0000	VERIZON COMMUNICATIONS INC 6.900% 04/15/2038 DD 04/04/08	2,477,773.79	119.0070	2,071,911.87	405,861.92-
1,120,000.0000	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	1,014,440.00	93.4840	1,047,020.80	32,580.80
2,000,000.0000	VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13	1,998,000.00	115.0120	2,300,240.00	302,240.00
8,550,000.0000	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	9,068,053.50	116.9960	10,003,158.00	935,104.50
230,000.0000	VERIZON COMMUNICATIONS INC 7.750% 06/15/2032 DD 06/21/02	338,808.40	127.9900	294,377.00	44,431.40-
7,475,000.0000	VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05	9,202,011.25	106.1670	7,935,983.25	1,266,028.00-
190,000.0000	VERIZON MARYLAND LLC 5.125% 06/15/2033 DD 06/16/03	198,641.20	94.8100	180,139.00	18,502.20-
610,000.0000	VIASYSTEMS INC 144A 7.875% 05/01/2019 DD 04/30/12	611,853.38	108.1250	659,562.50	47,709.12
160,000.0000	CBS CORP 7.875% 07/30/2030 DD 08/01/00	212,235.20	124.4180	199,068.80	13,166.40-
94,000.0000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	102,820.02	98.2990	92,401.06	10,418.96-
200,000.0000	VIACOM INC 4.875% 06/15/2043 DD 03/14/13	198,948.00	90.4630	180,926.00	18,022.00-



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730,000.0000	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	725,276.90	105.1220	767,390.60	42,113.70
200,000.0000	VIMPELCOM HOLDINGS BV 144A 7.504% 03/01/2022 DD 06/29/11	209,000.00	104.4620	208,924.00	76.00-
600,000.0000	VIMPELCOM HOLDINGS BV 144A 5.950% 02/13/2023 DD 02/13/13	600,000.00	94.2500	565,500.00	34,500.00-
200,000.0000	VIRGIN MEDIA FINANCE PLC 4.875% 02/15/2022 DD 10/30/12	169,000.00	87.0000	174,000.00	5,000.00
55,165.1950	WAMU MORTGAGE PASS THRO S13 2P 0.000% 12/25/2018 DD 11/01/03	50,172.80	92.8360	51,213.16	1,040.36
442,611.0500	WAMU MORTGAGE PASS TH AR10 A1A VAR RT 07/25/2044 DD 07/27/04	400,731.26	94.8890	419,989.20	19,257.94
1,690,289.2700	WAMU MORTGAGE PASS THR HY2 1A1 VAR RT 12/25/2036 DD 02/01/07	1,349,814.42	87.3100	1,475,791.56	125,977.14
400,000.0000	WMG ACQUISITION CORP 11.500% 10/01/2018 DD 04/01/12	462,000.00	115.0000	460,000.00	2,000.00-
400,000.0000	WMG ACQUISITION CORP 144A 6.000% 01/15/2021 DD 11/01/12	421,702.50	103.8750	415,500.00	6,202.50-
1,325,000.0000	WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07	1,297,480.47	96.1080	1,273,431.00	24,049.47-
174,000.0000	WALGREEN CO 4.400% 09/15/2042 DD 09/13/12	177,069.36	88.8850	154,659.90	22,409.46-
2,275,000.0000	WALTER ENERGY INC 8.500% 04/15/2021 DD 10/15/13	2,308,891.04	83.2500	1,893,937.50	414,953.54-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
500,000.0000	WALTER ENERGY INC 144A 9.500% 10/15/2019 DD 09/27/13	497,125.00	105.5000	527,500.00	30,375.00
1,500,000.0000	WALTER ENERGY INC 9.875% 12/15/2020 DD 06/15/13	1,506,327.00	86.5000	1,297,500.00	208,827.00-
160,000.0000	WASTE MANAGEMENT INC 7.750% 05/15/2032 DD 11/15/02	225,846.40	130.2820	208,451.20	17,395.20-
850,000.0000	WASTE MANAGEMENT INC 6.125% 11/30/2039 DD 11/17/09	1,076,100.00	114.2490	971,116.50	104,983.50-
237,000.0000	ACTAVIS INC 4.625% 10/01/2042 DD 10/02/12	246,747.81	90.9800	215,622.60	31,125.21-
102,000.0000	WEATHERFORD INTERNATIONAL LTD/ 5.950% 04/15/2042 DD 04/04/12	110,705.70	100.1940	102,197.88	8,507.82-
1,155,000.0000	WELLPOINT INC 4.625% 05/15/2042 DD 05/07/12	1,192,907.10	92.4210	1,067,462.55	125,444.55-
284,000.0000	WELLPOINT INC 4.650% 01/15/2043 DD 09/10/12	295,962.08	92.5800	262,927.20	33,034.88-
370,000.0000	WELLPOINT INC 5.100% 01/15/2044 DD 08/06/13	369,500.50	99.1650	366,910.50	2,590.00-
33,641.7870	WELLS FARGO MORTGAGE B 18 2APO 0.000% 01/25/2036 DD 12/01/05	24,453.24	74.1670	24,951.10	497.86
4,520,000.0000	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	4,610,400.00	98.1500	4,436,380.00	174,020.00-
14,530.1560	WELLS FARGO MORTGAGE BACK 4 A7 VAR RT 04/25/2035 DD 03/25/05	24,888.88	104.5620	15,193.02	9,695.86-



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325,552.9690	WELLS FARGO MORTGAGE BA 11 A14 6.000% 08/25/2037 DD 07/01/07	328,479.73	94.3290	307,090.86	21,388.87-
400,000.0000	WEYERHAEUSER CO 8.500% 01/15/2025 DD 01/15/95	532,080.00	127.3840	509,536.00	22,544.00-
100,000.0000	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	124,182.00	115.3590	115,359.00	8,823.00-
4,600,000.0000	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	5,817,080.00	122.3650	5,628,790.00	188,290.00-
200,000.0000	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	250,242.00	117.9450	235,890.00	14,352.00-
1,100,000.0000	WHIRLPOOL CORP 5.150% 03/01/2043 DD 02/27/13	1,100,744.00	96.4150	1,060,565.00	40,179.00-
655,000.0000	WHITING PETROLEUM CORP 5.000% 03/15/2019 DD 09/12/13	655,000.00	102.2500	669,737.50	14,737.50
400,000.0000	WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13	407,000.00	103.5000	414,000.00	7,000.00
637,000.0000	WILLIAMS COS INC/THE 7.750% 06/15/2031 DD 06/13/01	812,735.56	107.2220	683,004.14	129,731.42-
366,000.0000	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	507,323.58	116.7510	427,308.66	80,014.92-
300,000.0000	WIND ACQUISITION FINANCE 144A 11.750% 07/15/2017 DD 07/13/09	314,250.00	106.3750	319,125.00	4,875.00
520,000.0000	WIND ACQUISITION FINANCE 144A 7.250% 02/15/2018 DD 11/26/10	526,500.00	105.2500	547,300.00	20,800.00



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425,000.0000	WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13	425,000.00	106.5000	452,625.00	27,625.00
800,000.0000	WINDSTREAM CORP 7.500% 06/01/2022 DD 11/22/11	848,000.00	102.2500	818,000.00	30,000.00-
1,225,000.0000	WOK ACQUISITION CORP 144A 10.250% 06/30/2020 DD 06/29/12	1,303,093.75	108.6250	1,330,656.25	27,562.50
410,000.0000	WOLVERINE WORLD WIDE INC 6.125% 10/15/2020 DD 04/15/13	430,500.00	107.0000	438,700.00	8,200.00
670,000.0000	WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11	721,925.01	100.0000	670,000.00	51,925.01-
875,000.0000	WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13	876,000.00	100.1250	876,093.75	93.75
500,000.0000	WYNN LAS VEGAS LLC / WYNN LAS 7.750% 08/15/2020 DD 08/04/10	570,000.00	112.2500	561,250.00	8,750.00-
450,000.0000	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	424,687.50	93.7500	421,875.00	2,812.50-
32,000.0000	XCEL ENERGY INC 4.800% 09/15/2041 DD 09/12/11	35,908.48	97.3790	31,161.28	4,747.20-
52,000.0000	YUM! BRANDS INC 6.875% 11/15/2037 DD 10/19/07	71,003.40	113.8620	59,208.24	11,795.16-
1,000,000.0000	YUM! BRANDS INC 5.350% 11/01/2043 DD 10/31/13	1,001,555.00	97.1650	971,650.00	29,905.00-
470,000.0000	ZACHRY HOLDINGS INC 144A 7.500% 02/01/2020 DD 01/25/13	491,268.75	104.5000	491,150.00	118.75-



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1,831,000.0000	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,823,173.08	93.4660	1,711,362.46	111,810.62-
600,000.0000	* ENN ENERGY HOLDINGS LTD REGS 6.000% 05/13/2021 DD 05/13/11	638,754.00	106.7980	640,788.00	2,034.00
1,500,000.0000	* SINOPEC GROUP OVERSEAS DEVELOP 3.900% 05/17/2022	1,609,496.00	96.8271	1,452,406.50	157,089.50-
500,000.0000	* SEA TRUCKS GROUP 9.000% 03/26/2018	502,083.34	96.0000	480,000.00	22,083.34-
600,000.0000	* BLUEWATER HOLDING BV 10.000% 12/10/2019	600,000.00	100.2500	601,500.00	1,500.00
1,000,000.0000	* GRUPO POSADAS SAB DE CV REGS 7.875% 11/30/2017 DD 11/30/12	1,064,620.00	99.5000	995,000.00	69,620.00-
93,350.3100	* AMBER HOLDINGS 8/13 DELAYED TL	93,387.24	100.0830	93,427.79	40.55
1,543,364.2500	* AMBER HOLDINGS 8/13 COV-LITE TL	1,478,962.65	100.0830	1,544,645.24	65,682.59
917,700.0000	* OCEAN RIG 7/13 COV-LITE TLB2	908,523.00	101.2920	929,556.68	21,033.68
120,706.8540	* ASG RESECURITIZATIO 1 A60 144A VAR RT 06/26/2037 DD 03/01/09	120,103.29	98.3444	118,708.49	1,394.80-
43,534.2020	* ASG RESECURITIZAT 2 A55 144A VAR RT 05/24/2036 DD 04/01/09	44,272.58	101.6170	44,238.15	34.43-
250,000.0000	* CATHEDRAL LAKE LTD 1A C 144A VAR RT 01/15/2026 DD 01/10/14	232,875.00	92.2500	230,625.00	2,250.00-
535,000.0000	* CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12	576,462.50	103.8750	555,731.25	20,731.25-



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765,000.0000	* DRYSHIPS INC 5.000% 12/01/2014 DD 11/25/09	604,350.00	101.0630	773,131.95	168,781.95
1,100,000.0000	* FIRST AMERICAN FINANCIAL CORP 4.300% 02/01/2023 DD 01/29/13	1,107,117.00	95.2490	1,047,739.00	59,378.00-
248,000.0000	* HORIZON LINES LLC 11.000% 10/15/2016 DD 10/15/12	248,620.00	99.7500	247,380.00	1,240.00-
712,121.2150	* JP MORGAN CHASE CO JWMZ M 144A VAR RT 04/15/2018 DD 05/29/13	719,897.68	101.1900	720,595.46	697.78
2,320,000.0000	* JP MORGAN 13-INMZ M 144A VAR RT 09/15/2018 DD 10/22/13	2,313,550.00	100.6100	2,334,152.00	20,602.00
2,600,000.0000	* LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	260.00	0.0100	260.00	0.00
355,000.0000	* PACIFIC RUBIALES ENERGY 144A 7.250% 12/12/2021 DD 06/12/13	372,500.00	106.0000	376,300.00	3,800.00
274,000.0000	* PHILLIPS 66 5.875% 05/01/2042 DD 11/01/12	329,715.16	108.4550	297,166.70	32,548.46-
1,200,000.0000	* REX ENERGY CORP 8.875% 12/01/2020 DD 06/01/13	1,203,000.00	109.5000	1,314,000.00	111,000.00
923,025.0000	* SHINGLE SPRINGS 8/13 TLB	913,794.75	100.3750	926,486.34	12,691.59
957,762.5000	* SIRVA 3/13 TL	938,607.25	102.0000	976,917.75	38,310.50
850,000.0000	* SOUND PT CLO III AN4 D 144A VAR RT 07/15/2025 DD 08/22/13	804,440.00	96.8750	823,437.50	18,997.50
1,365,000.0000	* STATE CLASS TANKERS 6/13 COV-LITE TLB	1,370,250.00	100.7500	1,375,237.50	4,987.50



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375,761.7600	* MOUNT AIRY 4/12 TL 0.000% 04/18/2018 DD 04/18/12	399,246.87	105.0000	394,549.85	4,697.02-
185,156.2500	* BIOSCRIP 7/13 COV-LITE DELAYED TL	182,378.91	99.1670	183,613.90	1,234.99
308,593.7500	* BIOSCRIP 7/13 COV-LITE TLB	303,964.84	99.1670	306,023.16	2,058.32
652,030.0300	* EAGLE BULK SHIPPING 6/12 PIK TL	581,936.80	91.1250	594,162.36	12,225.56
1,390,000.0000	* MOXIE LIBERTY 8/13 TLB1	1,376,100.00	102.0000	1,417,800.00	41,700.00
1,900,000.0000	* DELL 9/13 COV-LITE TLB 0.000% 04/29/2020 DD 09/11/13	1,881,000.00	100.1790	1,903,401.00	22,401.00
920,000.0000	* COMMUNITY HEALTH 8/13 SECURED BRIDGE	920,000.00	100.0000	920,000.00	0.00
1,185,030.0000	* FORTESCUE 11/13 COV-LITE TLB	1,194,101.02	101.2190	1,199,475.52	5,374.50
370,000.0000	* CHROMAFLO TECHNOLOGIES 11/13 COV-LITE 2ND LIEN TL	368,150.00	100.5000	371,850.00	3,700.00
425,000.0000	* MURRAY ENERGY 11/13 TL 0.000% 11/21/2019 DD 10/31/13	422,875.00	100.9380	428,986.50	6,111.50
865,000.0000	* WALTER INVESTMENT 12/13 COV-LITE TL	860,675.00	100.0750	865,648.75	4,973.75
625,000.0000	* MOXIE PATRIOT 12/13 TLB1	618,750.00	102.0000	637,500.00	18,750.00
TOTAL CORPORATE DEBT INSTRUMENTS		789,187,831.97		757,822,817.71	31,365,014.26-



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<u>CORPORATE STOCK - PREFERRED</u>					
450,000.0000	BG ENERGY CAPITAL PLC VAR RT 11/30/2072	492,750.00	109.5506	492,977.70	227.70
19,000.0000	ALEXANDRIA REAL ESTATE E	497,762.00	21.2000	402,800.00	94,962.00-
4,400.0000	ALLY FINANCIAL INC PFD 7% 144A	4,324,054.00	955.0940	4,202,413.60	121,640.40-
25,500.0000	BOSTON PROPERTIES INC PFD 5.250% CUMULATIVE	616,142.15	19.0200	485,010.00	131,132.15-
76,700.0000	BRANDYWINE REALTY TRUST PFD 6.900% CUMULATIVE	1,992,520.00	23.0000	1,764,100.00	228,420.00-
1,000,000.0000	CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12	1,012,500.00	92.5350	925,350.00	87,150.00-
74,400.0000	CITIGROUP INC PFD 6.875% NON CUMULATIVE	1,859,704.50	25.3400	1,885,296.00	25,591.50
30,350.0000	COMMONWEALTH REIT PFD 5.750% NOT APPLICABLE	709,886.50	19.0000	576,650.00	133,236.50-
94,785.0000	CUBESMART PFD 7.750% SER A	2,475,645.76	25.1500	2,383,842.75	91,803.01-
166,000.0000	DDR CORP PFD 6.5% SERIES J	4,058,136.00	21.8200	3,622,120.00	436,016.00-
78,200.0000	DDR CORP PFD 6.250% CUMULATIVE	1,872,922.50	20.8900	1,633,598.00	239,324.50-
115,849.0000	DIGITAL REALTY TRUST INC PFD 7.000%	2,925,095.81	21.7100	2,515,081.79	410,014.02-



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138.0000	DIGITAL REALTY TRUST INC PFD 6.625% CUMULATIVE	3,600.42	20.5800	2,840.04	760.38-
28,800.0000	DIGITAL REALTY TRUST INC PFD 5.875% CUMULATIVE	546,825.60	18.1500	522,720.00	24,105.60-
33,700.0000	DUPONT FABROS TECHNOLOGY INC PFD 7.875% CUMULATIVE	898,105.00	23.9400	806,778.00	91,327.00-
72,500.0000	EPR PROPERTIES PFD	1,783,500.00	21.1900	1,536,275.00	247,225.00-
54,671.0000	ESSEX PROPERTY TRUST INC PFD 7.125% SER H	1,421,166.59	25.4000	1,388,643.40	32,523.19-
5,000.0000	GMAC CAPITAL TRUST I PFD 8.125% CUMULATIVE	134,000.00	26.7400	133,700.00	300.00-
275,000.0000	GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12	310,829.75	111.7500	307,312.50	3,517.25-
1,000,000.0000	GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 07/27/12	1,088,980.00	103.2500	1,032,500.00	56,480.00-
140,950.0000	GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE	3,348,766.00	20.1500	2,840,142.50	508,623.50-
246,114.0000	HEALTH CARE REIT INC PFD 6.500% CUMULATIVE	6,241,145.43	22.7500	5,599,093.50	642,051.93-
3,500,000.0000	JPMORGAN CHASE & CO VAR RT 04/29/2049 DD 04/23/08	3,965,535.00	110.2500	3,858,750.00	106,785.00-
57,579.0000	KILROY REALTY CORP PFD 6.875% CUMULATIVE	1,483,971.39	21.9300	1,262,707.47	221,263.92-



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148,500.0000	KILROY REALTY CORP PFD 6.375% CUMULATIVE	3,732,102.00	20.5700	3,054,645.00	677,457.00-
48,500.0000	KIMCO REALTY PFD 5.5% SER J	1,203,285.00	19.4500	943,325.00	259,960.00-
23,100.0000	KIMCO REALTY CORP PFD 6.000% CUMULATIVE	591,591.00	20.8700	482,097.00	109,494.00-
96,850.0000	KIMCO REALTY CORP PFD 6.900% CUMULATIVE	2,545,190.59	23.8100	2,305,998.50	239,192.09-
120,902.0000	NUSTAR LOGISTICS LP PFD 7.625% NOT APPLICABLE	3,222,681.49	25.4700	3,079,373.94	143,307.55-
8,800.0000	PS BUSINESS PARKS INC PFD 5.700% NOT APPLICABLE	176,246.11	19.2200	169,136.00	7,110.11-
211,150.0000	PS BUSINESS PARKS INC PFD 5.375%	5,235,665.81	19.2100	4,056,191.50	1,179,474.31-
40,308.0000	PS BUSINESS PARKS INC PFD 6.000% CUMULATIVE	932,944.60	20.2000	814,221.60	118,723.00-
87,167.0000	PS BUSINESS PARKS INC PFD 6.450% CUMULATIVE	2,222,583.05	21.8500	1,904,598.95	317,984.10-
4,582.0000	POST PPTYS INC PFD 8.50%	294,622.60	58.3750	267,474.25	27,148.35-
88,622.0000	PUBLIC STORAGE PFD 6.350% CUMULATIVE	2,284,268.43	23.0900	2,046,281.98	237,986.45-
29,914.0000	PUBLIC STORAGE PFD 5.900%	755,245.52	21.3300	638,065.62	117,179.90-
54,600.0000	PUBLIC STORAGE PFD 5.750% CUMULATIVE	1,418,508.00	20.8000	1,135,680.00	282,828.00-



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51,100.0000	PUBLIC STORAGE PFD 5.625% CUMULATIVE	1,327,578.00	20.2400	1,034,264.00	293,314.00-
161,595.0000	PUBLIC STORAGE PFD 5.375% CUMULATIVE	4,169,151.00	19.5300	3,155,950.35	1,013,200.65-
31,700.0000	PUBLIC STORAGE PFD 5.200% CUMULATIVE	626,075.00	18.8500	597,545.00	28,530.00-
89,700.0000	REGENCY CENTERS CORP PFD SER 6 6.625%	2,368,758.44	21.7500	1,950,975.00	417,783.44-
21,700.0000	REGENCY CENTERS CORP PFD 6.000% CUMULATIVE	539,693.00	19.9790	433,544.30	106,148.70-
213,723.0000	SL GREEN REALTY CORP PFD 6.500% NOT APPLICABLE	5,346,641.76	21.3100	4,554,437.13	792,204.63-
6,400.0000	SLM CORP MED TERM NT SER A CPI LINKED	150,220.80	23.5200	150,528.00	307.20
37,950.0000	SENIOR HOUSING PROP TRUS PFD 5.625% SER	933,949.50	20.2700	769,246.50	164,703.00-
200.0000	VORNADO RLTY TR PFD SER G 6.625%	5,013.20	23.0200	4,604.00	409.20-
213,300.0000	VORNADO REALTY TRUST PFD 5.700% CUMULATIVE	5,075,080.05	19.7600	4,214,808.00	860,272.05-
52,200.0000	VORNADO RLTY TR PFD SER 1%	1,312,169.72	22.9500	1,197,990.00	114,179.72-
75,600.0000	VORNADO REALTY LP	2,047,248.00	25.9900	1,964,844.00	82,404.00-
116,412.0000	WEINGARTEN REALTY INVESTORS PFD 6.500% CUMULATIVE	2,913,284.78	22.6900	2,641,388.28	271,896.50-



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1,100,000.0000	WELLS FARGO & CO VAR RT 03/29/2049 DD 02/08/08	1,262,250.00	111.5000	1,226,500.00	35,750.00-
1,700.0000	WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE	2,082,500.00	1,110.0000	1,887,000.00	195,500.00-
221,400.0000	BANCO DO ESTADO DO RIO GRANDE PFD	1,682,706.85	5.3406	1,182,426.62	500,280.23-
43,500.0000	AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE	1,087,500.00	24.9700	1,086,195.00	1,305.00-
222,350.0000	CBL & ASSOC PPTYS INC DEP SHS REPSTG 1/10TH PFD SER D %	5,561,492.57	23.7500	5,280,812.50	280,680.07-
7,400.0000	CBL & ASSOCIATES PROP PFD 6.625%	165,760.00	21.2600	157,324.00	8,436.00-
55,400.0000	COMMONWEALTH REIT SR NT	1,183,898.00	20.9800	1,162,292.00	21,606.00-
33,863.0000	CORPORATE OFFICE PPTYS TR PFD SHS SER H 7.5%	850,681.56	24.0600	814,743.78	35,937.78-
14,700.0000	DDR CORP 7.3750% SER H PREFERRED SHARES	369,620.09	25.0000	367,500.00	2,120.09-
73,498.0000	EPR PROPERTIES CVT PFD	2,179,215.70	28.0500	2,061,618.90	117,596.80-
72,250.0000	INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE	1,932,687.50	25.5210	1,843,892.25	88,795.25-
31,100.0000	RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE	783,788.50	21.0800	655,588.00	128,200.50-
8,200.0000	SAUL CENTERS INC PFD 6.875% CUMULATIVE	205,000.00	22.2300	182,286.00	22,714.00-



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18,000.0000	SUN COMMUNITIES INC PFD 7.125%	450,360.00	23.2500	418,500.00	31,860.00-
133,600.0000	TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE	3,358,417.50	19.8500	2,651,960.00	706,457.50-
38,750.0000	TERRENO REALTY CORP PFD SER A 7.75%	1,002,920.50	24.1100	934,262.50	68,658.00-
163,302.0000	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	4,226,427.67	23.0300	3,760,845.06	465,582.61-
TOTAL CORPORATE STOCK - PREFERRED		123,878,568.29		109,421,662.76	14,456,905.53-
<u>CORPORATE STOCK - COMMON</u>					
273,139.0000	NEWCREST MINING LTD ORD NPV	4,988,843.24	6.9782	1,906,037.69	3,082,805.55-
24,845.0000	OMV AG NPV	896,030.85	47.9388	1,191,041.49	295,010.64
15,500.0000	ITALMOBILIARE EUR2.60	261,570.56	33.8286	524,344.42	262,773.86
3,520.0000	SGS SA CHF1(REGD)	7,800,131.64	2,307.3030	8,121,706.87	321,575.23
77,410.0000	CRH ORD EUR0.32	1,570,357.84	25.2246	1,952,643.06	382,285.22
459,129.0000	MORRISON (W) SUPMKT ORD 10P	1,964,343.15	4.3228	1,984,728.58	20,385.43
77,089.0000	ROTORK ORD 5P	3,194,561.19	47.5343	3,664,377.43	469,816.24
104,721.0000	KERRY GROUP 'A' ORD EURO.125 DUBLIN LISTING	5,635,386.85	69.5864	7,287,165.25	1,651,778.40
40,000.0000	GUOCO GROUP US\$0.50	479,947.36	12.2843	491,375.14	11,427.78



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5,500.0000	CHOFU SEISAKUSHO Y50	121,430.63	23.6335	129,984.30	8,553.67
11,930.0000	KEYENCE CORP NPV	3,293,460.88	428.1432	5,107,749.27	1,814,288.39
34,500.0000	SHIMANO INC NPV	2,202,509.81	85.9140	2,964,035.89	761,526.08
54,736.0000	AGNICO EAGLE MINES LIMITED	1,942,556.78	26.3811	1,444,000.08	498,556.70-
100,883.0000	CANADIAN NATURAL RESOURCES LTD	2,929,676.42	33.8258	3,412,456.49	482,780.07
84,820.0000	AARON'S INC	2,383,641.11	29.4000	2,493,708.00	110,066.89
911.0000	ALLEGHANY CORP	340,248.97	399.9600	364,363.56	24,114.59
16,765.0000	ALLIANT TECHSYSTEMS INC	1,038,759.47	121.6800	2,039,965.20	1,001,205.73
146,450.0000	ALTERA CORP	5,146,262.10	32.5110	4,761,235.95	385,026.15-
39,246.0000	AMERICAN EXPRESS CO	2,255,860.14	90.7300	3,560,789.58	1,304,929.44
170,450.0000	ANALOG DEVICES INC	7,220,206.50	50.9300	8,681,018.50	1,460,812.00
12,800.0000	APACHE CORP	1,004,800.00	85.9400	1,100,032.00	95,232.00
20,065.0000	ARTESIAN RESOURCES CORP	450,058.08	22.9500	460,491.75	10,433.67
15,276.0000	AUTOMATIC DATA PROCESSING INC	869,662.72	80.7990	1,234,285.52	364,622.80
16,430.0000	AVISTA CORP	424,365.41	28.1900	463,161.70	38,796.29
89,208.0000	BB&T CORP	2,596,844.88	37.3200	3,329,242.56	732,397.68
33,389.0000	BALDWIN & LYONS INC	787,660.40	27.3200	912,187.48	124,527.08
92,457.0000	BARRICK GOLD CORP	1,691,781.43	17.6300	1,630,016.91	61,764.52-



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48,992.0000	BENCHMARK ELECTRONICS INC	844,025.04	23.0800	1,130,735.36	286,710.32
49,700.0000	WR BERKLEY CORP	1,875,678.00	43.3900	2,156,483.00	280,805.00
40,895.0000	BIG LOTS INC	1,270,044.69	32.2900	1,320,499.55	50,454.86
30,020.0000	H&R BLOCK INC	558,155.25	29.0400	871,780.80	313,625.55
79,067.0000	BRINK'S CO/THE	2,251,430.33	34.1400	2,699,347.38	447,917.05
135,434.0000	CSG SYSTEMS INTERNATIONAL INC	2,579,302.35	29.4000	3,981,759.60	1,402,457.25
49,382.0000	CINCINNATI FINANCIAL CORP	1,933,799.14	52.3700	2,586,135.34	652,336.20
216,923.0000	CISCO SYSTEMS INC	4,280,515.89	22.4300	4,865,582.89	585,067.00
79,800.0000	CINTAS CORP	3,263,820.00	59.5900	4,755,282.00	1,491,462.00
181,000.0000	COCA-COLA CO/THE	6,592,243.50	41.3100	7,477,110.00	884,866.50
64,800.0000	COLGATE-PALMOLIVE CO	3,387,096.02	65.2100	4,225,608.00	838,511.98
102,431.0000	COMCAST CORP	3,679,321.57	49.8800	5,109,258.28	1,429,936.71
51,350.0000	COMMONWEALTH REIT PFD 7.250% CUMULATIVE	1,317,097.00	21.8000	1,119,430.00	197,667.00-
51,900.0000	CONOCOPHILLIPS	3,009,681.00	70.6500	3,666,735.00	657,054.00
43,180.0000	CONTANGO OIL & GAS CO	1,762,560.96	47.2600	2,040,686.80	278,125.84
17,656.0000	CONVERGYS CORP	349,690.37	21.0500	371,658.80	21,968.43
6,400.0000	COTT CORP	51,461.20	8.0600	51,584.00	122.80
12,782.0000	CREDIT ACCEPTANCE CORP	1,322,740.06	129.9900	1,661,532.18	338,792.12



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6,088.0000	DELTIC TIMBER CORP	429,934.69	67.9400	413,618.72	16,315.97-
41,120.0000	DEVON ENERGY CORP	2,185,358.40	61.8700	2,544,094.40	358,736.00
45,977.0000	DUPONT FABROS TECHNOLOGY INC PFD 7.625% CUMULATIVE	1,221,562.91	22.7700	1,046,896.29	174,666.62-
118,190.0000	EPIQ SYSTEMS INC	1,506,922.58	16.1700	1,911,132.30	404,209.72
64,500.0000	ECOLAB INC	4,740,501.63	104.2700	6,725,415.00	1,984,913.37
67,591.0000	EMPIRE DISTRICT ELECTRIC CO/TH	1,533,672.64	22.6900	1,533,639.79	32.85-
2,542.0000	ENBRIDGE ENERGY MANAGEMENT LLC	71,965.12	28.6800	72,904.56	939.44
59,700.0000	ENTERGY CORP	3,805,875.00	63.2700	3,777,219.00	28,656.00-
19,450.0000	FLIR SYSTEMS INC	434,488.84	30.1000	585,445.00	150,956.16
25,003.0000	FTI CONSULTING INC	857,054.75	41.1400	1,028,623.42	171,568.67
540.0000	FRANKS NURSERY & CRAFTS INC NEW COM	0.00	0.0000	0.00	0.00
118,491.0000	GOLDCORP INC	3,918,695.97	21.6700	2,567,699.97	1,350,996.00-
12,597.0000	GOOGLE INC	8,971,624.05	1,120.7100	14,117,583.87	5,145,959.82
17,050.0000	WW GRAINGER INC	4,585,662.41	255.4200	4,354,911.00	230,751.41-
128,121.0000	GRUPO TELEVISA SA ADR	3,391,793.60	30.2600	3,876,941.46	485,147.86
140,788.0000	HARLEY-DAVIDSON INC	7,709,498.41	69.2400	9,748,161.12	2,038,662.71
20,300.0000	IDACORP INC	880,005.00	51.8400	1,052,352.00	172,347.00



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178,797.0000	INTEL CORP	3,700,949.72	25.9550	4,640,676.14	939,726.42
13,800.0000	JOHNSON & JOHNSON	967,380.00	91.5900	1,263,942.00	296,562.00
305,436.0000	KINDER MORGAN MANAGEMENT LLC	22,304,732.20	75.6600	23,109,287.76	804,555.56
144,352.0000	LKQ CORP	3,162,551.41	32.9000	4,749,180.80	1,586,629.39
67,100.0000	LINEAR TECHNOLOGY CORP	2,301,530.00	45.5500	3,056,405.00	754,875.00
14,850.0000	LOCKHEED MARTIN CORP	1,370,506.55	148.6600	2,207,601.00	837,094.45
13,285.0000	MSC INDUSTRIAL DIRECT CO	1,062,134.13	80.8700	1,074,357.95	12,223.82
98,350.0000	MANTECH INTERNATIONAL CORP	2,709,422.59	29.9300	2,943,615.50	234,192.91
24,808.0000	MANULIFE FINANCIAL CORP	337,140.72	19.7300	489,461.84	152,321.12
15,100.0000	MARTIN MARIETTA MATERIALS INC	1,423,628.00	99.9400	1,509,094.00	85,466.00
23.0000	METALS USA INC CASH MERGER	0.00	0.0000	0.00	0.00
160,048.0000	MICROSOFT CORP	4,310,792.90	37.4100	5,987,395.68	1,676,602.78
22,000.0000	NEWMONT MINING CORP	1,021,680.00	23.0300	506,660.00	515,020.00-
20,848.0000	NORTHROP GRUMMAN CORP	1,408,907.89	114.6100	2,389,389.28	980,481.39
54,600.0000	OMNICOM GROUP INC	2,727,816.00	74.3700	4,060,602.00	1,332,786.00
253,914.0000	ONEOK INC	11,127,568.63	62.1800	15,788,372.52	4,660,803.89
163,764.0000	ORACLE CORP	5,370,505.88	38.2600	6,265,610.64	895,104.76
20,303.0000	OWENS & MINOR INC	578,838.46	36.5600	742,277.68	163,439.22



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106,039.0000	PS BUSINESS PARKS INC PFD 6.875% CUMULATIVE	2,821,909.87	24.0100	2,545,996.39	275,913.48-
322,555.0000	PAN AMERICAN SILVER CORP	5,148,460.67	11.7000	3,773,893.50	1,374,567.17-
80,288.0000	PEPCO HOLDINGS INC	1,530,919.82	19.1300	1,535,909.44	4,989.62
49,700.0000	PLUM CREEK TIMBER CO INC	2,205,189.00	46.5100	2,311,547.00	106,358.00
67,259.0000	POTASH CORP OF SASKATCHEWAN IN	2,628,405.00	32.9600	2,216,856.64	411,548.36-
7,641.0000	THE PRICELINE GROUP INC/THE	4,867,906.28	1,162.4000	8,881,898.40	4,013,992.12
16,043.0000	PUBLIC STORAGE PFD 6.500% CUMULATIVE	409,330.24	23.3700	374,924.91	34,405.33-
85,615.0000	PUBLIC STORAGE PFD 6.500% CUMULATIVE	2,233,690.34	23.7700	2,035,068.55	198,621.79-
17,650.0000	RAYONIER INC	905,310.33	42.1000	743,065.00	162,245.33-
14,600.0000	SAN JUAN BASIN ROYALTY TRUST	195,786.00	16.7400	244,404.00	48,618.00
32,789.0000	SCOTTS MIRACLE-GRO CO/THE	1,444,355.45	62.2200	2,040,131.58	595,776.13
298,925.0000	SILVER STANDARD RESOURCES INC	2,025,339.82	6.9600	2,080,518.00	55,178.18
185,725.0000	SYKES ENTERPRISES INC	2,826,243.10	21.8100	4,050,662.25	1,224,419.15
128,811.0000	SYSCO CORP	4,078,156.27	36.1000	4,650,077.10	571,920.83
34,800.0000	3M CO	3,231,180.00	140.2500	4,880,700.00	1,649,520.00
76,600.0000	US BANCORP	2,446,604.00	40.4000	3,094,640.00	648,036.00
1,236.0000	UNIFIRST CORP/MA	90,623.59	107.0000	132,252.00	41,628.41



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44,854.0000	UNIT CORP	2,018,535.29	51.6200	2,315,363.48	296,828.19
59,890.0000	VORNADO REALTY TRUST PFD 6.875% CUMULATIVE	1,554,071.84	24.0600	1,440,953.40	113,118.44-
31,000.0000	VULCAN MATERIALS CO	1,613,550.02	59.4200	1,842,020.00	228,469.98
26,920.0000	WATERS CORP	2,355,878.40	100.0000	2,692,000.00	336,121.60
7,081.0000	WEIS MARKETS INC	277,304.95	52.5600	372,177.36	94,872.41
74,632.0000	WEYERHAEUSER CO	2,076,262.33	31.5700	2,356,132.24	279,869.91
261,500.0000	WILLIAMS COS INC/THE	8,654,408.45	38.5700	10,086,055.00	1,431,646.55
42,700.0000	GROUPE BRUXELLES L NPV	3,385,622.20	91.9506	3,926,290.77	540,668.57
18,000.0000	BRENNTAG AG	2,989,312.77	185.6787	3,342,217.73	352,904.96
59,259.0000	HEIDELBERGCEMENT AG	3,580,563.51	75.9939	4,503,325.04	922,761.53
21,026.0000	DAIMLER AG ORD NPV (REGD)	1,145,418.46	86.6730	1,822,387.65	676,969.19
806,747.0000	PROSEGUR COMPANIA SEGURIDAD EUR0.06 (REGD)	4,676,353.27	6.8621	5,536,052.00	859,698.73
32,600.0000	RED ELECTRICA CORPORATION SA EUR2	1,603,148.03	66.8305	2,178,676.75	575,528.72
141,670.0000	LEGRAND SA EUR4	5,994,213.71	55.2006	7,820,279.91	1,826,066.20
58,403.0000	TOTAL SA EUR2.5 POST SUBDIVISION	2,943,608.55	61.3601	3,583,614.71	640,006.16
101,000.0000	BUREAU VERITAS EURO.12	2,830,608.56	29.2745	2,956,729.32	126,120.76



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
109,139.0000	EDENRED	3,409,250.36	33.5255	3,658,942.11	249,691.75
83,663.0000	BOUYGUES EUR1	2,470,749.10	37.7833	3,161,071.67	690,322.57
12,300.0000	NEOPOST FRF4	648,652.80	77.1927	949,470.94	300,818.14
71,737.0000	CARREFOUR EUR2.5	1,829,963.38	39.6987	2,847,868.48	1,017,905.10
34,400.0000	SANOFI	3,237,747.82	106.2675	3,655,602.14	417,854.32
59,097.0000	SOCIETE TELEVISION FRANCAISE 1	689,534.17	19.3050	1,140,872.28	451,338.11
26,141.0000	SODEXO EUR4	2,196,064.84	101.4722	2,652,585.77	456,520.93
45,522.0000	COMPAGNIE DE SAINT-GOBAIN EUR4	1,907,199.86	55.0835	2,507,513.42	600,313.56
6,000.0000	WENDEL EUR4	615,191.81	145.9938	875,962.82	260,771.01
27,613.0000	MARR EUR0.50	393,102.51	16.6456	459,635.95	66,533.44
169,000.0000	AZIMUT HLDG SPA ORD EUR0.22	2,450,650.02	27.3247	4,617,882.50	2,167,232.48
140,400.0000	ITALCEMENTI NPV	784,838.25	8.5708	1,203,347.20	418,508.95
255,085.0000	AALBERTS INDUSTRIES EUR0.25 (POST-SUBD)	5,313,772.60	31.9339	8,145,882.16	2,832,109.56
118,192.0000	TNT EXPRESS NV	1,117,868.75	9.2984	1,098,997.28	18,871.47-
45,200.0000	HEINEKEN NV EUR1.60	3,014,758.28	67.6297	3,056,866.33	42,108.05
14,400.0000	PARGESA HLDGS SA CHF20(BR) (POST SUBD)	985,590.21	80.8455	1,164,176.08	178,585.87
2,274.0000	KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD)	273,272.52	131.6691	299,415.75	26,143.23



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175,448.0000	NESTLE SA	11,438,263.23	73.4244	12,882,166.08	1,443,902.85
29,172.0000	AVEVA GROUP ORD GBP0.03556	1,109,999.24	35.8412	1,045,560.95	64,438.29-
45,033.0000	FOXTONS GROUP PLC	207,350.33	5.5070	247,998.15	40,647.82
535,635.0000	CATLIN GROUP COM STK USD0.01	4,382,767.17	9.6145	5,149,879.45	767,112.28
45,493.0000	BERKELEY GROUP HLDGS ORD GBP0.05	1,299,281.69	43.9900	2,001,237.07	701,955.38
607,382.0000	IG GROUP HOLDINGS PLC	4,497,345.42	10.2025	6,196,814.86	1,699,469.44
258,557.0000	BUNZL ORD GBP0.3214857	4,506,338.17	24.0156	6,209,407.95	1,703,069.78
259,000.0000	HARGREAVES LANSDOWN ORD GBP0.004 (WI)	2,903,126.84	22.4256	5,808,236.88	2,905,110.04
27,700.0000	ANGLO AMERICAN USD0.54(POST CONSOLIDATION)	852,799.07	21.8625	605,591.25	247,207.82-
169,334.0000	PROVIDENT FINANCIAL ORD GBP0.20727272	3,879,617.87	26.8975	4,554,661.27	675,043.40
240,339.0000	UNILEVER PLC ORD GBP0.031111	9,291,641.65	41.1081	9,879,885.65	588,244.00
128,411.0000	FRESNILLO PLC	2,945,417.04	12.3473	1,585,534.77	1,359,882.27-
145,669.0000	RECKITT BENCKISER GROUP PLC ORD GBP0.10	9,419,076.88	79.3840	11,563,797.00	2,144,720.12
264,687.0000	SBERBANK-SPONSORED ADR	3,266,463.83	12.5800	3,329,762.46	63,298.63
118,913.0000	ABCAM ORD GBP0.002	774,536.58	8.1321	967,022.81	192,486.23



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31,663.0000	SPIRAX-SARCO ENGINEERING PLC	1,073,982.50	49.5218	1,568,011.13	494,028.63
31,588.0000	JARDINE LLOYD THOMPSON GROUP ORD 5P	424,140.94	16.8606	532,593.42	108,452.48
68,500.0000	GLAXOSMITHKLINE ORD GBP0.25	1,486,479.11	26.6904	1,828,297.11	341,818.00
561,165.0000	BABCOCK INTL GROUP ORD GBP0.60	8,871,862.60	22.4421	12,593,770.15	3,721,907.55
192,000.0000	INTERTEK GROUP PLC ORD GBP0.01	9,674,546.25	52.1387	10,010,640.00	336,093.75
221,000.0000	BANGKOK BANK PCL	1,408,469.00	5.4169	1,197,139.37	211,329.63-
209,000.0000	HENGAN INTL GROUP CO LTD HKD0.10	2,281,393.79	11.8136	2,469,050.45	187,656.66
141,200.0000	MS&AD INSURANCE GROUP HOLDINGS	2,784,317.29	26.8493	3,791,126.88	1,006,809.59
126,950.0000	NKSJ HOLDINGS INC	2,694,191.23	27.8197	3,531,723.43	837,532.20
75,100.0000	KDDI CORP Y5000	2,644,763.74	61.5574	4,622,967.40	1,978,203.66
23,400.0000	FANUC CORP	4,304,173.59	183.1501	4,285,714.18	18,459.41-
32,400.0000	NOMURA RESEARCH INSTITUTE NPV	671,494.68	31.5398	1,021,892.37	350,397.69
16,500.0000	HIROSE ELECTRONICS	1,963,626.87	142.5241	2,351,648.30	388,021.43
108,800.0000	HOYA PENTAX HD CORPORATION	2,120,962.32	27.8007	3,024,723.77	903,761.45
32,000.0000	MISUMI GROUP INC Y50	867,495.63	31.4447	1,006,231.84	138,736.21
89,900.0000	MITSUBISHI ESTATE CO LTD	2,143,057.73	29.9224	2,690,028.95	546,971.22
41,600.0000	NISSIN FOODS HOLDINGS CO LTD	1,575,666.42	42.2434	1,757,328.34	181,661.92



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19,000.0000	ONO PHARMACEUTICAL CO Y50	969,062.49	87.6266	1,664,906.48	695,843.99
18,700.0000	SMC CORP NPV	3,365,199.80	252.1288	4,714,808.89	1,349,609.09
81,700.0000	SECOM CO Y50	4,096,102.43	60.3206	4,928,195.50	832,093.07
6,900.0000	SHIN-ETSU CHEMICALS CO NPV	417,359.67	58.4177	403,082.62	14,277.05-
60,300.0000	ASTELLAS PHARMA INC Y50	2,702,394.03	59.2740	3,574,225.69	871,831.66
30,160.0000	KT&G CORP	2,276,278.40	70.5926	2,129,075.79	147,202.61-
340.0000	LOTTE CONFECT KRW5000	517,665.47	1,811.7213	615,985.25	98,319.78
3,502,500.0000	MEDIA NUSANTARA CITRA TBK PT	1,113,016.34	0.2156	755,466.92	357,549.42-
106,000.0000	GUDANG GARAM(PERSUSAHAAN ROKOK TJAP) IDR500	619,062.82	3.4510	365,816.39	253,246.43-
9,140,000.0000	BANK RAKYAT INDONESIA PERSERO	6,724,239.37	0.5957	5,444,928.79	1,279,310.58-
2,800,000.0000	THAI BEVERAGE PUBLIC COMPANY	1,326,041.80	0.4276	1,197,528.91	128,512.89-
33,600.0000	JARDINE MATHESON HLDGS ORD USD0.25(SINGAPORE REG)	1,928,984.53	52.3100	1,757,616.00	171,368.53-
5,980.0000	COMFORTDELGRO CORP SGD0.25	8,714.20	1.5919	9,519.88	805.68
277,500.0000	GENTING MALAYSIA BERHAD MYR0.10 (POST SUBD)	322,146.69	1.3372	371,073.12	48,926.43
115,306.0000	ISRAEL CHEMICALS LTD	1,234,290.89	8.3347	961,049.43	273,241.46-
128,200.0000	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	5,265,985.32	44.8100	5,744,642.00	478,656.68



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167,364.0000	CETIP SA - MERCADOS ORGANIZADOS	2,112,679.11	10.2574	1,716,735.74	395,943.37-
648,400.0000	GRUPO FINANCIERO BANORTE SAB D CV COM MXN3.5	4,186,536.03	6.9755	4,522,955.31	336,419.28
22,300.0000	INDUSTRIAS PENOLES SAB DE CV NPV	1,117,799.08	24.7519	551,968.48	565,830.60-
95,615.0000	CHRISTIAN HANSEN HOLDING A/S	3,118,443.32	39.7850	3,804,043.32	685,600.00
123,575.0000	ATLAS COPCO AB SER A NPV (POST SPLIT)	3,402,335.06	27.7613	3,430,607.94	28,272.88
86,000.0000	HEXAGON AB	2,364,077.04	31.6538	2,722,230.88	358,153.84
215,000.0000	SWEDISH MATCH AB NPV	7,225,493.14	32.1832	6,919,394.03	306,099.11-
41,336.0000	INVESTOR AB SEK6.25 'A'	1,053,502.65	33.4911	1,384,388.51	330,885.86
37,686.0000	INVESTOR AB SEK 6.25 'B'	984,808.12	34.4564	1,298,525.80	313,717.68
184,000.0000	ASSA ABLOY SER B NPV	6,889,748.66	52.9069	9,734,873.74	2,845,125.08
1,134.0000	ALLIS CHALMERS CORP	536,762.26	473.3353	536,762.26	0.00
578,250.0000	AMBEV SA	4,596,264.60	7.3500	4,250,137.50	346,127.10-
123,461.0000	ANGLOGOLD ASHANTI LTD ADR	1,977,893.76	11.7200	1,446,962.92	530,930.84-
200.0000	ASKMENOW INC	0.20	0.0010	0.20	0.00
898,019.0000	AURICO GOLD INC	5,065,667.88	3.6600	3,286,749.54	1,778,918.34-
59,700.0000	BAIDU INC/CHINA ADR	6,019,828.33	177.8800	10,619,436.00	4,599,607.67



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142,317.0000	BANK OF NEW YORK MELLON CORP/T	3,657,546.90	34.9400	4,972,555.98	1,315,009.08
22.0000	BERKSHIRE HATHAWAY INC	2,949,320.00	177,900.0000	3,913,800.00	964,480.00
108,739.0000	CENOVUS ENERGY INC	3,356,921.85	28.6500	3,115,372.35	241,549.50-
133,982.0000	CORPORATE OFFICE PROP TR	3,369,647.23	23.4400	3,140,538.08	229,109.15-
136,000.0000	FIDELITY NATIONAL INFORMATION	5,613,913.55	53.6800	7,300,480.00	1,686,566.45
2,010.0000	FIRST AMERICAN FINANCIAL CORP	46,648.14	28.2000	56,682.00	10,033.86
9,650.0000	FIRST POTOMAC REALTY TRU PFD 7.750%	251,382.50	24.1600	233,144.00	18,238.50-
195,953.0000	GOLD FIELDS LTD ADR	1,975,862.90	3.2000	627,049.60	1,348,813.30-
60,425.0000	HARMONY GOLD MINING CO LTD ADR	541,407.98	2.5300	152,875.25	388,532.73-
29,189.0000	HARRIS TEETER SUPERMARKETS INC COM	1,125,527.89	49.3500	1,440,477.15	314,949.26
170,165.0000	HUDSON PACIFIC PROPERTIES INC PFD 8.375% CUMULATIVE	4,500,420.27	26.2100	4,460,024.65	40,395.62-
48,200.0000	JPMORGAN CHASE & CO	571,652.00	19.3900	934,598.00	362,946.00
365,800.0000	KINDER MORGAN INC/DELAWARE	13,139,414.14	36.0000	13,168,800.00	29,385.86
334,436.0000	KINROSS GOLD CORP	1,688,515.38	4.3800	1,464,829.68	223,685.70-
24,319.0000	LORILLARD INC	942,581.46	50.6800	1,232,486.92	289,905.46
1,700.0000	MASTERCARD INC	835,176.00	835.4600	1,420,282.00	585,106.00



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2.0000	MONOGENESIS CORP	0.00	0.0000	0.00	0.00
24,300.0000	NRG YIELD INC	734,256.83	40.0100	972,243.00	237,986.17
20,008.0000	NATIONAL OILWELL VARCO INC	1,559,689.93	79.5300	1,591,236.24	31,546.31
8,709.0000	NETAPP INC	292,186.95	41.1400	358,288.26	66,101.31
222,350.0000	NEW GOLD INC	1,254,015.42	5.2400	1,165,114.00	88,901.42-
87,431.0000	ORBITAL SCIENCES CORP	1,413,620.96	23.3000	2,037,142.30	623,521.34
133,365.0000	PENN WEST PETE LTD	1,439,239.50	8.3600	1,114,931.40	324,308.10-
33,283.0000	POTLATCH CORP	1,285,051.22	41.7400	1,389,232.42	104,181.20
36,700.0000	PRIMERO MINING CORP	173,559.67	4.4400	162,948.00	10,611.67-
98,842.0000	QEP RESOURCES INC	2,837,282.36	30.6500	3,029,507.30	192,224.94
10,559.0000	SIBANYE GOLD LTD	91,645.28	4.8100	50,788.79	40,856.49-
43,885.0000	SOLERA HOLDINGS INC	2,350,819.00	70.7600	3,105,302.60	754,483.60
299,441.0000	TAUBMAN CENTERS INC PFD-J	7,383,212.22	20.8100	6,231,367.21	1,151,845.01-
41,814.0000	TERADATA CORP	1,805,623.81	45.4900	1,902,118.86	96,495.05
55.0000	TIENS BIOTECH GROUP USA INC	94.60	1.7200	94.60	0.00
6,000.0000	VISA INC	909,480.00	222.6800	1,336,080.00	426,600.00
13,281.0000	WAL-MART STORES INC	906,162.63	78.6900	1,045,081.89	138,919.26
27,000.0000	WELLPOINT INC	1,644,839.96	92.3900	2,494,530.00	849,690.04



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198,113.0000	WPX ENERGY INC	3,496,451.79	20.3800	4,037,542.94	541,091.15
500,000.0000	FINISTERRE SOVEREIGN DEBT FUND	52,175,522.00	108.9356	54,467,820.50	2,292,298.50
TOTAL CORPORATE STOCK - COMMON		651,698,523.77		756,606,337.83	104,907,814.06
<u>PARTNERSHIP/JOINT VENTURE INTEREST</u>					
11,200.0000	ATLAS PIPELINE PARTNERS LP	401,920.88	35.0500	392,560.00	9,360.88-
91,200.0000	BUCKEYE PARTNERS LP	3,780,091.42	71.0100	6,476,112.00	2,696,020.58
790,000.0000	ACCESS MIDSTREAM PARTNERS LP / 6.125% 07/15/2022 DD 01/11/12	851,225.00	107.0000	845,300.00	5,925.00-
82,600.0000	CROSSTEX ENERGY LP	1,343,549.25	27.6000	2,279,760.00	936,210.75
229,558.0000	ENERGY TRANSFER PARTNERS LP	11,375,189.33	57.2500	13,142,195.50	1,767,006.17
314,455.0000	ENTERPRISE PRODUCTS PARTNERS L	15,215,812.96	66.3000	20,848,366.50	5,632,553.54
2,690,000.0000	GENESIS ENERGY LP / GENESIS EN 7.875% 12/15/2018 DD 06/15/11	2,871,875.00	107.7500	2,898,475.00	26,600.00
20,428.0000	KINDER MORGAN ENERGY PARTNERS	1,676,188.41	80.6600	1,647,722.48	28,465.93-
136,800.0000	MAGELLAN MIDSTREAM PARTNERS LP	7,100,085.08	63.2700	8,655,336.00	1,555,250.92
340,800.0000	MARKWEST ENERGY PARTNERS LP	17,354,957.05	66.1300	22,537,104.00	5,182,146.95
1,300,000.0000	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	1,563,575.00	110.0470	1,430,611.00	132,964.00-
600,000.0000	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	719,346.00	105.8960	635,376.00	83,970.00-



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237,400.0000	PLAINS ALL AMERICAN PIPELINE L	10,812,188.98	51.7700	12,290,198.00	1,478,009.02
88,142.0000	GOLAR LNG PARTNERS LP	2,627,055.61	30.2500	2,666,295.50	39,239.89
2,000.0000	KNOT OFFSHORE PARTNERS LP	45,599.93	28.1000	56,200.00	10,600.07
214,200.0000	ACCESS MIDSTREAM PARTNERS L P UNIT	8,236,284.18	56.5800	12,119,436.00	3,883,151.82
121,898.0000	CRESTWOOD EQUITY PARTNERS LP	1,316,493.12	13.8300	1,685,849.34	369,356.22
264,811.0000	CRESTWOOD MIDSTREAM PARTNERS L	4,853,689.86	24.8900	6,591,145.79	1,737,455.93
285,600.0000	DCP MIDSTREAM PARTNERS LP	11,893,142.81	50.3500	14,379,960.00	2,486,817.19
165,200.0000	EL PASO PIPELINE PARTNERS LP	5,711,468.18	36.0000	5,947,200.00	235,731.82
164,800.0000	ENBRIDGE ENERGY PARTNERS LP	4,411,776.55	29.8700	4,922,576.00	510,799.45
106,028.0000	GLOBAL PARTNERS LP/MA	2,450,804.32	35.3900	3,752,330.92	1,301,526.60
69,200.0000	NUSTAR ENERGY LP	2,894,583.19	50.9900	3,528,508.00	633,924.81
149,900.0000	ONEOK PARTNERS LP	7,599,177.49	52.6500	7,892,235.00	293,057.51
296,500.0000	PLAINS GP HOLDINGS LP	6,523,000.00	26.7700	7,937,305.00	1,414,305.00
34,900.0000	QEP MIDSTREAM PARTNERS LP	749,855.70	23.2200	810,378.00	60,522.30
221,200.0000	REGENCY ENERGY PARTNERS LP	4,855,103.36	26.2600	5,808,712.00	953,608.64
42,900.0000	SUMMIT MIDSTREAM PARTNERS LP	1,077,365.25	36.6500	1,572,285.00	494,919.75
87,200.0000	TARGA RESOURCES PARTNERS LP	3,362,792.72	52.3000	4,560,560.00	1,197,767.28
6,400.0000	TESORO LOGISTIC LP	320,734.40	52.3400	334,976.00	14,241.60



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
10,400.0000	VALERO ENERGY PARTNERS LP	239,200.00	34.4500	358,280.00	119,080.00
244,214.0000	WESTERN GAS PARTNERS LP	11,788,542.57	61.6900	15,065,561.66	3,277,019.09
383,700.0000	WILLIAMS PARTNERS LP	17,644,673.89	50.8600	19,514,982.00	1,870,308.11
130,042.4170	BRIGADE LEVERAGED CAP STR OFF LTD 2007-01	141,046,427.54	1,157.7976	150,562,804.15	9,516,376.61
100,000.0000	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	100,000,000.00	1,018.9586	101,895,864.00	1,895,864.00
50,000.0000	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	50,000,000.00	1,041.8888	52,094,443.00	2,094,443.00
260,000.0000	CRITERION CAPITAL PARTNERS LTD	25,540,854.04	111.6519	29,029,507.00	3,488,652.96
194,462,044.7100	CHILTON SMALL CAP	166,655,502.58	0.9720	189,035,775.81	22,380,273.23
100,000.0000	SEER CAPITAL PARTNERS DEDICATED FUND I LTD	103,271,643.70	1,153.3269	115,332,695.40	12,061,051.70
750,000.0000	CRITERION CAP PARTNERS LTD CL A SER 1	74,963,934.00	113.4188	85,064,118.75	10,100,184.75
421,447.5990	RREEF AMERICAN REIT III INC	24,412,381.25	48.7734	20,555,454.66	3,856,926.59-
8,616,450.0000	OCM PRINCIPAL OPP FD IV	8,178,975.41	1.0000	8,616,450.00	437,474.59
1,835,354.0000	OCM OPPORTUNITIES FUND VII LP	1,778,347.70	1.0000	1,835,354.00	57,006.30
1,722,756.0000	OCM OPPORTUNITIES FUND VII-B	1,888,167.57	1.0000	1,722,756.00	165,411.57-
14,867,200.0000	KINETIC VENTURES VIII LP	13,051,133.32	1.0000	14,867,200.00	1,816,066.68
74,624.6300	FORE ERISA FD INITIAL SER	73,022,742.16	990.8597	73,942,545.88	919,803.72



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1,966,474.2710	BLUEMOUNTAIN EQUITY ALT FD LTD RESTRICTED 1.5% SER 27	197,475,639.56	107.0564	210,523,752.50	13,048,112.94
123,690.6580	TENOR OPPORTUNITY FUND LTD	137,305,798.27	1,221.9028	151,137,966.54	13,832,168.27
25,209.8610	UBS TRUMBULL PROPERTY FUND LP	221,038,931.49	9,027.9136	227,592,448.94	6,553,517.45
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST		1,513,297,826.08		1,647,393,029.32	134,095,203.24
<u>REAL ESTATE</u>					
1,790.1610	PRISA I REAL ESTATE FUND	61,416,471.83	39,348.3436	70,439,870.16	9,023,398.33
1,278.7400	PRISA II REAL ESTATE FUND	24,208,470.56	21,804.0268	27,881,681.24	3,673,210.68
TOTAL REAL ESTATE		85,624,942.39		98,321,551.40	12,696,609.01
<u>UNALLOCATED INSURANCE CONTRACTS</u>					
403,967.1500	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	403,967.15	1.0000	403,967.15	0.00
368,868.1610	METRO LIFE SEP A/C 45	260,753,168.32	673.1362	248,298,538.76	12,454,629.56-
279,189.4840	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	35,286,277.30	12,381.2472	34,567,140.17	719,137.13-
700,757.8600	JOHN HANCOCK MUTUAL INS GAC 229	700,757.86	1.0000	700,757.86	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS		297,144,170.63		283,970,403.94	13,173,766.69-



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<u>OTHER INVESTMENTS</u>					
128,000.0000	AUSTRALIA GOVERNMENT BOND 5.500% 04/21/2023	131,093.93	98.8355	126,509.52	4,584.41-
2,300,000.0000	SPAIN GOVERNMENT BOND 3.750% 10/31/2018	3,211,315.67	144.1035	3,314,381.21	103,065.54
2,200,000.0000	SPAIN GOVERNMENT BOND 3.800% 01/31/2017	3,180,389.59	144.8377	3,186,429.45	6,039.86
300,000.0000	ITALY BUONI POLIENNALI DEL TES 3.500% 06/01/2018	401,850.16	143.3739	430,121.72	28,271.56
1,382,000.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2014	692,289.19	42.3863	585,779.38	106,509.81-
2,300,000.0000	BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028	1,479,975.58	41.0087	943,202.29	536,773.29-
7,092.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2017	3,649,922.79	40.0686	2,841,666.78	808,256.01-
94,000.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023	49,962.98	35.7993	33,651.38	16,311.60-
94,000.0000	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021	50,036.78	36.8429	34,632.40	15,404.38-
5,500,000.0000	MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034	7,920,000.00	118.0000	6,490,000.00	1,430,000.00-
1,050,000.0000	BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034	1,766,625.01	127.7500	1,341,375.00	425,250.01-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,685,000.0000	AMERICAN MUNI PWR-OHIO INC OH 6.053% 02/15/2043 DD 10/15/09	1,990,423.08	105.0270	1,769,704.95	220,718.13-
1,435,000.0000	AMERICAN MUNI PWR-OHIO INC OH 7.499% 02/15/2050 DD 12/07/10	1,943,363.65	122.1080	1,752,249.80	191,113.85-
300,000.0000	AMERICAN MUNI PWR-OHIO INC OH 7.734% 02/15/2033 DD 12/21/10	402,822.00	123.9130	371,739.00	31,083.00-
500,000.0000	AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10	701,980.00	126.7860	633,930.00	68,050.00-
740,000.0000	BAY AREA CA TOLL AUTH TOLL BRI 6.793% 04/01/2030 DD 07/01/10	951,647.40	117.8710	872,245.40	79,402.00-
235,000.0000	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/2040 DD 07/01/10	325,792.24	119.6810	281,250.35	44,541.89-
550,000.0000	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	782,936.00	121.4290	667,859.50	115,076.50-
950,000.0000	BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04	1,598,375.00	127.7500	1,213,625.00	384,750.00-
1,990,000.0000	BRAZILIAN GOVERNMENT INTERNATI 7.125% 01/20/2037 DD 01/18/06	3,013,605.00	114.5000	2,278,550.00	735,055.00-
200,000.0000	FED REPUBLIC OF BRAZIL 4.250% 01/07/2025 DD 11/01/13	199,042.00	95.2500	190,500.00	8,542.00-
1,365,000.0000	BUCKEYE OH TOBACCO SETTLEMENT 5.875% 06/01/2047 DD 10/29/07	1,222,575.90	74.0120	1,010,263.80	212,312.10-
325,000.0000	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	465,588.00	129.3470	420,377.75	45,210.25-



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8,830,000.0000	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	12,300,719.80	125.7100	11,100,193.00	1,200,526.80-
205,000.0000	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	296,155.30	126.2830	258,880.15	37,275.15-
1,480,000.0000	CALIFORNIA ST 7.950% 03/01/2036 DD 04/01/10	1,831,026.40	115.6020	1,710,909.60	120,116.80-
1,900,000.0000	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	2,777,705.00	131.7430	2,503,117.00	274,588.00-
300,000.0000	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10	347,235.00	113.1600	339,480.00	7,755.00-
675,000.0000	CENTRL PUGET SOUND WA REGL TRA 5.491% 11/01/2039 DD 09/29/09	846,369.00	108.0480	729,324.00	117,045.00-
615,000.0000	CHICAGO IL BRD OF EDU 6.319% 11/01/2029 DD 11/02/10	711,124.50	98.9330	608,437.95	102,686.55-
2,045,000.0000	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,493,856.85	111.3360	2,276,821.20	217,035.65-
790,000.0000	CMWLTH FING AUTH PA 6.218% 06/01/2039 DD 11/12/09	977,301.10	103.6260	818,645.40	158,655.70-
1,200,000.0000	CONNECTICUT ST 5.632% 12/01/2029 DD 12/23/09	1,501,464.02	107.5040	1,290,048.00	211,416.02-
1,340,000.0000	CURATORS OF THE UNIV OF MISSOU 5.960% 11/01/2039 DD 07/23/09	1,758,870.64	114.6040	1,535,693.60	223,177.04-
1,000,000.0000	CYPRESS-FAIRBANKS TX INDEP SCH 6.629% 02/15/2038 DD 08/01/09	1,159,100.00	111.3760	1,113,760.00	45,340.00-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,035,000.0000	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	1,334,497.95	109.4910	1,133,231.85	201,266.10-
1,250,000.0000	DALLAS TX AREA RAPID TRANSIT S 5.999% 12/01/2044 DD 06/25/09	1,681,412.50	115.2820	1,441,025.00	240,387.50-
205,000.0000	DENVER CO PUBLIC SCHS COPS 4.242% 12/15/2037 DD 04/23/13	206,027.05	89.1260	182,708.30	23,318.75-
400,000.0000	GOLDEN ST TOBACCO SECURITIZATI 5.000% 06/01/2035 DD 08/04/05	417,936.00	96.9280	387,712.00	30,224.00-
380,000.0000	GOLDEN ST TOBACCO SECURITIZATI 5.750% 06/01/2047 DD 03/14/07	288,822.80	73.8670	280,694.60	8,128.20-
1,505,000.0000	GOLDEN ST TOBACCO SECURITIZATI 5.125% 06/01/2047 DD 03/14/07	1,294,781.60	67.5970	1,017,334.85	277,446.75-
6,115,000.0000	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	6,048,713.40	92.8940	5,680,468.10	368,245.30-
1,460,000.0000	ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/2034 DD 05/21/09	1,856,141.84	112.9850	1,649,581.00	206,560.84-
410,000.0000	LOS ANGELES CA DEPT OF ARPTS 6.582% 05/15/2039 DD 12/03/09	531,536.30	113.9790	467,313.90	64,222.40-
1,650,000.0000	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,968,087.00	110.7070	1,826,665.50	141,421.50-
900,000.0000	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,190,799.00	122.9140	1,106,226.00	84,573.00-
2,600,000.0000	LOS ANGELES CALIF WASTEWTR SYS 5.713% 06/01/2039 DD 10/21/10	3,070,912.00	106.1600	2,760,160.00	310,752.00-



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4,500,000.0000	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	5,992,605.27	116.9910	5,264,595.00	728,010.27-
960,000.0000	MASSACHUSETTS ST WTR POLL ABAT 5.192% 08/01/2040 DD 07/08/10	1,130,313.57	105.9680	1,017,292.80	113,020.77-
1,500,000.0000	MET GOVT NASHVILLE & DAVIDSON 6.731% 07/01/2043 DD 04/21/10	1,821,465.11	110.1390	1,652,085.00	169,380.11-
2,500,000.0000	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	3,614,075.00	129.6690	3,241,725.00	372,350.00-
1,165,000.0000	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	1,497,456.09	111.8420	1,302,959.30	194,496.79-
1,500,000.0000	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	1,863,990.09	114.3830	1,715,745.00	148,245.09-
2,980,000.0000	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	3,570,986.25	105.1140	3,132,397.20	438,589.05-
900,000.0000	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	972,468.00	104.4900	940,410.00	32,058.00-
2,500,000.0000	NEW JERSEY ST ECON DEV AUTH LE 0.000% 02/15/2022 DD 06/30/97	1,707,450.00	67.9450	1,698,625.00	8,825.00-
4,000,000.0000	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	4,607,160.04	107.8560	4,314,240.00	292,920.04-
3,660,000.0000	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	5,405,787.34	131.6650	4,818,939.00	586,848.34-
4,210,000.0000	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	5,962,100.80	127.3440	5,361,182.40	600,918.40-



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1,460,000.0000	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	1,861,748.17	110.9130	1,619,329.80	242,418.37-
405,000.0000	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	525,260.70	111.1020	449,963.10	75,297.60-
300,000.0000	NEW YORK CITY NY TRANSITIONAL 5.267% 05/01/2027 DD 06/04/10	365,406.00	107.7380	323,214.00	42,192.00-
1,320,000.0000	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	1,643,426.49	112.7140	1,487,824.80	155,601.69-
400,000.0000	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	501,196.02	109.8520	439,408.00	61,788.02-
900,000.0000	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	1,148,777.98	109.8100	988,290.00	160,487.98-
655,000.0000	NEW YORK ST DORM AUTH ST PERS 5.289% 03/15/2033 DD 10/14/10	780,183.60	106.6190	698,354.45	81,829.15-
1,345,000.0000	NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10	1,666,239.73	107.0390	1,439,674.55	226,565.18-
1,095,000.0000	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	1,342,362.44	109.4130	1,198,072.35	144,290.09-
225,000.0000	NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10	282,559.50	111.3170	250,463.25	32,096.25-
700,000.0000	NORTH CAROLINA ST TURNPIKE AUT 6.700% 01/01/2039 DD 07/29/09	805,168.00	107.4910	752,437.00	52,731.00-
1,575,000.0000	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	1,872,501.75	100.1900	1,577,992.50	294,509.25-



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1,600,000.0000	OHIO ST UNIV 4.800% 06/01/2039 DD 10/26/11	1,818,848.02	86.5280	1,384,448.00	434,400.02-
1,700,000.0000	PENNSYLVANIA ST 5.850% 07/15/2030 DD 12/23/10	2,054,653.86	107.5780	1,828,826.00	225,827.86-
1,615,000.0000	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	2,047,610.21	113.5830	1,834,365.45	213,244.76-
2,190,000.0000	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	2,696,503.16	107.6460	2,357,447.40	339,055.76-
980,000.0000	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	1,206,654.38	107.6460	1,054,930.80	151,723.58-
805,000.0000	PORT OF SEATTLE WA REVENUE 7.000% 05/01/2036 DD 07/16/09	952,218.40	111.3070	896,021.35	56,197.05-
3,563,000.0000	PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	5,415,083.03	132.2310	4,711,390.53	703,692.50-
1,750,000.0000	PROVINCE OF QUEBEC CANADA 6.350% 01/30/2026 DD 01/30/96	2,385,635.00	120.5650	2,109,887.50	275,747.50-
460,000.0000	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	624,638.60	115.0560	529,257.60	95,381.00-
1,000,000.0000	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	1,313,959.96	116.4750	1,164,750.00	149,209.96-
300,000.0000	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	399,158.98	112.7760	338,328.00	60,830.98-
735,000.0000	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	984,275.20	114.9990	845,242.65	139,032.55-



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455,000.0000	TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07	355,668.95	77.5610	352,902.55	2,766.40-
335,000.0000	TOBACCO SETTLEMENT FING CORP N 4.750% 06/01/2034 DD 01/29/07	246,777.35	70.5990	236,506.65	10,270.70-
4,295,000.0000	TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2041 DD 01/29/07	3,886,975.00	70.2090	3,015,476.55	871,498.45-
1,200,000.0000	MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04	1,728,000.00	118.0000	1,416,000.00	312,000.00-
262,000.0000	MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	296,060.00	90.1250	236,127.50	59,932.50-
2,300,000.0000	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	3,021,004.16	116.4600	2,678,580.00	342,424.16-
3,100,000.0000	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	4,153,070.03	116.6400	3,615,840.00	537,230.03-
500,000.0000	UNIV OF CALIFORNIA CA REVENUES 6.270% 05/15/2031 DD 08/27/09	583,499.99	106.2410	531,205.00	52,294.99-
1,750,000.0000	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	2,170,630.05	110.2010	1,928,517.50	242,112.55-
700,000.0000	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	744,492.02	86.5470	605,829.00	138,663.02-
390,000.0000	UTAH ST TRANSIT AUTH SALES TAX 5.705% 06/15/2040 DD 10/20/10	456,795.30	99.5230	388,139.70	68,655.60-
1,060,000.0000	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	1,265,025.23	102.9670	1,091,450.20	173,575.03-



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2,000,000.0000	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	2,471,400.00	106.8710	2,137,420.00	333,980.00-
5,600,000.0000	CCP_IRS AUD-BBR-BBSW 6M CME REC 4.50% 2022 JUN 15	42,597.03	0.5686	31,847.17	10,749.86-
2,100,000.0000	CCP_IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME	0.06	0.0634-	1,331.60-	1,331.66-
1,100,000.0000	REPUBLIC OF SLOVENIA 4.700% 11/01/2016	1,476,325.51	141.6739	1,558,413.22	82,087.71
3.0000	EURO-BUND FUTURE (EUX) EXP MAR 14	0.00	191.7693	9,507.86-	9,507.86-
265.0000	90DAY STERLING LIBOR FUT (LIF) EXP MAR 16	0.00	162.2545	222,196.29-	222,196.29-
1,500,000.0000	CCP_IRS GBP-LIBOR-BBA 6M CME PAY 3.0% 2024 MAR 19	5,248.02	0.9952	14,928.99	9,680.97
619,400,000.0000	CCP_IRS JPY-LIBOR-BBA 6M CME VAR RT 0% 2013 JAN 25	15,526.86	0.0084-	52,585.03-	68,111.89-
10,000,000.0000	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2018 DEC 20	326.65	0.0149	1,490.33	1,163.68
10,000,000.0000	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2014 MAR 20	0.00	0.0028-	284.25-	284.25-
300,000.0000	IRS ZCS P BZDIOVRA R 8.495% 2017 JAN 02	0.00	3.2374-	9,712.38-	9,712.38-
14,800,000.0000	IRS BRL ZCS R 10.45-CDI 2017 JAN 02	0.00	1.2529-	185,442.29-	185,442.29-



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15,500,000.0000	IRS ZCS P BZDIOVRA R 12.255% 12.2550% 2017 JAN 02	0.00	0.0460	7,142.38	7,142.38
200,000.0000	BRAZILIAN GOVERNMENT INTL 4.250% 01/07/2025	197,750.00	95.2500	190,500.00	7,250.00-
100,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	11,698.53	7.3086	7,308.65	4,389.88-
100,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	11,698.53	7.3086	7,308.65	4,389.88-
100,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	11,698.53	7.3086	7,308.65	4,389.88-
600,000.0000	CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	70,191.17	7.3086	43,851.90	26,339.27-
400,000.0000	CDS SP UL ABU DHABI R 100BPS 2015 SEP 20	6,971.03	1.5551	6,220.50	750.53-
500,000.0000	CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	9,817.81	1.4281	7,140.64	2,677.17-
1,200,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	18,887.15	1.3401	16,081.34	2,805.81-
800,000.0000	CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	12,591.43	1.3401	10,720.90	1,870.53-
5,200,000.0000	CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	110,214.47	1.6351	85,029.15	25,185.32-
1,000,000.0000	CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	21,195.09	1.6351	16,351.76	4,843.33-



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1,000,000.0000	CDS SP UL TOTAL SA R 100BPS 2015 SEP 20	21,346.23	1.6113	16,113.26	5,232.97-
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	4,985.44	1.4594	7,297.44	2,312.00
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	4,985.44	1.4594	7,297.44	2,312.00
400,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	9,253.98	1.7870	7,148.21	2,105.77-
500,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	11,567.48	1.7870	8,935.26	2,632.22-
1,300,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	12,070.37	1.6203	21,064.67	8,994.30
700,000.0000	CDS SP UL METLIFE INC. R 100BPS 2015 DEC 20	1,295.23-	1.3982	9,787.55	11,082.78
800,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	7,427.92	1.6203	12,962.87	5,534.95
2,000,000.0000	CDS SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	34,449.40	1.7528	35,056.94	607.54
500,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	4,642.45	1.6203	8,101.80	3,459.35
2,100,000.0000	CDS SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	27,818.97	1.5461	32,469.19	4,650.22
600,000.0000	CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	5,570.94	1.6203	9,722.15	4,151.21



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400,000.0000	CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	2,714.62	1.3848	5,539.51	2,824.89
2,300,000.0000	CDS SP UL METLIFE INC. R 100BPS 2015 DEC 20	4,255.76-	1.3982	32,159.11	36,414.87
200,000.0000	CDS SP UL METLIFE INC. R 100BPS 2015 DEC 20	370.07-	1.3982	2,796.44	3,166.51
100,000.0000	CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	678.66	1.3848	1,384.88	706.22
1,000,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	23,134.95	1.7870	17,870.52	5,264.43-
700,000.0000	CDS SP UL ABU DHABI R 100BPS 2015 DEC 20	12,435.46	1.7579	12,305.85	129.61-
1,200,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	2,621.48	1.5067	18,081.35	15,459.87
500,000.0000	CDS SP UL DANONE R 100BPS 2016 MAR 20	8,425.10	1.9636	9,818.41	1,393.31
3,000,000.0000	CDS SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	7,029.81	1.4108	42,326.73	35,296.92
1,500,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	27,729.72	1.9610	29,415.18	1,685.46
500,000.0000	CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	9,243.24	1.9610	9,805.06	561.82
800,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	16,362.49	2.0301	16,241.21	121.28-



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500,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	10,226.56	2.0301	10,150.76	75.80-
500,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	10,226.56	2.0301	10,150.76	75.80-
100,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	1,809.93	1.9598	1,959.90	149.97
400,000.0000	CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	3,740.64	1.7037	6,815.06	3,074.42
300,000.0000	CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	2,805.48	1.7037	5,111.29	2,305.81
500,000.0000	CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	8,865.88	1.8810	9,405.22	539.34
400,000.0000	CDS SP UL BP P.L.C. R 100BPS 2016 JUN 20	8,207.62	2.1794	8,717.81	510.19
1,400,000.0000	CDS SP UL ABU DHABI R 100BPS 2016 JUN 20	24,644.10	2.0598	28,837.41	4,193.31
900,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	23,303.83	2.1721	19,549.27	3,754.56-
300,000.0000	CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	192.04-	1.4718	4,415.45	4,607.49
900,000.0000	CDS BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	14,057.60-	2.2104-	19,893.60-	5,836.00-
800,000.0000	CDS SP UL E.ON AG R 100BPS 2017 MAR 20	9,542.30	2.1546	17,237.42	7,695.12



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800,000.0000	CDS SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	64,379.17	10.8168	86,535.14	22,155.97
900,000.0000	CDS SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	72,426.56	10.8168	97,352.04	24,925.48
1,200,000.0000	CDS SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	18,975.86-	1.3109	15,731.89	34,707.75
1,900,000.0000	CDS SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	56,380.09	2.9786	56,593.76	213.67
300,000.0000	CDS SP UL DISH DBS CORPORATIO R 500BPS 2017 SEP 20	32,031.42	12.6897	38,069.21	6,037.79
500,000.0000	CDS SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	67,962.96	15.0563	75,281.76	7,318.80
100,000.0000	CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	2,629.76-	1.6891	1,689.11	4,318.87
3,200,000.0000	CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	84,152.19-	1.6891	54,051.36	138,203.55
3,000,000.0000	CDS SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	62,328.99-	1.6837	50,513.70	112,842.69
5,400,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2017 DEC 20	43,436.36-	1.8539	100,113.30	143,549.66
800,000.0000	CDS SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	1,471.45	2.2399	17,919.86	16,448.41
1,000,000.0000	CDS SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	2,358.75-	2.3396	23,396.53	25,755.28



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1,200,000.0000	CDS SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	24,931.60-	1.6837	20,205.48	45,137.08
500,000.0000	CDS SP UL AT&T INC. R 100BPS 2023 MAR 20	0.00	0.0452	226.50	226.50
100,000.0000	CDS SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	0.00	0.4403	440.35	440.35
1,200,000.0000	CDS SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	22,796.00	12.7413	152,895.62	130,099.62
400,000.0000	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	0.00	6.2657-	25,063.04-	25,063.04-
400,000.0000	CDS SP UL NEWMONT MINING CORP R 100BPS 2018 JUN 20	0.00	4.4611-	17,844.46-	17,844.46-
2,100,000.0000	CDS SP UL TOTAL SA R 100BPS 2015 SEP 20	0.00	1.6113	33,837.85	33,837.85
500,000.0000	CDS SP UL D R HORTON INC. R 100BPS 2018 SEP 20	0.00	2.2382-	11,191.02-	11,191.02-
400,000.0000	CDS SP UL KB HOME R 500BPS 2018 SEP 20	23,603.52	10.1812	40,724.80	17,121.28
500,000.0000	CDS SP UL KB HOME R 500BPS 2018 SEP 20	28,945.25	10.1812	50,906.00	21,960.75
400,000.0000	CDS SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	0.00	2.8941-	11,576.54-	11,576.54-
200,000.0000	CDS SP UL ITALY R 100BPS 2018 DEC 20	0.00	2.8612-	5,722.55-	5,722.55-



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800,000.0000	CDS SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	0.00	2.8941-	23,153.08-	23,153.08-
700,000.0000	CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20	0.00	4.0182-	28,127.72-	28,127.72-
1,100,000.0000	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	0.00	0.5822	6,404.57	6,404.57
300,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	3,038.49	1.1859	3,557.73	519.24
750,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	13,320.57	1.1859	8,894.33	4,426.24-
800,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	9,961.68	1.1859	9,487.29	474.39-
950,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	11,378.19	1.1859	11,266.15	112.04-
1,200,000.0000	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	16,697.87	1.1859	14,230.93	2,466.94-
1,900,000.0000	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	0.00	0.5822	11,062.45	11,062.45
300,000.0000	CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	5,239.42	1.8103	5,430.95	191.53
600,000.0000	CDS SP UL RUSSIA R 100BPS 2016 DEC 20	0.00	0.3810-	2,286.49-	2,286.49-
64.0000	3MO EURO EURIBOR FUTURE (LIF) EXP JUN 15	117,733.12	137.0371	116,591.80	1,141.32-



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100.0000	3MO EURO EURIBOR FUTURE (LIF) EXP SEP 15	0.00	136.8786	39,616.06-	39,616.06-
100,000.0000	CDS SP UL BP P.L.C. R 100BPS 2015 JUN 20	2,370.01	1.9056	1,905.66	464.35-
300,000.0000	CDS SP UL FINMECCANICA S.P.A. R 500BPS 2018 MAR 20	27,693.67	13.6795	41,038.75	13,345.08
29,300,000.0000	CCP_IRS EUR-EURIBOR-6M CME PAY 2.25% 2024 MAR 19	394,481.67	0.3580-	104,906.02-	499,387.69-
500,000.0000	CDS SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	65,489.58	12.7125	63,562.86	1,926.72-
500,000.0000	CDS SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	66,139.56	12.7125	63,562.86	2,576.70-
505,000.0000	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	502,318.46	85.1880	430,199.40	72,119.06-
18.0000	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 14	0.00	123.0468	36,000.00-	36,000.00-
741.0000	90DAY EURODOLLAR FUTURE (CME) EXP MAR 16	0.00	98.5700	551,366.67-	551,366.67-
52.0000	90DAY EURODOLLAR FUTURE (CME) EXP JUN 15	0.00	99.3250	15,600.00-	15,600.00-
45.0000	90DAY EURODOLLAR FUTURE (CME) EXP JUN 16	0.00	98.2550	42,039.23-	42,039.23-
566.0000	90DAY EURODOLLAR FUTURE (CME) EXP SEP 15	0.00	99.1300	107,776.93-	107,776.93-



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46.0000	90DAY EURODOLLAR FUTURE (CME) EXP SEP 16	0.00	97.9450	46,802.36-	46,802.36-
45.0000	US ULTRA BOND (CBT) EXP MAR 14	0.00	136.2500	138,867.21-	138,867.21-
100,000.0000	CDS_SP PACIFIC GAS + ELEC CO R 365BP 2014 MAR 20	4,289.84	0.7824	782.48	3,507.36-
700,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	12,113.13	1.1199	7,839.78	4,273.35-
700,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	12,113.13	1.1199	7,839.78	4,273.35-
200,000.0000	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	3,460.89	1.1199	2,239.94	1,220.95-
1,000,000.0000	CDS SP UL UNITED KINGDOM OF GI R 100BPS 2015 SEP 20	21,462.05	1.5772	15,772.73	5,689.32-
7,600,000.0000	CCP_CDX IG19 5Y CME 1.000% 12/20/2017 DD 09/20/12	49,963.20	2.1401	162,652.62	112,689.42
10,000,000.0000	CCP CDX SP UL NA.IG.19 1.000% 12/20/2017 DD 09/20/12	109,961.48	2.1187	211,870.00	101,908.52
10,100,000.0000	CCP_CDX IG20 5Y CME REC 100BPS 2018 JUN 20	91,575.79	1.9880	200,796.38	109,220.59
1,200,000.0000	CCP_IRS USD-LIBOR-BBA 3M CME REC 2.86% 2043 MAY 01	0.02	19.7586-	237,103.56-	237,103.58-
27,100,000.0000	CCP_IRS R US0003M P 0.80% 2014 JUL 15 CME	0.01	0.2841-	76,992.18-	76,992.19-



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800,000.0000	CDS_SP UL D.R. HORTON INC R 1000BPS 2018 SEP 20	0.00	2.2382-	17,905.62-	17,905.62-
4,600,000.0000	CCP UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20	67,846.76	2.1507	98,932.20	31,085.44
3,100,000.0000	CCP_IRS USD-LIBOR-BBA-3M CME REC 3.00% 2023 JUN 20	0.02	6.3695-	197,454.75-	197,454.77-
400,000.0000	CCP_IRS P US0003M R 2.40% 2023 SEP 05 CME	0.00	5.6252-	22,500.94-	22,500.94-
20,100,000.0000	CCP_CD X SP UL CDX IG21 5Y 1.000% 12/20/2018 DD 09/20/13	290,338.11	1.7901	359,810.10	69,471.99
6,200,000.0000	CDS_SP UL CDX MCDX 21 5Y R 1000BPS 2018 DEC 20	0.00	1.7101-	106,029.05-	106,029.05-
100,000.0000	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	0.00	0.5822	582.23	582.23
4,000,000.0000	CITIGROUP CAT 2MM REPO 0.050% 01/02/2014 DD 12/30/13	4,000,000.00	100.0000	4,000,000.00	0.00
4,400,000.0000	CITIGROUP CAT 2MM REPO 0.030% 01/03/2014 DD 12/31/13	4,400,000.00	100.0000	4,400,000.00	0.00
TOTAL OTHER INVESTMENTS		190,032,135.67		167,296,200.17	22,735,935.50-



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<u>SHORT SALES</u>					
5,600,000.0000-	CCP IRS AUD-BBR-BBSW 6M CME VAR RT 0% 2022 JUN 15	0.01-	0.0000	0.00	0.01
2,100,000.0000-	CCP IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME	13,186.95-	0.0000	0.00	13,186.95
1,500,000.0000-	CCP IRS GBP-LIBOR-BBA 6M CME PAY 3.0% 2024 MAR 19	0.04-	0.0000	0.00	0.04
619,400,000.0000-	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	56,832.33-	0.0000	0.00	56,832.33
10,000,000.0000-	CDX_SP UL ITRAXX JAPAN SERIES R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
10,000,000.0000-	CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2014 MAR 20	638.68-	0.0000	0.00	638.68
300,000.0000-	IRS_ZCS P BZDIOVRA R 8.495% 2017 JAN 02	12.19-	0.0000	0.00	12.19
14,800,000.0000-	IRS_BRL ZCS R 10.45-CDI 2017 JAN 02	541.65-	0.0000	0.00	541.65
15,500,000.0000-	IRS_ZCS P BZDIOVRA R 12.255% 2017 JAN 02	22,214.66-	0.0000	0.00	22,214.66
100,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00



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100,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
5,200,000.0000-	CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00



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400,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,300,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
2,000,000.0000-	CDS_SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
2,100,000.0000-	CDS_SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
2,300,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
200,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00



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100,000.0000-	CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2015 DEC 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL DANONE R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
3,000,000.0000-	CDS_SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
1,500,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	0.00	0.0000	0.00	0.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
400,000.0000-	CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
1,400,000.0000-	CDS_SP UL ABU DHABI R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL E.ON AG R 100BPS 2017 MAR 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	0.00	0.0000	0.00	0.00
900,000.0000-	CDS_SP UL NRG ENERGY INC. R 500BPS 2017 JUN 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	0.00	0.0000	0.00	0.00



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1,900,000.0000-	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL DISH DBS CORPORATIO R 500BPS 2017 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
3,200,000.0000-	CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
3,000,000.0000-	CDS_SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
5,400,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
1,000,000.0000-	CDS_SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL AT&T INC. R 100BPS 2023 MAR 20	13,119.17-	0.0000	0.00	13,119.17
100,000.0000-	CDS_SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	2,820.78-	0.0000	0.00	2,820.78



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
1,200,000.0000-	CDS_SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	20,208.16-	0.0000	0.00	20,208.16
400,000.0000-	CDS_SP UL NEWMONT MINING CORP R 100BPS 2018 JUN 20	11,576.56-	0.0000	0.00	11,576.56
2,100,000.0000-	CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL D R HORTON INC R 100BPS 2018 SEP 20	31,867.44-	0.0000	0.00	31,867.44
400,000.0000-	CDS_SP UL KB HOME R 500BPS 2018 SEP 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL KB HOME R 500BPS 2018 SEP 20	0.00	0.0000	0.00	0.00
400,000.0000-	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	25,986.14-	0.0000	0.00	25,986.14
200,000.0000-	CDS_SP UL ITALY R 100BPS 2018 DEC 20	13,080.61-	0.0000	0.00	13,080.61
800,000.0000-	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2018 DEC 20	60,779.36-	0.0000	0.00	60,779.36
700,000.0000-	CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2018 DEC 20	34,455.35-	0.0000	0.00	34,455.35
1,100,000.0000-	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	2,825.15-	0.0000	0.00	2,825.15



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100,000.0000-	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	232.51-	0.0000	0.00	232.51
300,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
750,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
800,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
950,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
1,200,000.0000-	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
1,900,000.0000-	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	3,955.32-	0.0000	0.00	3,955.32
300,000.0000-	CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
600,000.0000-	CDS_SP UL RUSSIA R 100BPS 2016 DEC 20	1,127.13-	0.0000	0.00	1,127.13
100,000.0000-	CDS_SP UL BP P.L.C. R 100BPS 2015 JUN 20	0.00	0.0000	0.00	0.00
300,000.0000-	CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2018 MAR 20	0.00	0.0000	0.00	0.00
29,300,000.0000-	CCP IRS EUR-EURIBOR-6M CME PAY 2.25% 2024 MAR 19	0.01-	0.0000	0.00	0.01



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
500,000.0000-	CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
500,000.0000-	CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2018 DEC 20	0.00	0.0000	0.00	0.00
100,000.0000-	CDS SP PACIFIC GAS + ELEC CO R 365BP 2014 MAR 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
700,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
200,000.0000-	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	0.00	0.0000	0.00	0.00
7,600,000.0000-	CCP CDX IG19 5Y CME REC 100BPS 2017 DEC 20	17.65	0.0000	0.00	17.65-
10,000,000.0000-	CCP_CDX SP UL NA.IG.19 2017 DEC 20	0.01-	0.0000	0.00	0.01
10,100,000.0000-	CCP CDX IG20 5Y CME REC 100BPS 2018 JUN 20	0.02-	0.0000	0.00	0.02
1,200,000.0000-	CCP IRS USD-LIBOR-BBA 3M CME REC 2.86% 2043 MAY 01	0.02-	0.0000	0.00	0.02
27,100,000.0000-	CCP IRS R US0003M P 0.80% 2014 JUL 15 CME	0.01-	0.0000	0.00	0.01
800,000.0000-	CDS SP UL D.R. HORTON INC R 1000BPS 2018 SEP 20	44,908.64-	0.0000	0.00	44,908.64



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,600,000.0000-	CCP-UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20..	0.01-	0.0000	0.00	0.01
3,100,000.0000-	CCP IRS USD-LIBOR-BBA-3M CME REC 3.00% 2023 JUN 20	185,405.02-	0.0000	0.00	185,405.02
400,000.0000-	CCP IRS P US0003M R 2.40% 2023 SEP 05 CME	0.00	0.0000	0.00	0.00
20,100,000.0000-	CCP CDX SP UL CDX IG21 5Y R 100BP 2018 DEC 20 ICE	0.01-	0.0000	0.00	0.01
6,200,000.0000-	CDS SP UL CDX MCDX 21 5Y R 1000BPS 2018 DEC 20	116,139.95-	0.0000	0.00	116,139.95
300,000.0000-	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	300,000.00-	100.0000	300,000.00-	0.00
550,000.0000-	DB CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	550,000.00-	100.0000	550,000.00-	0.00
230,000.0000-	GOLDMAN INTL (GST) CASH COLL VAR RT 01/01/2049 DD 07/01/08	230,000.00-	100.0000	230,000.00-	0.00
110,000.0000-	MS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	110,000.00-	100.0000	110,000.00-	0.00
20,000.0000-	UBS AG CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	20,000.00-	100.0000	20,000.00-	0.00
TOTAL SHORT SALES		1,871,896.24-		1,210,000.00-	661,896.24



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>WRITTEN OPTIONS</u>					
4,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 031214	7,847.88-	0.1432	6,017.09-	1,830.79
1,300,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 3/12/14	2,680.39-	0.1432	1,862.46-	817.93
1,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 3/14/14	2,319.57-	0.1432	1,719.20-	600.37
4,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/12/14	9,336.27-	0.0281	1,183.18-	8,153.09
1,200,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/14/14	2,628.85-	0.0281	338.04-	2,290.81
1,300,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/12/14	2,680.39-	0.0281	366.20-	2,314.19
2,500,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 3/12/14	4,532.50-	0.1432	3,581.61-	950.89
4,500,000.0000-	IRS R EUR006M P 0.4% 03/14/15 CALL MAR 14 000.400 ED 031214	8,668.41-	0.1432	6,446.89-	2,221.52
2,500,000.0000-	IRS R EUR006M P 0.4% 03/14/15 PUT MAR 14 000.040 ED 03/12/14	5,099.06-	0.0281	704.27-	4,394.79
4,500,000.0000-	IRS P EUR006M R 0.4% 03/14/15 PUT MAR 14 000.400 ED 03/12/14	8,668.41-	0.0281	1,267.69-	7,400.72
5,900,000.0000-	CDS SWOP DJ ITRAXX20EU2 122018 CALL MAR 14 000.700 ED 031914	8,127.85-	0.2606	15,379.26-	7,251.41-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
5,900,000.0000-	CDS SWOP DJ ITRAXX20EU2 122018 PUT MAR 14 001.100 ED 031914	8,127.85-	0.0454	2,680.51-	5,447.34
1,500,000.0000-	IRO R EUR006M P 1.75% 03/26/24 CALL MAR 14 001.750 ED 3/24/14	5,097.41-	0.0561	842.64-	4,254.77
1,500,000.0000-	IRO R EUR006M P 2.3% 03/26/24 PUT MAR 14 002.300 ED 03/24/14	14,131.43-	1.1658	17,488.07-	3,356.64-
3,300,000.0000-	IRO R EUR006M P 1.5% 03/19/19 PUT MAR 14 001.500 ED 03/17/14	9,776.43-	0.4085	13,481.37-	3,704.94-
4,500,000.0000-	INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220	7,114.50-	0.0500	2,252.61-	4,861.89
3,400,000.0000-	INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	6,664.00-	0.0790	2,689.33-	3,974.67
31,200,000.0000-	IRS R US0003M P 2.5% DUB 9/20 PUT SEP 15 002.500 ED 09/21/15	497,244.38-	4.0194	1,254,077.14-	756,832.76-
4,100,000.0000-	IRS R US0003M P 2.5% 01/29/24 CALL NOV 14 002.500 ED 112714	28,050.00-	0.0000	3.94-	28,046.06
4,100,000.0000-	IRS R US0003M P 3.5% 01/29/202 PUT JAN 14 003.500 ED 01/27/14	43,250.00-	0.0485	1,988.87-	41,261.13
5,200,000.0000-	IRS P US0003M R 5.2% 08/02/21 PUT JUL 16 005.200 ED 07/29/16	63,692.04-	1.1870	61,728.94-	1,963.10
4,900,000.0000-	IRS R US0003M P 1.4% 01/29/19 CALL JAN 13 001.400 ED 012714	10,192.00-	0.0006	29.55-	10,162.45
1,400,000.0000-	CDS SP CDX.O P 1.00 IG21 5Y CALL JAN 14 000.700 ED 011514	1,750.00-	0.3486	4,881.69-	3,131.69-



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4,900,000.0000-	IRS P US0003M R 2% 01/29/19 PUT JAN 14 002.000 ED 01/27/14	24,500.00-	0.1493	7,317.32-	17,182.68
1,400,000.0000-	CDS SP CDX.O P 1.00 IG21 5Y PUT JAN 14 000.700 ED 01/15/14	4,550.00-	0.0171	240.38-	4,309.62
2,300,000.0000-	IRO R US0003M P 2.5% 1/29/24 CALL JAN 14 002.500 ED 1/27/14	10,120.00-	0.0000	2.21-	10,117.79
23,800,000.0000-	IRS P USD 5Y 1.3 03/19/19 CALL MAR 14 001.300 ED 3/17/14	31,820.00-	0.0035	833.71-	30,986.29
3,600,000.0000-	IRS_P USD0003M R 2.5% 3/5/24 CALL MAR 14 002.500 ED 030314	13,140.00-	0.0065	234.18-	12,905.82
700,000.0000-	IRS R US0003M P 2.65% 030514 PUT MAR 14 002.650 ED 030314	3,010.00-	0.0320	224.18-	2,785.82
30,000,000.0000-	IRS_P USD LIBOR 6M R 2% 4/4/17 PUT MAR 14 002.000 ED 03/31/14	69,750.00-	0.1809	54,289.20-	15,460.80
23,800,000.0000-	IRO R US0003M P 1.9% 3/19/19 PUT MAR 14 001.900 ED 03/17/14	105,608.00-	0.7707	183,442.31-	77,834.31-
700,000.0000-	IRO R US0003M P 3.1% 030524 PUT MAR 14 003.100 ED 030314	8,400.00-	1.4075	9,853.01-	1,453.01-
87,800,000.0000-	IRS R US0003M P 2% 04/04/14 PUT APR 16 002.000 ED 04/04/16	99,008.20-	0.1809	158,886.39-	59,878.19-
8,900,000.0000-	IRO R US0006M P 3.9% 052124 PUT MAY 14 003.900 ED 051914	46,502.50-	0.4085	36,363.35-	10,139.15
TOTAL WRITTEN OPTIONS		1,174,088.32-		1,852,696.79-	678,608.47-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>PURCHASE OPTIONS</u>					
7,400,000.0000	IRS R US0003M P 3.45% 9/23/45 PUT SEP 15 003.450 ED 09/21/15	561,351.72	16.2073	1,199,343.01	637,991.29
1,400,000.0000	IRS P US0003M R 5.2% 08/02/46 PUT JUL 16 005.200 ED 07/29/16	59,966.67	3.8804	54,326.55	5,640.12-
8,900,000.0000	IRO R US0006M P 2.4% 052124 CALL MAY 14 002.400 ED 051914	17,800.00	0.0389	3,470.64	14,329.36-
TOTAL PURCHASE OPTIONS		639,118.39		1,257,140.20	618,021.81
<u>COMMON/COLLECTIVE TRUST</u>					
525,894.7970	WATERSTONE OFFSHORE ER FUND LTD	53,604,645.88	85.1766	44,793,957.59	8,810,688.29-
143,655.5640	ALPHADYNE INTERNATIONAL (ERISA) FUND LTDD	145,386,140.46	1,081.4404	155,354,942.52	9,968,802.06
246,997,102.9100	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	246,997,102.91	1.0000	246,997,102.91	0.00
890,599.3600-	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	890,599.36-	1.0000	890,599.36-	0.00
1,113,249.2000	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	1,113,249.20	0.2437	271,354.49	841,894.71-
12.0000	RREEF FD WEST VI	178,701.00	1,474.5166	17,694.20	161,006.80-
4,269.1270	UBS TRUMBULL PROPERTY INCOME FUND	39,543,647.34	10,154.6615	43,351,539.96	3,807,892.62



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
749,151.5700	BLACKROCK MSCI ACWI	7,615,596.81	13.8108	10,346,410.22	2,730,813.41
TOTAL COMMON/COLLECTIVE TRUST		493,548,484.24		500,242,402.53	6,693,918.29
<u>103-12 INVESTMENT ENTITIES</u>					
127,140.4430	GENESIS EMERGING COMMINGLED FD	19,147,030.30	855.8278	108,810,327.53	89,663,297.23
TOTAL 103-12 INVESTMENT ENTITIES		19,147,030.30		108,810,327.53	89,663,297.23
<u>REGISTERED INVESTMENT COMPANIES</u>					
139,660.0000	ISHARES 1-3 YEAR CREDIT BOND ETF	14,744,273.53	105.4600	14,728,543.60	15,729.93-
119,487.0000	SPDR GOLD SHARES	18,747,889.84	116.1200	13,874,830.44	4,873,059.40-
TOTAL REGISTERED INVESTMENT COMPANIES		33,492,163.37		28,603,374.04	4,888,789.33-
GRAND TOTAL		6,207,835,291.27		6,340,523,634.22	15,484,746.35- C 148,173,089.30 I 132,688,342.95

Reconciliation to the financial statements:

Amount from above	\$6,340,523,634
Foreign cash	(\$1,333,069)
401(h) Account	(\$81,335,432)
	\$6,257,855,133



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
250,000.0000	00084PAK9	ACAS CLO 2012-1 LTD 1A D 144A VAR RT 09/20/2023 DD 09/06/12	251,374.10-	250,875.00
525,000.0000	004498AA9	ACI WORLDWIDE INC 144A 6.375% 08/15/2020 DD 08/20/13	525,000.00-	537,468.75
185,000.0000	00101JAF3	ADT CORP/THE 3.500% 07/15/2022 DD 01/15/13	159,100.00-	156,787.50
85,000.0000	00130HBT1	AES CORP/VA 4.875% 05/15/2023 DD 04/30/13	85,000.00-	85,850.00
955,000.0000	EZBB369C1	AG SPRING FINANCE LTD 7.500% 06/01/2018	1,232,681.27-	1,350,011.79
730,000.0000	008916AM0	AGRIUM INC 4.900% 06/01/2043 DD 05/31/13	724,437.40-	666,292.90
930,325.0000	01377BAD0	ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13	925,673.38-	935,144.97
600,000.0000	031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	618,852.00-	586,110.00
600,000.0000	031162BP4	AMGEN INC 5.375% 05/15/2043 DD 05/15/12	653,754.00-	640,128.00
515,000.0000	03512TAD3	ANGLOGOLD ASHANTI HOLDINGS PLC 8.500% 07/30/2020 DD 07/30/13	515,000.00-	534,093.75
1,035,000.0000	035242AA4	ANHEUSER-BUSCH INBEV FINANCE I 2.625% 01/17/2023 DD 01/17/13	1,028,241.45-	1,020,336.75
138,000.0000	03674PAK9	ANTERO RESOURCES CORP 144A 5.375% 11/01/2021 DD 11/05/13	138,000.00-	140,070.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
335,000.0000	00185AAB0	AON PLC 4.250% 12/12/2042 DD 12/12/12	325,603.25-	325,918.15
1,665,000.0000	037833AK6	APPLE INC 2.400% 05/03/2023 DD 05/03/13	1,662,785.55-	1,496,335.50
1,000,000.0000	039380AB6	ARCH COAL INC 8.750% 08/01/2016 DD 08/01/10	1,036,000.00-	1,019,250.00
475,000.0000	04014JAG9	ARES CLO LTD 26A D 144A VAR RT 04/15/2025 DD 03/27/13	437,000.00-	468,117.25
50,000.0000	047478AA0	ATHLON HOLDINGS LP / ATHL 144A 7.375% 04/15/2021 DD 04/17/13	50,000.00-	50,625.00
2,700,000.0000	049560AL9	ATMOS ENERGY CORP 4.150% 01/15/2043 DD 01/11/13	2,694,924.00-	2,721,828.50
120,000.0000	05070GAG3	AUDATEX NORTH AMERICA IN 144A 6.125% 11/01/2023 DD 11/05/13	120,000.00-	121,200.00
100,000.0000	05070GAE8	AUDATEX NORTH AMERICA INC 144A 6.000% 06/15/2021 DD 07/02/13	101,750.00-	102,750.00
250,000.0000	05344AAG6	AVALON IV CAPIT 2012-1A D 144A VAR RT 04/17/2023 DD 03/21/12	251,656.25-	250,500.00
200,000.0000	053773AV9	AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13	200,000.00-	184,500.00
325,000.0000	053810AD9	AVIV HEALTHCARE PROPERTIE 144A 6.000% 10/15/2021 DD 10/16/13	325,000.00-	327,437.50
1,995,000.0000	06051GEU9	BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13	1,978,641.00-	1,916,267.35



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
100,000.0000	99ZAJ00E2	BARCLAYS CP REPO REPO 0.020% 08/26/2013 DD 08/22/13	100,000.00-	100,000.00
100,000.0000	99ZAJ0DX6	BARCLAYS CP REPO REPO 0.030% 08/21/2013 DD 08/19/13	100,000.00-	100,000.00
2,400,000.0000	99ZAJ4VK6	BARCLAYS CP REPO REPO 0.030% 09/24/2013 DD 09/20/13	2,400,000.00-	2,400,000.00
1,800,000.0000	99ZAJ41X1	BARCLAYS CP REPO REPO 0.030% 09/25/2013 DD 09/23/13	1,800,000.00-	1,800,000.00
2,200,000.0000	99ZAJ47B3	BARCLAYS CP REPO REPO 0.030% 09/26/2013 DD 09/24/13	2,200,000.00-	2,200,000.00
3,400,000.0000	99ZAJ4FA6	BARCLAYS CP REPO REPO 0.040% 09/20/2013 DD 09/18/13	3,400,000.00-	3,400,000.00
4,100,000.0000	99ZAJ4K93	BARCLAYS CP REPO REPO 0.040% 09/23/2013 DD 09/19/13	4,100,000.00-	4,100,000.00
2,700,000.0000	99ZAJ5LL2	BARCLAYS CP REPO REPO 0.040% 09/30/2013 DD 09/26/13	2,700,000.00-	2,700,000.00
4,000,000.0000	99ZAJZL85	BARCLAYS CP REPO REPO 0.050% 08/15/2013 DD 08/13/13	4,000,000.00-	4,000,000.00
100,000.0000	99ZAJ3NR2	BARCLAYS CP REPO REPO 0.050% 09/16/2013 DD 09/12/13	100,000.00-	100,000.00
4,300,000.0000	99ZAJ3UT0	BARCLAYS CP REPO REPO 0.050% 09/17/2013 DD 09/13/13	4,300,000.00-	4,300,000.00
3,700,000.0000	99ZAJ3196	BARCLAYS CP REPO REPO 0.050% 09/18/2013 DD 09/16/13	3,700,000.00-	3,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
5,000,000.0000	99ZAJ58X1	BARCLAYS CP REPO REPO 0.050% 10/03/2013 DD 10/01/13	5,000,000.00-	5,000,000.00
5,000,000.0000	99ZAJ6FL7	BARCLAYS CP REPO REPO 0.050% 10/04/2013 DD 10/02/13	5,000,000.00-	5,000,000.00
5,100,000.0000	99ZAJ6WW4	BARCLAYS CP REPO REPO 0.050% 10/08/2013 DD 10/04/13	5,100,000.00-	5,100,000.00
2,600,000.0000	99ZAJ63H9	BARCLAYS CP REPO REPO 0.050% 10/09/2013 DD 10/07/13	2,600,000.00-	2,600,000.00
4,200,000.0000	99ZAJ51S9	BARCLAYS CP REPO REPO 0.060% 10/02/2013 DD 09/30/13	4,200,000.00-	4,200,000.00
5,200,000.0000	99ZAJ6NK0	BARCLAYS CP REPO REPO 0.060% 10/07/2013 DD 10/03/13	5,200,000.00-	5,200,000.00
2,300,000.0000	99ZAJ7AG1	BARCLAYS CP REPO REPO 0.080% 10/10/2013 DD 10/08/13	2,300,000.00-	2,300,000.00
2,700,000.0000	99ZAJ7N10	BARCLAYS CP REPO REPO 0.150% 10/15/2013 DD 10/10/13	2,700,000.00-	2,700,000.00
2,800,000.0000	99ZAJ7XB7	BARCLAYS CP REPO REPO 0.150% 10/16/2013 DD 10/11/13	2,800,000.00-	2,800,000.00
1,700,000.0000	99ZAJ74T0	BARCLAYS CP REPO REPO 0.190% 10/17/2013 DD 10/15/13	1,700,000.00-	1,700,000.00
440,000.0000	06849RAH5	BARRICK NORTH AMERICA FIN 144A 5.750% 05/01/2043 DD 05/02/13	440,589.43-	379,350.40
415,000.0000	06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	452,773.30-	415,215.80



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
610,000.0000	06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	610,817.17-	511,064.10
450,000.0000	05542HAA4	BC MOUNTAIN LLC / BC MOUN 144A 7.000% 02/01/2021 DD 02/01/13	450,000.00-	482,625.00
50,000.0000	07556QBC8	BEAZER HOMES USA INC 144A 7.250% 02/01/2023 DD 02/01/13	50,000.00-	50,625.00
80,000.0000	09626GAB5	BLUESCOPE STEEL LTD / BLU 144A 7.125% 05/01/2018 DD 04/16/13	80,000.00-	81,200.00
65,000.0000	097793AA1	BONANZA CREEK ENERGY INC 144A 6.750% 04/15/2021 DD 04/09/13	65,000.00-	66,787.50
80,000.0000	12008RAG2	BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13	80,000.00-	81,600.00
420,000.0000	12168PAA5	BURLINGTON HOLDINGS LLC / 144A 9.000% 02/15/2018 DD 02/20/13	411,600.00-	419,812.50
555,000.0000	127693AG4	CAESARS ENTERTAINMENT OPE 144A 9.000% 02/15/2020 DD 02/15/13	541,125.00-	541,400.00
390,000.0000	127693AH2	CAESARS OPER ESCROW LLC 9.000% 02/15/2020 DD 02/15/13	380,250.00-	366,625.00
80,000.0000	131347CC8	CALPINE CORP 144A 5.875% 01/15/2024 DD 10/31/13	80,000.00-	80,100.00
75,000.0000	131347CA2	CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13	74,394.75-	75,000.00
30,000.0000	14070HAA6	CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13	30,000.00-	30,225.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
755,000.0000	149123BS9	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	806,256.95-	794,554.45
200,000.0000	1248EPAX1	CCO HOLDINGS LLC / CCO HOLDING 6.625% 01/31/2022 DD 01/26/12	217,750.00-	217,500.00
1,386,000.0000	99QAB3277	CCP CDX HY18 5Y CME PAY 500BPS 2017 JUN 20	.01	110,187.01-
1,300,000.0000	99QAB9LV0	CCP CDX HY19 5Y CME PAY 500BPS 2017 DEC 20	.04	92,950.01-
103,100,000.0000	99QAB9AM2	CCP CDX IG19 5Y CME REC 100BPS 2017 DEC 20	308.45	.10-
13,900,000.0000	99QACDWP1	CCP CDX IG20 5Y CME REC 100BPS 2018 JUN 20	.03	.03-
70,300,000.0000	99QACDWW6	CCP CDX IG20 5Y ICE REC 100BPS 2018 JUN 20	.06	.06-
4,200,000.0000	AA9QCDVJ5	CCP IRS AUD-BBR-BBSW 6M CME REC 4.00% 2023 MAR 15	502.37	24,896.08-
1,500,000.0000	AA9QC5SZ0	CCP IRS AUD-BBSW-BBA 6M CME REC 4.50% 2013 DEC 11	.03	25,375.08-
3,900,000.0000	AA9QCUM16	CCP IRS AUD0006M LIBOR R 4.25% 2023 DEC 11	26,426.72-	.16
3,300,000.0000	NC9QCVK67	CCP IRS CAD CDOR 3M CME PAY 1.60% 2015 JUN 16	.01	2,465.01-
64,000,000.0000	NC9QCHXM9	CCP IRS CAD-CDOR-3M CME REC 1.60% 2015 JUN 16	.10	57,277.83-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
29,200,000.0000	XX9QCJJW2	CCP IRS EUR-EURIBOR-6M CME PAY 1.75% 2023 MAR 20	.05	.04-
29,300,000.0000	XX9QCV0K1	CCP IRS EURIBOR 6M CME. R 2% 2023 SEP 18	3,111.48-	720,055.66
430,000,000.0000	FJ9QCSDQ2	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	106,392.30	90,361.09-
220,000,000.0000	FJ9QCT5Y2	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	26,278.12	.03-
1,700,000.0000	EX9QCVZ24	CCP IRS P GBP BBA LIBOR 6M CME R 2.25% 2023 SEP 18	150,689.36-	151,749.79
6,200,000.0000	99QACHWG2	CCP IRS P US0003M R 1.65% CME 2018 SEP 05	.01	94,665.49-
2,600,000.0000	99QACHWU1	CCP IRS P US0003M R 2.40% 2023 SEP 05 CME	.01	104,377.67-
60,000,000.0000	99QACG608	CCP IRS R 1.5% P US0003M LIBOR 2016 SEP 16	.03	.02-
3,300,000.0000	99QACG5V1	CCP IRS R 2.65% CME 2.650% 07/31/2023 DD 07/31/13	.02	78,875.88-
11,700,000.0000	99QACBUX0	CCP IRS USD-LIBOR-BBA 3M CME PAY 1.50% 2018 JAN 04	.03	.02-
2,600,000.0000	99QACEVE5	CCP IRS USD-LIBOR-BBA 3M CME PAY 1.92% 2023 MAY 01	.02	.01-
9,300,000.0000	99QACHWN7	CCP IRS USD-LIBOR-BBA 3M CME REC 1.25% 2018 SEP 05	.03	322,500.90-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,900,000.0000	99QACEVC9	CCP_IRS USD-LIBOR-BBA 3M CME VAR RT 05/01/2018 DD 05/01/13	.01	115,662.48-
29,300,000.0000	XX9QCV0L9	CCP-IRS EURIBOR 6M CME. R 2% 2023 SEP 18	393,004.87	.02-
1,700,000.0000	EX9QCVZ32	CCP-IRS P GBP BBA LIBOR 6M CME R 2.25% 2023 SEP 18	.04	.06-
70,300,000.0000	99QACDWX4	CCP_CD_X IG20 5Y ICE 1.000% 06/20/2018 DD 03/20/13	653,275.02-	753,780.42
73,800,000.0000	99QACCT69	CCP_CD_X SP UL NA.IG.19 2017 DEC 20	.02	.05-
4,200,000.0000	AA9QCDVK2	CCP_IRS AUD-BBR-BBSW 6M CME REC 4.00% 2023 MAR 15	5,642.55-	6,749.76
1,500,000.0000	AA9QC5S07	CCP_IRS AUD-BBSW-BBA 6M CME REC 4.50% 2013 DEC 11	4,265.34-	.04
3,900,000.0000	AA9QCUM24	CCP_IRS AUD0006M LIBOR R 4.25% 2023 DEC 11	.03	108,931.30-
3,300,000.0000	NC9QCVK75	CCP_IRS CAD CDOR 3M CME PAY 1.60% 2015 JUN 16	863.59-	.01
430,000,000.0000	FJ9QCSDR0	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	.04-	.05
6,200,000.0000	99QACHWH0	CCP_IRS P US0003M R 1.65% CME 2018 SEP 05	.01-	.01
3,300,000.0000	99QACG5W9	CCP_IRS R 0.265% CME P US0003M LIBOR 2023 JUL 31	.02-	.02



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
60,000,000.0000	99QACG616	CCP_IRS R 1.5% P US0003M LIBOR 2016 SEP 16	33,160.03-	205,200.02
2,900,000.0000	99QACEVD7	CCP_IRS USD-LIBOR-BBA 3M CME REC 0.95% 2018 MAY 01	.01-	.01
9,300,000.0000	99QACHWP2	CCP_IRS USD-LIBOR-BBA 3M CME REC 1.25% 2018 SEP 05	.03-	.02
2,600,000.0000	99QACEVF2	CCP_IRS USD-LIBOR-BBA 3M CME VAR RT 05/01/2023 DD 05/01/13	.02-	198,594.79
5,000,000.0000	99QACEAV0	CDS_SP UL CDX MCDX 20 5Y R 1000BPS 2018 JUN 20	43,675.88	62,215.32-
1,800,000.0000	99QACEA24	CDS_SP UL CDX MCDX 20 5Y R 1000BPS 2018 JUN 20	15,723.33	23,122.05-
600,000.0000	NA9QC54D1	CDS_SP UL RUSSIAN FEDERATION R 100BPS 2014 SEP 20	2,555.12-	3,356.43
1,900,000.0000	NA9QBVNH5	CDS_BP UL WELLS FARGO & COMPA P 100BPS 2016 SEP 20	.00	33,163.74-
500,000.0000	NA9QC5EB4	CDS_SP UL D.R. HORTON, INC. R 100BPS 2018 SEP 20	31,861.18	31,867.44-
600,000.0000	NA9QBQBK2	CDS_SP UL LAFARGE R 100BPS 2016 JUN 20	38,519.30	10,425.18-
600,000.0000	NA9QBQGY7	CDS_SP UL LAFARGE R 100BPS 2016 JUN 20	39,744.90	10,425.17-
700,000.0000	NA9QCY1R0	CDS_SP UL NEWMONT MINING CORP R 100BPS 2018 JUN 20	20,258.98	39,819.64-



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
10,000,000.0000	FJ9QCNJD6	CDS_SP UL PANASONIC CORPORATI R 100BPS 2017 DEC 20	17,503.94	131.96-
600,000.0000	NA9QBEWC4	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2015 DEC 20	21,279.70	13,837.09-
5,000,000.0000	NA9QCMGD1	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	417,493.60	306,873.70-
1,700,000.0000	NA9QCLQQ3	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	180,365.11	107,298.71-
1,400,000.0000	NA9QCMDN2	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	118,756.73	84,304.05-
1,500,000.0000	NA9QCLVD6	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 DEC 20	156,548.28	90,325.77-
73,800,000.0000	NA9QCLS81	CDX SP UL CDX.NA.IG.19 R 100BPS 2017 DEC 20	471,547.99-	464,980.91
10,000,000.0000	FJ9QCW3P6	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2018 JUN 20	498.71-	820.27
5,400,000.0000	NA9QCL1B3	CDX_SP UL MCDX.NA.19-V1 R 100BPS 2017 DEC 20	112,010.77	18,273.07-
600,000.0000	156700AW6	CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13	600,000.00-	588,750.00
325,000.0000	15672WAE4	CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13	325,000.00-	316,187.50
105.0000	LBB976ND9	CETIP SA-MERCADOS COM NPV (S/R 17-JUN-2013)	.00	28.53



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
60,000.0000	165167CJ4	CHESAPEAKE ENERGY CORP 3.250% 03/15/2016 DD 04/01/13	60,000.00-	60,675.00
105,000.0000	16961UAA4	CHINOS INTERMEDIATE HOLDI 144A 7.750% 05/01/2019 DD 11/04/13	105,000.00-	105,693.75
375,000.0000	12543DAR1	CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/15/2018 DD 08/17/12	396,343.75-	390,937.50
200,000.0000	99ZAJ0TP6	CITIGROUP CAT 2MM REPO 0.020% 08/23/2013 DD 08/21/13	200,000.00-	200,000.00
200,000.0000	99ZAJ1C56	CITIGROUP CAT 2MM REPO 0.020% 08/28/2013 DD 08/26/13	200,000.00-	200,000.00
5,300,000.0000	99ZAJNBX8	CITIGROUP CAT 2MM REPO 0.030% 05/24/2013 DD 05/22/13	5,300,000.00-	5,300,000.00
8,300,000.0000	99ZAJNP47	CITIGROUP CAT 2MM REPO 0.030% 05/29/2013 DD 05/24/13	8,300,000.00-	8,300,000.00
300,000.0000	99ZAJ0598	CITIGROUP CAT 2MM REPO 0.030% 08/27/2013 DD 08/23/13	300,000.00-	300,000.00
3,300,000.0000	99ZAKH0Q6	CITIGROUP CAT 2MM REPO 0.030% 12/31/2013 DD 12/27/13	3,300,000.00-	3,300,000.00
3,700,000.0000	99ZAJZ625	CITIGROUP CAT 2MM REPO 0.040% 08/20/2013 DD 08/16/13	3,700,000.00-	3,700,000.00
1,400,000.0000	99ZAJ84N1	CITIGROUP CAT 2MM REPO 0.040% 10/24/2013 DD 10/22/13	1,400,000.00-	1,400,000.00
1,600,000.0000	99ZAJ9BY7	CITIGROUP CAT 2MM REPO 0.040% 10/25/2013 DD 10/23/13	1,600,000.00-	1,600,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,700,000.0000	99ZAKF0K3	CITIGROUP CAT 2MM REPO 0.040% 12/13/2013 DD 12/11/13	1,700,000.00-	1,700,000.00
2,300,000.0000	99ZAKF6S0	CITIGROUP CAT 2MM REPO 0.040% 12/16/2013 DD 12/12/13	2,300,000.00-	2,300,000.00
3,600,000.0000	99ZAKHL34	CITIGROUP CAT 2MM REPO 0.040% 12/27/2013 DD 12/24/13	3,600,000.00-	3,600,000.00
3,100,000.0000	99ZAJYUF2	CITIGROUP CAT 2MM REPO 0.050% 08/09/2013 DD 08/07/13	3,100,000.00-	3,100,000.00
3,900,000.0000	99ZAJY0U2	CITIGROUP CAT 2MM REPO 0.050% 08/12/2013 DD 08/08/13	3,900,000.00-	3,900,000.00
4,000,000.0000	99ZAJY743	CITIGROUP CAT 2MM REPO 0.050% 08/13/2013 DD 08/09/13	4,000,000.00-	4,000,000.00
4,000,000.0000	99ZAJZEQ3	CITIGROUP CAT 2MM REPO 0.050% 08/14/2013 DD 08/12/13	4,000,000.00-	4,000,000.00
3,300,000.0000	99ZAJ2X10	CITIGROUP CAT 2MM REPO 0.050% 09/10/2013 DD 09/06/13	3,300,000.00-	3,300,000.00
3,800,000.0000	99ZAKHFS6	CITIGROUP CAT 2MM REPO 0.050% 12/26/2013 DD 12/23/13	3,800,000.00-	3,800,000.00
2,600,000.0000	99ZAJXTS8	CITIGROUP CAT 2MM REPO 0.060% 08/02/2013 DD 07/31/13	2,600,000.00-	2,600,000.00
3,000,000.0000	99ZAJX8A0	CITIGROUP CAT 2MM REPO 0.060% 08/06/2013 DD 08/02/13	3,000,000.00-	3,000,000.00
3,200,000.0000	99ZAJYLJ4	CITIGROUP CAT 2MM REPO 0.060% 08/08/2013 DD 08/06/13	3,200,000.00-	3,200,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
4,900,000.0000	99ZAJZZQ0	CITIGROUP CAT 2MM REPO 0.060% 08/19/2013 DD 08/15/13	4,900,000.00-	4,900,000.00
4,700,000.0000	99ZAKA9K5	CITIGROUP CAT 2MM REPO 0.060% 11/07/2013 DD 11/05/13	4,700,000.00-	4,700,000.00
1,700,000.0000	99ZAKFT30	CITIGROUP CAT 2MM REPO 0.060% 12/12/2013 DD 12/10/13	1,700,000.00-	1,700,000.00
3,500,000.0000	99ZAKG856	CITIGROUP CAT 2MM REPO 0.060% 12/24/2013 DD 12/20/13	3,500,000.00-	3,500,000.00
3,100,000.0000	99ZAJX1T6	CITIGROUP CAT 2MM REPO 0.070% 08/05/2013 DD 08/01/13	3,100,000.00-	3,100,000.00
2,900,000.0000	99ZAJ2KF3	CITIGROUP CAT 2MM REPO 0.070% 09/06/2013 DD 09/04/13	2,900,000.00-	2,900,000.00
1,400,000.0000	99ZAKFKW5	CITIGROUP CAT 2MM REPO 0.070% 12/11/2013 DD 12/09/13	1,400,000.00-	1,400,000.00
1,300,000.0000	99ZAKGQP2	CITIGROUP CAT 2MM REPO 0.070% 12/19/2013 DD 12/17/13	1,300,000.00-	1,300,000.00
1,200,000.0000	99ZAKGYF5	CITIGROUP CAT 2MM REPO 0.070% 12/20/2013 DD 12/18/13	1,200,000.00-	1,200,000.00
2,500,000.0000	99ZAKG2L7	CITIGROUP CAT 2MM REPO 0.070% 12/23/2013 DD 12/19/13	2,500,000.00-	2,500,000.00
6,200,000.0000	99ZAJT5A2	CITIGROUP CAT 2MM REPO 0.080% 07/08/2013 DD 07/03/13	6,200,000.00-	6,200,000.00
6,700,000.0000	99ZAJUEF8	CITIGROUP CAT 2MM REPO 0.080% 07/09/2013 DD 07/05/13	6,700,000.00-	6,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
3,200,000.0000	99ZAJYC13	CITIGROUP CAT 2MM REPO 0.080% 08/07/2013 DD 08/05/13	3,200,000.00-	3,200,000.00
4,500,000.0000	99ZAJZRT3	CITIGROUP CAT 2MM REPO 0.080% 08/16/2013 DD 08/14/13	4,500,000.00-	4,500,000.00
3,900,000.0000	99ZAJ5VA5	CITIGROUP CAT 2MM REPO 0.080% 10/01/2013 DD 09/27/13	3,900,000.00-	3,900,000.00
5,500,000.0000	99ZAKB3K9	CITIGROUP CAT 2MM REPO 0.080% 11/14/2013 DD 11/12/13	5,500,000.00-	5,500,000.00
10,700,000.0000	99ZAKCUU5	CITIGROUP CAT 2MM REPO 0.080% 11/20/2013 DD 11/18/13	10,700,000.00-	10,700,000.00
10,200,000.0000	99ZAKC2H5	CITIGROUP CAT 2MM REPO 0.080% 11/21/2013 DD 11/19/13	10,200,000.00-	10,200,000.00
7,000,000.0000	99ZAKC7T4	CITIGROUP CAT 2MM REPO 0.080% 11/22/2013 DD 11/20/13	7,000,000.00-	7,000,000.00
2,300,000.0000	99ZAKE7M5	CITIGROUP CAT 2MM REPO 0.080% 12/09/2013 DD 12/05/13	2,300,000.00-	2,300,000.00
1,800,000.0000	99ZAKFDC7	CITIGROUP CAT 2MM REPO 0.080% 12/10/2013 DD 12/06/13	1,800,000.00-	1,800,000.00
2,400,000.0000	99ZAKGCG7	CITIGROUP CAT 2MM REPO 0.080% 12/17/2013 DD 12/13/13	2,400,000.00-	2,400,000.00
1,400,000.0000	99ZAKGH23	CITIGROUP CAT 2MM REPO 0.080% 12/18/2013 DD 12/16/13	1,400,000.00-	1,400,000.00
5,200,000.0000	99ZAKBG58	CITIGROUP CAT 2MM REPO 0.090% 11/08/2013 DD 11/06/13	5,200,000.00-	5,200,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,600,000.0000	99ZAKDM99	CITIGROUP CAT 2MM REPO 0.090% 11/26/2013 DD 11/22/13	7,600,000.00-	7,600,000.00
8,700,000.0000	99ZAKDVJ7	CITIGROUP CAT 2MM REPO 0.090% 11/27/2013 DD 11/25/13	8,700,000.00-	8,700,000.00
4,100,000.0000	99ZAJRUH3	CITIGROUP CAT 2MM REPO 0.100% 06/19/2013 DD 06/17/13	4,100,000.00-	4,100,000.00
2,400,000.0000	99ZAJXL64	CITIGROUP CAT 2MM REPO 0.100% 08/01/2013 DD 07/30/13	2,400,000.00-	2,400,000.00
10,700,000.0000	99ZAKCN82	CITIGROUP CAT 2MM REPO 0.100% 11/19/2013 DD 11/15/13	10,700,000.00-	10,700,000.00
6,300,000.0000	99ZAKDF22	CITIGROUP CAT 2MM REPO 0.100% 11/25/2013 DD 11/21/13	6,300,000.00-	6,300,000.00
10,100,000.0000	99ZAKD226	CITIGROUP CAT 2MM REPO 0.100% 11/29/2013 DD 11/26/13	10,100,000.00-	10,100,000.00
6,800,000.0000	99ZAKAEF0	CITIGROUP CAT 2MM REPO 0.110% 11/01/2013 DD 10/30/13	6,800,000.00-	6,800,000.00
6,100,000.0000	99ZAKB915	CITIGROUP CAT 2MM REPO 0.110% 11/15/2013 DD 11/13/13	6,100,000.00-	6,100,000.00
2,500,000.0000	99ZAKEEB1	CITIGROUP CAT 2MM REPO 0.110% 12/03/2013 DD 11/29/13	2,500,000.00-	2,500,000.00
2,600,000.0000	99ZAKEN54	CITIGROUP CAT 2MM REPO 0.110% 12/04/2013 DD 12/02/13	2,600,000.00-	2,600,000.00
7,900,000.0000	99ZAKCGC1	CITIGROUP CAT 2MM REPO 0.120% 11/18/2013 DD 11/14/13	7,900,000.00-	7,900,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,200,000.0000	99ZAJ8HH0	CITIGROUP CAT 2MM REPO 0.160% 10/21/2013 DD 10/17/13	1,200,000.00-	1,200,000.00
2,500,000.0000	99ZAJ7H58	CITIGROUP CAT 2MM REPO 0.180% 10/11/2013 DD 10/09/13	2,500,000.00-	2,500,000.00
835,000.0000	172967GT2	CITIGROUP INC 3.500% 05/15/2023 DD 05/14/13	830,465.95-	829,269.25
130,000.0000	18538RAF0	CLEARWATER PAPER CORP 144A 4.500% 02/01/2023 DD 01/23/13	130,000.00-	130,650.00
110,000.0000	19259PAH5	COINSTAR INC 144A 6.000% 03/15/2019 DD 03/12/13	110,000.00-	111,856.25
65,000.0000	201723AK9	COMMERCIAL METALS CO 4.875% 05/15/2023 DD 05/20/13	65,000.00-	65,193.75
240,000.0000	20173TAG0	COMMERCIAL MORTGAGE PASS C4 AM VAR RT 09/15/2039 DD 09/01/07	243,806.25-	252,393.75
105,000.0000	21036PAK4	CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13	105,000.00-	106,968.75
105,000.0000	212015AK7	CONTINENTAL RESOURCES 144A 4.500% 04/15/2023 DD 04/05/13	105,000.00-	107,625.00
55,000.0000	21687WAA3	COOPER-STANDARD HOLDING I 144A 7.375% 04/01/2018 DD 04/03/13	54,725.00-	55,275.00
100,000.0000	22025YAL4	CORRECTIONS CORP OF AMERI 144A 4.125% 04/01/2020 DD 04/04/13	100,000.00-	100,750.00
2,500,000.0000	224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	2,496,875.00-	1,914,495.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,450,000.0000	226373AJ7	CRESTWOOD MIDSTREAM PARTNERS L 6.000% 12/15/2020 DD 06/15/13	1,450,000.00-	1,489,875.00
755,000.0000	22764LAD5	CROSSTEX ENERGY LP / CROSSTEX 7.125% 06/01/2022 DD 12/01/12	765,381.25-	862,587.50
430,000.0000	228189AA4	CROWN AMERICAS LLC / CROW 144A 4.500% 01/15/2023 DD 01/09/13	430,000.00-	435,375.00
608,950.0000	60001PAB3	CSM BAKERY SUPPLIES 5/13 COV-LITE TL	608,950.00-	609,958.19
80,000.0000	12646RAA3	CST BRANDS INC 144A 5.000% 05/01/2023 DD 05/01/13	80,000.00-	82,000.00
740,000.0000	247126AH8	DELPHI CORP 5.000% 02/15/2023 DD 02/14/13	740,000.00-	760,350.00
280,000.0000	24823UAH1	DENBURY RESOURCES INC 4.625% 07/15/2023 DD 02/05/13	280,000.00-	271,950.00
115,000.0000	25278XAA7	DIAMONDBACK ENERGY INC 144A 7.625% 10/01/2021 DD 09/18/13	115,000.00-	116,150.00
340,000.0000	25389MAD1	DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13	340,937.50-	345,325.00
1,000,000.0000	25470XAL9	DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	1,000,000.00-	921,562.50
80,000.0000	25470XAR6	DISH DBS CORP 144A 5.000% 05/15/2017 DD 05/28/13	80,000.00-	80,200.00
150,000.0000	25470XAN5	DISH DBS CORP 144A 5.125% 05/01/2020 DD 04/05/13	150,000.00-	148,875.00



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* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
1,455,000.0000	25470XAT2	DISH DBS CORP 144A 6.250% 05/15/2023 DD 05/28/13	1,455,612.50-	1,453,762.50
812,962.5000	75524EAK4	DJO FINANCE (3/12) TLB3 0.000% 09/15/2017 DD 03/05/12	812,962.50-	823,124.53
1,665,000.0000	23327BAJ2	DJO FINANCE LLC / DJO FINANCE 8.750% 03/15/2018 DD 09/15/12	1,785,612.50-	1,820,550.00
170,000.0000	26613TAD2	DUPONT FABROS TECHNOLOGY 144A 5.875% 09/15/2021 DD 09/24/13	170,000.00-	169,575.00
1,625,000.0000	268648AN2	EMC CORP/MA 3.375% 06/01/2023 DD 06/06/13	1,623,781.25-	1,601,657.75
1,800,000.0000	29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	1,878,786.00-	1,880,370.00
250,000.0000	29444UAL0	EQUINIX INC 4.875% 04/01/2020 DD 03/05/13	250,000.00-	250,562.50
3.0000	EDF306L3S	EURO-BUND FUTURE (EUX) EXP DEC 13	.00	13,122.69
3.0000	EDF306I3S	EURO-BUND FUTURE (EUX) EXP SEP 13	.00	7,557.01-
1,235,000.0000	316645AB6	FIFTH & PACIFIC COS INC 10.500% 04/15/2019 DD 10/15/12	1,372,093.75-	1,366,218.75
200,000.0000	319963BH6	FIRST DATA CORP 144A 10.625% 06/15/2021 DD 04/10/13	200,000.00-	201,250.00
400,000.0000	319963BF0	FIRST DATA CORP 144A 11.250% 01/15/2021 DD 02/13/13	400,000.00-	404,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
400,000.0000	341081EV5	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	495,884.00-	457,196.00
1,800,000.0000	35671DBA2	FREEMPORT-MCMORAN COPPER & 144A 5.450% 03/15/2043 DD 03/07/13	1,791,792.00-	1,591,290.00
160,000.0000	35687MAZ0	FREESCALE SEMICONDUCTOR I 144A 6.000% 01/15/2022 DD 11/01/13	160,000.00-	160,200.00
100,000.0000	EHB99L1K7	FRIGOGLASS FINANCE BV 8.250% 05/15/2018	129,825.00-	132,421.95
155,000.0000	35906AAN8	FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13	155,000.00-	159,106.25
80,000.0000	36485MAG4	GARDA WORLD SECURITY COR 144A 7.250% 11/15/2021 DD 11/08/13	80,000.00-	81,000.00
3,620,000.0000	36962G6S8	GENERAL ELECTRIC CAPITAL CORP 3.100% 01/09/2023 DD 01/08/13	3,532,024.60-	3,536,819.00
330,000.0000	37045VAC4	GENERAL MOTORS CO 144A 6.250% 10/02/2043 DD 09/27/13	330,000.00-	332,887.50
225,000.0000	37045XAF3	GENERAL MOTORS FINANCIAL 144A 2.750% 05/15/2016 DD 05/14/13	225,000.00-	228,656.25
670,000.0000	37045XAK2	GENERAL MOTORS FINANCIAL 144A 4.250% 05/15/2023 DD 05/14/13	676,468.75-	616,400.00
60,000.0000	373200AY0	GEORGIA GULF CORP 144A 4.875% 05/15/2023 DD 02/01/13	60,000.00-	61,500.00
610,000.0000	374825AA5	GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13	600,703.60-	626,393.75



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,400,000.0000	NAB87CPW4	GLBL INVESTMNT GRP FNCE 11.000% 09/24/2017	1,372,000.00-	1,239,500.00
1,665,000.0000	38141GRD8	GOLDMAN SACHS GROUP INC/THE 3.625% 01/22/2023 DD 01/22/13	1,662,303.80-	1,668,652.20
165,000.0000	38869PAK0	GRAPHIC PACKAGING INTL 4.750% 04/15/2021 DD 04/02/13	165,000.00-	166,650.00
850,000.0000	404121AG0	HCA INC 5.875% 05/01/2023 DD 10/23/12	885,937.50-	914,750.00
35,000.0000	40415RAL9	HD SUPPLY INC 144A 10.500% 01/15/2021 DD 01/16/13	35,000.00-	36,312.50
80,000.0000	42225XAA6	HEALTHCARE TECHNOLOGY INT 144A 7.375% 09/01/2018 DD 08/06/13	80,000.00-	81,700.00
855,000.0000	99AA66166	HEINZ 3/13 (USD) COV-LITE TLB1	850,725.00-	857,137.50
75,000.0000	427093AH2	HERCULES OFFSHORE INC 144A 7.500% 10/01/2021 DD 10/01/13	75,000.00-	75,750.00
390,000.0000	431318AL8	HILCORP ENERGY I LP / HIL 144A 7.625% 04/15/2021 DD 10/13/10	428,025.00-	423,425.00
1,105,263.1600	43289DAC7	HILTON HOTELS 9/13 COV-LITE TL	1,099,736.84-	1,112,171.05
325,000.0000	432891AC3	HILTON WORLDWIDE FINANCE 144A 5.625% 10/15/2021 DD 10/04/13	325,000.00-	326,625.00
400,000.0000	45824TAC9	INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10	433,000.00-	435,500.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
155,000.0000	45824TAN5	INTELSAT JACKSON HOLDINGS 144A 5.500% 08/01/2023 DD 06/05/13	155,000.00-	155,387.50
545,000.0000	458204AM6	INTELSAT LUXEMBOURG SA 144A 8.125% 06/01/2023 DD 04/05/13	545,000.00-	550,550.00
510,000,000.0000 *	99QACD9XA	IRS P US0003M R 2.685% 1/03/24 PUT DEC 13 002.685 ED 12/31/13	7,000,000.00	.00
510,000,000.0000 *	99QACE9MB	IRS P US0003M R 2.71% 01/03/24 PUT JAN 24 002.710 ED 01/03/24	4,182,000.00	.00
510,000,000.0000 *	99QACD9XB	IRS P US0003M R 2.7375% 010324 PUT DEC 13 002.7375 ED 123113	7,000,000.00	.00
510,000,000.0000 *	99QACD9XC	IRS P US0003M R 2.825% 1/03/24 PUT DEC 13 002.825 ED 12/31/13	7,200,000.00	.00
330,000,000.0000 *	99QACF9XC	IRS P US0003M R 3.43% 01/03/34 PUT DEC 13 003.430 ED 12/31/13	5,082,000.00	.00
330,000,000.0000 *	99QACF9XA	IRS P US0003M R 3.44% 01/03/34 PUT DEC 13 003.440 ED 12/31/13	.00	.00
330,000,000.0000 *	99QACF9XB	IRS P US0003M R 3.5175% 010334 PUT DEC 13 003.5175 ED 123113	.00	.00
170,000,000.0000 *	99QACF9XF	IRS P US0003M R 3.594% 010334 PUT DEC 13 003.594 ED 12/31/13	3,026,000.00	.00
330,000,000.0000 *	99QACF9XE	IRS P US0003M R 3.6475% 1/3/34 PUT DEC 13 003.6475 ED 123113	5,016,000.00	.00
6,600,000.0000	99QACF9VB	IRS R US0003M P 1.5% PUT OCT 13 001.500 ED 10/28/13	17,983.96	5,432.75-



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,900,000.0000	99QACD9SA	IRS R US0003M P 2.65% 07/31/13 PUT JUL 13 002.650 ED 07/29/13	12,870.00	49,300.00-
2,000,000.0000	99QACC9SP	IRS R US0003M P 2.65% 07/31/23 PUT JUL 13 002.650 ED 07/29/13	13,900.00	34,000.00-
510,000,000.0000 *	99QACD9XD	IRS R US0003M P 2.82313% 01/03 PUT DEC 13 002.82313 ED 123113	6,885,000.00	.00
3,400,000.0000	99QACC9SM	IRS R US0006M P 2.65% 07/31/23 PUT JUL 13 002.650 ED 07/29/13	17,617.80	55,700.00-
4,700,000.0000	99QACC9SC	IRS-P 2.65% R US0003M LIBOR PUT JUL 13 002.650 ED 07/29/13	34,605.00	79,900.00-
1,900,000.0000	99QACC9SG	IRS-P 2.65% R US0003M LIBOR PUT JUL 13 002.650 ED 07/29/13	13,750.00	32,300.00-
4,200,000.0000	NC9QCUYM9	IRS_P CAD-BA-CDOR 3M VAR RT % 2015 JUN 16	.00	6,069.30-
330,000,000.0000 *	99QACF9XD	IRS_P US0003M R 3.565% 1/03/34 PUT DEC 13 003.565 ED 12/31/13	5,445,000.00	.00
200,000.0000	46611DAA3	JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13	200,000.00-	204,312.50
95,000.0000	472319AL6	JEFFERIES GROUP INC 5.125% 01/20/2023 DD 01/18/13	94,734.95-	96,900.00
102,000.0000	472319AM4	JEFFERIES GROUP LLC 6.500% 01/20/2043 DD 01/18/13	100,765.80-	101,011.11
785,000.0000	472682RM7	JEFFERSON CNTY AL SWR REVENUEW 6.500% 10/01/2053 DD 12/03/13	747,531.95-	731,794.55



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
300,000.0000	46639HAG9	JMP CREDIT ADVISORS 1A D 144A VAR RT 04/30/2023 DD 04/30/13	273,000.00-	297,815.16
200,000.0000	99ZAJV5B5	JP MORGAN CP REP REPO 0.030% 07/22/2013 DD 07/18/13	200,000.00-	200,000.00
500,000.0000	99ZAJWJC6	JP MORGAN CP REP REPO 0.030% 07/24/2013 DD 07/22/13	500,000.00-	500,000.00
4,000,000.0000	99ZAJNBZ3	JP MORGAN CP REP REPO 0.040% 05/24/2013 DD 05/22/13	4,000,000.00-	4,000,000.00
500,000.0000	99ZAJWCH2	JP MORGAN CP REP REPO 0.040% 07/23/2013 DD 07/19/13	500,000.00-	500,000.00
2,800,000.0000	99ZAJLK79	JP MORGAN CP REP REPO 0.080% 05/15/2013 DD 05/13/13	2,800,000.00-	2,800,000.00
3,900,000.0000	99ZAJ9RQ7	JP MORGAN CP REP REPO 0.080% 10/29/2013 DD 10/25/13	3,900,000.00-	3,900,000.00
2,300,000.0000	99ZAJ9Y48	JP MORGAN CP REP REPO 0.080% 10/30/2013 DD 10/28/13	2,300,000.00-	2,300,000.00
6,200,000.0000	99ZAKAV46	JP MORGAN CP REP REPO 0.080% 11/05/2013 DD 11/01/13	6,200,000.00-	6,200,000.00
11,300,000.0000	99ZAH2P86	JP MORGAN CP REP REPO 0.090% 01/24/2013 DD 01/22/13	11,300,000.00-	11,300,000.00
2,700,000.0000	99ZAJ93Z3	JP MORGAN CP REP REPO 0.090% 10/31/2013 DD 10/29/13	2,700,000.00-	2,700,000.00
13,000,000.0000	99ZAH2DS5	JP MORGAN CP REP REPO 0.100% 01/23/2013 DD 01/18/13	13,000,000.00-	13,000,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
11,400,000.0000	99ZAH4U60	JP MORGAN CP REP REPO 0.100% 02/06/2013 DD 02/04/13	11,400,000.00-	11,400,000.00
10,600,000.0000	99ZAH8HA7	JP MORGAN CP REP REPO 0.100% 02/28/2013 DD 02/26/13	10,600,000.00-	10,600,000.00
6,600,000.0000	99ZAKALX3	JP MORGAN CP REP REPO 0.100% 11/04/2013 DD 10/31/13	6,600,000.00-	6,600,000.00
5,300,000.0000	99ZAKBLK9	JP MORGAN CP REP REPO 0.100% 11/12/2013 DD 11/07/13	5,300,000.00-	5,300,000.00
1,600,000.0000	99ZAKD7W5	JP MORGAN CP REP REPO 0.100% 12/02/2013 DD 11/27/13	1,600,000.00-	1,600,000.00
300,000.0000	99ZAJLCV5	JP MORGAN CP REP REPO 0.110% 05/14/2013 DD 05/10/13	300,000.00-	300,000.00
2,000,000.0000	99ZAJRR12	JP MORGAN CP REP REPO 0.110% 06/19/2013 DD 06/17/13	2,000,000.00-	2,000,000.00
10,800,000.0000	99ZAH0RD7	JP MORGAN CP REP REPO 0.120% 01/11/2013 DD 01/09/13	10,800,000.00-	10,800,000.00
6,600,000.0000	99ZAH0YB3	JP MORGAN CP REP REPO 0.120% 01/14/2013 DD 01/10/13	6,600,000.00-	6,600,000.00
4,300,000.0000	99ZAJHSQ8	JP MORGAN CP REP REPO 0.120% 04/26/2013 DD 04/24/13	4,300,000.00-	4,300,000.00
6,600,000.0000	99ZAJLWH4	JP MORGAN CP REP REPO 0.120% 05/16/2013 DD 05/14/13	6,600,000.00-	6,600,000.00
13,700,000.0000	99ZAH15F4	JP MORGAN CP REP REPO 0.130% 01/22/2013 DD 01/17/13	13,700,000.00-	13,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,400,000.0000	99ZAH2VF3	JP MORGAN CP REP REPO 0.140% 01/25/2013 DD 01/23/13	7,400,000.00-	7,400,000.00
7,200,000.0000	99ZAH0D83	JP MORGAN CP REP REPO 0.150% 01/10/2013 DD 01/08/13	7,200,000.00-	7,200,000.00
8,900,000.0000	99ZAH04A8	JP MORGAN CP REP REPO 0.160% 01/15/2013 DD 01/11/13	8,900,000.00-	8,900,000.00
8,000,000.0000	99ZAHZXZ4	JP MORGAN CP REP REPO 0.170% 01/08/2013 DD 01/04/13	8,000,000.00-	8,000,000.00
4,200,000.0000	99ZAH1PH8	JP MORGAN CP REP REPO 0.170% 01/17/2013 DD 01/15/13	4,200,000.00-	4,200,000.00
11,800,000.0000	99ZAH68J2	JP MORGAN CP REP REPO 0.170% 02/21/2013 DD 02/19/13	11,800,000.00-	11,800,000.00
7,100,000.0000	99ZAH4DW2	JP MORGAN CP REP REPO 0.180% 02/04/2013 DD 01/31/13	7,100,000.00-	7,100,000.00
6,400,000.0000	99ZAH1FJ5	JP MORGAN CP REP REPO 0.190% 01/16/2013 DD 01/14/13	6,400,000.00-	6,400,000.00
11,300,000.0000	99ZAH6TA8	JP MORGAN CP REP REPO 0.190% 02/19/2013 DD 02/14/13	11,300,000.00-	11,300,000.00
8,100,000.0000	99ZAH9Q56	JP MORGAN CP REP REPO 0.190% 03/07/2013 DD 03/05/13	8,100,000.00-	8,100,000.00
6,400,000.0000	99ZAH90E5	JP MORGAN CP REP REPO 0.190% 03/08/2013 DD 03/06/13	6,400,000.00-	6,400,000.00
11,500,000.0000	99ZAH7FE3	JP MORGAN CP REP REPO 0.200% 02/22/2013 DD 02/20/13	11,500,000.00-	11,500,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
200,000.0000	99ZAJVWX7	JP MORGAN CP REPO 0.040% 07/19/2013 DD 07/17/13	200,000.00-	200,000.00
5,300,000.0000	99ZAKBTB1	JP MORGAN CP REPO 0.080% 11/13/2013 DD 11/08/13	5,300,000.00-	5,300,000.00
1,800,000.0000	46625HJH4	JPMORGAN CHASE & CO 3.200% 01/25/2023 DD 01/25/13	1,764,506.25-	1,761,175.45
160,000.0000	49456BAB7	KINDER MORGAN INC/DELAWA 144A 5.625% 11/15/2023 DD 11/05/13	160,000.00-	160,800.00
110,000.0000	49456BAA9	KINDER MORGAN INC/DELEWA 144A 5.000% 02/15/2021 DD 11/05/13	110,000.00-	110,550.00
410,000.0000	50184VAJ3	LCM LTD PARTNERSHIP 14A D 144A VAR RT 07/15/2025 DD 07/11/13	383,924.00-	388,475.00
985,000.0000	521863AL4	LEAP WIRELESS INTERNATIONAL IN 4.500% 07/15/2014 DD 01/15/09	948,062.50-	1,006,931.25
30,000.0000	53219LAL3	LIFEPOINT HOSPITALS INC 144A 5.500% 12/01/2021 DD 12/06/13	30,000.00-	30,112.50
1,275,000.0000	534187AR0	LINCOLN NATIONAL CORP 6.150% 04/07/2036 DD 04/06/06	1,547,837.25-	1,439,016.00
1,250,000.0000	548661DA2	LOWE'S COS INC 5.000% 09/15/2043 DD 09/11/13	1,237,525.00-	1,256,812.50
200,000.0000	56656UAE2	MARFRIG HOLDING EUROPE BV 144A 11.250% 09/20/2021 DD 09/20/13	197,430.00-	197,250.00
100,000.0000	56656PAB9	MARFRIG OVERSEAS LTD 144A 9.500% 05/04/2020 DD 05/04/10	95,500.00-	93,000.00



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* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
400,000.0000	EXBCF5222	MARLIN IMDT HOLDINGS 10.500% 08/01/2020	607,960.00-	727,140.20
595,000.0000	58013MEC4	MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07	796,211.15-	727,809.95
240,000.0000	552697AN4	MDC PARTNERS INC 144A 6.750% 04/01/2016 DD 03/20/13	240,000.00-	244,350.00
260,000.0000	552704AC2	MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	260,000.00-	263,700.00
470,000.0000	591709AM2	METROPCS WIRELESS INC 144A 6.250% 04/01/2021 DD 03/19/13	470,000.00-	486,450.00
810,000.0000	591709AP5	METROPCS WIRELESS INC 144A 6.625% 04/01/2023 DD 03/19/13	810,000.00-	835,600.00
4,345,000.0000	594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	4,208,495.10-	4,008,533.05
785,000.0000	60688QAS4	MIZUHO CORPORATE BANK LTD 144A 3.500% 03/21/2023 DD 03/21/13	785,562.15-	755,217.10
540,000.0000	55336TAC9	MOMENTIVE PERFORMANCE MATERIAL 8.875% 10/15/2020 DD 10/25/12	568,100.00-	602,900.00
700,000.0000	50075NAT1	MONDELEZ INTERNATIONAL INC 6.875% 02/01/2038 DD 12/12/07	860,370.00-	829,423.00
6,000,000.0000	99ZAJM4M2	MORGAN ST REV REPO 0.020% 05/23/2013 DD 05/21/13	6,000,000.00-	6,000,000.00
600,000.0000	99ZAJUZ40	MORGAN ST REV REPO 0.030% 07/12/2013 DD 07/10/13	600,000.00-	600,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
5,500,000.0000	99ZAJNB26	MORGAN ST REV REPO 0.040% 05/24/2013 DD 05/22/13	5,500,000.00-	5,500,000.00
2,700,000.0000	99ZAJN0B8	MORGAN ST REV REPO 0.040% 05/30/2013 DD 05/28/13	2,700,000.00-	2,700,000.00
6,600,000.0000	99ZAJN721	MORGAN ST REV REPO 0.040% 05/31/2013 DD 05/29/13	6,600,000.00-	6,600,000.00
1,500,000.0000	99ZAJSZJ2	MORGAN ST REV REPO 0.040% 06/27/2013 DD 06/25/13	1,500,000.00-	1,500,000.00
1,800,000.0000	99ZAJ506	MORGAN ST REV REPO 0.040% 06/28/2013 DD 06/26/13	1,800,000.00-	1,800,000.00
6,600,000.0000	99ZAJMWT6	MORGAN ST REV REPO 0.050% 05/22/2013 DD 05/20/13	6,600,000.00-	6,600,000.00
200,000.0000	99ZAJSED8	MORGAN ST REV REPO 0.050% 06/24/2013 DD 06/20/13	200,000.00-	200,000.00
1,700,000.0000	99ZAJSS76	MORGAN ST REV REPO 0.050% 06/26/2013 DD 06/24/13	1,700,000.00-	1,700,000.00
6,700,000.0000	99ZAJULV5	MORGAN ST REV REPO 0.050% 07/10/2013 DD 07/08/13	6,700,000.00-	6,700,000.00
6,800,000.0000	99ZAJUTU9	MORGAN ST REV REPO 0.050% 07/11/2013 DD 07/09/13	6,800,000.00-	6,800,000.00
2,700,000.0000	99ZAJ8YE8	MORGAN ST REV REPO 0.050% 10/23/2013 DD 10/21/13	2,700,000.00-	2,700,000.00
4,600,000.0000	99ZAJMFG3	MORGAN ST REV REPO 0.060% 05/20/2013 DD 05/16/13	4,600,000.00-	4,600,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,800,000.0000	99ZAJQVP6	MORGAN ST REV REPO 0.060% 06/12/2013 DD 06/10/13	1,800,000.00-	1,800,000.00
1,300,000.0000	99ZAJQ179	MORGAN ST REV REPO 0.060% 06/13/2013 DD 06/11/13	1,300,000.00-	1,300,000.00
4,000,000.0000	99ZAJREY4	MORGAN ST REV REPO 0.060% 06/17/2013 DD 06/13/13	4,000,000.00-	4,000,000.00
400,000.0000	99ZAJSL2	MORGAN ST REV REPO 0.060% 06/25/2013 DD 06/21/13	400,000.00-	400,000.00
2,900,000.0000	99ZAJ8RR7	MORGAN ST REV REPO 0.060% 10/22/2013 DD 10/18/13	2,900,000.00-	2,900,000.00
10,500,000.0000	99ZAH3N86	MORGAN ST REV REPO 0.070% 01/30/2013 DD 01/28/13	10,500,000.00-	10,500,000.00
12,000,000.0000	99ZAH3XG7	MORGAN ST REV REPO 0.070% 01/31/2013 DD 01/29/13	12,000,000.00-	12,000,000.00
4,900,000.0000	99ZAJL709	MORGAN ST REV REPO 0.070% 05/17/2013 DD 05/15/13	4,900,000.00-	4,900,000.00
6,000,000.0000	99ZAJMNN9	MORGAN ST REV REPO 0.070% 05/21/2013 DD 05/17/13	6,000,000.00-	6,000,000.00
11,700,000.0000	99ZAJNJ93	MORGAN ST REV REPO 0.070% 05/28/2013 DD 05/23/13	11,700,000.00-	11,700,000.00
3,900,000.0000	99ZAJQ8R8	MORGAN ST REV REPO 0.070% 06/14/2013 DD 06/12/13	3,900,000.00-	3,900,000.00
4,200,000.0000	99ZAJ9JD5	MORGAN ST REV REPO 0.070% 10/28/2013 DD 10/24/13	4,200,000.00-	4,200,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
2,700,000.0000	99ZAJLPD1	MORGAN ST REV REPO 0.080% 05/15/2013 DD 05/13/13	2,700,000.00-	2,700,000.00
9,000,000.0000	99ZAJRMN9	MORGAN ST REV REPO 0.080% 06/18/2013 DD 06/14/13	9,000,000.00-	9,000,000.00
4,800,000.0000	99ZAJR0X1	MORGAN ST REV REPO 0.080% 06/20/2013 DD 06/18/13	4,800,000.00-	4,800,000.00
11,300,000.0000	99ZAH4485	MORGAN ST REV REPO 0.090% 02/07/2013 DD 02/05/13	11,300,000.00-	11,300,000.00
8,500,000.0000	99ZAH5AV4	MORGAN ST REV REPO 0.090% 02/08/2013 DD 02/06/13	8,500,000.00-	8,500,000.00
9,700,000.0000	99ZAH5SM5	MORGAN ST REV REPO 0.090% 02/12/2013 DD 02/08/13	9,700,000.00-	9,700,000.00
7,600,000.0000	99ZAJHLB8	MORGAN ST REV REPO 0.090% 04/25/2013 DD 04/23/13	7,600,000.00-	7,600,000.00
2,700,000.0000	99ZAJH1B0	MORGAN ST REV REPO 0.090% 04/29/2013 DD 04/25/13	2,700,000.00-	2,700,000.00
4,600,000.0000	99ZAJH7W8	MORGAN ST REV REPO 0.090% 04/30/2013 DD 04/26/13	4,600,000.00-	4,600,000.00
3,300,000.0000	99ZAJPEW2	MORGAN ST REV REPO 0.090% 06/03/2013 DD 05/30/13	3,300,000.00-	3,300,000.00
2,000,000.0000	99ZAJP189	MORGAN ST REV REPO 0.090% 06/06/2013 DD 06/04/13	2,000,000.00-	2,000,000.00
3,300,000.0000	99ZAJQGE8	MORGAN ST REV REPO 0.090% 06/10/2013 DD 06/06/13	3,300,000.00-	3,300,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,200,000.0000	99ZAJT0J8	MORGAN ST REV REPO 0.090% 07/05/2013 DD 07/02/13	6,200,000.00-	6,200,000.00
5,600,000.0000	99ZAH5300	MORGAN ST REV REPO 0.100% 02/13/2013 DD 02/11/13	5,600,000.00-	5,600,000.00
5,800,000.0000	99ZAJKZM2	MORGAN ST REV REPO 0.100% 05/10/2013 DD 05/08/13	5,800,000.00-	5,800,000.00
5,500,000.0000	99ZAJRUC4	MORGAN ST REV REPO 0.100% 06/19/2013 DD 06/17/13	5,500,000.00-	5,500,000.00
5,800,000.0000	99ZAJTS66	MORGAN ST REV REPO 0.100% 07/03/2013 DD 07/01/13	5,800,000.00-	5,800,000.00
6,700,000.0000	99ZAJHC28	MORGAN ST REV REPO 0.110% 04/24/2013 DD 04/22/13	6,700,000.00-	6,700,000.00
5,300,000.0000	99ZAJKLC9	MORGAN ST REV REPO 0.110% 05/08/2013 DD 05/06/13	5,300,000.00-	5,300,000.00
5,800,000.0000	99ZAJKSZ1	MORGAN ST REV REPO 0.110% 05/09/2013 DD 05/07/13	5,800,000.00-	5,800,000.00
5,600,000.0000	99ZAJK5Y9	MORGAN ST REV REPO 0.110% 05/13/2013 DD 05/09/13	5,600,000.00-	5,600,000.00
5,500,000.0000	99ZAJRUD2	MORGAN ST REV REPO 0.110% 06/19/2013 DD 06/17/13	5,500,000.00-	5,500,000.00
6,400,000.0000	99ZAJTLF3	MORGAN ST REV REPO 0.110% 07/02/2013 DD 06/28/13	6,400,000.00-	6,400,000.00
9,700,000.0000	99ZAH3EV5	MORGAN ST REV REPO 0.120% 01/29/2013 DD 01/25/13	9,700,000.00-	9,700,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
11,400,000.0000	99ZAH4NQ4	MORGAN ST REV REPO 0.120% 02/05/2013 DD 02/01/13	11,400,000.00-	11,400,000.00
5,700,000.0000	99ZAJDDZ3	MORGAN ST REV REPO 0.120% 03/28/2013 DD 03/26/13	5,700,000.00-	5,700,000.00
4,800,000.0000	99ZAJPM29	MORGAN ST REV REPO 0.120% 06/04/2013 DD 05/31/13	4,800,000.00-	4,800,000.00
9,400,000.0000	99ZAH1VB4	MORGAN ST REV REPO 0.130% 01/18/2013 DD 01/16/13	9,400,000.00-	9,400,000.00
9,200,000.0000	99ZAH5NF5	MORGAN ST REV REPO 0.130% 02/11/2013 DD 02/07/13	9,200,000.00-	9,200,000.00
11,400,000.0000	99ZAH77D4	MORGAN ST REV REPO 0.130% 02/27/2013 DD 02/25/13	11,400,000.00-	11,400,000.00
2,700,000.0000	99ZAJKCQ8	MORGAN ST REV REPO 0.130% 05/07/2013 DD 05/03/13	2,700,000.00-	2,700,000.00
4,400,000.0000	99ZAJPU53	MORGAN ST REV REPO 0.130% 06/05/2013 DD 06/03/13	4,400,000.00-	4,400,000.00
9,900,000.0000	99ZAH6BW9	MORGAN ST REV REPO 0.140% 02/14/2013 DD 02/12/13	9,900,000.00-	9,900,000.00
5,700,000.0000	99ZAJA9S0	MORGAN ST REV REPO 0.140% 03/15/2013 DD 03/13/13	5,700,000.00-	5,700,000.00
8,100,000.0000	99ZAHZ5B8	MORGAN ST REV REPO 0.150% 01/09/2013 DD 01/07/13	8,100,000.00-	8,100,000.00
9,400,000.0000	99ZAH6JN1	MORGAN ST REV REPO 0.150% 02/15/2013 DD 02/13/13	9,400,000.00-	9,400,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
7,500,000.0000	99ZAJA1Q2	MORGAN ST REV REPO 0.150% 03/14/2013 DD 03/12/13	7,500,000.00-	7,500,000.00
6,400,000.0000	99ZAJCE27	MORGAN ST REV REPO 0.150% 03/22/2013 DD 03/20/13	6,400,000.00-	6,400,000.00
3,900,000.0000	99ZAJC5W1	MORGAN ST REV REPO 0.150% 03/27/2013 DD 03/25/13	3,900,000.00-	3,900,000.00
6,400,000.0000	99ZAJG4T0	MORGAN ST REV REPO 0.150% 04/23/2013 DD 04/19/13	6,400,000.00-	6,400,000.00
10,000,000.0000	99ZAH26D6	MORGAN ST REV REPO 0.160% 01/28/2013 DD 01/24/13	10,000,000.00-	10,000,000.00
10,900,000.0000	99ZAH3446	MORGAN ST REV REPO 0.160% 02/01/2013 DD 01/30/13	10,900,000.00-	10,900,000.00
7,100,000.0000	99ZAJAQ02	MORGAN ST REV REPO 0.160% 03/13/2013 DD 03/11/13	7,100,000.00-	7,100,000.00
3,800,000.0000	99ZAJB0V0	MORGAN ST REV REPO 0.160% 03/20/2013 DD 03/18/13	3,800,000.00-	3,800,000.00
5,600,000.0000	99ZAJCPK5	MORGAN ST REV REPO 0.160% 03/25/2013 DD 03/21/13	5,600,000.00-	5,600,000.00
2,200,000.0000	99ZAJEXH9	MORGAN ST REV REPO 0.160% 04/09/2013 DD 04/05/13	2,200,000.00-	2,200,000.00
6,000,000.0000	99ZAJGQA7	MORGAN ST REV REPO 0.160% 04/19/2013 DD 04/17/13	6,000,000.00-	6,000,000.00
6,700,000.0000	99ZAJGXQ4	MORGAN ST REV REPO 0.160% 04/22/2013 DD 04/18/13	6,700,000.00-	6,700,000.00



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
6,200,000.0000	99ZAJTDC9	MORGAN ST REV REPO 0.160% 07/01/2013 DD 06/27/13	6,200,000.00-	6,200,000.00
11,700,000.0000	99ZAH60R2	MORGAN ST REV REPO 0.170% 02/20/2013 DD 02/15/13	11,700,000.00-	11,700,000.00
13,100,000.0000	99ZAH7Z76	MORGAN ST REV REPO 0.170% 02/26/2013 DD 02/22/13	13,100,000.00-	13,100,000.00
1,500,000.0000	99ZAJAGK9	MORGAN ST REV REPO 0.170% 03/12/2013 DD 03/08/13	1,500,000.00-	1,500,000.00
700,000.0000	99ZAJBS40	MORGAN ST REV REPO 0.170% 03/19/2013 DD 03/15/13	700,000.00-	700,000.00
900,000.0000	99ZAJB8D2	MORGAN ST REV REPO 0.170% 03/21/2013 DD 03/19/13	900,000.00-	900,000.00
2,000,000.0000	99ZAJE4K4	MORGAN ST REV REPO 0.170% 04/10/2013 DD 04/08/13	2,000,000.00-	2,000,000.00
3,800,000.0000	99ZAJFCT3	MORGAN ST REV REPO 0.170% 04/11/2013 DD 04/09/13	3,800,000.00-	3,800,000.00
5,900,000.0000	99ZAJF1R9	MORGAN ST REV REPO 0.170% 04/16/2013 DD 04/12/13	5,900,000.00-	5,900,000.00
1,700,000.0000	99ZAJ8BK9	MORGAN ST REV REPO 0.170% 10/18/2013 DD 10/16/13	1,700,000.00-	1,700,000.00
5,500,000.0000	99ZAJCX59	MORGAN ST REV REPO 0.180% 03/26/2013 DD 03/22/13	5,500,000.00-	5,500,000.00
800,000.0000	99ZAJEMA6	MORGAN ST REV REPO 0.180% 04/08/2013 DD 04/04/13	800,000.00-	800,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
5,900,000.0000	99ZAJF9J9	MORGAN ST REV REPO 0.180% 04/17/2013 DD 04/15/13	5,900,000.00-	5,900,000.00
4,900,000.0000	99ZAJGGX8	MORGAN ST REV REPO 0.180% 04/18/2013 DD 04/16/13	4,900,000.00-	4,900,000.00
8,700,000.0000	99ZAJJFX3	MORGAN ST REV REPO 0.180% 05/01/2013 DD 04/29/13	8,700,000.00-	8,700,000.00
9,600,000.0000	99ZAJJQS2	MORGAN ST REV REPO 0.180% 05/02/2013 DD 04/30/13	9,600,000.00-	9,600,000.00
9,400,000.0000	99ZAJJYW4	MORGAN ST REV REPO 0.180% 05/03/2013 DD 05/01/13	9,400,000.00-	9,400,000.00
13,000,000.0000	99ZAJJ597	MORGAN ST REV REPO 0.180% 05/06/2013 DD 05/02/13	13,000,000.00-	13,000,000.00
7,000,000.0000	99ZAHZR08	MORGAN ST REV REPO 0.190% 01/07/2013 DD 01/03/13	7,000,000.00-	7,000,000.00
12,700,000.0000	99ZAH8RL2	MORGAN ST REV REPO 0.190% 03/01/2013 DD 02/27/13	12,700,000.00-	12,700,000.00
14,100,000.0000	99ZAH88G4	MORGAN ST REV REPO 0.190% 03/05/2013 DD 03/01/13	14,100,000.00-	14,100,000.00
8,100,000.0000	99ZAH9H07	MORGAN ST REV REPO 0.190% 03/06/2013 DD 03/04/13	8,100,000.00-	8,100,000.00
4,300,000.0000	99ZAH98J6	MORGAN ST REV REPO 0.190% 03/11/2013 DD 03/07/13	4,300,000.00-	4,300,000.00
5,400,000.0000	99ZAJFT24	MORGAN ST REV REPO 0.190% 04/15/2013 DD 04/11/13	5,400,000.00-	5,400,000.00



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* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
6,600,000.0000	99ZAHZH09	MORGAN ST REV REPO 0.200% 01/04/2013 DD 01/02/13	6,600,000.00-	6,600,000.00
13,600,000.0000	99ZAH8ZK5	MORGAN ST REV REPO 0.200% 03/04/2013 DD 02/28/13	13,600,000.00-	13,600,000.00
3,500,000.0000	99ZAJBJC2	MORGAN ST REV REPO 0.200% 03/18/2013 DD 03/14/13	3,500,000.00-	3,500,000.00
5,200,000.0000	99ZAJDH89	MORGAN ST REV REPO 0.200% 04/01/2013 DD 03/27/13	5,200,000.00-	5,200,000.00
14,700,000.0000	99ZAH7R34	MORGAN ST REV REPO 0.210% 02/25/2013 DD 02/21/13	14,700,000.00-	14,700,000.00
1,600,000.0000	99ZAJD1G8	MORGAN ST REV REPO 0.210% 04/03/2013 DD 04/01/13	1,600,000.00-	1,600,000.00
5,400,000.0000	99ZAJFLU0	MORGAN ST REV REPO 0.210% 04/12/2013 DD 04/10/13	5,400,000.00-	5,400,000.00
5,200,000.0000	99ZAJDRV7	MORGAN ST REV REPO 0.220% 04/02/2013 DD 03/28/13	5,200,000.00-	5,200,000.00
30,000.0000	628197AA3	MUSTANG MERGER CORP 8.500% 08/15/2021 DD 08/15/13	30,000.00-	30,225.00
45,000.0000	63938MAD8	NAVIOS MARITIME ACQUISITI 144A 8.125% 11/15/2021 DD 11/13/13	45,000.00-	45,337.50
260,000.0000	628865AA5	NCR ESCROW CORP 144A 5.875% 12/15/2021 DD 12/19/13	260,000.00-	263,575.00
485,000.0000	EX9407506	NEW LOOK BONDCO I PLC 8.750% 05/14/2018	752,310.05-	828,410.09



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
500,000.0000	62912XAD6	NGPL PIPECO LLC 144A 9.625% 06/01/2019 DD 05/25/12	563,750.00-	492,250.00
445,000.0000	62914QAA5	NII INTERNATIONAL TELECOM 144A 11.375% 08/15/2019 DD 02/19/13	465,025.00-	508,412.50
470,000.0000	ENB8J4313	NOKIA SIEMENS NETWORKS FINANCE 6.750% 04/15/2018	610,859.00-	652,688.77
610,000.0000	EN9399390	NOKIA SIEMENS NETWORKS FINANCE 7.125% 04/15/2020	792,817.00-	847,106.70
225,000.0000	65557UAA1	NORD ANGLIA EDUCATION LTD 144A 8.500% 02/15/2018 DD 02/08/13	220,500.00-	225,000.00
300,000.0000	66977WAN9	NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13	300,000.00-	300,000.00
440,000.0000	68389XAS4	ORACLE CORP 3.625% 07/15/2023 DD 07/16/13	436,031.20-	429,668.80
485,000.0000	69419BAA3	PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13	485,000.00-	488,031.25
280,000.0000	726505AP5	PLAINS EXPLORATION & PRODUCTIO 6.875% 02/15/2023 DD 10/26/12	316,750.00-	321,031.25
1,750,000.0000	69349LAK4	PNC BANK NA 2.950% 01/30/2023 DD 01/28/13	1,743,682.50-	1,766,310.00
140,000.0000	737446AD6	POST HOLDINGS INC 144A 7.375% 02/15/2022 DD 02/15/13	148,050.00-	150,150.00
1,000,000.0000	740816AG8	PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	1,456,990.00-	1,428,320.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
150,000.0000	74387UAG6	PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13	150,000.00-	151,125.00
850,000.0000	74456QBB1	PUBLIC SERVICE ELECTRIC & GAS 3.800% 01/01/2043 DD 01/11/13	844,585.50-	764,158.50
770,000.0000	74834LAQ3	QUEST DIAGNOSTICS INC 5.750% 01/30/2040 DD 11/17/09	839,854.40-	823,276.30
445,000.0000	747262AK9	QVC INC 4.375% 03/15/2023 DD 03/18/13	444,857.60-	419,568.25
100,000.0000	75079RAA6	RAIN CII CARBON LLC / CII 144A 8.000% 12/01/2018 DD 12/03/10	105,000.00-	108,000.00
1,220,000.0000	75079QAA8	RAIN CII CARBON LLC / CII 144A 8.250% 01/15/2021 DD 12/31/12	1,296,350.00-	1,348,787.50
1,855,000.0000	75281AAP4	RANGE RESOURCES CORP 144A 5.000% 03/15/2023 DD 03/18/13	1,875,250.00-	1,887,462.50
10,800.0000	EXB1L5QH0	RANK GROUP ORD GBP0.1388888	26,931.96-	26,900.52
1,275,000.0000	75605NAJ9	REALOGY 1/11 EXTENDED TLB	1,262,250.00-	1,290,937.50
250,000.0000	758766AF6	REGAL ENTERTAINMENT GROUP 5.750% 02/01/2025 DD 01/17/13	251,250.00-	246,875.00
200,000.0000	761519BC0	REVLON CONSUMER PRODUCTS 144A 5.750% 02/15/2021 DD 02/08/13	200,000.00-	200,050.00
60,000.0000	767754AR5	RITE AID CORP STEP 12/15/2028 DD 12/21/98	57,150.00-	56,400.00
463,837.5000	76775YAV0	RITE AID 2/13 TL 0.000% 02/07/2020 DD 02/01/13	463,837.50-	466,506.69



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	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
595,000.0000	74966CAA8	RKI EXPLORATION & PRODUCT 144A 8.500% 08/01/2021 DD 07/18/13	595,000.00-	599,462.50
176,325.3800 *	6488159LL	S & P 500 INDEX (OTC) CALL DEC 13 1694.590 ED 123113	8,789,820.19	.00
177,850.5000	6488159LK	S & P 500 INDEX (OTC) CALL DEC 13 1703.680 ED 123113	6,690,000.04	25,731,410.34-
177,822.0400	6488159LJ	S & P 500 INDEX (OTC) CALL DEC 13 1703.950 ED 123113	6,720,000.16	25,679,280.80-
114,058.2500 *	6488159LR	S & P 500 INDEX (OTC) CALL DEC 13 1779.44 ED 123113	1,973,207.73	.00
335,000.0000	785592AA4	SABINE PASS LIQUEFACTION 144A 5.625% 02/01/2021 DD 02/01/13	340,125.00-	319,925.00
75,000.0000	78659QAA0	SAFWAY GROUP HOLDING LLC 144A 7.000% 05/15/2018 DD 05/14/13	75,000.00-	76,875.00
150,000.0000	795435AF3	SALIX PHARMACEUTICALS LTD 144A 6.000% 01/15/2021 DD 12/27/13	150,000.00-	153,375.00
15,000.0000	80283LAA1	SANTANDER UK PLC 144A 5.000% 11/07/2023 DD 11/07/13	14,952.15-	15,094.95
80,000.0000	81725WAG8	SENSATA TECHNOLOGIES BV 144A 4.875% 10/15/2023 DD 04/17/13	80,000.00-	80,100.00
80,000.0000	81783QAA3	SEVEN GENERATIONS ENERGY 144A 8.250% 05/15/2020 DD 05/10/13	80,000.00-	81,600.00
75,000.0000	78454LAG5	SM ENERGY CO 144A 5.000% 01/15/2024 DD 05/20/13	75,000.00-	75,375.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
150,000.0000	83545GAX0	SONIC AUTOMOTIVE INC 5.000% 05/15/2023 DD 05/09/13	150,000.00-	136,500.00
3,250,000.0000	843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	3,327,025.00-	3,344,152.50
315,000.0000	844895AW2	SOUTHWEST GAS CORP 4.875% 10/01/2043 DD 10/04/13	314,754.30-	322,229.25
200,000.0000	EEB8YSX36	SPAIN GOVERNMENT BOND 4.500% 01/31/2018	273,471.03-	275,662.90
145,000.0000	847788AR7	SPEEDWAY MOTORSPORTS INC 144A 6.750% 02/01/2019 DD 08/01/12	152,250.00-	153,700.00
25,000.0000	85172FAE9	SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13	25,000.00-	25,500.00
310,000.0000	85172FAA7	SPRINGLEAF FINANCE CORP 144A 6.000% 06/01/2020 DD 05/29/13	310,000.00-	298,375.00
35,000.0000	85172FAC3	SPRINGLEAF FINANCE CORP 144A 7.750% 10/01/2021 DD 09/24/13	35,000.00-	35,700.00
580,000.0000	853254AJ9	STANDARD CHARTERED PLC 144A 3.950% 01/11/2023 DD 01/11/13	571,097.00-	553,023.30
2,105,000.0000	853254AK6	STANDARD CHARTERED PLC 144A 5.300% 01/09/2043 DD 01/11/13	2,113,293.20-	2,155,886.90
350,000.0000	863667AE1	STRYKER CORP 4.100% 04/01/2043 DD 03/25/13	345,058.00-	341,558.00
705,000.0000	L8882WAD4	STYRON (2/11) TLB	705,587.50-	705,000.00



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
550,000.0000	865033AB0	SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13	556,293.75-	524,000.00
373,171.4000	86614DAD0	SUMMIT MATERIALS 2/13 TLB	376,903.12-	376,903.11
70,000.0000	86680WAA3	SUN MERGER SUB INC 144A 5.250% 08/01/2018 DD 07/31/13	70,000.00-	70,700.00
400,000.0000	86680WAB1	SUN MERGER SUB INC 144A 5.875% 08/01/2021 DD 07/31/13	400,000.00-	406,068.75
1,883,933.5500	99AA63825	SUPERVALU 2/13 COV-LITE TLB	1,866,809.55-	1,883,933.56
15,000.0000	99AA68188	SUPERVALU 5/13 COV-LITE TLB	15,150.00-	15,000.00
1,808,047.8400	86853TAP8	SUPERVALU 5/13 COV-LITE TLB	1,808,047.84-	1,813,981.77
500,000.0000	87154BAD8	SYMPHONY CLO LTD 12-8A D 144A VAR RT 01/09/2023 DD 01/20/12	495,000.00-	500,000.00
190,000.0000	87264AAD7	T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13	190,000.00-	193,325.00
782,900.0000	87469RAD3	TALLGRASS ENERGY 10/12 TL	775,071.35-	790,729.00
85,000.0000	87484JAA8	TALOS PRODUCTION LLC / TA 144A 9.750% 02/15/2018 DD 02/06/13	84,171.25-	84,787.50
840,000.0000	87509RAA1	TAMINCO GLOBAL CHEMICAL C 144A 9.750% 03/31/2020 DD 02/03/12	937,762.50-	949,200.00
1,700,000.0000	99ZAJNP05	TD SECURITIES REPO 0.030% 05/29/2013 DD 05/24/13	1,700,000.00-	1,700,000.00
5,700,000.0000	99ZAKA2M8	TD SECURITIES REPO 0.070% 11/06/2013 DD 11/04/13	5,700,000.00-	5,700,000.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
765,000.0000	87243QAA4	TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13	765,000.00-	786,000.00
1,250,000.0000	87243QAC0	TENET HEALTHCARE CORP 144A 8.125% 04/01/2022 DD 09/27/13	1,266,228.21-	1,366,325.00
150,000.0000	88160QAC7	TESORO LOGISTICS LP / TES 144A 6.125% 10/15/2021 DD 08/01/13	150,000.00-	151,125.00
500,000.0000	88732JAN8	TIME WARNER CABLE INC 7.300% 07/01/2038 DD 06/19/08	647,040.00-	568,540.00
1,000,000.0000	887317AP0	TIME WARNER INC 4.900% 06/15/2042 DD 06/13/12	1,053,850.00-	1,059,110.00
460,000.0000	887317AM7	TIME WARNER INC 5.375% 10/15/2041 DD 10/17/11	465,524.60-	457,557.40
440,000.0000	887317AL9	TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11	484,312.40-	496,729.20
450,000.0000	888305AB5	TITAN INTERNATIONAL INC 144A 7.875% 10/01/2017 DD 10/01/12	478,125.00-	483,375.00
105,000.0000	87261QAA1	TMS INTERNATIONAL CORP 7.625% 10/15/2021 DD 10/16/13	105,000.00-	107,100.00
1,210,000.0000	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	1,206,793.50-	1,225,875.20
100,000.0000	ED9408425	TRIONISTA TOPCO GMBH 6.875% 04/30/2021	131,735.00-	132,788.91
230,000.0000	899415AA1	TULLOW OIL PLC 144A 6.000% 11/01/2020 DD 11/06/13	230,000.00-	230,287.50



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PROCEEDS</u>
* INDICATES PENDING SETTLEMENT				
** INDICATES TRANSACTION PENDING IN PRIOR YEAR				
565,000.0000	87311XAD0	TW TELECOM HOLDINGS INC 5.375% 10/01/2022 DD 10/02/12	584,068.75-	589,012.50
350,000.0000	910047AG4	UNITED CONTINENTAL HLDGS 6.000% 12/01/2020 DD 11/08/13	350,000.00-	344,937.50
200,000.0000	914906AR3	UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13	200,000.00-	196,000.00
450,000.0000	EN9397378	UPC HOLDING BV 6.750% 03/15/2023	581,647.50-	592,631.47
3,950.0000	917286403	URSTADT BIDDLE PROPS INC PFD 8.500% CUMULATIVE	402,900.00-	395,000.00
150,000.0000	90347CAA4	US COATINGS ACQUISITION I 144A 7.375% 05/01/2021 DD 02/01/13	150,000.00-	161,625.00
82.0000	99F133F3A	US TREAS BD FUTURE (CBT) EXP JUN 13	.00	222,414.24
105.0000	99F700L3A	US ULTRA BOND (CBT) EXP DEC 13	.00	87,020.64
90.0000	99F700I3A	US ULTRA BOND (CBT) EXP SEP 13	.00	942,289.75-
51.0000	99F700F3A	US ULTRA BOND FUT (CBT) EXP JUN 13	.00	547,679.01-
34.0000	99F139F3A	US 10 YR TREAS NTS FUT (CBT) EXP JUN 13	.00	60,093.75-
104.0000	99F139I3A	US 10 YR TREAS NTS FUT (CBT) EXP SEP 13	.00	10,406.25



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
104.0000	99F139L3A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 13	.00	210,285.89
390,000.0000	903293BC1	USG CORP 144A 5.875% 11/01/2021 DD 10/31/13	390,000.00-	395,737.50
450,000.0000	91829KAA1	VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12	459,543.75-	468,100.00
605,425.0000	C9413PAP8	VALEANT 6/13 TLE	596,343.63-	612,076.24
155,000.0000	92343EAE2	VERISIGN INC 144A 4.625% 05/01/2023 DD 04/16/13	155,000.00-	156,162.50
855,000.0000	92343VBQ6	VERIZON COMMUNICATIONS INC 4.500% 09/15/2020 DD 09/18/13	853,888.50-	927,760.50
750,000.0000	92769XAF2	VIRGIN MEDIA SECURED FINANCE P 5.250% 01/15/2021 DD 07/15/11	787,750.00-	759,531.25
1,900,000.0000	927804FL3	VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	1,892,400.00-	1,900,228.00
600,000.0000	92912EAC7	VP II ESCROW CORP 144A 6.750% 08/15/2018 DD 07/12/13	600,000.00-	646,500.00
835,000.0000	92912EAA1	VP II ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13	844,362.50-	896,237.50
450,000.0000	93317QAE5	WALTER ENERGY INC 144A 8.500% 04/15/2021 DD 03/27/13	459,933.96-	469,900.00
1,308,999.9500	93317CAG1	WALTER INVESTMENT 11/12 TL	1,297,685.59-	1,318,026.47
65,000.0000	94973BAA9	WELLS ENTERPRISES INC 144A 6.750% 02/01/2020 DD 01/18/13	65,000.00-	66,950.00



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SHARES/ PAR VALUE	SECURITY ID	SECURITY DESCRIPTION	COST	PROCEEDS
	* INDICATES PENDING SETTLEMENT			
	** INDICATES TRANSACTION PENDING IN PRIOR YEAR			
1,650,000.0000	94974BFJ4	WELLS FARGO & CO 3.450% 02/13/2023 DD 02/13/13	1,649,026.50-	1,593,685.50
580,000.0000	94974BFN5	WELLS FARGO & CO 4.125% 08/15/2023 DD 08/15/13	578,022.20-	564,667.40
75,000.0000	95081QAJ3	WESCO DISTRIBUTION INC 144A 5.375% 12/15/2021 DD 11/26/13	75,000.00-	75,187.50
490,000.0000	96208TAA2	WEX INC 4.750% 02/01/2023 DD 01/30/13	490,000.00-	494,900.00
135,000.0000	97381WAY0	WINDSTREAM CORP 144A 6.375% 08/01/2023 DD 01/23/13	135,000.00-	137,193.75
30,000.0000	977255AD0	WISE METALS GROUP LLC/WI 144A 8.750% 12/15/2018 DD 12/11/13	30,000.00-	30,450.00
1,500,000.0000	98417EAR1	XSTRATA FINANCE CANADA LT 144A STEP 10/25/2042 DD 10/25/12	1,517,055.00-	1,295,055.00
1,800,000.0000	98978VAC7	ZOETIS INC 144A 4.700% 02/01/2043 DD 01/28/13	1,818,204.00-	1,893,384.00
860.0000	XXF210L5J	3MO EURO EURIBOR FUTURE (LIF) EXP DEC 15	.00	1,272,162.71-
180.0000	99F167L6C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 16	.00	5,487.84-
350.0000	99F167F4C	90DAY EURODOLLAR FUTURE (CME) EXP JUN 14	.00	61,500.00

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2013
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain/ (loss)
Series								
US Treasury Note								
87 Transactions								
	0.000% 11/15/2039 DD 11/16/09	\$ 467,082,264	\$ —	\$ —	\$ —	\$ —	\$ 467,082,264	N/A
US Treasury Note								
83 Transactions								
	0.000% 11/15/2039 DD 11/16/09	\$ —	\$ 428,522,841	\$ —	\$ —	\$ 436,987,846	\$ 428,522,841	\$(8,465,005)
EB Temp Investment Fund								
1,028 Transactions								
	VAR RT 12/31/2049 FEE CL 15	\$ 2,287,856,643	\$ —	\$ —	\$ —	\$ —	\$ 2,287,856,643	N/A
EB Temp Investment Fund								
788 Transactions								
	VAR RT 12/31/2049 FEE CL 15	\$ —	\$ 2,040,859,540	\$ —	\$ —	\$ 2,040,859,540	\$ 2,040,859,540	\$ —
EB Temp Investment Fund								
674 Transactions								
	VAR RT 12/31/2049 FEE CL 20	\$ 1,389,871,194	\$ —	\$ —	\$ —	\$ —	\$ 1,389,871,194	N/A

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FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2013
#34-1843785 Plan 001

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain/ (loss)
	EB Temp Investment Fund							
	500 Transactions							
	VAR RT 12/31/2049 FEE CL 20	\$ —	\$ 1,817,338,465	\$ —	\$ —	\$ 1,817,338,465	\$ 1,817,338,465	\$ —
	Blue Mountain Equity Alternative Fund							
	2 Transactions							
	Restricted 1.5% SER 27	\$ 196,647,427	\$ —	\$ —	\$ —	\$ —	\$ 196,647,427	N/A
	Blue Mountain Equity Alternative Fund							
	1 Transaction							
	Restricted 1.5% SER 27	\$ —	\$ 151,647,427	\$ —	\$ —	\$ 150,000,000	\$ 151,647,427	\$ 1,647,427

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