

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2014
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2014 or fiscal plan year beginning <u>01/01/2014</u> and ending <u>12/31/2014</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); 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, OH 44308</u>	2b Employer Identification Number (EIN) <u>34-1843785</u> 2c Plan 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	<u>Filed with authorized/valid electronic signature.</u>	<u>10/15/2015</u>	<u>CHRISTINE L WALKER</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)

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 49563
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 15864 6a(2) 15597 6b 19768 6c 5486 6d 40851 6e 4192 6f 45043 6g 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)

Part III**Form M-1 Compliance Information (to be completed by welfare benefit plans)**

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

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 2014 This Form is Open to Public Inspection
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014		
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
JOHN HANCOCK 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
01-0233346	65838	GAC 229 ASSN 0	176	01/01/2014	12/31/2014

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
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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
	(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	
5 Current value of plan's interest under this contract in separate accounts at year end	5	0

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier.....	6b	0
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. Specify nature of costs ▶	6d	

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	700758
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c Additions: (1) Contributions deposited during the year	7c(1)	1700000	
(2) Dividends and credits	7c(2)		
(3) Interest credited during the year	7c(3)	86402	
(4) Transferred from separate account.....	7c(4)		
(5) Other (specify below)	7c(5)		
▶			

(6) Total additions.....	7c(6)	1786402
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d Total of balance and additions (add lines 7b and 7c(6))	7d	2487160
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1643614
(2) Administration charge made by carrier	7e(2)	34000
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	42638

▶ **DR ANNUAL ADJUSTMENT**

(5) Total deductions.....	7e(5)	1720252
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	766908
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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 2014 This Form is Open to Public Inspection
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **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 <u>01</u> Day <u>01</u> Year <u>2014</u>	
2 Assets:	
a Market value	2a <u>6163431171</u>
b Actuarial value	2b <u>6476637428</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>23783</u> (2) Vested Funding Target <u>3635897983</u> (3) Total Funding Target <u>3635897983</u>
b For terminated vested participants.....	<u>9916</u> <u>581267143</u> <u>581267143</u>
c For active participants.....	<u>15864</u> <u>2093708029</u> <u>2314587719</u>
d Total.....	<u>49563</u> <u>6310873155</u> <u>6531752845</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>6.45%</u>
6 Target normal cost	6 <u>146206408</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>10/09/2015</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) 2014
v. 140124

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)	264747039	363498655
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	253816360	0
9 Amount remaining (line 7 minus line 8)	10930679	363498655
10 Interest on line 9 using prior year's actual return of <u>-1.20</u> %	-131168	-4361984
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(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.64</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	10799511	359136671

Part III Funding Percentages		
14 Funding target attainment percentage	14	93.49 %
15 Adjusted funding target attainment percentage	15	93.49 %
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	99.49 %
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
03/16/2015	143000000				
			Totals ►	18(b)	143000000
				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	132643773
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
0	0	0
		(4) 4th
		0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.99 %	2nd segment: 6.32 %	3rd segment: 6.99 %	☐ 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	146206408	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	425051608		150456409
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	296662817	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	10799511	232782029	243581540
36 Additional cash requirement (line 34 minus line 35).....	36	53081277	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	132643773	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	79562496	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	79562496	
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
		2014
		This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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 Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

FIDUCIARY RESEARCH AND CONSULTING,

27-0893963

(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	7133902	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KAYNE ANDERSON CAPITAL ADVISORS, L.

90-0729378

(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	3876016	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHILTON INVESTMENT COMPANY

87-0742367

(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	3728296	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)

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?
28 50 51	NONE	2628281	Yes ☐ No ☒	Yes ☐ No ☐		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?
28 50 51	NONE	2577901	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	NONE	2544422	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)

JOHN HANCOCK

04-1414660

(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	1750249	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRIGADE CAPITAL MANAGEMENT, LLC

20-4895879

(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 52	NONE	1198755	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

UBS REALTY INVESTORS LLC

13-3725861

(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	1132015	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)

AON CONSULTING INC.

22-2232264

(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	1010548	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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?
28 50 51	NONE	887474	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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?
28 50 51 65	NONE	873007	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)

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?
28 50 51	NONE	859413	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MELLON GSS

25-0065306

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	812649	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	583800	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)

J.P MORGAN CHASE BANK,NA

26-0356040

(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	458855	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PEMBROKE SMALL CAP

98-0686606

(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	415874	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RIVER ROAD

43-2076925

(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	376518	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)

BROOKFIELD INVESTMENT MANAGEMENT IN

13-3519673

(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	358139	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BROWN BROTHERS HARRIMAN & CO.

13-4973745

(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?
25 50	NONE	312959	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?
21 50 59 65 62	NONE	300131	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

HS MANAGEMENT PARTNERS LLC

26-0335469

(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?
25 50	NONE	287266	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SECURITY GLOBAL LONG

24-5106220

(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	269309	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SANKATY ADVISORS LLC

90-0497170

(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	260968	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)

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 50	NONE	256224	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GREATBANK COLLECTIVE

37-6553761

(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	189982	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SWATHMORE GROUP

23-3042105

(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	77857	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)

BARCLAY'S GLOBAL INVESTORS NA

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	77545	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CALFEE, HALTER AND GRISWOLD LLP

34-0732302

(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	71214	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	47520	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)

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	41286	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	40132	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 28 50 99	NONE	31885	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)

XEROX CORPORATION

16-0468020

(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	30030	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ADR

(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	27740	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	26855	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)

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	18641	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DUFF & 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	13405	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(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:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2014 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE 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	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: <u>BLACKROCK ASWI FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>33-6371939-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EB TEMPORARY INVESTMENT</u>		
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-023</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>275047999</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GENESIS EMERGING MARKET FUND</u>		
b Name of sponsor of entity listed in (a): <u>GENESIS ASSETS MANAGEMENT</u>		
c EIN-PN <u>22-3163872-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>107369682</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK ASWI FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>33-6371939-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>309309716</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>DRIEHAUS EMRGNG MAR GRWTH CIT CL B</u>		
b Name of sponsor of entity listed in (a): <u>DRIEHAUS</u>		
c EIN-PN <u>91-1726394-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>89800000</u>
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> 2014 This Form is Open to Public Inspection
For calendar plan year 2014 or fiscal plan year beginning <u>01/01/2014</u> and ending <u>12/31/2014</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	0	50730008
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	0	143000000
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	292193776	361997626
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	5489308	5250973
(2) U.S. Government securities	1c(2)	680098102	290840265
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1199126896	671727173
(B) All other	1c(3)(B)	757822818	734057672
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	109421663	157807553
(B) Common.....	1c(4)(B)	756606338	1153378361
(5) Partnership/joint venture interests	1c(5)	1647393029	960504005
(6) Real estate (other than employer real property).....	1c(6)	98321551	107073339
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	257343513	632234761
(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)	108810328	107369682
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	28603374	106382659
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	283970404	279588627
(15) Other.....	1c(15)	406183241	514749397

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	6631384341	6276692101

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	9186756	6801882
i Acquisition indebtedness	1i		
j Other liabilities	1j	377430982	267924862
k Total liabilities (add all amounts in lines 1g through 1j)	1k	386617738	274726744

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6244766603	6001965357
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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)	143000000	
(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)		143000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-24479	
(B) U.S. Government securities	2b(1)(B)	1176932	
(C) Corporate debt instruments	2b(1)(C)	84345631	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	26021104	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		111519188
(2) Dividends: (A) Preferred stock	2b(2)(A)	9652047	
(B) Common stock	2b(2)(B)	17893812	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1010886	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		28556745
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	5478973457	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	5360222079	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		118751378
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	12813479	
(B) Other	2b(5)(B)	94003304	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		106816783

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		26736760
(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)		-1440646
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		1039936
c Other income.....	2c		-34624281
d Total income. Add all income amounts in column (b) and enter total.....	2d		500355863

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	690309856	
(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)		690309856
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)	1094553	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	30505721	
(4) Other.....	2i(4)	21246979	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		52847253
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		743157109

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k		-242801246
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			
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			
e Was this plan covered by a fidelity bond?	X		25000000
4e			
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			
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			
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			
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			
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			
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			
l Has the plan failed to provide any benefit when due under the plan?.....		X	
4l			
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
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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 2014 This Form is Open to Public Inspection.
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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
---------------	----------------------

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>34-1843765</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>179</u>

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete 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: 15% Investment-Grade Debt: 44% High-Yield Debt: 8% Real Estate: 6% Other: 27%

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, 2014 and 2013**

FirstEnergy Corp. Master Pension Plan
Table of Contents

	Page
Independent Auditors' Report	1-2
Financial Statements:	
Statements of Net Assets Available for Benefits as of December 31, 2014 and 2013	3
Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2014	4
Statements of Accumulated Plan Benefits as of December 31, 2014 and 2013	5
Statement of Changes in Accumulated Plan Benefits for the Year Ended December 31, 2014	6
Notes to Financial Statements	7-15
Supplemental Schedules:	
Schedule H, line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2014	16
Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the Year Ended December 31, 2014	17
Schedule H, line 4j – Schedule of Reportable Transactions for the Year Ended December 31, 2014	18-20

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 of accumulated plan benefits as of December 31, 2014 and 2013, 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, 2014, 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 the 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 ("ERISA"), 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, 2014 and 2013, and for the year ended December 31, 2014, that the information provided to the Plan administrator by the Trustee is complete and accurate.

Disclaimer of Opinion

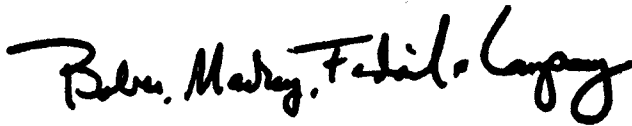
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2014, Schedule H, Line 4j – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2014, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2014, are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA 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 ERISA.



BOBER, MARKEY, FEDOROVICH & COMPANY
Akron, Ohio

October 13, 2015

FirstEnergy Corp. Master Pension Plan**Statements of Net Assets Available for Benefits**

	As of December 31,	
	2014	2013
Assets		
Investments held, at fair value	\$ 5,732,972,181	\$ 6,257,855,133
Assets held in 401(h) account at fair value (Note 4)	38,722,294	81,335,432
Employer contributions receivable	143,000,000	—
Due from broker for securities sold	339,437,138	252,744,213
Accrued interest and dividends receivable	22,560,488	39,449,563
Total assets	6,276,692,101	6,631,384,341
Liabilities		
Administrative expenses payable	6,801,882	9,186,756
Due to broker for securities purchased	267,924,862	377,430,982
Amounts related to obligation of 401(h) account (Note 4)	38,722,294	81,335,432
Total liabilities	313,449,038	467,953,170
Net assets available for benefits	<u>\$ 5,963,243,063</u>	<u>\$ 6,163,431,171</u>

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, 2014
Additions:	
Contributions:	
Employer	\$ 143,000,000
Investment Income:	
Interest and dividends	140,075,933
Net appreciation in fair value of investments	259,893,068
Total investment income	<u>399,969,001</u>
Total additions	<u>542,969,001</u>
Deductions:	
Administrative expenses	52,847,253
Benefit payments	690,309,856
Total deductions	<u>743,157,109</u>
Net decrease in net assets available for benefits	(200,188,108)
Net assets available for benefits, beginning of year	<u>6,163,431,171</u>
Net assets available for benefits, end of year	<u><u>\$ 5,963,243,063</u></u>

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,	
	2014	2013
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 4,609,213,114	\$ 4,023,720,017
Other participants	3,449,514,034	3,301,868,917
Total vested benefits	8,058,727,148	7,325,588,934
Nonvested benefits	297,716,705	280,854,507
Total actuarial present value of accumulated plan benefits	<u>\$ 8,356,443,853</u>	<u>\$ 7,606,443,441</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, 2014
Actuarial present value of accumulated plan benefits, beginning of year	<u>\$ 7,606,443,441</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	146,402,983
Change in discount period	363,274,917
Benefits paid	(690,309,856)
Change in assumptions	<u>930,632,368</u>
Net increase in actuarial present value of accumulated plan benefits	<u>750,000,412</u>
Actuarial present value of accumulated plan benefits, end of year	<u><u>\$ 8,356,443,853</u></u>

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

FirstEnergy Corp. Master Pension Plan

Notes to 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.

On August 25, 2014, the qualified pension plan was amended authorizing a voluntary cashout window program for certain eligible terminated participants with vested benefits. Eligible terminated participants were able to elect an immediate lump sum cash payment of their vested benefits. Additionally, annuity options were offered and could be elected instead of the lump sum cash payment. The election period was September 15, 2014 to October 31, 2014. Payment of benefits for participants that elected an immediate lump sum cash payment or an annuity commenced on December 1, 2014 which resulted in a \$40,046,437 reduction to the underfunded status of the pension plan.

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.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

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.

The actuarial present value of accumulated plan benefits as of December 31, 2014 and 2013, 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, 2014 and 2013, were:

Mortality

The mortality assumption was changed from the 2014 static mortality table for annuitants and non-annuitants in 2013 to the RP2000 combined healthy mortality table projected generationally with scale BB-2D in 2014.

During 2014, the Society of Actuaries published new mortality tables and improvement scales reflecting improved life expectancies and an expectation that the trend will continue. The Company, with the assistance of its actuaries, determined the use of the RP2000 mortality table with projection scale BB2D was most appropriate.

Retirement Age

In 2014 and 2013, active participants were assumed to retire at the following rates:

Rate at which participants retire at age indicated				
Age	December 31, 2014		December 31, 2013	
	Bargaining	Non-bargaining	Bargaining	Non-bargaining
55	0.06	0.06	0.06	0.06
56	0.06	0.06	0.06	0.06
57	0.06	0.06	0.06	0.06
58	0.06	0.10	0.10	0.10
59	0.12	0.15	0.15	0.15
60	0.19	0.20	0.25	0.25
61	0.18	0.25	0.25	0.25
62	0.32	0.26	0.32	0.40
63	0.25	0.23	0.25	0.35
64	0.20	0.24	0.20	0.35
65	0.35	0.27	0.35	0.50
66	0.35	0.31	0.35	0.50
67	0.35	0.50	0.35	0.50
68	0.35	0.50	0.35	0.50
69	0.35	0.50	0.35	0.50
70	1.00	1.00	1.00	1.00

Discount Rates

The discount rates used to determine present value of accumulated plan benefits were 4.25% and 5.00% in 2014 and 2013, respectively.

Actuarial Method

In 2014 and 2013, the present value of accumulated plan benefits was determined by applying the Unit Credit Cost Method.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

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.

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.

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 9 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 appreciation 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 13, 2015, the date the financial statements were issued.

Note 3 - Recent Accounting Pronouncements

In May 2015, the FASB issued Accounting Standards Update No. 2015-07, *Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)* (ASU 2015-07). ASU 2015-07 removes the requirement to include investments in the fair value hierarchy for which fair value is measured using the net asset value per share as a practical expedient under ASC 820. ASU 2015-07 is effective for the Plan retrospectively for the year ending December 31, 2016 with early adoption permitted. Plan management is currently evaluating the impact of ASU 2015-07 on the Plan's financial statements.

In July 2015, the FASB issued Accounting Standards Update No. 2015-12, *(Part I) Fully Benefit-Response Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*. ASU 2015-12 removes

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

the requirement to; 1) measure fully benefit-responsive investment contracts at fair value; 2) disaggregate investments by nature, risks, and characteristics; 3) disclose individual investments that represent five percent or more of net assets available for benefits; and 4) disclose net appreciation or depreciation for investments by general type. Additionally, plans with a fiscal year-end that do not coincide with a calendar month-end may elect to adopt a practical expedient to measure investments and investment-related activity as of the month-end date that is closest to their fiscal year-end. ASU 2015-12 is effective for fiscal years beginning after December 15, 2015 with early adoption permitted. Plan management is currently evaluating the impact of ASU 2015-12 on the Plan's financial statements.

Note 4 - Assets Held in 401(h) Account

The Plan 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, 2014 and 2013 are assets in the 401(h) account of \$38,722,294 and \$81,335,432, 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 5 - Plan Tax Status

The latest determination letter for the plan is 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 and restated 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, 2014 and 2013, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

Note 6 - 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 2014 and 2013 plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

In March 2015, the Company contributed \$143 million to its qualified pension plan for the 2014 plan year. As the contribution was related to the 2014 plan year, a contribution receivable was recorded on the Statement of Net Assets for the amount of \$143 million.

Note 7 - Information Certified by the Plan Trustee

The Trustee certified the following information included in the 2014 and 2013 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 from (to) broker for securities purchased and sold of \$71,512,276 and (\$124,686,769) as of December 31, 2014 and 2013, respectively, were certified by the Trustee. As of December 31, 2014 and 2013, the Plan held \$1,299,531,467 and \$1,844,189,704, 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, 2014 and 2013.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

Note 8 - 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 9 - 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 of investments (including gains and losses on investments bought, sold and held during the year) for the year ended December 31, 2014, were as follows:

Investment income	
Interest and dividends	\$ 141,442,928
Net appreciation in fair value of investments:	
Cash and short-term securities	92,008
Common and preferred stock	45,716,960
Fixed income	174,704,773
Alternatives	42,159,788
	<u>404,116,457</u>
Less: Change in 401(h) account	(4,147,456)
Net investment income	<u>\$ 399,969,001</u>

As of December 31, 2014, there was one individual investment (Blackrock World Index, \$309,309,716) that represents five percent or more of the Plan's net assets. There are no individual investments that represent five percent or more of the Plan's net assets as of December 31, 2013.

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.

FirstEnergy Corp. Master Pension Plan

Notes to Financial Statements

This class includes private equity funds and real estate funds. Fair value is based on the Plan's ownership percentage of the audited net asset value of each fund.

There were no changes in valuation methodologies for assets measured at fair value during 2014.

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 2014 and 2013, there were no significant transfers among levels.

December 31, 2014	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 520,865,087	\$ —	\$ 520,865,087
Domestic stock	1,274,941,783	7,639,713	—	1,282,581,496
International stock	357,552,863	416,696,716	—	774,249,579
Fixed income:				
Government bonds	—	159,753,583	—	159,753,583
Corporate bonds	—	1,394,753,990	—	1,394,753,990
Mortgaged-backed securities (non-government)	—	37,628,315	—	37,628,315
High yield debt	—	302,330,958	—	302,330,958
Alternatives:				
Hedge funds	—	814,583,024	—	814,583,024
Derivatives	—	35,590,722	—	35,590,722
Private equity funds	—	—	25,129,115	25,129,115
Real estate funds	—	—	424,228,606	424,228,606
	<u>\$ 1,632,494,646</u>	<u>\$ 3,689,842,108</u>	<u>\$ 449,357,721</u>	<u>\$ 5,771,694,475</u>

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>

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 2014:

	Private Equity	Real Estate	Total
Beginning balance	\$ 27,041,760	\$ 389,820,995	\$ 416,862,755
Acquisitions	1,203,051	—	1,203,051
Dispositions	(2,826,289)	(21,516,031)	(24,342,320)
Realized gain, net	1,588,859	14,302,821	15,891,680
Unrealized gain (loss), net	(1,878,266)	41,620,821	39,742,555
Ending balance	<u>\$ 25,129,115</u>	<u>\$ 424,228,606</u>	<u>\$ 449,357,721</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)	\$ 424,228,606	\$ —	Quarterly, Not currently redeemable	60 to 90 days, Not available
Private Equity Funds ^(b)	\$ 25,129,115	\$ 2,075,588	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 10 - 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 9.

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, 2014	Derivatives not designated as hedging instruments	As of December 31, 2014
Equity index swaps	\$ 16,260,019	Interest rate swaps	1,388,506
Credit default swaps	3,012,989		<u>\$ 1,388,506</u>
Interest rate swaps	2,968,152		
Futures	263,660		
Commodity contracts	14,474,408		
	<u>\$ 36,979,228</u>		

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		<u>\$ 2,612,580</u>
	<u>\$ 16,703,333</u>		

All income from derivatives was recorded as net appreciation in fair value of investments (Note 9). The effects of derivatives on the net appreciation in fair value of investments for the year ended December 31, 2014, were as follows:

Derivatives not designated as hedging instruments	Amount of Gain or (Loss) on Derivatives, net
Credit default swaps	\$ 4,199,934
Interest rate swaps	36,519,039
Futures	7,203,683
Equity index swaps	(38,410,237)
Commodity contracts	(648,758)
	<u>\$ 8,863,661</u>

FirstEnergy Corp. Master Pension Plan**Notes to Financial Statements**

Note 11 - 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>2014</u>	<u>2013</u>
Net assets available for benefits per the financial statements	\$ 5,963,243,063	\$ 6,163,431,171
Net assets held in 401(h) account	38,722,294	81,335,432
Net assets available for benefits per the Form 5500	<u>\$ 6,001,965,357</u>	<u>\$ 6,244,766,603</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, 2014:

Net decrease in assets available for benefits per the financial statements	\$ (200,188,108)
Net change of assets held in 401(h) account	(42,613,138)
Net decrease in assets available for benefits per the Form 5500	<u>\$ (242,801,246)</u>

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2014
#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 pages 1-68 of the 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, 2014
#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 pages 1-16 of the 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, 2014
#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)
Single Transactions								
	EB Temp Investment Fund VAR RT 12/31/2049 FEE CL 15	\$ 360,014,105	\$ —	\$ —	\$ —	\$ —	\$ 360,014,105	N/A
	BLACKROCK MSCI ACWI	N/A	\$ 684,018,703	\$ —	\$ —	\$ 647,236,926	\$ 684,018,703	\$ 36,781,777
	BLACKROCK MSCI ACWI WORLD INDEX FUND	\$ 598,749,972	\$ —	\$ —	\$ —	\$ —	\$ 598,749,972	N/A
Series								
	US Treasury Bond 152 Transactions							
	0.000% 11/15/2043 DD 11/15/13	\$ 613,894,363	\$ —	\$ —	\$ —	\$ —	\$ 613,894,363	N/A
	US Treasury Bond 144 Transactions							
	0.000% 11/15/2043 DD 11/15/13	\$ —	\$ 606,083,863	\$ —	\$ —	\$ 595,264,516	\$ 606,083,863	\$ 10,819,347
	US Treasury Bond 229 Transactions							
	3.75% 11/15/2043 DD 11/15/13	\$ 293,711,043	\$ —	\$ —	\$ —	\$ —	\$293,711,043	N/A
	US Treasury Bond 90 Transactions							
	3.75% 11/15/2043 DD 11/15/13	\$ —	\$ 304,778,051	\$ —	\$ —	\$ 301,880,416	\$ 304,778,051	\$ 2,897,635

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2014
#34-1843785 Plan 001

(a) Identity of party involved	(b) Description of asset	(c) Purchase price	(d) Selling price	(e) Lease rental	(f) Expense incurred with transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain/ (loss)
	BNY Mellon Cash Reserve							
	424 Transactions							
	0.010% 12/31/2049 DD 06/26/97	\$ 345,042,096	\$ —	\$ —	\$ —	\$ —	\$ 345,042,096	N/A
	BNY Mellon Cash Reserve							
	423 Transactions							
	0.010% 12/31/2049 DD 06/26/97	\$ —	\$ 344,873,352	\$ —	\$ —	\$ 344,873,352	\$ 344,873,352	\$ —
	EB Temp Investment Fund							
	1,731 Transactions							
	VAR RT 12/31/2049 FEE CL 15	\$6,053,822,754	\$ —	\$ —	\$ —	\$ —	\$6,053,822,754	N/A
	EB Temp Investment Fund							
	1,418 Transactions							
	VAR RT 12/31/2049 FEE CL 15	\$ —	\$ 6,025,771,857	\$ —	\$ —	\$ 6,025,771,857	\$6,025,771,857	\$ —
	Money Market Fund							
	10 Transactions	\$ 730,015,419	\$ —	\$ —	\$ —	\$ —	\$ 730,015,419	N/A
	Money Market Fund							
	19 Transactions	\$ —	\$ 730,015,419	\$ —	\$ —	\$ 730,015,419	\$ 730,015,419	\$ —
	BLACKROCK MSCI ACWI							
	10 Transactions	\$ 730,013,564	\$ —	\$ —	\$ —	\$ —	\$ 730,013,564	N/A

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2014
#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)
	BLACKROCK MSCI ACWI							
	2 Transactions	\$ —	\$ 779,544,575	\$ —	\$ —	\$ 737,629,161	\$ 779,544,575	\$ 41,915,414
	BLACKROCK MSCI WORLD INDEX FUND							
	5 Transactions	\$ 839,673,784	\$ —	\$ —	\$ —	\$ —	\$ 839,673,784	N/A
	BLACKROCK MSCI WORLD INDEX FUND							
	4 Transactions	\$ —	\$ 525,000,000	\$ —	\$ —	\$ 529,066,690	\$ 525,000,000	\$ (4,066,690)



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF11010202 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	27,558.580	27,558.58	27,558.58	0.00
FXPF11010202 AA9123453	AUD (AUSTRALIAN DOLLARS)	39.400	32.83	32.24	-0.59
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	26.760	41.84	41.73	-0.11
FXPF11010202 FH9123453	HKD (HONG KONG DOLLARS)	34.900	4.50	4.50	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	-1.000	0.00	-0.01	-0.01
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	-2.000	0.00	0.00	0.00
FXPF11010202 FM9123452	SGD (SINGAPORE DOLLARS)	0.740	0.56	0.56	0.00
FXPF11010202 FZ9123453	ILS (ISRAELI SHEKEL)	19.900	5.07	5.11	0.04
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	2.270	0.16	0.15	-0.01
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	-0.870	-0.77	-0.75	0.02
FXPF11010202 SD9123458	DKK (DANISH KRONE)	10.340	1.77	1.68	-0.09
FXPF11010202 SN9123456	NOK (NORWEGIAN KRONE)	1.640	0.22	0.22	0.00
FXPF11010202 SS9123455	SEK (SWEDISH KRONA)	17.100	2.28	2.18	-0.10
FXPF11010202 XX9123458	EUR (EURO)	14,616.620	17,964.16	17,686.84	-277.32
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	-4.010	-6.23	-6.25	-0.02
FXPF11010302 FK9123456	KRW (SOUTH KOREAN WON)	13.000	0.01	0.01	0.00
FXPF11010302 FL9123454	IDR (INDONESIAN RUPIAH)	-1.000	0.00	0.00	0.00
FXPF11010302 FM9123452	SGD (SINGAPORE DOLLARS)	0.010	0.01	0.01	0.00
FXPF11010302 XX9123458	EUR (EURO)	0.360	0.45	0.44	-0.01
FXPF11010402 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	30,424.290	30,424.29	30,424.29	0.00
FXPF11010402 XX9123458	EUR (EURO)	-778,425.790	-1,042,128.66	-941,934.13	100,194.53
FXPF11010502 ES9123450	CHF (SWISS FRANC)	8,001.130	8,476.67	8,052.26	-424.41
FXPF11010502 EX9123459	GBP (GREAT BRITISH POUNDS)	53,999.360	84,468.69	84,198.50	-270.19
FXPF11010502 XX9123458	EUR (EURO)	8,919.720	10,938.70	10,793.31	-145.39
FXPF15010302 EX9123459	GBP (GREAT BRITISH POUNDS)	143,342.550	223,506.87	223,506.87	0.00
FXPF15010302 XX9123458	EUR (EURO)	1,207,694.540	1,495,427.76	1,461,370.78	-34,056.98
FXPF20010602 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	345,258.860	345,258.86	345,258.86	0.00
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	124,000.000	124,000.00	124,000.00	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	120,000.000	120,000.00	120,000.00	0.00
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	130,659.540	217,613.05	203,730.89	-13,882.16
FXPF20010602 XX9123458	EUR (EURO)	56,259.000	70,270.44	68,076.20	-2,194.24
FXPF30010002 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	26,516.100	26,516.10	26,516.10	0.00
FXPF30010002 999BCYUT6	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	48,000.000	48,000.00	48,000.00	0.00
FXPF30010002 999DEUC92	DEUTSCHE BANK VAR RT 01/01/2049 DD 07/01/08	32,000.000	32,000.00	32,000.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 999FOBC98	CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08	261,000.000	261,000.00	261,000.00	0.00
FXPF30010002 999FOBZU6	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	1,549,000.000	1,549,000.00	1,549,000.00	0.00
FXPF30010002 999GLMUS3	GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	260,000.000	260,000.00	260,000.00	0.00
FXPF30010002 999SALCA0	SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	69,000.000	69,000.00	69,000.00	0.00
FXPF30010002 999SALCB8	UBS CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	69,000.000	69,000.00	69,000.00	0.00
FXPF30010002 99VAMVE7	CME CCP COLL HELD AT GSC	36,000.000	36,000.00	36,000.00	0.00
FXPF30010002 AA9123453	AUD (AUSTRALIAN DOLLARS)	138,444.070	115,706.73	113,295.70	-2,411.03
FXPF30010002 ES9123450	CHF (SWISS FRANC)	677.340	761.61	681.67	-79.94
FXPF30010002 EX9123459	GBP (GREAT BRITISH POUNDS)	29,592.420	46,176.55	46,141.98	-34.57
FXPF30010002 FJ9123459	JPY (JAPANESE YEN)	5,631,393.000	47,675.91	46,969.37	-706.54
FXPF30010002 LB9123459	BRL (BRAZILIAN REAL)	19,631.930	7,632.65	7,385.42	-247.23
FXPF30010002 LM9123455	MXN (MEXICAN PESO)	289,084.920	19,826.78	19,612.61	-214.17
FXPF30010002 NC9123455	CAD (CANADIAN DOLLARS)	176,082.660	153,144.00	152,024.74	-1,119.26
FXPF30010002 XX9123458	EUR (EURO)	126,616.820	155,072.46	153,212.68	-1,859.78
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-47,998.670	-59,096.17	-58,080.79	1,015.38
FXPF60010002 999F83998	BLACKROCK CASH	0.110	0.11	0.11	0.00
TOTAL INTEREST-BEARING CASH			4,571,278.84	4,614,564.66	43,285.82

U. S. GOVERNMENT SECURITIES

FXPF20010202 912796EP0	U S TREASURY BILL 0.000% 01/15/2015 DD 07/17/14	71,000,000.000	70,997,546.27	70,997,546.27	0.00
FXPF20010202 912796EQ8	U S TREASURY BILL 0.000% 01/22/2015 DD 07/24/14	17,500,000.000	17,499,115.20	17,499,115.20	0.00
FXPF20010202 912796EV7	U S TREASURY BILL 0.000% 02/19/2015 DD 08/21/14	21,500,000.000	21,499,184.79	21,499,184.79	0.00
FXPF20010202 912796EY1	U S TREASURY BILL 0.000% 03/12/2015 DD 09/11/14	107,685,000.000	107,677,514.82	107,677,514.82	0.00
FXPF20010302 912796DG1	U S TREASURY BILL 0.000% 02/05/2015 DD 02/06/14	2,510,000.000	2,509,857.26	2,509,857.26	0.00
FXPF20010302 912796EP0	U S TREASURY BILL 0.000% 01/15/2015 DD 07/17/14	1,470,000.000	1,469,974.12	1,469,974.12	0.00
FXPF20010302 912796EV7	U S TREASURY BILL 0.000% 02/19/2015 DD 08/21/14	3,150,000.000	3,149,880.56	3,149,880.56	0.00
FXPF20010302 912810RH3	U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	6,780,000.000	7,132,482.90	7,299,076.80	166,593.90
FXPF20010302 912828F70	U S TREASURY NOTE VAR RT 10/31/2016 DD 10/31/14	1,385,000.000	1,383,586.82	1,384,141.30	554.48
FXPF20010302 912828G38	U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14	7,345,000.000	7,374,342.70	7,394,358.40	20,015.70
FXPF25010202 912796EY1	U S TREASURY BILL 0.000% 03/12/2015 DD 09/11/14	3,365,000.000	3,364,766.10	3,364,766.10	0.00
FXPF30010002 31339D4L9	FHLMC MULTICLASS MTG 2411 FJ VAR RT 12/15/2029 DD 02/15/02	26,278.840	26,317.74	26,402.09	84.35
FXPF30010002 31394UAB8	FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	2,538,422.320	2,723,594.77	2,800,285.97	76,691.20
FXPF30010002 912796EC9	U S TREASURY BILL 0.000% 05/28/2015 DD 05/29/14	415,000.000	0.00	0.00	0.00
FXPF30010002 912796EM7	U S TREASURY BILL 0.000% 01/02/2015 DD 07/03/14	354,000.000	353,912.48	353,912.48	0.00
FXPF30010002 912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	48,450,000.000	20,362,167.07	21,310,732.50	948,565.43
FXPF30010002 912803EF6	U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/18/14	50,200,000.000	21,095,217.52	21,888,204.00	792,986.48

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 912810RH3	U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	200,000.000	217,312.50	215,312.00	-2,000.50
TOTAL U. S. GOVERNMENT SECURITIES			288,836,773.62	290,840,264.66	2,003,491.04
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FXPF11010402 EZ9393230	QUINN GROUP 12/11 (EUR) TLA2	180,464.770	231,277.22	214,822.86	-16,454.36
FXPF15010202 48207LAA1	JUPITER RESOURCES INC 144A 8.500% 10/01/2022 DD 09/18/14	4,100,000.000	3,875,525.00	3,085,250.00	-790,275.00
FXPF20010102 001055AF9	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	1,115,000.000	1,311,909.00	1,450,525.80	138,616.80
FXPF20010102 00206RBH4	AT&T INC 4.300% 12/15/2042 DD 06/15/13	3,675,000.000	3,239,218.50	3,493,859.25	254,640.75
FXPF20010102 00206RCG5	AT&T INC 4.800% 06/15/2044 DD 06/10/14	2,650,000.000	2,640,354.00	2,700,244.00	59,890.00
FXPF20010102 002824AY6	ABBOTT LABORATORIES 5.300% 05/27/2040 DD 05/27/10	750,000.000	912,532.50	914,707.50	2,175.00
FXPF20010102 010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	1,185,000.000	1,382,717.25	1,561,818.15	179,100.90
FXPF20010102 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	1,000,000.000	946,170.00	1,103,350.00	157,180.00
FXPF20010102 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	730,000.000	781,705.90	885,468.10	103,762.20
FXPF20010102 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	1,175,000.000	1,718,508.00	1,813,988.50	95,480.50
FXPF20010102 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	3,425,000.000	3,477,505.25	3,354,890.25	-122,615.00
FXPF20010102 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	2,000,000.000	1,670,840.00	2,001,440.00	330,600.00
FXPF20010102 039483AU6	ARCHER-DANIELS-MIDLAND CO 5.375% 09/15/2035 DD 09/22/05	1,875,000.000	1,994,362.50	2,270,981.25	276,618.75
FXPF20010102 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	2,000,000.000	2,388,200.00	2,695,000.00	306,800.00
FXPF20010102 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,500,000.000	1,525,110.00	1,700,280.00	175,170.00
FXPF20010102 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	1,000,000.000	1,106,190.00	1,279,670.00	173,480.00
FXPF20010102 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	500,000.000	544,055.00	562,170.00	18,115.00
FXPF20010102 144141CU0	DUKE ENERGY PROGRESS INC 6.125% 09/15/2033 DD 09/11/03	1,500,000.000	1,680,570.00	1,894,800.00	214,230.00
FXPF20010102 149123CB5	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	1,309,000.000	1,171,515.73	1,286,406.66	114,890.93
FXPF20010102 17275RAF9	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	1,275,000.000	1,485,553.50	1,553,689.50	68,136.00
FXPF20010102 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	620,000.000	762,166.00	873,518.00	111,352.00
FXPF20010102 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	4,000,000.000	3,722,400.00	4,378,040.00	655,640.00
FXPF20010102 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	1,835,000.000	1,704,568.20	1,943,136.55	238,568.35
FXPF20010102 208251AE8	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	845,000.000	1,069,246.10	1,125,692.10	56,446.00
FXPF20010102 20825VAB8	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	2,175,000.000	2,537,442.00	2,716,096.50	178,654.50
FXPF20010102 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	1,500,000.000	1,610,325.00	1,813,905.00	203,580.00
FXPF20010102 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	650,000.000	648,342.50	711,873.50	63,531.00
FXPF20010102 219350AV7	CORNING INC 5.750% 08/15/2040 DD 08/10/10	600,000.000	650,442.00	714,792.00	64,350.00
FXPF20010102 25243YAH2	DIAGEO CAPITAL PLC 5.875% 09/30/2036 DD 09/28/06	1,175,000.000	1,349,475.75	1,469,995.50	120,519.75
FXPF20010102 25468PBW5	WALT DISNEY CO/THE 7.000% 03/01/2032 DD 02/28/02	700,000.000	895,664.00	1,012,949.00	117,285.00
FXPF20010102 25468PCR5	WALT DISNEY CO/THE 4.125% 12/01/2041 DD 12/02/11	1,341,000.000	1,316,942.46	1,415,023.20	98,080.74
FXPF20010102 257375AF2	DOMINION GAS HOLDINGS LLC 4.800% 11/01/2043 DD 05/01/14	1,175,000.000	1,136,037.00	1,266,262.25	130,225.25

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	2,477,000.000	2,833,564.15	3,221,957.75	388,393.60
FXPF20010102 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	2,050,000.000	2,540,954.50	2,829,697.00	288,742.50
FXPF20010102 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	500,000.000	534,865.00	549,610.00	14,745.00
FXPF20010102 36962G4B7	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	4,000,000.000	5,142,400.00	5,658,040.00	515,640.00
FXPF20010102 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	275,000.000	247,392.75	288,794.00	41,401.25
FXPF20010102 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	700,000.000	695,891.00	748,160.00	52,269.00
FXPF20010102 377372AB3	GLAXOSMITHKLINE CAPITAL INC 5.375% 04/15/2034 DD 04/06/04	1,825,000.000	1,986,092.75	2,222,047.00	235,954.25
FXPF20010102 401378AB0	GUARDIAN LIFE INSURANCE C 144A 4.875% 06/19/2064 DD 06/19/14	1,000,000.000	996,650.00	1,064,600.00	67,950.00
FXPF20010102 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	785,000.000	928,450.90	1,008,638.65	80,187.75
FXPF20010102 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	5,005,000.000	5,309,203.90	6,199,042.85	889,838.95
FXPF20010102 406216AW1	HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	825,000.000	1,016,515.50	1,069,695.00	53,179.50
FXPF20010102 427866AL2	HERSHEY CO/THE 7.200% 08/15/2027 DD 08/15/97	420,000.000	526,843.80	581,876.40	55,032.60
FXPF20010102 437076AS1	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	2,640,000.000	3,046,296.00	3,447,840.00	401,544.00
FXPF20010102 438516BB1	HONEYWELL INTERNATIONAL INC 5.375% 03/01/2041 DD 02/17/11	1,000,000.000	1,169,640.00	1,250,790.00	81,150.00
FXPF20010102 452308AR0	ILLINOIS TOOL WORKS INC 3.900% 09/01/2042 DD 08/28/12	600,000.000	593,136.00	604,440.00	11,304.00
FXPF20010102 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	2,100,000.000	2,047,983.00	2,306,304.00	258,321.00
FXPF20010102 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,000,000.000	1,193,500.00	1,306,540.00	113,040.00
FXPF20010102 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	1,500,000.000	1,534,650.00	1,663,950.00	129,300.00
FXPF20010102 478160BK9	JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	1,000,000.000	992,670.00	1,152,330.00	159,660.00
FXPF20010102 500472AC9	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	1,125,000.000	1,367,100.00	1,527,873.75	160,773.75
FXPF20010102 500472AE5	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	250,000.000	248,237.50	279,802.50	31,565.00
FXPF20010102 540424AP3	LOEWS CORP 6.000% 02/01/2035 DD 01/27/05	650,000.000	716,527.50	796,984.50	80,457.00
FXPF20010102 548661AH0	LOWE'S COS INC 6.875% 02/15/2028 DD 02/09/98	1,500,000.000	1,846,800.00	1,950,450.00	103,650.00
FXPF20010102 549271AF1	LUBRIZOL CORP 6.500% 10/01/2034 DD 09/28/04	1,500,000.000	1,811,355.00	2,019,375.00	208,020.00
FXPF20010102 585055AQ9	MEDTRONIC INC 6.500% 03/15/2039 DD 03/12/09	700,000.000	851,172.00	914,263.00	63,091.00
FXPF20010102 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	1,500,000.000	1,573,785.00	1,595,865.00	22,080.00
FXPF20010102 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	2,580,000.000	3,051,288.60	3,437,953.20	386,664.60
FXPF20010102 595620AE5	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	730,000.000	818,351.90	936,487.80	118,135.90
FXPF20010102 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	1,500,000.000	1,525,035.00	1,741,650.00	216,615.00
FXPF20010102 65334HAE2	NEXEN ENERGY ULC 5.875% 03/10/2035 DD 03/10/05	1,000,000.000	1,067,970.00	1,174,310.00	106,340.00
FXPF20010102 656531AM2	STATOIL ASA 7.250% 09/23/2027 DD 05/26/00	2,085,000.000	2,703,223.35	2,849,632.05	146,408.70
FXPF20010102 68235PAF5	ONE GAS INC 4.658% 02/01/2044 DD 08/01/14	1,000,000.000	999,990.00	1,139,520.00	139,530.00
FXPF20010102 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	540,000.000	629,202.60	701,028.00	71,825.40
FXPF20010102 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,670,000.000	1,783,192.60	2,003,348.70	220,156.10
FXPF20010102 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	2,500,000.000	2,489,325.00	2,749,500.00	260,175.00
FXPF20010102 695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	2,010,000.000	2,328,504.60	2,643,471.60	314,967.00

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 713409AC4	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	910,000.000	1,145,890.20	1,254,516.90	108,626.70
FXPF20010102 713448BP2	PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	750,000.000	854,932.50	903,307.50	48,375.00
FXPF20010102 717081DK6	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	750,000.000	747,517.50	815,797.50	68,280.00
FXPF20010102 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	2,000,000.000	2,370,580.00	2,557,120.00	186,540.00
FXPF20010102 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	560,000.000	510,400.80	578,368.00	67,967.20
FXPF20010102 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	1,760,000.000	1,608,323.20	1,845,412.80	237,089.60
FXPF20010102 742718DB2	PROCTER & GAMBLE CO/THE 5.800% 08/15/2034 DD 08/10/04	2,000,000.000	2,307,160.00	2,658,600.00	351,440.00
FXPF20010102 74456QAQ9	PUBLIC SERVICE ELECTRIC & GAS 5.700% 12/01/2036 DD 12/18/06	1,480,000.000	1,687,362.80	1,912,234.00	224,871.20
FXPF20010102 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	85,000.000	92,771.55	104,825.40	12,053.85
FXPF20010102 745332CE4	PUGET SOUND ENERGY INC 4.434% 11/15/2041 DD 11/16/11	1,990,000.000	1,894,818.30	2,167,388.60	272,570.30
FXPF20010102 755111AF8	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	260,000.000	318,723.60	352,518.40	33,794.80
FXPF20010102 767201AL0	RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	1,385,000.000	1,426,646.95	1,521,838.00	95,191.05
FXPF20010102 773903AE9	ROCKWELL AUTOMATION INC 6.250% 12/01/2037 DD 12/03/07	480,000.000	559,060.80	637,017.60	77,956.80
FXPF20010102 797440BF0	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2035 DD 05/19/05	1,250,000.000	1,368,550.00	1,528,787.50	160,237.50
FXPF20010102 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	2,575,000.000	3,198,124.25	3,460,336.50	262,212.25
FXPF20010102 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	750,000.000	724,117.50	744,300.00	20,182.50
FXPF20010102 828807CE5	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	650,000.000	815,275.50	904,702.50	89,427.00
FXPF20010102 837004CB4	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08	1,335,000.000	1,561,950.00	1,736,981.85	175,031.85
FXPF20010102 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	1,000,000.000	989,380.00	1,080,890.00	91,510.00
FXPF20010102 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	2,000,000.000	2,001,520.00	2,265,040.00	263,520.00
FXPF20010102 863667AG6	STRYKER CORP 4.375% 05/15/2044 DD 05/01/14	1,000,000.000	995,510.00	1,040,090.00	44,580.00
FXPF20010102 871829AW7	SYSCO CORP 4.500% 10/02/2044 DD 10/02/14	1,350,000.000	1,407,496.50	1,464,304.50	56,808.00
FXPF20010102 87612EAR7	TARGET CORP 6.500% 10/15/2037 DD 10/05/07	2,241,000.000	2,654,688.60	3,060,533.70	405,845.10
FXPF20010102 88163VAD1	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	250,000.000	273,835.00	309,262.50	35,427.50
FXPF20010102 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	1,490,000.000	1,988,777.50	2,047,617.60	58,840.10
FXPF20010102 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	2,305,000.000	2,763,164.85	3,062,008.10	298,843.25
FXPF20010102 911312AJ5	UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	1,700,000.000	2,066,299.00	2,260,711.00	194,412.00
FXPF20010102 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	3,780,000.000	4,506,742.80	4,986,311.40	479,568.60
FXPF20010102 91324PAR3	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,500,000.000	1,650,105.00	1,857,330.00	207,225.00
FXPF20010102 92344GAM8	VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01	1,500,000.000	1,915,860.00	2,069,175.00	153,315.00
FXPF20010102 931142CK7	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	2,500,000.000	3,127,325.00	3,440,050.00	312,725.00
FXPF20010102 931142DK6	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	1,000,000.000	1,120,110.00	1,164,440.00	44,330.00
FXPF20010102 983024AG5	WYETH LLC 6.500% 02/01/2034 DD 12/16/03	315,000.000	385,591.50	424,676.70	39,085.20
FXPF20010102 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,975,000.000	2,289,400.25	2,533,253.50	243,853.25
FXPF20010302 00037BAC6	ABB FINANCE USA INC 4.375% 05/08/2042 DD 05/08/12	525,000.000	481,110.00	568,480.50	87,370.50
FXPF20010302 001957BD0	AT&T CORP VAR RT 11/15/2031 DD 05/15/02	3,433,000.000	4,569,082.69	5,058,594.16	489,511.47

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 00206RBA9	AT&T INC 5.550% 08/15/2041 DD 08/18/11	2,387,000.000	2,452,497.27	2,659,834.10	207,336.83
FXPF20010302 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13	4,240,000.000	3,903,972.28	3,997,260.00	93,287.72
FXPF20010302 00440EAQ0	ACE INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	1,040,000.000	955,250.72	1,092,312.00	137,061.28
FXPF20010302 010392EZ7	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	400,000.000	472,740.00	531,488.00	58,748.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	98,564.40	112,197.60	13,633.20
FXPF20010302 010392FG8	ALABAMA POWER CO 4.100% 01/15/2042 DD 01/18/12	730,000.000	652,225.80	754,798.10	102,572.30
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	605,000.000	516,058.95	613,972.15	97,913.20
FXPF20010302 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	1,285,000.000	1,231,878.31	1,417,804.75	185,926.44
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	122,074.62	138,278.58	16,203.96
FXPF20010302 02361DAM2	AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	160,000.000	161,396.80	185,350.40	23,953.60
FXPF20010302 02364WAV5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	2,635,000.000	2,944,730.70	3,117,758.35	173,027.65
FXPF20010302 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	305,000.000	253,397.05	292,190.00	38,792.95
FXPF20010302 025816BF5	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	780,000.000	686,259.60	787,082.40	100,822.80
FXPF20010302 035229CJ0	ANHEUSER-BUSCH COS LLC 6.800% 08/20/2032 DD 06/22/01	1,175,000.000	1,439,974.25	1,613,028.25	173,054.00
FXPF20010302 035229CQ4	ANHEUSER-BUSCH COS LLC 5.950% 01/15/2033 DD 10/31/02	1,550,000.000	1,765,543.00	1,948,055.50	182,512.50
FXPF20010302 035229DC4	ANHEUSER-BUSCH COS LLC 6.450% 09/01/2037 DD 08/24/07	550,000.000	669,922.00	723,354.50	53,432.50
FXPF20010302 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	281,000.000	404,977.20	429,764.21	24,787.01
FXPF20010302 03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	310,000.000	285,798.30	291,434.10	5,635.80
FXPF20010302 035242AA4	ANHEUSER-BUSCH INBEV FINANCE I 2.625% 01/17/2023 DD 01/17/13	1,170,000.000	1,130,009.40	1,135,719.00	5,709.60
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	880,000.000	786,984.70	873,303.20	86,318.50
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	430,000.000	457,158.80	421,197.90	-35,960.90
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	4,075,000.000	4,012,613.02	3,821,494.25	-191,118.77
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	940,000.000	785,294.80	940,676.80	155,382.00
FXPF20010302 037833AS9	APPLE INC 3.450% 05/06/2024 DD 05/06/14	2,375,000.000	2,373,005.00	2,487,242.50	114,237.50
FXPF20010302 03938JAA7	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	585,000.000	584,935.65	649,970.10	65,034.45
FXPF20010302 039483BC5	ARCHER-DANIELS-MIDLAND CO VAR RT 03/01/2041 DD 03/01/11	620,000.000	772,706.00	794,579.60	21,873.60
FXPF20010302 039483BH4	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	240,000.000	204,040.80	240,816.00	36,775.20
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	400,000.000	383,020.00	423,668.00	40,648.00
FXPF20010302 040555CP7	ARIZONA PUBLIC SERVICE CO 4.700% 01/15/2044 DD 01/10/14	1,095,000.000	1,090,620.00	1,247,314.50	156,694.50
FXPF20010302 04351LAA8	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	495,000.000	479,065.95	559,152.00	80,086.05
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	1,690,000.000	2,130,089.95	2,277,275.00	147,185.05
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	595,000.000	569,278.15	591,465.70	22,187.55
FXPF20010302 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	4,584,000.000	4,828,142.85	4,963,646.88	135,504.03
FXPF20010302 049560AM7	ATMOS ENERGY CORP 4.125% 10/15/2044 DD 10/15/14	895,000.000	893,317.40	927,739.10	34,421.70
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,645,000.000	1,692,298.84	1,864,640.40	172,341.56
FXPF20010302 057224AZ0	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	436,000.000	461,593.20	478,239.68	16,646.48

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 064255BJ0	BANK OF TOKYO-MITSUBISHI 144A 3.250% 09/08/2024 DD 09/08/14	1,125,000.000	1,120,815.00	1,116,303.75	-4,511.25
FXPF20010302 071813BE8	BAXTER INTERNATIONAL INC 3.650% 08/15/2042 DD 08/13/12	1,230,000.000	1,020,297.30	1,171,144.50	150,847.20
FXPF20010302 07274EAG8	BAYER US FINANCE LLC 144A 3.375% 10/08/2024 DD 10/08/14	535,000.000	529,708.85	544,399.95	14,691.10
FXPF20010302 075887AV1	BECTON DICKINSON AND CO 6.000% 05/15/2039 DD 05/15/09	50,000.000	57,974.50	61,660.50	3,686.00
FXPF20010302 084659AE1	BERKSHIRE HATHAWAY ENERGY 144A 4.500% 02/01/2045 DD 12/04/14	300,000.000	301,881.00	313,905.00	12,024.00
FXPF20010302 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	420,000.000	464,599.80	537,461.40	72,861.60
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	545,000.000	498,391.60	586,196.55	87,804.95
FXPF20010302 084670BK3	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	645,000.000	596,270.25	705,378.45	109,108.20
FXPF20010302 08658EAA5	BESTFOODS 6.625% 04/15/2028 DD 03/24/98	680,000.000	832,143.20	897,742.80	65,599.60
FXPF20010302 097023AE5	BOEING CO/THE 8.750% 09/15/2031 DD 09/15/91	650,000.000	905,872.50	1,029,125.50	123,253.00
FXPF20010302 097023AS4	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	330,000.000	422,469.30	463,864.50	41,395.20
FXPF20010302 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	560,000.000	807,212.00	816,424.00	9,212.00
FXPF20010302 110122AU2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	1,485,000.000	1,219,634.10	1,300,978.80	81,344.70
FXPF20010302 111320AJ6	BROADCOM CORP 4.500% 08/01/2034 DD 07/29/14	1,235,000.000	1,227,590.00	1,293,934.20	66,344.20
FXPF20010302 115637AL4	BROWN-FORMAN CORP 3.750% 01/15/2043 DD 12/12/12	500,000.000	421,330.00	493,535.00	72,205.00
FXPF20010302 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	335,000.000	331,667.75	351,445.15	19,777.40
FXPF20010302 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	940,000.000	1,025,050.40	1,056,879.60	31,829.20
FXPF20010302 12189TAN4	BURLINGTON NORTHERN SANTA FE L 6.750% 03/15/2029 DD 03/10/99	141,000.000	161,745.33	177,163.68	15,418.35
FXPF20010302 12201PAB2	BURLINGTON RESOURCES FINANCE C 7.200% 08/15/2031 DD 08/24/01	750,000.000	952,462.50	1,031,842.50	79,380.00
FXPF20010302 129466AM0	BERKSHIRE HATHAWAY ENERGY CO 8.480% 09/15/2028 DD 09/22/98	290,000.000	392,097.40	432,131.90	40,034.50
FXPF20010302 136375BD3	CANADIAN NATIONAL RAILWAY CO 6.900% 07/15/2028 DD 07/07/98	1,345,000.000	1,715,655.10	1,812,831.35	97,176.25
FXPF20010302 136375BZ4	CANADIAN NATIONAL RAILWAY CO 4.500% 11/07/2043 DD 11/07/13	550,000.000	531,140.50	607,260.50	76,120.00
FXPF20010302 144141DB1	DUKE ENERGY PROGRESS INC 4.100% 05/15/2042 DD 05/18/12	265,000.000	244,708.95	280,982.15	36,273.20
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS INC 4.100% 03/15/2043 DD 03/12/13	285,000.000	262,866.90	302,484.75	39,617.85
FXPF20010302 149123CD1	CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	850,000.000	876,137.50	907,698.00	31,560.50
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	1,535,000.000	1,539,897.75	1,670,264.20	130,366.45
FXPF20010302 14916RAD6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	810,000.000	702,675.00	804,176.10	101,501.10
FXPF20010302 15189XAN8	CENTERPOINT ENERGY HOUSTON ELE 4.500% 04/01/2044 DD 03/17/14	715,000.000	707,313.75	798,032.95	90,719.20
FXPF20010302 166764AH3	CHEVRON CORP 3.191% 06/24/2023 DD 06/24/13	1,090,000.000	1,046,345.50	1,110,350.30	64,004.80
FXPF20010302 16876AAA2	CHILDREN'S HOSPITAL MEDICAL CE 4.268% 05/15/2044 DD 11/06/14	755,000.000	755,000.00	784,988.60	29,988.60
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	1,090,000.000	1,273,294.40	1,424,324.80	151,030.40
FXPF20010302 171232AS0	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	475,000.000	624,074.00	654,089.25	30,015.25
FXPF20010302 172062AF8	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	685,000.000	802,710.40	869,600.65	66,890.25
FXPF20010302 17275RAD4	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	1,045,000.000	1,243,922.00	1,315,310.15	71,388.15
FXPF20010302 17275RAF9	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	649,000.000	686,661.47	790,858.42	104,196.95
FXPF20010302 17275RAN2	CISCO SYSTEMS INC 3.625% 03/04/2024 DD 03/03/14	1,010,000.000	1,009,242.50	1,052,480.60	43,238.10



FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	515,000.000	521,304.35	529,291.25	7,986.90
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	510,000.000	522,051.30	590,529.00	68,477.70
FXPF20010302 20030NAM3	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	4,205,000.000	5,169,019.88	5,594,416.10	425,396.22
FXPF20010302 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	1,550,000.000	2,094,282.50	2,183,795.00	89,512.50
FXPF20010302 20030NAX9	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	2,185,000.000	2,754,267.46	2,917,412.00	163,144.54
FXPF20010302 20030NAY7	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	1,317,000.000	1,665,841.17	1,798,653.24	132,812.07
FXPF20010302 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	410,000.000	390,606.32	448,749.10	58,142.78
FXPF20010302 20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	1,820,000.000	1,813,156.80	1,903,083.00	89,926.20
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	1,320,000.000	1,125,352.80	1,307,512.80	182,160.00
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	690,000.000	668,817.00	773,579.70	104,762.70
FXPF20010302 207597DV4	CONNECTICUT LIGHT & POWER CO/T 6.350% 06/01/2036 DD 06/07/06	210,000.000	252,913.50	288,195.60	35,282.10
FXPF20010302 207597EG6	CONNECTICUT LIGHT & POWER CO/T 4.300% 04/15/2044 DD 04/24/14	385,000.000	385,000.00	416,981.95	31,981.95
FXPF20010302 20825CAF1	CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	1,385,000.000	1,554,607.10	1,708,245.15	153,638.05
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	420,000.000	492,983.40	522,295.20	29,311.80
FXPF20010302 20825CAQ7	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	3,760,000.000	4,809,472.20	4,995,724.00	186,251.80
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	530,000.000	684,473.80	738,539.10	54,065.30
FXPF20010302 20826FAF3	CONOCOPHILLIPS CO 4.150% 11/15/2034 DD 11/12/14	320,000.000	319,868.80	328,345.60	8,476.80
FXPF20010302 209111EU3	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	855,000.000	1,078,625.25	1,190,647.35	112,022.10
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	1,055,000.000	1,164,646.15	1,266,327.05	101,680.90
FXPF20010302 209111FB4	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	750,000.000	753,064.50	777,787.50	24,723.00
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	1,195,000.000	1,181,141.76	1,292,356.65	111,214.89
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	1,115,000.000	1,112,156.75	1,221,136.85	108,980.10
FXPF20010302 210518CU8	CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	580,000.000	512,348.80	598,525.20	86,176.40
FXPF20010302 219350AR6	CORNING INC 7.250% 08/15/2036 DD 08/01/06	2,379,000.000	2,740,893.48	3,090,630.27	349,736.79
FXPF20010302 22546QAP2	CREDIT SUISSE/NEW YORK NY 3.625% 09/09/2024 DD 09/09/14	945,000.000	940,222.23	961,291.80	21,069.57
FXPF20010302 23338VAA4	DTE ELECTRIC CO 4.000% 04/01/2043 DD 03/27/13	325,000.000	289,259.75	335,292.75	46,033.00
FXPF20010302 233835AQ0	DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01	595,000.000	863,898.35	910,046.55	46,148.20
FXPF20010302 244199BA2	DEERE & CO 7.125% 03/03/2031 DD 03/02/01	750,000.000	964,155.00	1,074,772.50	110,617.50
FXPF20010302 244199BF1	DEERE & CO 3.900% 06/09/2042 DD 06/08/12	805,000.000	706,258.70	813,645.70	107,387.00
FXPF20010302 247109BR1	DELMARVA POWER & LIGHT CO 4.000% 06/01/2042 DD 06/26/12	330,000.000	343,110.90	340,279.50	-2,831.40
FXPF20010302 250847EA4	DTE ELECTRIC CO 5.700% 10/01/2037 DD 10/06/05	105,000.000	118,538.70	137,367.30	18,828.60
FXPF20010302 250847EB2	DTE ELECTRIC CO 6.625% 06/01/2036 DD 05/24/06	195,000.000	243,679.80	273,988.65	30,308.85
FXPF20010302 25245BAA5	DIAGEO INVESTMENT CORP 4.250% 05/11/2042 DD 05/11/12	575,000.000	578,335.00	591,422.00	13,087.00
FXPF20010302 25271CAN2	DIAMOND OFFSHORE DRILLING INC 4.875% 11/01/2043 DD 11/05/13	1,380,000.000	1,354,401.00	1,175,649.60	-178,751.40
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	168,499.65	179,005.20	10,505.55
FXPF20010302 25468PCP9	WALT DISNEY CO/THE 4.375% 08/16/2041 DD 08/22/11	1,405,000.000	1,315,136.20	1,530,663.20	215,527.00

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 25468PDB9	WALT DISNEY CO/THE 4.125% 06/01/2044 DD 06/02/14	400,000.000	399,316.00	419,572.00	20,256.00
FXPF20010302 257375AF2	DOMINION GAS HOLDINGS LLC 4.800% 11/01/2043 DD 05/01/14	660,000.000	638,114.40	711,262.20	73,147.80
FXPF20010302 257375AJ4	DOMINION GAS HOLDINGS LLC 4.600% 12/15/2044 DD 12/08/14	445,000.000	442,196.50	466,146.40	23,949.90
FXPF20010302 260003AK4	DOVER CORP 5.375% 03/01/2041 DD 02/22/11	330,000.000	353,641.20	410,685.00	57,043.80
FXPF20010302 263534CJ6	EI DU PONT DE NEMOURS & CO 4.150% 02/15/2043 DD 02/15/13	1,260,000.000	1,111,546.80	1,269,248.40	157,701.60
FXPF20010302 263901AD2	DUKE ENERGY INDIANA INC 4.200% 03/15/2042 DD 03/15/12	515,000.000	475,350.15	549,206.30	73,856.15
FXPF20010302 263901AF7	DUKE ENERGY INDIANA INC 4.900% 07/15/2043 DD 07/11/13	775,000.000	802,776.00	912,802.75	110,026.75
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	2,498,000.000	2,325,937.76	2,684,026.06	358,088.30
FXPF20010302 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	555,000.000	500,948.55	569,513.25	68,564.70
FXPF20010302 26442RAD3	DUKE ENERGY PROGRESS INC 4.150% 12/01/2044 DD 11/20/14	1,280,000.000	1,334,784.00	1,360,640.00	25,856.00
FXPF20010302 268317AC8	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	365,000.000	487,154.55	495,874.40	8,719.85
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	200,000.000	193,906.00	232,988.00	39,082.00
FXPF20010302 291011AQ7	EMERSON ELECTRIC CO 6.000% 08/15/2032 DD 08/19/02	100,000.000	113,394.00	131,815.00	18,421.00
FXPF20010302 29736RAC4	ESTEE LAUDER COS INC/THE 6.000% 05/15/2037 DD 05/01/07	640,000.000	723,296.00	815,366.40	92,070.40
FXPF20010302 313747AV9	FEDERAL REALTY INVESTMENT TRUS 4.500% 12/01/2044 DD 11/14/14	220,000.000	217,492.00	228,958.40	11,466.40
FXPF20010302 337358BH7	WACHOVIA CORP STEP 08/01/2026 DD 08/01/96	545,000.000	670,982.20	719,650.70	48,668.50
FXPF20010302 341081EY9	FLORIDA POWER & LIGHT CO 5.850% 05/01/2037 DD 04/17/07	300,000.000	346,449.00	393,015.00	46,566.00
FXPF20010302 341081FF9	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	3,116,000.000	2,867,810.60	3,327,015.52	459,204.92
FXPF20010302 341081FG7	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	1,864,000.000	1,853,618.96	1,973,864.16	120,245.20
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA INC 5.650% 04/01/2040 DD 03/25/10	1,030,000.000	1,169,008.80	1,338,330.50	169,321.70
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA INC 3.850% 11/15/2042 DD 11/20/12	1,605,000.000	1,405,546.65	1,618,514.10	212,967.45
FXPF20010302 36158FAA8	SWISS RE SOLUTIONS HOLDING COR 7.000% 02/15/2026 DD 02/26/96	265,000.000	325,600.20	335,932.55	10,332.35
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	1,735,000.000	1,673,764.11	1,796,089.35	122,325.24
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	1,495,000.000	1,526,986.26	1,643,333.90	116,347.64
FXPF20010302 36962G3A0	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	1,510,000.000	1,761,686.80	1,969,538.30	207,851.50
FXPF20010302 36962G3P7	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	4,523,000.000	5,172,733.07	5,723,223.28	550,490.21
FXPF20010302 36962G4B7	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	5,600,000.000	7,210,012.57	7,921,256.00	711,243.43
FXPF20010302 36962GXZ2	GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02	4,585,000.000	5,700,035.75	6,262,559.80	562,524.05
FXPF20010302 372546AT8	GEORGE WASHINGTON UNIVERSITY/T 4.300% 09/15/2044 DD 08/07/14	395,000.000	395,000.00	425,118.75	30,118.75
FXPF20010302 373334JN2	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	92,000.000	101,672.88	115,332.21	13,659.33
FXPF20010302 373334JR3	GEORGIA POWER CO 5.400% 06/01/2040 DD 06/03/10	375,000.000	391,492.50	454,470.00	62,977.50
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,005,000.000	904,108.05	1,055,410.80	151,302.75
FXPF20010302 375558AS2	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	350,000.000	412,622.00	433,363.00	20,741.00
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	710,000.000	743,343.40	787,567.50	44,224.10
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	3,515,000.000	3,515,024.95	3,756,832.00	241,807.05
FXPF20010302 377372AE7	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,090,000.000	1,428,161.60	1,451,324.10	23,162.50

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 377372AJ6	GLAXOSMITHKLINE CAPITAL INC 4.200% 03/18/2043 DD 03/18/13	1,185,000.000	1,083,433.65	1,217,575.65	134,142.00
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	240,000.000	281,511.15	301,771.20	20,260.05
FXPF20010302 38143YAC7	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	170,000.000	198,094.20	205,479.00	7,384.80
FXPF20010302 386088AH1	DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	388,000.000	505,835.60	563,321.68	57,486.08
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	365,000.000	456,640.55	501,750.90	45,110.35
FXPF20010302 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	3,844,000.000	4,607,540.22	4,939,117.16	331,576.94
FXPF20010302 404280AJ8	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	1,130,000.000	1,439,809.00	1,498,572.10	58,763.10
FXPF20010302 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	605,000.000	721,622.51	807,904.90	86,282.39
FXPF20010302 4042Q1AA5	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	1,000,000.000	1,099,340.00	1,249,260.00	149,920.00
FXPF20010302 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	1,435,000.000	1,522,219.30	1,777,347.95	255,128.65
FXPF20010302 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	715,000.000	894,615.15	1,023,601.15	128,986.00
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	740,000.000	980,019.00	1,075,190.40	95,171.40
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	395,000.000	546,750.25	554,844.65	8,094.40
FXPF20010302 406216BA8	HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11	1,135,000.000	1,172,534.45	1,149,789.05	-22,745.40
FXPF20010302 437076AU6	HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	1,130,000.000	1,223,315.40	1,388,589.20	165,273.80
FXPF20010302 437076AV4	HOME DEPOT INC/THE 5.950% 04/01/2041 DD 03/31/11	825,000.000	957,891.00	1,077,516.00	119,625.00
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	2,780,000.000	2,533,414.00	2,898,483.60	365,069.60
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	315,000.000	310,108.05	344,269.80	34,161.75
FXPF20010302 438516AT3	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	600,000.000	678,210.00	772,656.00	94,446.00
FXPF20010302 452308AR0	ILLINOIS TOOL WORKS INC 3.900% 09/01/2042 DD 08/28/12	1,300,000.000	1,112,488.00	1,309,620.00	197,132.00
FXPF20010302 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	1,415,000.000	1,453,328.75	1,554,009.60	100,680.85
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	198,086.00	246,634.00	48,548.00
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	750,000.000	1,063,372.50	1,100,587.50	37,215.00
FXPF20010302 459200HF1	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	2,402,000.000	2,144,793.84	2,391,815.52	247,021.68
FXPF20010302 46051MAE2	INTERNATIONAL TRANSMISSIO 144A 4.625% 08/15/2043 DD 08/14/13	930,000.000	907,977.60	1,096,237.50	188,259.90
FXPF20010302 46132FAC4	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	755,000.000	761,681.75	907,879.95	146,198.20
FXPF20010302 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,890,000.000	2,362,286.04	2,469,360.60	107,074.56
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	3,035,000.000	3,298,964.88	3,633,228.85	334,263.97
FXPF20010302 46625HJB7	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	1,555,000.000	1,687,563.75	1,882,654.05	195,090.30
FXPF20010302 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	785,000.000	801,854.77	870,800.50	68,945.73
FXPF20010302 46625HJZ4	JPMORGAN CHASE & CO 4.125% 12/15/2026 DD 12/09/14	1,210,000.000	1,206,926.60	1,211,222.10	4,295.50
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	1,334,422.680	1,307,067.02	1,516,798.23	209,731.21
FXPF20010302 478160AL8	JOHNSON & JOHNSON 4.950% 05/15/2033 DD 05/22/03	500,000.000	537,955.00	602,835.00	64,880.00
FXPF20010302 478160AV6	JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	750,000.000	737,947.50	856,170.00	118,222.50
FXPF20010302 478160BJ2	JOHNSON & JOHNSON 4.375% 12/05/2033 DD 12/05/13	625,000.000	682,025.00	700,062.50	18,037.50
FXPF20010302 478160BK9	JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	1,015,000.000	1,066,604.50	1,169,614.95	103,010.45

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	835,000.000	898,927.60	981,542.50	82,614.90
FXPF20010302 485260BM4	KANSAS GAS & ELECTRIC CO 144A 4.300% 07/15/2044 DD 07/02/14	810,000.000	818,488.80	883,693.80	65,205.00
FXPF20010302 494368BC6	KIMBERLY-CLARK CORP 6.625% 08/01/2037 DD 07/30/07	180,000.000	225,621.00	256,399.20	30,778.20
FXPF20010302 494386AB1	KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14	940,000.000	940,074.90	971,584.00	31,509.10
FXPF20010302 500472AC9	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	720,000.000	874,944.00	977,839.20	102,895.20
FXPF20010302 500472AE5	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	725,000.000	719,888.75	811,427.25	91,538.50
FXPF20010302 532457AP3	ELI LILLY & CO 6.770% 01/01/2036 DD 01/01/96	1,080,000.000	1,354,287.60	1,514,916.00	160,628.40
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	2,390,000.000	2,089,839.90	2,411,701.20	321,861.30
FXPF20010302 540424AR9	LOEWS CORP 4.125% 05/15/2043 DD 05/07/13	535,000.000	455,648.80	507,484.95	51,836.15
FXPF20010302 546676AV9	LOUISVILLE GAS & ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	1,100,000.000	1,110,003.19	1,255,496.00	145,492.81
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	1,120,000.000	1,328,376.00	1,418,950.40	90,574.40
FXPF20010302 548661CU9	LOWE'S COS INC 5.125% 11/15/2041 DD 11/23/11	1,170,000.000	1,249,103.70	1,368,268.20	119,164.50
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	485,000.000	469,043.50	539,431.55	70,388.05
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	250,000.000	249,325.00	264,007.50	14,682.50
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	723,000.000	811,719.33	945,503.25	133,783.92
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	1,390,000.000	1,396,383.70	1,607,576.70	211,193.00
FXPF20010302 575767AG3	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	70,000.000	100,314.20	112,945.00	12,630.80
FXPF20010302 575767AJ7	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	180,000.000	186,091.20	214,034.40	27,943.20
FXPF20010302 57636QAB0	MASTERCARD INC 3.375% 04/01/2024 DD 03/31/14	850,000.000	846,353.50	872,491.00	26,137.50
FXPF20010302 578454AC4	MAYO CLINIC/ROCHESTER MN 4.000% 11/15/2047 DD 03/28/13	190,000.000	179,660.20	192,891.80	13,231.60
FXPF20010302 58013MEC4	MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07	700,000.000	915,782.00	914,676.00	-1,106.00
FXPF20010302 58013MEF7	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	590,000.000	717,174.50	775,891.30	58,716.80
FXPF20010302 58013MEH3	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	1,023,000.000	1,149,156.36	1,256,540.67	107,384.31
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	900,000.000	762,219.00	859,050.00	96,831.00
FXPF20010302 585055AW6	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	1,235,000.000	1,194,195.33	1,258,996.05	64,800.72
FXPF20010302 585055AY2	MEDTRONIC INC 4.000% 04/01/2043 DD 03/26/13	1,865,000.000	1,665,797.75	1,778,165.60	112,367.85
FXPF20010302 585055BN5	MEDTRONIC INC 144A 4.375% 03/15/2035 DD 12/10/14	2,070,000.000	2,066,706.90	2,195,980.20	129,273.30
FXPF20010302 585055BP0	MEDTRONIC INC 144A 4.625% 03/15/2045 DD 12/10/14	435,000.000	442,593.56	471,535.65	28,942.09
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	1,335,000.000	1,098,237.75	1,327,283.70	229,045.95
FXPF20010302 589331AS6	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	2,400,000.000	2,054,708.60	2,315,904.00	261,195.40
FXPF20010302 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	490,000.000	594,904.10	652,944.60	58,040.50
FXPF20010302 59156RAM0	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	80,000.000	87,371.20	99,695.20	12,324.00
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	85,000.000	103,225.70	105,935.50	2,709.80
FXPF20010302 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	3,290,000.000	3,346,402.59	3,715,561.50	369,158.91
FXPF20010302 59156RBL1	METLIFE INC 4.721% 12/15/2044 DD 09/15/14	520,000.000	535,743.67	578,375.20	42,631.53
FXPF20010302 594918AJ3	MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10	1,580,000.000	1,500,952.60	1,750,671.60	249,719.00

Schedule of Investments at End of Plan Year at Revalued Cost
1/1/2014 - 12/31/2014
Report ID: M1102E
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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	1,624,000.000	1,341,229.12	1,539,178.48	197,949.36
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	500,000.000	435,335.00	498,200.00	62,865.00
FXPF20010302 594918AX2	MICROSOFT CORP 4.875% 12/15/2043 DD 12/06/13	690,000.000	725,348.70	812,178.30	86,829.60
FXPF20010302 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	355,000.000	360,924.95	412,190.50	51,265.55
FXPF20010302 59562HAJ7	MIDAMERICAN FUNDING LLC 6.927% 03/01/2029 DD 03/01/00	500,000.000	603,010.00	663,785.00	60,775.00
FXPF20010302 61166WAJ0	MONSANTO CO 3.600% 07/15/2042 DD 07/12/12	1,540,000.000	1,358,571.85	1,402,832.20	44,260.35
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	730,000.000	951,961.25	900,411.20	-51,550.05
FXPF20010302 62952EAB3	NYU HOSPITALS CENTER 5.750% 07/01/2043 DD 08/01/13	160,000.000	161,896.00	196,212.80	34,316.80
FXPF20010302 637071AK7	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	1,360,000.000	1,234,842.30	1,252,804.80	17,962.50
FXPF20010302 637432MS1	NATIONAL RURAL UTILITIES COOPE 4.023% 11/01/2032 DD 10/16/12	904,000.000	842,518.96	958,158.64	115,639.68
FXPF20010302 638671AK3	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	370,000.000	518,862.10	586,250.20	67,388.10
FXPF20010302 63946BAF7	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	1,585,000.000	1,890,839.00	2,123,567.15	232,728.15
FXPF20010302 65364UAE6	NIAGARA MOHAWK POWER CORP 144A 4.119% 11/28/2042 DD 11/28/12	725,000.000	633,396.25	763,671.50	130,275.25
FXPF20010302 654106AD5	NIKE INC 3.625% 05/01/2043 DD 04/26/13	445,000.000	373,310.50	441,822.70	68,512.20
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	731,000.000	719,283.31	834,918.96	115,635.65
FXPF20010302 662352AB9	NORTH SHORE-LONG ISLAND JEWISH 6.150% 11/01/2043 DD 09/17/13	1,020,000.000	1,073,244.00	1,359,843.60	286,599.60
FXPF20010302 665501AK8	NORTHERN NATURAL GAS CO 144A 4.100% 09/15/2042 DD 08/27/12	395,000.000	379,124.95	409,188.40	30,063.45
FXPF20010302 665772CG2	NORTHERN STATES POWER CO/MN 4.850% 08/15/2040 DD 08/11/10	250,000.000	272,437.00	294,292.50	21,855.50
FXPF20010302 665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	1,875,000.000	1,507,462.50	1,776,450.00	268,987.50
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	2,400,000.000	2,362,704.00	2,809,368.00	446,664.00
FXPF20010302 66988AAE4	NOVANT HEALTH INC 4.371% 11/01/2043 DD 04/23/13	435,000.000	383,872.30	447,084.30	63,212.00
FXPF20010302 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	3,265,000.000	3,266,509.80	3,658,889.60	392,379.80
FXPF20010302 67021CAF4	NSTAR ELECTRIC CO 5.500% 03/15/2040 DD 03/16/10	95,000.000	105,686.55	121,692.15	16,005.60
FXPF20010302 678858BN0	OKLAHOMA GAS & ELECTRIC CO 3.900% 05/01/2043 DD 05/13/13	765,000.000	657,762.30	762,291.90	104,529.60
FXPF20010302 678858BP5	OKLAHOMA GAS & ELECTRIC CO 4.550% 03/15/2044 DD 03/25/14	500,000.000	498,385.00	558,800.00	60,415.00
FXPF20010302 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	1,960,000.000	2,283,772.40	2,544,472.00	260,699.60
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	3,378,000.000	3,770,676.84	4,052,282.58	281,605.74
FXPF20010302 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	2,115,000.000	2,138,795.36	2,264,467.05	125,671.69
FXPF20010302 693304AR8	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	1,105,000.000	1,123,409.30	1,316,088.15	192,678.85
FXPF20010302 69351UAM5	PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	916,000.000	1,095,160.44	1,260,416.00	165,255.56
FXPF20010302 69351UAR4	PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	620,000.000	671,694.80	714,258.60	42,563.80
FXPF20010302 694032AT0	PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93	1,360,000.000	1,627,539.20	1,732,694.40	105,155.20
FXPF20010302 694308GJ0	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	3,343,000.000	3,685,289.77	4,095,141.57	409,851.80
FXPF20010302 694308GS0	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	1,800,000.000	1,913,706.00	2,127,672.00	213,966.00
FXPF20010302 694308GY7	PACIFIC GAS & ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	1,110,000.000	1,056,387.25	1,202,241.00	145,853.75
FXPF20010302 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	390,000.000	388,334.70	428,922.00	40,587.30



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 695114BT4	PACIFICORP 7.700% 11/15/2031 DD 11/21/01	350,000.000	463,501.50	519,001.00	55,499.50
FXPF20010302 695114CB2	PACIFICORP 6.100% 08/01/2036 DD 02/01/07	1,715,000.000	2,008,453.65	2,269,185.10	260,731.45
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	1,025,000.000	1,222,076.75	1,387,132.50	165,055.75
FXPF20010302 70109HAM7	PARKER-HANNIFIN CORP 4.200% 11/21/2034 DD 11/21/14	890,000.000	889,047.70	940,916.90	51,869.20
FXPF20010302 70109HAN5	PARKER-HANNIFIN CORP 4.450% 11/21/2044 DD 11/21/14	1,430,000.000	1,428,112.40	1,541,711.60	113,599.20
FXPF20010302 713409AC4	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	1,725,000.000	2,172,154.50	2,378,067.75	205,913.25
FXPF20010302 713448BZ0	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	1,055,000.000	918,725.65	1,062,722.60	143,996.95
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	525,000.000	476,358.75	490,449.75	14,091.00
FXPF20010302 713448CQ9	PEPSICO INC 4.250% 10/22/2044 DD 10/22/14	220,000.000	220,416.61	229,603.00	9,186.39
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	1,870,000.000	2,513,485.70	2,718,512.50	205,026.80
FXPF20010302 71713UAW2	PHARMACIA CORP VAR RT 12/01/2028 DD 12/01/99	1,121,000.000	1,378,000.46	1,478,453.27	100,452.81
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	2,695,000.000	2,682,890.05	2,783,396.00	100,505.95
FXPF20010302 718172AP4	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	810,000.000	756,604.80	855,165.60	98,560.80
FXPF20010302 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	1,430,000.000	1,251,850.60	1,401,771.80	149,921.20
FXPF20010302 737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	1,085,000.000	1,346,224.60	1,510,016.20	163,791.60
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	360,000.000	328,975.20	377,470.80	48,495.60
FXPF20010302 740816AD5	PRESIDENT AND FELLOWS OF HARVA 5.625% 10/01/2038 DD 01/30/08	1,070,000.000	1,214,664.00	1,388,314.30	173,650.30
FXPF20010302 740816AG8	PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	145,000.000	197,244.95	209,678.70	12,433.75
FXPF20010302 740816AH6	PRESIDENT AND FELLOWS OF HARVA 4.875% 10/15/2040 DD 11/10/10	300,000.000	308,190.00	364,131.00	55,941.00
FXPF20010302 742718DF3	PROCTER & GAMBLE CO/THE 5.550% 03/05/2037 DD 03/05/07	100,000.000	114,302.00	129,317.00	15,015.00
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	890,000.000	899,848.15	963,531.80	63,683.65
FXPF20010302 744448CE9	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	2,085,000.000	2,105,808.30	2,416,431.60	310,623.30
FXPF20010302 74456QAZ9	PUBLIC SERVICE ELECTRIC & GAS 3.950% 05/01/2042 DD 05/11/12	1,365,000.000	1,216,337.85	1,412,420.10	196,082.25
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	371,086.20	419,301.60	48,215.40
FXPF20010302 745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	812,000.000	920,223.36	1,057,004.76	136,781.40
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	1,120,000.000	1,276,889.60	1,448,720.00	171,830.40
FXPF20010302 755111BW0	RAYTHEON CO 4.700% 12/15/2041 DD 12/06/11	480,000.000	465,825.60	535,468.80	69,643.20
FXPF20010302 755111BZ3	RAYTHEON CO 4.200% 12/15/2044 DD 12/02/14	860,000.000	870,141.85	893,273.40	23,131.55
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	370,000.000	466,155.60	501,276.00	35,120.40
FXPF20010302 767201AD8	RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08	200,000.000	245,972.00	260,528.00	14,556.00
FXPF20010302 76720AAF3	RIO TINTO FINANCE USA PLC 2.875% 08/21/2022 DD 08/21/12	1,270,000.000	1,183,678.10	1,221,054.20	37,376.10
FXPF20010302 76720AAG1	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	2,114,000.000	1,926,334.99	2,052,588.30	126,253.31
FXPF20010302 774341AF8	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	645,000.000	647,534.85	745,974.75	98,439.90
FXPF20010302 790849AK9	ST JUDE MEDICAL INC 4.750% 04/15/2043 DD 04/02/13	650,000.000	616,037.50	689,949.00	73,911.50
FXPF20010302 792860AK4	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	480,000.000	602,040.00	673,622.40	71,582.40
FXPF20010302 797440BQ6	SAN DIEGO GAS & ELECTRIC CO 4.300% 04/01/2042 DD 03/22/12	965,000.000	921,642.55	1,045,423.10	123,780.55



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	790,000.000	660,732.30	751,432.20	90,699.90
FXPF20010302 822582AY8	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	2,710,000.000	2,660,032.97	2,964,658.70	304,625.73
FXPF20010302 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	710,000.000	609,251.00	704,604.00	95,353.00
FXPF20010302 826200AD9	SIEMENS FINANCIERINGSMAAT 144A 6.125% 08/17/2026 DD 08/16/06	435,000.000	501,959.55	539,708.85	37,749.30
FXPF20010302 828807CL9	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	995,000.000	1,025,623.40	1,097,485.00	71,861.60
FXPF20010302 828807CT2	SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14	505,000.000	502,015.45	522,568.95	20,553.50
FXPF20010302 837004CG3	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	815,000.000	835,813.07	887,290.50	51,477.43
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	497,824.47	549,883.08	52,058.61
FXPF20010302 842400EZ2	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2036 DD 01/19/05	1,795,000.000	2,078,854.00	2,273,134.15	194,280.15
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	25,000.000	27,614.75	31,120.50	3,505.75
FXPF20010302 842400FL2	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	405,000.000	497,157.77	531,736.65	34,578.88
FXPF20010302 842400FP3	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	555,000.000	612,986.40	702,274.80	89,288.40
FXPF20010302 842400FQ1	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	240,000.000	257,320.80	262,564.80	5,244.00
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	1,750,000.000	1,547,210.00	1,774,675.00	227,465.00
FXPF20010302 842400FW8	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	435,000.000	383,469.90	440,537.55	57,067.65
FXPF20010302 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	690,000.000	690,524.40	781,438.80	90,914.40
FXPF20010302 842434CG5	SOUTHERN CALIFORNIA GAS CO 5.750% 11/15/2035 DD 11/18/05	150,000.000	172,603.50	198,502.50	25,899.00
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	1,665,000.000	1,654,893.45	1,868,879.25	213,985.80
FXPF20010302 85771PAC6	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	590,000.000	612,349.20	682,417.60	70,068.40
FXPF20010302 85771PAG7	STATOIL ASA 2.450% 01/17/2023 DD 11/21/12	500,000.000	455,755.00	476,915.00	21,160.00
FXPF20010302 85771PAL6	STATOIL ASA 3.950% 05/15/2043 DD 05/15/13	540,000.000	487,088.90	527,752.80	40,663.90
FXPF20010302 867224AA5	SUNCOR ENERGY INC 3.600% 12/01/2024 DD 11/25/14	1,920,000.000	1,905,312.00	1,897,248.00	-8,064.00
FXPF20010302 87089HAB9	SWISS RE TREASURY US CORP 144A 4.250% 12/06/2042 DD 12/06/12	390,000.000	335,142.60	404,114.10	68,971.50
FXPF20010302 871829AV9	SYSCO CORP 4.350% 10/02/2034 DD 10/02/14	1,615,000.000	1,612,432.15	1,738,692.85	126,260.70
FXPF20010302 871829AW7	SYSCO CORP 4.500% 10/02/2044 DD 10/02/14	1,580,000.000	1,592,710.40	1,713,778.60	121,068.20
FXPF20010302 87612EAK2	TARGET CORP 6.350% 11/01/2032 DD 10/31/02	1,005,000.000	1,289,877.30	1,317,756.00	27,878.70
FXPF20010302 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	2,095,000.000	1,823,861.86	2,128,163.85	304,301.99
FXPF20010302 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	295,000.000	393,751.25	405,400.80	11,649.55
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	2,930,000.000	3,418,895.90	3,455,466.20	36,570.30
FXPF20010302 89352HAE9	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	915,000.000	1,159,451.40	1,223,922.30	64,470.90
FXPF20010302 893939AE8	TRAVELERS PROPERTY CASUALTY CO 7.750% 04/15/2026 DD 04/15/96	500,000.000	637,480.00	675,650.00	38,170.00
FXPF20010302 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	875,000.000	1,048,923.75	1,162,367.50	113,443.75
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	945,000.000	1,114,606.00	1,153,419.75	38,813.75
FXPF20010302 89420GAE9	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	420,000.000	505,612.80	561,376.20	55,763.40
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	500,000.000	453,780.00	545,265.00	91,485.00
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	1,870,000.000	1,636,867.10	1,887,185.30	250,318.20

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 907818DU9	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	540,000.000	526,024.80	611,841.60	85,816.80
FXPF20010302 907818DX3	UNION PACIFIC CORP 4.850% 06/15/2044 DD 01/10/14	345,000.000	373,942.05	395,939.25	21,997.20
FXPF20010302 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	2,350,000.000	2,314,092.00	2,449,217.00	135,125.00
FXPF20010302 911312AJ5	UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	750,000.000	992,613.50	997,372.50	4,759.00
FXPF20010302 911312AR7	UNITED PARCEL SERVICE INC 3.625% 10/01/2042 DD 09/27/12	1,055,000.000	888,141.20	1,036,706.30	148,565.10
FXPF20010302 913017BS7	UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	841,000.000	955,359.18	1,055,244.75	99,885.57
FXPF20010302 913017BT5	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	4,615,000.000	4,481,580.35	5,024,765.85	543,185.50
FXPF20010302 91324PBK7	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	500,000.000	671,425.00	701,625.00	30,200.00
FXPF20010302 91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	300,000.000	339,864.00	390,417.00	50,553.00
FXPF20010302 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	1,950,000.000	1,856,915.75	1,938,319.50	81,403.75
FXPF20010302 918204AT5	VF CORP 6.450% 11/01/2037 DD 10/15/07	485,000.000	575,054.80	654,114.65	79,059.85
FXPF20010302 927804FB5	VIRGINIA ELECTRIC & POWER CO 6.000% 05/15/2037 DD 05/17/07	300,000.000	384,423.00	395,259.00	10,836.00
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	2,445,000.000	3,772,781.70	4,095,228.30	322,446.60
FXPF20010302 927804FP4	VIRGINIA ELECTRIC & POWER CO 4.650% 08/15/2043 DD 08/15/13	230,000.000	229,075.40	257,627.60	28,552.20
FXPF20010302 92976GAG6	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	165,000.000	207,683.85	208,182.15	498.30
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	1,355,000.000	1,825,686.35	1,876,661.45	50,975.10
FXPF20010302 929903AM4	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	595,000.000	619,216.50	698,506.20	79,289.70
FXPF20010302 931142CB7	WAL-MART STORES INC 5.250% 09/01/2035 DD 08/31/05	1,225,000.000	1,373,782.25	1,473,503.50	99,721.25
FXPF20010302 931142CK7	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	1,320,000.000	1,760,069.00	1,816,346.40	56,277.40
FXPF20010302 931142CS0	WAL-MART STORES INC 5.625% 04/01/2040 DD 04/01/10	3,000,000.000	3,579,895.55	3,817,290.00	237,394.45
FXPF20010302 931142CY7	WAL-MART STORES INC 5.000% 10/25/2040 DD 10/25/10	909,000.000	974,404.71	1,073,901.69	99,496.98
FXPF20010302 931142DB6	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	2,660,000.000	3,124,167.95	3,396,740.20	272,572.25
FXPF20010302 931142DK6	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	3,350,000.000	3,449,046.28	3,900,874.00	451,827.72
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	510,000.000	581,483.64	611,250.30	29,766.66
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	2,801,000.000	2,917,479.90	3,297,365.21	379,885.31
FXPF20010302 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	1,870,000.000	1,963,085.83	2,127,517.70	164,431.87
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,065,000.000	2,061,752.22	2,130,790.90	69,038.68
FXPF20010302 95709TAH3	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	335,000.000	305,325.70	350,098.45	44,772.75
FXPF20010302 95709TAJ9	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	295,000.000	267,225.75	307,847.25	40,621.50
FXPF20010302 976826BE6	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	540,000.000	646,866.00	749,093.40	102,227.40
FXPF20010302 976826BF3	WISCONSIN POWER & LIGHT CO 7.600% 10/01/2038 DD 10/06/08	1,100,000.000	1,494,614.00	1,704,681.00	210,067.00
FXPF20010302 976843BJ0	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	825,000.000	832,614.75	961,834.50	129,219.75
FXPF20010302 983024AF7	WYETH LLC 6.450% 02/01/2024 DD 12/16/03	400,000.000	478,932.00	501,844.00	22,912.00
FXPF20010302 983024AL4	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	1,350,000.000	1,566,189.00	1,756,215.00	190,026.00
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,542,000.000	1,856,838.78	1,977,861.72	121,022.94
FXPF20010402 184496AL1	CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12	225,000.000	224,250.00	224,437.50	187.50



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

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FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 18538RAH6	CLEARWATER PAPER CORP 144A 5.375% 02/01/2025 DD 07/29/14	175,000.000	175,000.00	172,375.00	-2,625.00
FXPF20010402 37247DAG1	GENWORTH HOLDINGS INC VAR RT 11/15/2066 DD 11/14/06	450,000.000	398,250.00	276,750.00	-121,500.00
FXPF20010402 383909AE8	WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14	245,000.000	245,000.00	251,125.00	6,125.00
FXPF20010402 383909AF5	WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14	100,000.000	100,000.00	104,250.00	4,250.00
FXPF20010402 91359PAJ9	UNIVERSAL HOSPITAL SERVICES IN 7.625% 08/15/2020 DD 08/07/12	725,000.000	759,700.00	623,500.00	-136,200.00
FXPF20010602 532776AX9	LIN TELEVISION CORP 6.375% 01/15/2021 DD 01/15/13	1,250,000.000	1,295,312.50	1,246,875.00	-48,437.50
FXPF30010002 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02	195,000.000	236,416.05	268,501.35	32,085.30
FXPF30010002 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13	700,000.000	678,356.00	659,925.00	-18,431.00
FXPF30010002 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	300,000.000	297,612.00	314,961.00	17,349.00
FXPF30010002 025816BF5	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	1,215,000.000	1,068,981.30	1,226,032.20	157,050.90
FXPF30010002 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	3,100,000.000	3,067,233.00	3,356,742.00	289,509.00
FXPF30010002 073902CD8	BEAR STEARNS COS LLC/THE 4.650% 07/02/2018 DD 06/25/03	700,000.000	762,209.00	758,534.00	-3,675.00
FXPF30010002 084659AE1	BERKSHIRE HATHAWAY ENERGY 144A 4.500% 02/01/2045 DD 12/04/14	575,000.000	570,060.75	601,651.25	31,590.50
FXPF30010002 12189TAD6	BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	4,000,000.000	5,015,160.00	5,595,080.00	579,920.00
FXPF30010002 185508AG3	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	300,000.000	327,861.00	359,298.00	31,437.00
FXPF30010002 199575AT8	OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	380,000.000	441,738.60	499,867.20	58,128.60
FXPF30010002 20030NAM3	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	800,000.000	928,432.00	1,064,336.00	135,904.00
FXPF30010002 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	900,000.000	1,106,370.00	1,268,010.00	161,640.00
FXPF30010002 268317AK0	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	300,000.000	293,106.00	332,952.00	39,846.00
FXPF30010002 30251BAE8	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	400,000.000	383,988.00	454,000.00	70,012.00
FXPF30010002 35177PAL1	ORANGE SA STEP 03/01/2031 DD 09/01/2001	1,300,000.000	1,794,871.00	1,982,994.00	188,123.00
FXPF30010002 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	450,000.000	445,900.50	494,649.00	48,748.50
FXPF30010002 36962G3A0	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	210,000.000	245,002.80	273,909.30	28,906.50
FXPF30010002 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,705,000.000	1,896,897.75	2,143,832.90	246,935.15
FXPF30010002 396782CW2	GREENWICH CAPITAL ACCEP AR5 A1 VAR RT 06/25/2024 DD 07/01/94	2,191.250	2,151.36	2,186.21	34.85
FXPF30010002 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	1,900,000.000	2,247,206.00	2,441,291.00	194,085.00
FXPF30010002 52109RBM2	LB-UBS COMMERCIAL MORTGA C7 A3 VAR RT 09/15/2045 DD 11/11/07	4,283,883.900	4,751,084.27	4,706,489.05	-44,595.22
FXPF30010002 55312YAE2	ML-CFC COMMERCIAL MORTGAG 5 A4 5.378% 08/12/2048 DD 03/01/07	669,617.850	729,213.82	711,335.04	-17,878.78
FXPF30010002 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	500,000.000	445,850.00	463,130.00	17,280.00
FXPF30010002 585055BN5	MEDTRONIC INC 144A 4.375% 03/15/2035 DD 12/10/14	600,000.000	594,702.00	636,516.00	41,814.00
FXPF30010002 631005BF1	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	600,000.000	524,664.00	617,502.00	92,838.00
FXPF30010002 64352VFX4	NEW CENTURY HOME EQUITY L 2 A2 VAR RT 08/25/2034 DD 06/29/04	91,102.913	85,220.40	85,756.08	535.68
FXPF30010002 654579AA9	NIPPON LIFE INSURANCE CO 144A VAR RT 10/18/2042 DD 10/18/12	500,000.000	516,250.00	521,050.00	4,800.00
FXPF30010002 654579AD3	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	500,000.000	500,000.00	522,500.00	22,500.00
FXPF30010002 68389XAW5	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	100,000.000	99,951.00	108,617.00	8,666.00
FXPF30010002 694475AA2	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	1,300,000.000	1,805,323.00	2,044,900.00	239,577.00

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1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF30010002 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	400,000.000	370,076.00	379,756.00	9,680.00
FXPF30010002 804133AB2	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	500,000.000	450,050.00	508,125.00	58,075.00
FXPF30010002 856899AC3	STATE GRID OVERSEAS INVES 144A 4.375% 05/22/2043 DD 05/22/13	500,000.000	441,970.00	523,585.00	81,615.00
FXPF30010002 86358EEZ5	STRUCTURED ASSET INVES BC13 3A VAR RT 11/25/2033 DD 11/25/03	28,655.778	27,847.68	27,950.56	102.88
FXPF30010002 878091BC0	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	25,000.000	30,859.75	34,145.75	3,286.00
FXPF30010002 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	300,000.000	299,721.00	334,305.00	34,584.00
FXPF30010002 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	1,500,000.000	1,708,845.00	1,769,010.00	60,165.00
FXPF30010002 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,600,000.000	2,468,896.00	2,679,904.00	211,008.00
FXPF30010002 92890HAD4	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000.000	199,366.00	213,296.00	13,930.00
FXPF30010002 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	575,000.000	715,466.75	796,369.25	80,902.50
FXPF30010002 NAB1FKZP6	RAS LAFFAN LIQUEFIED NATU REGS 6.332% 09/30/2027	700,000.000	765,220.40	810,642.00	45,421.60
FXPF30010002 NAB294MQ9	NAKILAT INC REGS 6.067% 12/31/2033	100,000.000	104,500.00	111,750.00	7,250.00
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			615,035,827.06	671,727,172.88	56,691,345.82

CORPORATE DEBT INSTRUMENTS

FXPF11010402 001546AS9	AK STEEL CORP 7.625% 10/01/2021 DD 09/16/14	985,000.000	980,770.00	903,737.50	-77,032.50
FXPF11010402 00213MAB0	APX GROUP INC 6.375% 12/01/2019 DD 06/01/13	235,000.000	239,004.60	225,012.50	-13,992.10
FXPF11010402 00213MAD6	APX GROUP INC 8.750% 12/01/2020 DD 06/01/13	3,835,000.000	3,780,331.25	3,238,197.30	-542,133.95
FXPF11010402 00213MAF1	*APX GROUP INC 144A 8.750% 12/01/2020 DD 06/01/14	45,000.000	39,150.00	37,997.10	-1,152.90
FXPF11010402 007903AX5	ADVANCED MICRO DEVICES INC 7.500% 08/15/2022 DD 02/15/13	1,750,000.000	1,704,389.06	1,575,000.00	-129,389.06
FXPF11010402 007903BC0	ADVANCED MICRO DEVICES INC 7.000% 07/01/2024 DD 06/16/14	540,000.000	459,368.75	457,650.00	-1,718.75
FXPF11010402 008911AZ2	AIR CANADA 144A 7.750% 04/15/2021 DD 04/15/14	1,700,000.000	1,708,906.25	1,770,125.00	61,218.75
FXPF11010402 01260HAC9	ALBAUGH 5/14 TLB 0.000% 05/22/2021 DD 04/29/14	1,121,250.000	1,098,825.00	1,093,218.75	-5,606.25
FXPF11010402 013094AA5	ALBERTSONS HOLDINGS LLC/S 144A 7.750% 10/15/2022 DD 10/23/14	1,695,000.000	1,670,422.50	1,737,375.00	66,952.50
FXPF11010402 013104AC8	NEW ALBERTSONS INC 7.750% 06/15/2026 DD 06/17/96	35,000.000	28,350.00	31,325.00	2,975.00
FXPF11010402 013104AF1	NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	610,000.000	517,812.50	545,950.00	28,137.50
FXPF11010402 013104AH7	NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	455,000.000	403,075.00	436,800.00	33,725.00
FXPF11010402 013104AL8	NEW ALBERTSONS INC 8.000% 05/01/2031 DD 05/01/01	2,740,000.000	2,332,834.70	2,479,700.00	146,865.30
FXPF11010402 01310TAH2	ALBERTSON'S 8/14 COV-LITE TLB4	1,865,000.000	1,838,725.00	1,863,060.40	24,335.40
FXPF11010402 02076XAB8	ALPHA NATURAL RESOURCES INC 6.000% 06/01/2019 DD 06/01/11	625,000.000	444,162.50	193,750.00	-250,412.50
FXPF11010402 02076XAE2	ALPHA NATURAL RESOURCES INC 3.750% 12/15/2017 DD 05/13/13	950,000.000	837,124.94	474,411.00	-362,713.94
FXPF11010402 02360XAM9	ILLINOIS POWER GENERATING CO 6.300% 04/01/2020 DD 11/17/09	1,270,000.000	1,207,025.00	1,054,100.00	-152,925.00
FXPF11010402 02369AAG3	AMERICAN ACHIEVEMENT CORP 144A 10.875% 04/15/2016 DD 11/01/10	1,460,000.000	1,504,831.25	1,397,950.00	-106,881.25
FXPF11010402 02504CAG5	AMERICAN CASINO 7/13 2ND LN TL	700,000.000	728,000.00	721,000.00	-7,000.00
FXPF11010402 02563LAB4	AMERICAN ENERGY-PERMIAN B 144A 7.125% 11/01/2020 DD 07/31/14	1,025,000.000	1,018,995.89	753,375.00	-265,620.89
FXPF11010402 02563LAC2	AMERICAN ENERGY-PERMIAN B 144A 7.375% 11/01/2021 DD 07/31/14	455,000.000	451,361.85	334,425.00	-116,936.85

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1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF11010402 02564PAA6	AMERICAN ENERGY - WOODFOR 144A 9.000% 09/15/2022 DD 09/16/14	835,000.000	800,773.35	534,400.00	-266,373.35
FXPF11010402 03842GAB6	AQUILEX HYDROCHEM 12/13 TLB	816,936.090	814,893.76	796,512.69	-18,381.07
FXPF11010402 051620AB8	AURORA DIAGNOSTICS HOLDINGS / 10.750% 01/15/2018 DD 07/15/11	2,170,000.000	1,551,550.00	1,866,200.00	314,650.00
FXPF11010402 05578MAA0	BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13	2,935,000.000	2,985,900.00	2,758,900.00	-227,000.00
FXPF11010402 05578NAD2	BMC SOFTWARE 8/13 (US BORROWER) TL	1,042,581.540	1,045,164.08	1,011,960.92	-33,203.16
FXPF11010402 09776NAF9	BON-TON DEPARTMENT STORES INC/ 8.000% 06/15/2021 DD 05/28/13	1,505,000.000	1,431,485.94	1,256,675.00	-174,810.94
FXPF11010402 103186AA0	BOXER PARENT CO INC 144A 9.000% 10/15/2019 DD 04/15/14	260,000.000	258,700.00	221,000.00	-37,700.00
FXPF11010402 12528CAG6	CFIP CLO 2014-1 LTD 1A D 144A VAR RT 04/13/2025 DD 04/24/14	370,000.000	350,568.41	340,599.80	-9,968.61
FXPF11010402 12549FAQ2	CIFC FUNDING 2013-IV 4A D 144A VAR RT 11/27/2024 DD 11/14/13	310,000.000	301,087.50	289,850.00	-11,237.50
FXPF11010402 12550AAG1	CIFC FUNDING 2014-V 5A D1 144A VAR RT 001/17/2027 DD 12/30/14	350,000.000	331,800.00	331,800.00	0.00
FXPF11010402 127693AE9	CAESARS ENTERTAINMENT OPERATIN 9.000% 02/15/2020 DD 02/15/13	3,750,000.000	3,122,551.70	2,775,000.00	-347,551.70
FXPF11010402 127693AH2	CAESARS ENTERTAINMENT OPERATIN 9.000% 02/15/2020 DD 02/15/13	1,425,000.000	1,155,540.95	1,047,375.00	-108,165.95
FXPF11010402 13875LAG3	CANYON CAPITAL CLO 2 1A C 144A VAR RT 04/30/2025 DD 04/30/14	335,000.000	313,734.20	304,665.75	-9,068.45
FXPF11010402 14173VAE3	CARESTREAM 6/13 COV-LITE TL	893,679.280	903,469.06	888,093.78	-15,375.28
FXPF11010402 14173VAH6	CARESTREAM 6/13 2ND LIEN COV-LITE TL	1,496,700.280	1,524,831.74	1,483,604.15	-41,227.59
FXPF11010402 14918JAJ9	CATHEDRAL LAKE CLO 2 1A C 144A VAR RT 01/15/2026 DD 01/10/14	250,000.000	230,625.00	230,625.00	0.00
FXPF11010402 151290BK8	CEMEX SAB DE CV 144A 7.250% 01/15/2021 DD 10/02/13	1,100,000.000	1,138,500.00	1,152,250.00	13,750.00
FXPF11010402 15134NAB2	THOMSON LEARNING 3/14 EXIT COV-LITE TL	2,302,600.000	2,291,087.00	2,276,695.75	-14,391.25
FXPF11010402 165749AA0	CHESTER DOWNS & MARINA LL 144A 9.250% 02/01/2020 DD 02/03/12	2,605,000.000	2,486,662.50	1,901,650.00	-585,012.50
FXPF11010402 17107UAE9	CHROMAFLO TECHNOLOGIES 12/13 COV-LITE 2ND LIEN TLB	185,000.000	187,775.00	181,300.00	-6,475.00
FXPF11010402 184502BQ4	IHEARTCOMMUNICATIONS INC 14.000% 02/01/2021 DD 08/01/13	983,000.000	976,335.00	801,145.00	-175,190.00
FXPF11010402 18450JAT2	CLEAR CHANNEL 5/13 EXTENDED TLD	4,935,722.620	4,819,906.21	4,643,083.63	-176,822.58
FXPF11010402 21925AAA3	CORNERSTONE CHEMICAL CO 144A 9.375% 03/15/2018 DD 03/08/13	1,165,000.000	1,225,562.50	1,188,300.00	-37,262.50
FXPF11010402 22284CAQ7	COVENANT CREDIT PART 1A D 144A 0.000% 07/20/2026 DD 07/10/14	250,000.000	233,000.00	228,750.00	-4,250.00
FXPF11010402 23222TAG5	CUTWATER 2014-I LTD 1A C 144A VAR RT 07/15/2026 DD 07/31/14	165,000.000	154,275.00	153,351.00	-924.00
FXPF11010402 23222XAG6	CUTWATER 2014-II LTD 2A C 144A VAR RT 01/15/2027 DD 01/15/15	500,000.000	480,750.00	480,750.00	0.00
FXPF11010402 24702NAB6	DELL 9/13 (USD) COV-LITE TLB	1,183,489.850	1,182,053.94	1,179,939.38	-2,114.56
FXPF11010402 25470XAL9	DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	680,000.000	686,200.00	657,900.00	-28,300.00
FXPF11010402 25470XAV7	DISH DBS CORP 144A 5.875% 11/15/2024 DD 11/20/14	460,000.000	460,000.00	462,300.00	2,300.00
FXPF11010402 26818AAB0	DYNEGY FINANCE I INC / DY 144A 7.375% 11/01/2022 DD 10/27/14	905,000.000	905,000.00	920,837.50	15,837.50
FXPF11010402 26818AAC8	DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14	830,000.000	830,000.00	846,600.00	16,600.00
FXPF11010402 269279AE5	EXCO RESOURCES INC 8.500% 04/15/2022 DD 04/16/14	1,215,000.000	1,247,493.75	889,987.50	-357,506.25
FXPF11010402 284710AE0	ELDORADO RESORTS LLC / EL 144A 8.625% 06/15/2019 DD 06/01/11	1,810,000.000	1,932,175.00	1,891,450.00	-40,725.00
FXPF11010402 29173HAF9	EMPIRE GENERATING 3/14 TLB	2,291,596.200	2,268,680.23	2,245,764.28	-22,915.95
FXPF11010402 29173HAG7	EMPIRE GENERATING 3/14 TLC	161,086.960	159,476.09	157,865.22	-1,610.87
FXPF11010402 29271NAB6	EFIH 6/14 DIP TL	2,475,000.000	2,484,187.50	2,473,465.50	-10,722.00

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FXPF11010402 29273VAD2	ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13	1,780,000.000	1,779,000.00	1,806,700.00	27,700.00
FXPF11010402 30604GAM3	FAIRWAY 2/13 TL	784,000.000	785,488.96	662,480.00	-123,008.96
FXPF11010402 31683YAG9	FIGUEROA CLO 2014-1 1A D 144A VAR RT 01/15/2027 DD 12/10/14	250,000.000	236,397.18	236,397.50	0.32
FXPF11010402 34552HAE3	FORESIGHT ENERGY 8/13 COV-LITE TL	416,350.000	421,399.32	416,350.00	-5,049.32
FXPF11010402 36249YAC4	CISION VOCUS 5/14 TL	1,270,923.150	1,251,730.18	1,234,384.11	-17,346.07
FXPF11010402 363637AE9	GALLATIN CLO VII 201 1A D 144A VAR RT 07/15/2023 DD 06/05/14	525,000.000	518,437.50	511,350.00	-7,087.50
FXPF11010402 363639AA3	GALLATIN CLO VII 201 1A E 144A VAR RT 07/15/2023 DD 06/05/14	515,000.000	507,275.00	507,275.00	0.00
FXPF11010402 37247DAB2	GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04	335,000.000	297,475.00	277,118.70	-20,356.30
FXPF11010402 37247DAN6	GENWORTH HOLDINGS INC 7.200% 02/15/2021 DD 11/22/10	305,000.000	311,637.50	297,012.05	-14,625.45
FXPF11010402 37247DAP1	GENWORTH HOLDINGS INC 7.625% 09/24/2021 DD 03/25/11	560,000.000	578,977.50	547,562.40	-31,415.10
FXPF11010402 379390AF4	GLOBAL A&T ELECTRONICS LT 144A 10.000% 02/01/2019 DD 02/07/13	400,000.000	364,500.00	353,800.00	-10,700.00
FXPF11010402 398080AG6	GREYWOLF CLO IV LTD 2A C 144A VAR RT 01/15/2027 DD 12/11/14	250,000.000	240,375.00	240,375.00	0.00
FXPF11010402 402040AH2	GUITAR CENTER INC 6.500% 04/15/2019 DD 04/02/14	870,000.000	860,804.10	748,200.00	-112,604.10
FXPF11010402 402040AJ8	GUITAR CENTER INC 144A 9.625% 04/15/2020 DD 04/02/14	2,420,000.000	1,910,956.26	1,573,000.00	-337,956.26
FXPF11010402 412690AE9	HARLAND CLARKE HOLDINGS C 144A 9.250% 03/01/2021 DD 02/04/14	2,360,000.000	2,371,087.50	2,244,950.00	-126,137.50
FXPF11010402 43455JAJ7	HOFFMASTER 5/14 COV-LITE TL	1,074,600.000	1,065,844.00	1,060,275.58	-5,568.42
FXPF11010402 44929FAG7	ICG US CLO 2014-3 LT 3A C 144A VAR RT 01/25/2027 DD 12/23/14	250,000.000	233,192.50	232,425.00	-767.50
FXPF11010402 450913AC2	IAMGOLD CORP 144A 6.750% 10/01/2020 DD 09/21/12	2,405,000.000	2,097,112.50	1,811,446.00	-285,666.50
FXPF11010402 452526AA4	IMMUCOR INC 11.125% 08/15/2019 DD 08/19/11	1,100,000.000	1,237,500.00	1,188,000.00	-49,500.00
FXPF11010402 45579DAB3	TOTES ISOTONER 5/14 COV-LITE TL	636,800.000	630,432.00	627,248.00	-3,184.00
FXPF11010402 45672UAB1	GEMINI 7/14 COV-LITE TLB	667,951.950	664,612.19	641,233.87	-23,378.32
FXPF11010402 46611NAD5	J.C. PENNEY 5/13 COV-LITE TLB	1,812,845.460	1,788,831.57	1,775,083.89	-13,747.68
FXPF11010402 470473AE9	JAMESTOWN CLO V LTD 5A D 144A VAR RT 01/17/2027 DD 12/11/14	500,000.000	467,050.00	467,050.00	0.00
FXPF11010402 48207LAA1	JUPITER RESOURCES INC 144A 8.500% 10/01/2022 DD 09/18/14	110,000.000	78,312.50	82,775.00	4,462.50
FXPF11010402 489399AG0	KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14	1,185,000.000	1,181,066.00	1,187,962.50	6,896.50
FXPF11010402 49457QAA5	*KINDRED HEALTHCARE INC 144A 8.000% 01/15/2020 DD 12/18/14	1,350,000.000	1,350,000.00	1,434,375.00	84,375.00
FXPF11010402 49457QAB3	*KINDRED HEALTHCARE INC 144A 8.750% 01/15/2023 DD 12/18/14	350,000.000	350,000.00	376,687.50	26,687.50
FXPF11010402 494580AC7	KINDRED HEALTHCARE INC 144A 6.375% 04/15/2022 DD 04/09/14	1,520,000.000	1,520,000.00	1,447,800.00	-72,200.00
FXPF11010402 516545AC4	LANTHEUS MEDICAL IMAGING INC 9.750% 05/15/2017 DD 11/15/10	1,270,000.000	1,142,662.50	1,219,200.00	76,537.50
FXPF11010402 524ESCAA8	*GCB144A LEGEND ACQUISI ESCROW 10.750% 08/15/2020 DD 08/17/12	760,000.000	476,114.61	76.00	-476,038.61
FXPF11010402 530715AJ0	LIBERTY INTERACTIVE LLC 8.250% 02/01/2030 DD 02/02/00	1,330,000.000	1,418,725.00	1,436,400.00	17,675.00
FXPF11010402 530715AL5	LIBERTY INTERACTIVE LLC 3.750% 02/15/2030 DD 02/10/00	3,638,635.870	2,142,246.86	2,301,437.19	159,190.33
FXPF11010402 536022AK2	LINN ENERGY LLC / LINN ENERGY 6.500% 05/15/2019 DD 05/15/12	340,000.000	346,800.00	290,700.00	-56,100.00
FXPF11010402 536022AL0	LINN ENERGY LLC / LINN ENERGY 6.500% 09/15/2021 DD 09/09/14	510,000.000	502,956.90	413,100.00	-89,856.90
FXPF11010402 552704AC2	MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	145,000.000	111,831.25	131,225.00	19,393.75
FXPF11010402 553769AL4	MTR GAMING GROUP INC 11.500% 08/01/2019 DD 02/01/12	1,130,000.000	1,255,712.50	1,223,225.00	-32,487.50



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402 553ESCBC7	*GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13	2,005,000.000	0.00	200.50	200.50
FXPF11010402 55818RAL0	MADISON PARK FUNDIN 14A D 144A VAR RT 07/20/2026 DD 08/06/14	650,000.000	620,100.00	614,792.10	-5,307.90
FXPF11010402 561233AA5	MALLINCKRODT INTERNATIONAL 144A 5.750% 08/01/2022 DD 08/13/14	1,110,000.000	1,113,512.50	1,140,525.00	27,012.50
FXPF11010402 57475BAG6	FOXWOODS 7/13 TLA	88,229.860	70,583.89	69,607.18	-976.71
FXPF11010402 57475BAH4	FOXWOODS 7/13 TLB	3,158,598.330	2,989,575.44	2,648,611.04	-340,964.40
FXPF11010402 58504FAC9	MEDPACE 3/14 TL	771,792.450	767,933.49	762,145.04	-5,788.45
FXPF11010402 586049AB4	MEMORIAL PRODUCTION PARTNERS L 7.625% 05/01/2021 DD 04/17/13	855,000.000	662,550.00	684,000.00	21,450.00
FXPF11010402 586049AD0	MEMORIAL PRODUCTION PARTN 144A 6.875% 08/01/2022 DD 07/17/14	745,000.000	540,991.50	566,200.00	25,208.50
FXPF11010402 60038CAF0	MILLENNIUM LABORATORIES 4/14 TLB	1,034,800.000	1,024,452.00	1,027,897.88	3,445.88
FXPF11010402 60467PAJ3	GENON AMERICAS GENERATION LLC 9.125% 05/01/2031 DD 01/04/06	1,430,000.000	1,406,125.00	1,222,650.00	-183,475.00
FXPF11010402 60467PAQ7	GENON AMERICAS GENERATION LLC 8.500% 10/01/2021 DD 01/04/06	1,630,000.000	1,602,947.28	1,401,800.00	-201,147.28
FXPF11010402 60689CAB1	*MMODAL 7/14 TL	1,643,097.290	1,400,740.44	1,595,858.24	195,117.80
FXPF11010402 608328BC3	MOHEGAN TRIBAL GAMING AUTHORIT 9.750% 09/01/2021 DD 03/01/14	2,365,000.000	2,499,416.06	2,412,300.00	-87,116.06
FXPF11010402 60877UBE6	MOMENTIVE PERFORMANCE MATERIAL 3.880% 10/24/2021 DD 10/24/14	2,005,000.000	1,739,337.50	1,699,237.50	-40,100.00
FXPF11010402 609453AG0	MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12	2,250,000.000	2,385,000.00	2,124,855.00	-260,145.00
FXPF11010402 62471HAB8	*MOXIE LIBERTY 8/13 TLB1	1,390,000.000	1,417,800.00	1,369,150.00	-48,650.00
FXPF11010402 62471MAB7	MOXIE PATRIOT 12/13 TLB1	625,000.000	618,750.00	615,625.00	-3,125.00
FXPF11010402 627048AF8	MURRAY ENERGY 11/13 TL	421,812.500	425,769.09	405,239.49	-20,529.60
FXPF11010402 62933RAD4	NN 8/14 COV-LITE TLB	862,500.000	849,562.50	858,187.50	8,625.00
FXPF11010402 64184JAB8	NEW ALBERTSON'S 6/14 COV-LITE TL	703,237.500	699,721.31	689,615.79	-10,105.52
FXPF11010402 65441CAE3	NINE WEST 4/14 COV-LITE UNSECURED GUARANTEED TL	1,269,999.990	1,185,374.99	1,132,420.89	-52,954.10
FXPF11010402 65442LAA0	NINE WEST HOLDINGS INC 144A 8.250% 03/15/2019 DD 04/23/14	1,330,000.000	1,097,987.50	1,110,550.00	12,562.50
FXPF11010402 67081YAG1	OCI BEAUMONT 4/14 TLB3	1,746,124.550	1,754,990.16	1,724,297.99	-30,692.17
FXPF11010402 67103QAN7	OFSI FUND V LTD 5A B1L 144A VAR RT 04/17/2025 DD 02/14/13	415,000.000	406,700.00	402,145.79	-4,554.21
FXPF11010402 67706HAJ7	OHA LOAN FUNDING 201 1A D 144A VAR RT 07/23/2025 DD 07/16/13	250,000.000	241,825.00	235,775.00	-6,050.00
FXPF11010402 68268DAB1	ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14	715,000.000	715,000.00	732,875.00	17,875.00
FXPF11010402 69688YAA7	PALMER SQUARE CLO 20 1A D 144A VAR RT 10/17/2022 DD 06/05/14	250,000.000	250,000.00	244,125.00	-5,875.00
FXPF11010402 69834EAB2	PANDA SHERMAN 9/12 TL	2,170,240.610	2,224,496.62	2,137,687.00	-86,809.62
FXPF11010402 708130AD1	JC PENNEY CORP INC 5.650% 06/01/2020 DD 05/24/10	1,070,000.000	841,512.50	829,250.00	-12,262.50
FXPF11010402 708160CA2	JC PENNEY CORP INC 8.125% 10/01/2019 DD 09/15/14	1,065,000.000	1,065,000.00	937,200.00	-127,800.00
FXPF11010402 75040PAQ1	RADIO ONE INC 144A 9.250% 02/15/2020 DD 02/10/14	785,000.000	844,487.50	682,950.00	-161,537.50
FXPF11010402 75079QAA8	RAIN CII CARBON LLC / CII 144A 8.250% 01/15/2021 DD 12/31/12	2,325,000.000	2,423,962.50	2,377,312.50	-46,650.00
FXPF11010402 75676JAB9	RED LOBSTER 7/14 TLB	1,551,825.000	1,536,394.07	1,540,186.31	3,792.24
FXPF11010402 77340RAK3	ROCKIES EXPRESS PIPELINE 144A 5.625% 04/15/2020 DD 03/22/10	995,000.000	902,187.50	977,587.50	75,400.00
FXPF11010402 77340RAP2	ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13	1,400,000.000	1,362,551.33	1,403,500.00	40,948.67
FXPF11010402 77927LAM3	ROUNDY'S 2/14 COV-LITE TLB	1,145,585.880	1,132,994.10	1,072,073.63	-60,920.47

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402 78420EAB3	SCIENTIFIC GAMES 10/14 INCREMENTAL TLB2	1,090,000.000	1,079,100.00	1,072,745.30	-6,354.70
FXPF11010402 785592AD8	SABINE PASS LIQUEFACTION LLC 5.625% 04/15/2023 DD 10/15/13	4,180,000.000	4,036,704.51	4,085,950.00	49,245.49
FXPF11010402 80007PAT6	SANDRIDGE ENERGY INC 7.500% 02/15/2023 DD 08/20/12	3,490,000.000	3,573,150.00	2,198,700.00	-1,374,450.00
FXPF11010402 80874YAR1	SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14	600,000.000	600,000.00	607,500.00	7,500.00
FXPF11010402 80874YAT7	SCIENTIFIC GAMES INTERNAT 144A 10.000% 12/01/2022 DD 11/21/14	600,000.000	539,190.00	549,750.00	10,560.00
FXPF11010402 81239TAB5	SEARS HOLDINGS 9/13 TL	1,240,662.370	1,244,146.02	1,191,035.88	-53,110.14
FXPF11010402 817609AB6	SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97	498,000.000	520,470.00	475,590.00	-44,880.00
FXPF11010402 81881LAE7	SHACKLETON 2014-VI C 6A D 144A VAR RT 07/17/2026 DD 07/08/14	250,000.000	237,450.00	233,325.00	-4,125.00
FXPF11010402 82459AAC5	SHINGLE SPRINGS TRIBAL GA 144A 9.750% 09/01/2021 DD 08/29/13	2,060,000.000	2,257,950.00	2,307,200.00	49,250.00
FXPF11010402 82459FAB6	SHINGLE SPRINGS 8/13 TLB	587,521.910	589,725.11	587,521.91	-2,203.20
FXPF11010402 826700AA4	SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14	2,335,000.000	2,364,462.50	2,276,625.00	-87,837.50
FXPF11010402 828428AG7	SILVERMORE CLO LTD 1A C 144A VAR RT 05/15/2026 DD 05/29/14	250,000.000	235,437.50	225,625.00	-9,812.50
FXPF11010402 82967VAL4	*SIRVA 3/13 TL	948,112.500	967,074.75	938,631.38	-28,443.37
FXPF11010402 83608GAG1	SOUND POINT CLO II 1A B1L 144A VAR RT 04/26/2025 DD 03/28/13	645,000.000	622,425.00	599,329.49	-23,095.51
FXPF11010402 83608HAN4	*SOUND POINT CLO III 2A D 144A VAR RT 07/15/2025 DD 08/22/13	600,000.000	581,250.00	570,000.00	-11,250.00
FXPF11010402 83608NAJ0	SOUND POINT CLO V LT 1A D 144A VAR RT 04/18/2026 DD 03/31/14	250,000.000	237,725.00	228,750.00	-8,975.00
FXPF11010402 84788WAB7	SPENCER GIFTS/ SPIRIT HALLOWEEN SUPERSTORES 7/14 TL	1,266,825.000	1,255,378.69	1,250,989.69	-4,389.00
FXPF11010402 852060AD4	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	2,220,000.000	2,215,362.50	1,953,600.00	-261,762.50
FXPF11010402 852060AT9	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	2,120,000.000	2,442,463.75	2,051,100.00	-391,363.75
FXPF11010402 85207UAH8	SPRINT CORP 7.125% 06/15/2024 DD 06/15/14	1,655,000.000	1,707,904.84	1,539,150.00	-168,754.84
FXPF11010402 86424MAB4	STYROLUTION 10/14 (USD) COV-LITE TLB	1,225,000.000	1,200,500.00	1,185,187.50	-15,312.50
FXPF11010402 868536AV5	SUPERVALU INC 6.750% 06/01/2021 DD 12/01/13	1,060,000.000	1,052,148.16	1,041,450.00	-10,698.16
FXPF11010402 868536AW3	SUPERVALU INC 7.750% 11/15/2022 DD 11/14/14	780,000.000	780,000.00	764,400.00	-15,600.00
FXPF11010402 87244AAK6	WIND RIVER CLO LTD 1A D 144A VAR RT 01/15/2024 DD 12/20/12	265,000.000	266,319.34	265,060.16	-1,259.18
FXPF11010402 87247UAN3	TICP CLO III LTD 3A D1 144A VAR RT 01/20/2027 DD 12/12/14	300,000.000	282,750.00	282,750.00	0.00
FXPF11010402 87416DAB2	TALBOTS 3/14 COV-LITE TL	406,925.000	407,768.62	392,682.63	-15,085.99
FXPF11010402 87416DAD8	TALBOTS 3/14 COV-LITE 2ND LIEN TL	800,000.000	792,000.00	768,000.00	-24,000.00
FXPF11010402 87974KAJ3	TELOS CLO 2014-5 LTD 5A D 144A VAR RT 05/01/2025 DD 05/01/14	250,000.000	235,000.00	227,850.00	-7,150.00
FXPF11010402 892335AN0	TOYS R US INC 10.375% 08/15/2017 DD 08/01/12	3,325,000.000	2,755,100.00	2,643,375.00	-111,725.00
FXPF11010402 89233UAH8	TOYS 'R' US (ADD-ON 5/11) TLB2 0.000% 05/25/2018 DD 05/16/11	335,707.350	293,743.93	251,780.51	-41,963.42
FXPF11010402 89233UAJ4	TOYS 'R' US (ADD-ON COV-LITE 4/12) TLB3	52,034.170	45,529.90	39,025.63	-6,504.27
FXPF11010402 89233UAN5	TOYS 'R' US 10/14 COV-LITE TLB4	1,520,965.470	1,415,121.16	1,395,957.32	-19,163.84
FXPF11010402 89236UAB8	TOYS 'R' US 7/13 COV-LITE TL	1,252,350.000	1,203,433.20	1,192,475.15	-10,958.05
FXPF11010402 893647AW7	TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14	550,000.000	550,000.00	548,625.00	-1,375.00
FXPF11010402 893647AX5	TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14	740,000.000	740,000.00	743,700.00	3,700.00
FXPF11010402 90210EAL0	TXU/TECH 4/11 TLB	7,795,000.000	5,519,821.99	4,982,330.15	-537,491.84

Schedule of Investments at End of Plan Year at Revalued Cost
1/1/2014 - 12/31/2014
Report ID: M1102E
Status: FINAL
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402 90210EAM8	TXU/TCEH 4/11 EXTENDED TLB 0.000% 10/10/2017 DD 04/07/11	2,285,000.000	1,604,191.85	1,474,784.70	-129,407.15
FXPF11010402 92860RAB2	VOGUE 2/14 TL	1,205,887.540	1,198,518.22	1,193,828.66	-4,689.56
FXPF11010402 92914RAG7	VOYA CLO 2014-4 LTD 4A C 144A VAR RT 10/14/2026 DD 11/25/14	535,000.000	514,884.00	514,242.00	-642.00
FXPF11010402 92978QAJ6	WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07	190,000.000	195,225.00	193,596.70	-1,628.30
FXPF11010402 93317QAF2	WALTER ENERGY INC 8.500% 04/15/2021 DD 10/15/13	1,105,000.000	919,912.50	209,950.00	-709,962.50
FXPF11010402 93317QAG0	WALTER ENERGY INC 144A 9.500% 10/15/2019 DD 09/27/13	500,000.000	495,000.00	380,000.00	-115,000.00
FXPF11010402 93317QAH8	WALTER ENERGY INC 9.875% 12/15/2020 DD 06/15/13	1,420,000.000	1,220,950.00	284,000.00	-936,950.00
FXPF11010402 97249EAD8	WILTON BRANDS 8/12 TL	2,086,978.460	1,997,909.08	1,940,889.97	-57,019.11
FXPF11010402 97751FAA1	WILLIAM LYON HOMES INC 144A 7.000% 08/15/2022 DD 08/11/14	1,115,000.000	1,115,000.00	1,126,150.00	11,150.00
FXPF11010402 977584AA9	PF CHANG'S CHINA BISTRO I 144A 10.250% 06/30/2020 DD 06/29/12	940,000.000	1,021,075.00	937,650.00	-83,425.00
FXPF11010402 984245AK6	YPF SA 144A 8.750% 04/04/2024 DD 04/04/14	1,180,000.000	1,191,806.25	1,199,175.00	7,368.75
FXPF11010402 989207AA3	ZEBRA TECHNOLOGIES CORP 144A 7.250% 10/15/2022 DD 10/15/14	700,000.000	700,000.00	735,000.00	35,000.00
FXPF11010402 99AA55268	*MOUNT AIRY 4/12 TL 0.000% 04/18/2018 DD 04/18/12	375,761.760	394,549.85	375,761.76	-18,788.09
FXPF11010402 99AA74194	*MOHEGAN TRIBAL 11/13 TLB	1,186,015.030	1,206,770.30	1,137,518.88	-69,251.42
FXPF11010402 99AA76017	*EAGLE BULK SHIPPING 6/12 PIK TL	34,272.720	0.00	23,134.09	23,134.09
FXPF11010402 99AA79607	*KINDRED HEALTHCARE 3/14 TLB	685,939.040	683,674.96	662,500.50	-21,174.46
FXPF11010402 99AA81470	*QUINN GROUP 12/11 (USD) (FIXED 8.553%) TRANCHE A NOTES	572,069.600	537,745.42	562,773.47	25,028.05
FXPF11010402 99AA82171	*CURO HEALTH 6/14 TL	1,258,675.000	1,227,208.12	1,252,381.63	25,173.51
FXPF11010402 99AA83955	*SURGERY CENTER 7/14 TL	535,000.000	532,325.00	520,287.50	-12,037.50
FXPF11010402 99AA83963	*SURGERY CENTER 7/14 2ND LIEN TL	445,000.000	440,550.00	428,312.50	-12,237.50
FXPF11010402 99AA84813	*PREFERRED SANDS 8/14 TL	1,516,200.000	1,501,038.00	1,349,418.00	-151,620.00
FXPF11010402 99AA84821	*BOWLMOR 8/14 TL	1,211,962.500	1,204,874.02	1,187,723.25	-17,150.77
FXPF11010402 99AA84961	*VISANT 8/14 TL	1,241,887.500	1,223,165.67	1,204,630.88	-18,534.79
FXPF11010402 99AA85661	*DUBAI WORLD 3/11 A1/B1 STRIP PRO RATA	1,759,148.860	1,460,093.55	1,394,125.47	-65,968.08
FXPF11010402 99AA86230	*ALBERTSON'S 10/14 INCREMENTAL TLB4	170,000.000	169,150.00	169,823.20	673.20
FXPF11010402 99AA86297	*TOYS 'R' US 10/14 COV-LITE TLB4	826,096.170	781,791.93	758,199.33	-23,592.60
FXPF11010402 99AA87881	*ANGUS BRIDGE LOAN 0.000% 12/20/2014 DD 12/19/14	1,505,000.000	1,505,000.00	1,505,000.00	0.00
FXPF11010402 D3761BAB0	*KCA 5/14 TLB	796,000.000	788,040.00	556,205.00	-231,835.00
FXPF11010402 EF9252893	*TELEDIFFUSION DE FRANCE SA TLA 0.000%	744,375.000	970,626.03	887,093.90	-83,532.13
FXPF11010402 EF9279029	*TDF 7/11 EXTENDED TLB2	32,812.500	43,161.98	39,113.56	-4,048.42
FXPF11010402 EL9011320	*CRYSTAL ALMOND 12/14 TL 0.000%	500,000.000	592,633.75	582,487.82	-10,145.93
FXPF11010402 EN9413035	*MAXEDA 5/13 EXTENDED (D1) TLD	117,111.530	149,137.84	130,273.33	-18,864.51
FXPF11010402 EN9413043	*MAXEDA 5/13 EXTENDED (D2) TLD	327,205.130	416,384.85	363,978.68	-52,406.17
FXPF11010402 EN9531505	*SERBIA BROADBAND(TELEMACH) 6/14 PIK TL	300,000.000	409,096.32	361,501.23	-47,595.09
FXPF11010402 EZ9393222	*QUINN GROUP 12/11 (EUR) TLA1	1,691,036.240	2,077,736.30	2,012,987.03	-64,749.27
FXPF11010402 F2924GAB3	*PHOTONIS 9/13 (USD) COV-LITE TL	550,827.080	557,712.42	528,794.00	-28,918.42

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402	G0472KAK3 *ARICENT 4/14 TL	805,950.000	805,241.08	803,266.19	-1,974.89
FXPF11010402	N7900HAB9 *ENDEMOL 8/14 (USD) COV-LITE TL	1,541,137.500	1,494,903.37	1,510,314.75	15,411.38
FXPF11010402	N7900HAD5 *ENDEMOL 8/14 (EUR) TL	299,250.000	375,323.31	353,659.50	-21,663.81
FXPF11010402	NA9430938 *BLUEWATER HOLDING BV 144A 10.000% 12/10/2019	900,000.000	906,000.00	792,000.00	-114,000.00
FXPF11010402	NA9528939 *EARLS THIRTEEN LTD 144A 0.000% 04/28/2018	1,305,000.000	1,307,153.97	1,296,126.00	-11,027.97
FXPF11010402	Q0182FAB4 *AMBER HOLDINGS 8/13 DELAYED TL	93,290.300	93,367.73	92,590.62	-777.11
FXPF11010402	Q0182FAC2 *AMBER HOLDINGS 8/13 COV-LITE TL	1,409,094.930	1,409,741.21	1,398,526.72	-11,214.49
FXPF11010402	SSBNHKZZ0 DOMETIC GROUP AB 144A 9.500% 06/26/2019	1,085,000.000	1,479,072.00	1,257,105.82	-221,966.18
FXPF11010402	Y2112GAB4 *OCEAN RIG 7/13 COV-LITE TLB1	1,066,896.990	1,077,565.96	831,518.18	-246,047.78
FXPF15010202	02554FAA0 AMERICAN EAGLE ENERGY COR 144A 11.000% 09/01/2019 DD 08/27/14	2,400,000.000	2,377,416.00	1,032,000.00	-1,345,416.00
FXPF15010202	02564PAA6 AMERICAN ENERGY - WOODFOR 144A 9.000% 09/15/2022 DD 09/16/14	1,700,000.000	1,630,317.00	1,088,000.00	-542,317.00
FXPF15010202	07317QAG0 BAYTEX ENERGY CORP 144A 5.625% 06/01/2024 DD 06/06/14	875,000.000	875,000.00	743,750.00	-131,250.00
FXPF15010202	228701AC2 CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13	600,000.000	615,000.00	562,500.00	-52,500.00
FXPF15010202	29260FAA8 ENDEAVOR ENERGY RESOURCES 144A 7.000% 08/15/2021 DD 08/09/13	4,800,000.000	5,028,000.00	4,248,000.00	-780,000.00
FXPF15010202	54238XAA6 LONESTAR RESOURCES AMERIC 144A 8.750% 04/15/2019 DD 04/04/14	2,100,000.000	2,106,000.00	1,575,000.00	-531,000.00
FXPF15010202	552704AC2 MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	2,200,000.000	2,332,000.00	1,991,000.00	-341,000.00
FXPF15010202	55973BAB8 MAGNUM HUNTER RESOURCES CORP 9.750% 05/15/2020 DD 05/15/13	1,975,000.000	2,096,500.00	1,560,250.00	-536,250.00
FXPF15010202	58605QAA7 MEMORIAL RESOURCE DEVELOP 144A 5.875% 07/01/2022 DD 07/10/14	1,300,000.000	1,300,000.00	1,176,500.00	-123,500.00
FXPF15010202	701885AA3 PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14	2,150,000.000	2,215,062.50	2,037,125.00	-177,937.50
FXPF15010202	74733VAC4 QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12	650,000.000	609,375.00	607,750.00	-1,625.00
FXPF15010202	74966CAA8 RKI EXPLORATION & PRODUCT 144A 8.500% 08/01/2021 DD 07/18/13	1,700,000.000	1,410,562.50	1,372,750.00	-37,812.50
FXPF15010202	74978QAA3 RSP PERMIAN INC 144A 6.625% 10/01/2022 DD 09/26/14	700,000.000	700,000.00	651,000.00	-49,000.00
FXPF15010202	76116AAB4 RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12	2,415,000.000	2,528,505.00	1,216,556.25	-1,311,948.75
FXPF15010202	79970YAC9 SANCHEZ ENERGY CORP 144A 6.125% 01/15/2023 DD 06/27/14	2,750,000.000	2,771,939.34	2,310,000.00	-461,939.34
FXPF15010202	879068AA2 TEINE ENERGY LTD 144A 6.875% 09/30/2022 DD 09/12/14	2,575,000.000	2,401,797.50	1,982,750.00	-419,047.50
FXPF15010202	89600LAA8 TRIANGLE USA PETROLEUM CO 144A 6.750% 07/15/2022 DD 07/18/14	250,000.000	250,000.00	165,000.00	-85,000.00
FXPF15010202	99AA81280 *CHIEF EXPLORATION 5/14 2ND LIEN TL	850,000.000	841,500.00	759,330.50	-82,169.50
FXPF15010202	NCB7TD7Y2 *ATHABASCA OIL CORP 7.500% 19-NOV-2017 144A	100,000.000	74,067.69	68,206.35	-5,861.34
FXPF20010102	00817YAF5 AETNA INC 6.625% 06/15/2036 DD 06/09/06	665,000.000	795,127.20	886,272.10	91,144.90
FXPF20010102	020039DC4 ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	2,015,000.000	2,623,348.65	2,966,503.15	343,154.50
FXPF20010102	026874DA2 AMERICAN INTERNATIONAL GROUP I 4.500% 07/06/2044 DD 07/16/14	500,000.000	496,985.00	528,255.00	31,270.00
FXPF20010102	06051GFG9 BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	1,500,000.000	1,541,550.00	1,657,185.00	115,635.00
FXPF20010102	172967DR9 CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	2,140,000.000	2,281,603.80	2,551,029.80	269,426.00
FXPF20010102	172967EW7 CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	1,500,000.000	2,104,035.00	2,296,395.00	192,360.00
FXPF20010102	212015AQ4 CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	1,000,000.000	997,170.00	866,660.00	-130,510.00
FXPF20010102	25459HAX3 DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	1,095,000.000	1,081,312.50	1,227,254.10	145,941.60

Schedule of Investments at End of Plan Year at Revalued Cost
1/1/2014 - 12/31/2014
Report ID: M1102E
Status: FINAL
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	500,000.000	562,205.00	577,335.00	15,130.00
FXPF20010102 345370CQ1	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	840,000.000	757,570.80	886,300.80	128,730.00
FXPF20010102 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	400,000.000	449,936.00	490,284.00	40,348.00
FXPF20010102 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	1,245,000.000	1,434,738.00	1,573,854.30	139,116.30
FXPF20010102 46625HJM3	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	750,000.000	792,577.50	872,175.00	79,597.50
FXPF20010102 478366BB2	JOHNSON CONTROLS INC 5.250% 12/01/2041 DD 12/02/11	1,000,000.000	1,098,530.00	1,127,940.00	29,410.00
FXPF20010102 501044CN9	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	560,000.000	554,153.60	642,017.60	87,864.00
FXPF20010102 50247VAB5	LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	1,450,000.000	1,457,598.00	1,575,642.50	118,044.50
FXPF20010102 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,500,000.000	1,311,615.00	1,513,620.00	202,005.00
FXPF20010102 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	1,250,000.000	1,467,925.00	1,512,950.00	45,025.00
FXPF20010102 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	1,500,000.000	1,936,605.00	2,118,450.00	181,845.00
FXPF20010102 61166WAP6	MONSANTO CO 4.400% 07/15/2044 DD 07/01/14	1,500,000.000	1,488,105.00	1,556,310.00	68,205.00
FXPF20010102 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	1,800,000.000	2,227,644.00	2,464,236.00	236,592.00
FXPF20010102 652478BA5	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	950,000.000	1,200,420.00	1,429,085.00	228,665.00
FXPF20010102 652482CE8	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	500,000.000	557,260.00	636,325.00	79,065.00
FXPF20010102 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	1,250,000.000	1,266,775.00	1,391,162.50	124,387.50
FXPF20010102 694308GE1	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	1,150,000.000	1,317,313.50	1,464,065.00	146,751.50
FXPF20010102 71644EAJ1	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	1,765,000.000	2,335,852.90	2,229,618.60	-106,234.30
FXPF20010102 743263AE5	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	400,000.000	515,104.00	579,260.00	64,156.00
FXPF20010102 74432QAC9	PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03	425,000.000	456,445.75	517,535.25	61,089.50
FXPF20010102 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	2,050,000.000	2,234,213.00	2,658,481.00	424,268.00
FXPF20010102 884903AY1	THOMSON REUTERS CORP 5.500% 08/15/2035 DD 08/09/05	860,000.000	839,256.80	976,487.00	137,230.20
FXPF20010102 887317AH8	TIME WARNER INC 6.100% 07/15/2040 DD 07/14/10	750,000.000	881,970.00	913,365.00	31,395.00
FXPF20010102 88732JAJ7	TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07	600,000.000	756,750.00	772,494.00	15,744.00
FXPF20010102 907818DT2	UNION PACIFIC CORP 4.821% 02/01/2044 DD 08/21/13	500,000.000	484,260.00	570,855.00	86,595.00
FXPF20010102 91913YAE0	VALERO ENERGY CORP 7.500% 04/15/2032 DD 04/15/02	325,000.000	395,271.50	408,395.00	13,123.50
FXPF20010102 98420EAB1	XLIT LTD 5.250% 12/15/2043 DD 11/21/13	1,250,000.000	1,366,025.00	1,412,800.00	46,775.00
FXPF20010102 988498AK7	YUM! BRANDS INC 5.350% 11/01/2043 DD 10/31/13	1,000,000.000	971,650.00	1,093,550.00	121,900.00
FXPF20010302 001192AK9	AGL CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	410,000.000	369,680.60	432,037.50	62,356.90
FXPF20010302 00185AAC8	AON PLC 4.450% 05/24/2043 DD 05/24/13	800,000.000	757,346.80	797,336.00	39,989.20
FXPF20010302 00209AAF3	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	2,375,000.000	3,360,007.50	3,679,136.25	319,128.75
FXPF20010302 00817YAJ7	AETNA INC 4.500% 05/15/2042 DD 05/04/12	1,395,000.000	1,399,217.75	1,476,928.35	77,710.60
FXPF20010302 020039AJ2	ALLTEL CORP 6.800% 05/01/2029 DD 04/27/99	865,000.000	1,000,424.40	1,081,388.40	80,964.00
FXPF20010302 020039DC4	ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	335,000.000	436,139.85	493,190.35	57,050.50
FXPF20010302 023135AP1	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	635,000.000	629,761.25	666,584.90	36,823.65
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/06/2044 DD 07/16/14	800,000.000	807,941.30	845,208.00	37,266.70

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 05464HAB6	AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14	240,000.000	243,196.80	259,953.60	16,756.80
FXPF20010302 059438AH4	BANK ONE CORP 7.625% 10/15/2026 DD 10/29/96	290,000.000	381,350.00	384,296.40	2,946.40
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	3,070,000.000	3,112,458.97	3,437,847.40	325,388.43
FXPF20010302 06051GFG9	BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	975,000.000	982,670.69	1,077,170.25	94,499.56
FXPF20010302 06051GFL8	BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14	105,000.000	104,492.85	104,763.75	270.90
FXPF20010302 075896AC4	BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	415,000.000	418,880.25	434,210.35	15,330.10
FXPF20010302 17248RAJ5	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	1,910,000.000	2,324,279.00	2,552,906.00	228,627.00
FXPF20010302 172967BL4	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	280,000.000	334,726.00	348,818.40	14,092.40
FXPF20010302 172967CT6	CITIGROUP INC 5.850% 12/11/2034 DD 12/09/04	55,000.000	59,563.90	66,785.95	7,222.05
FXPF20010302 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	2,740,000.000	3,883,802.20	4,194,748.20	310,946.00
FXPF20010302 172967FX4	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	625,000.000	704,589.13	786,150.00	81,560.87
FXPF20010302 172967JC6	CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	1,100,000.000	1,094,896.00	1,097,536.00	2,640.00
FXPF20010302 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	2,569,000.000	2,976,407.92	3,183,530.49	207,122.57
FXPF20010302 22303QAH3	COVIDIEN INTERNATIONAL FINANCE 6.550% 10/15/2037 DD 04/15/08	1,865,000.000	2,400,264.75	2,436,156.25	35,891.50
FXPF20010302 25459HAX3	DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	735,000.000	797,585.25	823,773.30	26,188.05
FXPF20010302 26138EAJ8	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	450,000.000	574,425.00	653,467.50	79,042.50
FXPF20010302 26884ABB8	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	310,000.000	307,820.70	323,078.90	15,258.20
FXPF20010302 29268BAF8	ENEL FINANCE INTERNATIONA 144A 6.000% 10/07/2039 DD 10/07/09	585,000.000	561,091.05	687,392.55	126,301.50
FXPF20010302 299808AF2	EVEREST REINSURANCE HOLDINGS I 4.868% 06/01/2044 DD 06/05/14	415,000.000	415,000.00	434,633.65	19,633.65
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	485,000.000	493,894.90	560,014.95	66,120.05
FXPF20010302 344419AB2	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	140,000.000	117,747.00	130,824.40	13,077.40
FXPF20010302 362320BA0	GTE CORP 6.940% 04/15/2028 DD 04/15/98	1,010,000.000	1,146,491.40	1,263,166.60	116,675.20
FXPF20010302 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	3,720,000.000	4,357,677.50	4,559,641.20	201,963.70
FXPF20010302 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	2,333,000.000	2,734,624.28	2,949,238.62	214,614.34
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	470,000.000	537,416.80	587,030.00	49,613.20
FXPF20010302 444859BE1	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	450,000.000	464,323.50	478,485.00	14,161.50
FXPF20010302 46625HJY7	JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14	1,125,000.000	1,119,093.75	1,125,956.25	6,862.50
FXPF20010302 478366AW7	JOHNSON CONTROLS INC 5.700% 03/01/2041 DD 02/04/11	30,000.000	31,119.90	35,793.30	4,673.40
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	665,000.000	983,299.86	1,080,625.00	97,325.14
FXPF20010302 595620AB1	MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02	900,000.000	1,135,338.00	1,251,738.00	116,400.00
FXPF20010302 59562VAM9	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	635,000.000	721,398.10	797,769.55	76,371.45
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	300,000.000	328,278.00	373,341.00	45,063.00
FXPF20010302 61166WAQ4	MONSANTO CO 4.700% 07/15/2064 DD 07/01/14	2,065,000.000	2,051,067.44	2,165,193.80	114,126.36
FXPF20010302 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	1,360,000.000	1,739,465.14	1,861,867.20	122,402.06
FXPF20010302 61746BCY0	MORGAN STANLEY 6.250% 08/09/2026 DD 08/09/06	610,000.000	705,038.00	735,416.00	30,378.00
FXPF20010302 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	790,000.000	936,653.55	1,049,143.70	112,490.15



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 62952EAA5	NYU HOSPITALS CENTER 4.428% 07/01/2042 DD 08/07/12	785,000.000	655,255.20	795,322.75	140,067.55
FXPF20010302 652482AS9	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	46,000.000	52,244.04	60,062.20	7,818.16
FXPF20010302 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	530,000.000	502,270.40	591,718.50	89,448.10
FXPF20010302 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	1,295,000.000	1,265,059.60	1,488,071.55	223,011.95
FXPF20010302 68233JAF1	ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09	445,000.000	579,203.10	669,934.15	90,731.05
FXPF20010302 69352PAK9	PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14	800,000.000	822,128.00	832,920.00	10,792.00
FXPF20010302 694308GE1	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	555,000.000	635,746.95	706,570.50	70,823.55
FXPF20010302 71644EAJ1	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	1,550,000.000	1,979,055.50	1,958,022.00	-21,033.50
FXPF20010302 73755LAK3	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	420,000.000	446,006.40	518,469.00	72,462.60
FXPF20010302 74251VAF9	PRINCIPAL FINANCIAL GROUP INC 4.625% 09/15/2042 DD 09/10/12	370,000.000	366,348.10	388,377.90	22,029.80
FXPF20010302 743917AH9	PRUDENTIAL INSURANCE CO O 144A 8.300% 07/01/2025 DD 07/01/95	170,000.000	213,385.70	229,596.90	16,211.20
FXPF20010302 744320AM4	PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12	360,000.000	352,800.00	368,028.00	15,228.00
FXPF20010302 74432QBY0	PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13	320,000.000	344,118.40	360,435.20	16,316.80
FXPF20010302 837004CE8	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	1,390,000.000	1,516,059.10	1,712,952.60	196,893.50
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	860,000.000	1,078,354.00	1,058,015.00	-20,339.00
FXPF20010302 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	335,000.000	419,048.15	427,634.20	8,586.05
FXPF20010302 88732JAY4	TIME WARNER CABLE INC 5.875% 11/15/2040 DD 11/15/10	350,000.000	411,971.00	417,326.00	5,355.00
FXPF20010302 88732JBB3	TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11	350,000.000	387,250.50	406,672.00	19,421.50
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	1,350,000.000	1,601,613.00	1,808,973.00	207,360.00
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	280,000.000	338,760.80	382,404.40	43,643.60
FXPF20010302 92343VAW4	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	710,000.000	779,388.30	836,827.30	57,439.00
FXPF20010302 92343VBT0	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	280,000.000	353,410.40	358,722.00	5,311.60
FXPF20010302 92343VCL6	VERIZON COMMUNICATIONS IN 144A 5.012% 08/21/2054 DD 08/21/14	660,000.000	666,342.60	682,803.00	16,460.40
FXPF20010302 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	545,000.000	572,914.90	606,078.15	33,163.25
FXPF20010302 92857WAB6	VODAFONE GROUP PLC 6.250% 11/30/2032 DD 11/26/02	1,255,000.000	1,373,296.30	1,532,455.40	159,159.10
FXPF20010302 931427AB4	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	225,000.000	223,503.75	234,315.00	10,811.25
FXPF20010302 931427AC2	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	805,000.000	804,871.20	848,767.85	43,896.65
FXPF20010302 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	233,000.000	233,013.62	246,753.99	13,740.37
FXPF20010402 00101JAK2	ADT CORP/THE 6.250% 10/15/2021 DD 04/15/14	90,000.000	94,500.00	92,475.00	-2,025.00
FXPF20010402 00130HBU8	AES CORP/VA 5.500% 03/15/2024 DD 03/07/14	160,000.000	160,000.00	162,368.00	2,368.00
FXPF20010402 00130HBV6	AES CORP/VA VAR RT 06/01/2019 DD 05/20/14	115,000.000	114,712.50	112,125.00	-2,587.50
FXPF20010402 00434NAB1	WILLIAMS PARTNERS LP / ACMP FI 4.875% 03/15/2024 DD 03/07/14	290,000.000	291,072.18	294,350.00	3,277.82
FXPF20010402 00766TAA8	AECOM 144A 5.750% 10/15/2022 DD 10/06/14	320,000.000	323,600.00	327,200.00	3,600.00
FXPF20010402 007903AX5	ADVANCED MICRO DEVICES INC 7.500% 08/15/2022 DD 02/15/13	500,000.000	490,918.37	450,000.00	-40,918.37
FXPF20010402 008914AE3	AINSWORTH LUMBER CO LTD 144A 7.500% 12/15/2017 DD 11/27/12	375,000.000	400,125.00	386,250.00	-13,875.00
FXPF20010402 014477AQ6	ALERIS INTERNATIONAL INC 7.875% 11/01/2020 DD 10/23/12	195,000.000	198,479.21	194,025.00	-4,454.21

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 018804AQ7	ORBITAL ATK INC 144A 5.250% 10/01/2021 DD 11/01/13	125,000.000	125,312.50	125,937.50	625.00
FXPF20010402 02005NAJ9	ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11	238,000.000	277,270.00	279,055.00	1,785.00
FXPF20010402 02005NAL4	ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12	250,000.000	270,625.00	262,500.00	-8,125.00
FXPF20010402 02076XAG7	ALPHA NATURAL RESOURCES I 144A 7.500% 08/01/2020 DD 05/20/14	165,000.000	165,000.00	103,950.00	-61,050.00
FXPF20010402 02154VAA9	ALTICE SA 144A 7.750% 05/15/2022 DD 05/08/14	425,000.000	432,477.94	425,799.00	-6,678.94
FXPF20010402 02369AAG3	AMERICAN ACHIEVEMENT CORP 144A 10.875% 04/15/2016 DD 11/01/10	315,000.000	331,537.50	301,612.50	-29,925.00
FXPF20010402 03674PAJ2	ANTERO RESOURCES FINANCE CORP 6.000% 12/01/2020 DD 11/19/12	180,000.000	189,044.51	179,550.00	-9,494.51
FXPF20010402 03938LAR5	ARCELORMITTAL VAR RT 08/05/2015 DD 08/05/10	115,000.000	119,025.00	116,725.00	-2,300.00
FXPF20010402 03938LAS3	ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11	230,000.000	240,350.00	232,300.00	-8,050.00
FXPF20010402 03938LAX2	ARCELORMITTAL STEP 02/25/2022 DD 02/28/12	260,000.000	282,750.00	277,550.00	-5,200.00
FXPF20010402 045054AC7	ASHTAD CAPITAL INC 144A 5.625% 10/01/2024 DD 09/17/14	170,000.000	170,000.00	174,250.00	4,250.00
FXPF20010402 053499AH2	AVAYA INC 144A 9.000% 04/01/2019 DD 12/21/12	425,000.000	435,221.87	434,562.50	-659.37
FXPF20010402 05958AAL2	BANCO DO BRASIL SA/CAYMAN 144A 9.000% 06/15/2024 DD 06/18/14	180,000.000	180,000.00	167,400.00	-12,600.00
FXPF20010402 09664PAC6	BOART LONGYEAR MANAGEMENT 144A 10.000% 10/01/2018 DD 09/27/13	89,000.000	92,560.00	92,560.00	0.00
FXPF20010402 097793AB9	BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13	135,000.000	141,412.50	118,800.00	-22,612.50
FXPF20010402 10553MAD3	OI SA 144A 5.750% 02/10/2022 DD 02/10/12	35,000.000	33,696.81	32,025.00	-1,671.81
FXPF20010402 109478AA5	BRIGHTSTAR CORP 144A 9.500% 12/01/2016 DD 11/30/10	175,000.000	192,500.00	183,531.25	-8,968.75
FXPF20010402 110394AE3	BRISTOW GROUP INC 6.250% 10/15/2022 DD 10/12/12	85,000.000	89,734.50	84,575.00	-5,159.50
FXPF20010402 1248EPAU7	CCO HOLDINGS LLC / CCO HOLDING 6.500% 04/30/2021 DD 05/10/11	225,000.000	235,625.62	236,250.00	624.38
FXPF20010402 12516UAC9	CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12	135,000.000	152,212.50	150,525.00	-1,687.50
FXPF20010402 125581GR3	CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	475,000.000	487,255.00	488,062.50	807.50
FXPF20010402 12592BAA2	CNH INDUSTRIAL CAPITAL LL 144A 3.375% 07/15/2019 DD 06/30/14	205,000.000	203,823.30	195,775.00	-8,048.30
FXPF20010402 12623EAF8	CNH INDUSTRIAL CAPITAL LLC 3.625% 04/15/2018 DD 04/08/13	180,000.000	182,475.00	177,300.00	-5,175.00
FXPF20010402 126307AF4	CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11	300,000.000	320,437.50	331,500.00	11,062.50
FXPF20010402 12646RAB1	CST BRANDS INC 5.000% 05/01/2023 DD 11/01/13	225,000.000	218,733.78	227,250.00	8,516.22
FXPF20010402 12686CBA6	CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10	85,000.000	93,500.00	96,050.00	2,550.00
FXPF20010402 12686CBB4	CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12	100,000.000	102,250.00	101,250.00	-1,000.00
FXPF20010402 13057QAA5	CALIFORNIA RESOURCES CORP 144A 5.000% 01/15/2020 DD 10/01/14	200,000.000	200,000.00	173,500.00	-26,500.00
FXPF20010402 14574XAB0	CARROLS RESTAURANT GROUP INC 11.250% 05/15/2018 DD 11/15/12	350,000.000	397,250.00	376,250.00	-21,000.00
FXPF20010402 14889BAB8	*CATALYST PAPER CORP 11.000% 10/30/2017 DD 09/13/12	525,000.000	474,062.50	493,500.00	19,437.50
FXPF20010402 14987EAA5	CCOH SAFARI LLC 5.500% 12/01/2022 DD 11/05/14	155,000.000	155,258.33	157,325.00	2,066.67
FXPF20010402 150191AG9	CEDAR FAIR LP / CANADA'S 144A 5.375% 06/01/2024 DD 06/03/14	450,000.000	450,000.00	447,750.00	-2,250.00
FXPF20010402 15089QAC8	CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11	345,000.000	373,804.01	365,700.00	-8,104.01
FXPF20010402 156700AX4	CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13	355,000.000	376,215.84	388,725.00	12,509.16
FXPF20010402 15942RAD1	CHAPARRAL ENERGY INC 7.625% 11/15/2022 DD 05/02/12	175,000.000	187,250.00	114,625.00	-72,625.00
FXPF20010402 165167BU0	CHESAPEAKE ENERGY CORP 6.875% 11/15/2020 DD 05/15/06	340,000.000	391,772.72	365,500.00	-26,272.72

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 17121EAB3	FCA US LLC / CG CO-ISSUER INC 8.000% 06/15/2019 DD 12/15/11	215,000.000	232,737.50	226,018.75	-6,718.75
FXPF20010402 18451QAL2	CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13	415,000.000	426,524.09	422,262.50	-4,261.59
FXPF20010402 197677AJ6	HCA INC 7.050% 12/01/2027 DD 12/08/95	125,000.000	123,750.00	126,875.00	3,125.00
FXPF20010402 22282EAF9	COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14	325,000.000	332,285.15	330,687.50	-1,597.65
FXPF20010402 228227BD5	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	230,000.000	227,100.00	234,600.00	7,500.00
FXPF20010402 25380WAF3	DIGICEL GROUP LTD 144A 7.125% 04/01/2022 DD 04/02/14	165,000.000	166,505.62	153,450.00	-13,055.62
FXPF20010402 25470XAJ4	DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	500,000.000	536,029.41	512,500.00	-23,529.41
FXPF20010402 26153CAA1	DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13	325,000.000	342,935.19	333,125.00	-9,810.19
FXPF20010402 26818AAC8	DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14	195,000.000	198,778.12	198,900.00	121.88
FXPF20010402 269871AB5	EAGLE SPINCO INC 4.625% 02/15/2021 DD 02/15/14	260,000.000	254,800.00	246,350.00	-8,450.00
FXPF20010402 29271LAE4	ENDO FINANCE LLC / ENDO F 144A 5.375% 01/15/2023 DD 06/30/14	450,000.000	447,867.19	441,000.00	-6,867.19
FXPF20010402 29276KAT8	ENERGY XXI GULF COAST INC 144A 6.875% 03/15/2024 DD 05/27/14	230,000.000	190,487.83	124,200.00	-66,287.83
FXPF20010402 29444UAM8	EQUINIX INC 5.375% 04/01/2023 DD 03/05/13	75,000.000	73,709.14	75,000.00	1,290.86
FXPF20010402 335934AH8	FIRST QUANTUM MINERALS LT 144A 7.250% 05/15/2022 DD 05/13/14	270,000.000	270,000.00	243,000.00	-27,000.00
FXPF20010402 336130AA7	FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13	185,000.000	175,750.00	169,275.00	-6,475.00
FXPF20010402 36159RAG8	GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13	800,000.000	755,812.50	786,000.00	30,187.50
FXPF20010402 37045VAD2	GENERAL MOTORS CO 3.500% 10/02/2018 DD 04/02/14	350,000.000	357,875.00	357,000.00	-875.00
FXPF20010402 37185LAE2	GENESIS ENERGY LP / GENESIS EN 5.750% 02/15/2021 DD 02/08/13	390,000.000	398,007.52	362,700.00	-35,307.52
FXPF20010402 413627BL3	CAESARS ENTERTAINMENT OPERATIN 11.250% 06/01/2017 DD 12/01/09	1,270,000.000	1,292,225.00	930,910.00	-361,315.00
FXPF20010402 427093AH2	HERCULES OFFSHORE INC 144A 7.500% 10/01/2021 DD 10/01/13	250,000.000	234,266.30	110,000.00	-124,266.30
FXPF20010402 44049HAG8	HORIZON LINES LLC 11.000% 10/15/2016 DD 10/15/12	221,000.000	220,447.50	222,105.00	1,657.50
FXPF20010402 444454AA0	HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11	125,000.000	139,375.00	137,500.00	-1,875.00
FXPF20010402 45763PAE6	INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14	175,000.000	173,584.25	173,250.00	-334.25
FXPF20010402 45779GAA6	INNOVATION VENTURES LLC / 144A 9.500% 08/15/2019 DD 08/02/12	175,000.000	169,647.06	174,562.50	4,915.44
FXPF20010402 459745GQ2	INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13	450,000.000	429,750.00	457,875.00	28,125.00
FXPF20010402 46262EAE5	IPAYMENT INC 10.250% 05/15/2018 DD 11/15/11	500,000.000	410,000.00	445,000.00	35,000.00
FXPF20010402 46611DAA3	JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13	375,000.000	405,056.82	388,312.50	-16,744.32
FXPF20010402 47010BAD6	JAGUAR LAND ROVER AUTOMOT 144A 4.250% 11/15/2019 DD 10/31/14	275,000.000	275,000.00	277,062.50	2,062.50
FXPF20010402 482539AA1	KLX INC 144A 5.875% 12/01/2022 DD 12/08/14	250,000.000	250,000.00	252,500.00	2,500.00
FXPF20010402 501889AB5	LKQ CORP 4.750% 05/15/2023 DD 11/15/13	210,000.000	195,300.00	201,600.00	6,300.00
FXPF20010402 513075BH3	LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14	250,000.000	251,562.50	257,500.00	5,937.50
FXPF20010402 521865AU9	LEAR CORP 4.750% 01/15/2023 DD 01/15/14	195,000.000	182,812.50	194,512.50	11,700.00
FXPF20010402 526057BU7	LENNAR CORP 4.500% 11/15/2019 DD 11/25/14	150,000.000	150,000.00	148,875.00	-1,125.00
FXPF20010402 527298AY9	LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14	210,000.000	219,900.00	217,350.00	-2,550.00
FXPF20010402 531359AA5	LIBERTY TIRE RECYCLING LL 144A 11.000% 10/01/2016 DD 09/30/10	475,000.000	476,187.50	395,437.50	-80,750.00
FXPF20010402 532716AU1	L BRANDS INC 5.625% 02/15/2022 DD 02/07/12	180,000.000	184,050.00	193,500.00	9,450.00

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FXPF20010402 55181WAA2	VIRGIN MEDIA SECURED FINA 144A 5.375% 04/15/2021 DD 02/22/13	300,000.000	302,062.50	309,750.00	7,687.50
FXPF20010402 55342UAE4	MPT OPERATING PARTNERSHIP LP / 5.500% 05/01/2024 DD 04/17/14	255,000.000	255,000.00	265,837.50	10,837.50
FXPF20010402 553ESCBC7	*GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13	420,000.000	0.00	0.42	0.42
FXPF20010402 563571AJ7	MANITOWOC CO INC/THE 5.875% 10/15/2022 DD 10/19/12	185,000.000	186,850.00	187,775.00	925.00
FXPF20010402 56656PAB9	MARFRIG OVERSEAS LTD 144A 9.500% 05/04/2020 DD 05/04/10	425,000.000	433,318.75	429,250.00	-4,068.75
FXPF20010402 570506AS4	MARKWEST ENERGY PARTNERS LP / 4.875% 12/01/2024 DD 11/21/14	515,000.000	515,000.00	503,412.50	-11,587.50
FXPF20010402 573334AD1	MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13	205,000.000	211,150.00	192,700.00	-18,450.00
FXPF20010402 580638AB0	MCGRW-HILL GLOBAL EDUCATION H 9.750% 04/01/2021 DD 04/01/14	225,000.000	250,500.00	248,625.00	-1,875.00
FXPF20010402 59804VAD7	MIDSTATES PETROLEUM CO INC / M 9.250% 06/01/2021 DD 05/31/13	190,000.000	195,567.20	95,000.00	-100,567.20
FXPF20010402 60877UBE6	MOMENTIVE PERFORMANCE MATERIAL 3.880% 10/24/2021 DD 10/24/14	420,000.000	364,350.00	355,950.00	-8,400.00
FXPF20010402 62886EAR9	NCR CORP 5.875% 12/15/2021 DD 06/15/14	225,000.000	227,250.00	231,187.50	3,937.50
FXPF20010402 62914QAD9	NII INTERNATIONAL TELECOM 144A 7.875% 08/15/2019 DD 05/23/13	595,000.000	449,225.00	425,425.00	-23,800.00
FXPF20010402 644535AF3	NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12	160,000.000	154,800.00	156,800.00	2,000.00
FXPF20010402 654902AC9	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	400,000.000	393,000.00	442,000.00	49,000.00
FXPF20010402 65548PAD8	NORBORD INC 144A 5.375% 12/01/2020 DD 11/26/13	375,000.000	372,656.25	363,750.00	-8,906.25
FXPF20010402 656533AB2	NORSKE SKOGINDUSTRIER ASA 144A 6.125% 10/15/2015 DD 10/02/03	475,000.000	370,500.00	422,750.00	52,250.00
FXPF20010402 66977WAN9	NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13	340,000.000	368,262.50	343,400.00	-24,862.50
FXPF20010402 67051XAA2	NUFARM AUSTRALIA LTD 144A 6.375% 10/15/2019 DD 10/05/12	235,000.000	243,225.00	236,762.50	-6,462.50
FXPF20010402 693320AS2	PHH CORP 6.375% 08/15/2021 DD 08/20/13	200,000.000	200,000.00	183,250.00	-16,750.00
FXPF20010402 693656AA8	PVH CORP 4.500% 12/15/2022 DD 12/20/12	175,000.000	165,812.50	172,812.50	7,000.00
FXPF20010402 69913JAB5	PARAGON OFFSHORE PLC 144A 7.250% 08/15/2024 DD 07/18/14	195,000.000	184,080.00	117,000.00	-67,080.00
FXPF20010402 725143AB7	PITTSBURGH GLASS WORKS LL 144A 8.000% 11/15/2018 DD 11/12/13	145,000.000	152,612.50	152,975.00	362.50
FXPF20010402 74112BAH8	PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12	320,000.000	358,400.00	340,800.00	-17,600.00
FXPF20010402 74112BAJ4	PRESTIGE BRANDS INC 144A 5.375% 12/15/2021 DD 12/17/13	185,000.000	186,850.00	181,762.50	-5,087.50
FXPF20010402 747301AA7	QUAD/GRAPHICS INC 144A 7.000% 05/01/2022 DD 04/28/14	175,000.000	175,138.16	165,375.00	-9,763.16
FXPF20010402 74965WAA5	ROC FINANCE LLC / ROC FIN 144A 12.125% 09/01/2018 DD 08/19/11	450,000.000	462,375.00	474,750.00	12,375.00
FXPF20010402 75281AAQ2	RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13	175,000.000	171,062.50	175,000.00	3,937.50
FXPF20010402 75508EAA6	RAYONIER AM PRODUCTS INC 144A 5.500% 06/01/2024 DD 05/22/14	625,000.000	625,000.00	513,281.25	-111,718.75
FXPF20010402 75886AAJ7	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	410,000.000	381,171.87	376,175.00	-4,996.87
FXPF20010402 759479AA6	RELIANCE INTERMEDIATE HOL 144A 9.500% 12/15/2019 DD 07/30/09	730,000.000	795,700.00	762,850.00	-32,850.00
FXPF20010402 76116AAB4	RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12	190,000.000	200,450.00	95,712.50	-104,737.50
FXPF20010402 77340RAD9	ROCKIES EXPRESS PIPELINE 144A 7.500% 07/15/2038 DD 06/27/08	115,000.000	116,457.68	126,500.00	10,042.32
FXPF20010402 77340RAP2	ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13	190,000.000	199,975.00	190,475.00	-9,500.00
FXPF20010402 774477AJ2	ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/2020 DD 09/25/12	190,000.000	194,425.67	196,175.00	1,749.33
FXPF20010402 785583AF2	SABINE PASS LNG LP 7.500% 11/30/2016 DD 05/30/07	155,000.000	175,150.00	161,200.00	-13,950.00
FXPF20010402 785592AJ5	*SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	190,000.000	190,000.00	186,437.50	-3,562.50



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

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FXPF20010402 79546VAJ5	SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12	175,000.000	182,000.00	183,312.50	1,312.50
FXPF20010402 796038AC1	SAMSON INVESTMENT CO 10.750% 02/15/2020 DD 08/15/14	315,000.000	284,850.00	130,529.70	-154,320.30
FXPF20010402 80007PAQ2	SANDRIDGE ENERGY INC 8.125% 10/15/2022 DD 10/15/12	225,000.000	227,654.77	141,750.00	-85,904.77
FXPF20010402 806261AE3	SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13	175,000.000	174,562.50	175,000.00	437.50
FXPF20010402 80874YAR1	SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14	275,000.000	276,266.45	278,437.50	2,171.05
FXPF20010402 817565BT0	SERVICE CORP INTERNATIONAL/US 7.500% 04/01/2027 DD 04/09/07	350,000.000	369,250.00	393,750.00	24,500.00
FXPF20010402 832724AB4	SMURFIT KAPPA TREASURY FUNDING 7.500% 11/20/2025 DD 11/20/95	400,000.000	438,060.60	469,000.00	30,939.40
FXPF20010402 83404DAA7	SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13	160,000.000	156,000.00	157,600.00	1,600.00
FXPF20010402 84762LAR6	SPECTRUM BRANDS INC 144A 6.125% 12/15/2024 DD 12/04/14	225,000.000	225,000.00	228,375.00	3,375.00
FXPF20010402 851783AB6	SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/05/14	240,000.000	241,697.12	238,800.00	-2,897.12
FXPF20010402 852060AT9	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	450,000.000	486,562.62	435,375.00	-51,187.62
FXPF20010402 852061AR1	SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12	400,000.000	415,624.64	400,000.00	-15,624.64
FXPF20010402 85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	170,000.000	182,750.00	167,824.00	-14,926.00
FXPF20010402 85234XAA4	STACKPOLE INTERNATIONAL I 144A 7.750% 10/15/2021 DD 10/10/13	235,000.000	243,531.42	235,000.00	-8,531.42
FXPF20010402 85858EAA1	STENA INTERNATIONAL SA 144A 5.750% 03/01/2024 DD 02/21/14	700,000.000	700,937.50	658,000.00	-42,937.50
FXPF20010402 87261NAG5	TMX FINANCE LLC / TITLEMA 144A 8.500% 09/15/2018 DD 07/23/13	725,000.000	761,250.00	609,000.00	-152,250.00
FXPF20010402 87264AAD7	T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13	225,000.000	232,161.02	230,906.25	-1,254.77
FXPF20010402 87612BAK8	TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12	450,000.000	485,000.00	455,625.00	-29,375.00
FXPF20010402 877249AA0	TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12	185,000.000	203,589.42	196,100.00	-7,489.42
FXPF20010402 87927YAA0	TELECOM ITALIA SPA 144A 5.303% 05/30/2024 DD 05/30/14	120,000.000	120,297.90	121,500.00	1,202.10
FXPF20010402 89366QAA1	TRANSFIELD SERVICES LTD 144A 8.375% 05/15/2020 DD 05/13/14	250,000.000	250,000.00	266,250.00	16,250.00
FXPF20010402 89469AAB0	TREEHOUSE FOODS INC 4.875% 03/15/2022 DD 03/11/14	175,000.000	175,748.36	177,187.50	1,439.14
FXPF20010402 903914AA7	ULTRA PETROLEUM CORP 144A 5.750% 12/15/2018 DD 12/12/13	315,000.000	323,662.50	290,587.50	-33,075.00
FXPF20010402 911365AZ7	UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12	205,000.000	227,806.25	225,397.50	-2,408.75
FXPF20010402 913364AB1	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	235,000.000	234,517.45	245,575.00	11,057.55
FXPF20010402 913903AR1	UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14	250,000.000	248,875.00	250,000.00	1,125.00
FXPF20010402 914906AP7	UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	125,000.000	137,187.50	133,750.00	-3,437.50
FXPF20010402 91829KAA1	VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12	300,000.000	308,800.00	313,500.00	4,700.00
FXPF20010402 92343EAF9	VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	250,000.000	238,750.00	245,000.00	6,250.00
FXPF20010402 92933BAE4	WMG ACQUISITION CORP 144A 6.000% 01/15/2021 DD 11/01/12	300,000.000	311,625.00	300,000.00	-11,625.00
FXPF20010402 97314XAK0	WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14	170,000.000	170,000.00	160,446.00	-9,554.00
FXPF20010402 97314XAM6	WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14	200,000.000	200,000.00	187,000.00	-13,000.00
FXPF20010402 97381WAX2	WINDSTREAM CORP 7.500% 06/01/2022 DD 11/22/11	325,000.000	332,312.50	324,187.50	-8,125.00
FXPF20010402 978097AC7	WOLVERINE WORLD WIDE INC 6.125% 10/15/2020 DD 04/15/13	185,000.000	197,775.28	194,250.00	-3,525.28
FXPF20010402 98212BAD5	WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11	280,000.000	285,975.73	269,500.00	-16,475.73
FXPF20010402 98313RAA4	WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13	250,000.000	250,312.50	235,000.00	-15,312.50

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 988745AA3	ZACHRY HOLDINGS INC 144A 7.500% 02/01/2020 DD 01/25/13	180,000.000	188,100.00	180,900.00	-7,200.00
FXPF20010602 00213UAA4	A-S CO-ISSUER SUBSIDIARY 144A 7.875% 12/15/2020 DD 12/20/12	1,000,000.000	1,070,000.00	1,020,000.00	-50,000.00
FXPF20010602 00766TAA8	AECOM 144A 5.750% 10/15/2022 DD 10/06/14	440,000.000	444,824.28	449,900.00	5,075.72
FXPF20010602 00766TAC4	AECOM 144A 5.875% 10/15/2024 DD 10/06/14	180,000.000	181,500.00	184,050.00	2,550.00
FXPF20010602 008911AX7	AIR CANADA 144A 6.750% 10/01/2019 DD 09/26/13	1,000,000.000	1,081,250.00	1,040,000.00	-41,250.00
FXPF20010602 02076VAD8	ALPHA NATURAL RESOURCES 5/13 TLB	1,443,868.950	1,404,158.01	1,141,566.11	-262,591.90
FXPF20010602 02076XAG7	ALPHA NATURAL RESOURCES I 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	969,237.50	680,400.00	-288,837.50
FXPF20010602 021332AC5	ALTA MESA HOLDINGS LP / ALTA M 9.625% 10/15/2018 DD 04/15/11	2,680,000.000	2,779,002.50	2,224,400.00	-554,602.50
FXPF20010602 03232PAC2	AMSURG CORP 144A 5.625% 07/15/2022 DD 07/16/14	890,000.000	911,617.03	912,250.00	632.97
FXPF20010602 04349VAB9	*ASCEND PERFORMANCE TL 4/12 TLB	1,834,504.990	1,819,425.95	1,664,813.28	-154,612.67
FXPF20010602 04649VAH3	ASURION 6/13 COV-LITE INCREMENTAL TLB2	1,979,899.480	1,977,424.60	1,910,603.00	-66,821.60
FXPF20010602 04649VAM2	ASURION 2/14 COV-LITE 2ND LIEN	1,395,421.940	1,444,261.70	1,382,625.92	-61,635.78
FXPF20010602 04916RAB1	ATLAS IRON 12/12 COV-LITE TLB	1,008,652.860	1,012,178.50	862,398.20	-149,780.30
FXPF20010602 05604XAK2	BWAY 8/14 COV-LITE TLB	2,063,456.380	2,057,784.23	2,053,139.10	-4,645.13
FXPF20010602 09227YAD5	*BLACKBRUSH 7/14 COV-LT 2ND LN TL	1,445,102.690	1,441,764.42	1,170,533.18	-271,231.24
FXPF20010602 12505RAB1	CORRECT CARE SOLUTIONS 7/14 TL	317,463.670	315,876.35	310,320.74	-5,555.61
FXPF20010602 12505VAB2	CHARTER COMM OPERATING 8/14 TLG	307,017.540	305,482.45	308,746.05	3,263.60
FXPF20010602 12512YAD3	CDW 4/13 COV-LITE TL	1,984,853.210	1,972,447.89	1,921,099.72	-51,348.17
FXPF20010602 12543DAV2	CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14	1,250,000.000	1,318,750.00	1,324,225.00	5,475.00
FXPF20010602 12626JAB3	CPG INTERNATIONAL 9/13 COV-LITE TLB	990,251.300	991,489.13	973,545.76	-17,943.37
FXPF20010602 12630UAD8	CABLEVISION SYSTEMS 4/13 TLB	1,175,992.380	1,164,232.46	1,148,274.24	-15,958.22
FXPF20010602 12764HAB9	*CAELUS ENERGY 4/14 COV-LITE 2ND LIEN TL	1,000,000.000	980,000.00	875,000.00	-105,000.00
FXPF20010602 14983GAC0	HORSESHOE BALTIMORE 4/13 TLB	936,513.150	966,118.09	922,465.45	-43,652.64
FXPF20010602 15677GAB0	CERIDIAN 11/14 TL	1,021,090.910	1,028,749.09	1,002,588.74	-26,160.35
FXPF20010602 16282FAC5	CATALINA MARKETING 4/14 COV-LITE TL	1,492,500.000	1,485,037.50	1,416,949.65	-68,087.85
FXPF20010602 16282FAE1	CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL	1,000,000.000	990,000.00	925,000.00	-65,000.00
FXPF20010602 17107UAC3	CHROMAFLO TECHNOLOGIES 12/13 COV-LITE TLB	946,791.620	946,915.07	932,589.75	-14,325.32
FXPF20010602 17107UAE9	CHROMAFLO TECHNOLOGIES 12/13 COV-LITE 2ND LIEN TLB	1,000,000.000	1,010,000.00	980,000.00	-30,000.00
FXPF20010602 210797AK2	UNITED AIR LINES 8/14 TLB	1,662,500.000	1,645,875.00	1,644,495.13	-1,379.87
FXPF20010602 22739PAC0	CROSBY WORLDWIDE 11/13 COV-LITE TL	808,238.030	805,838.57	751,661.37	-54,177.20
FXPF20010602 24521QAC6	DEL MONTE 2/14 TLB 0.000% 12/31/2016 DD 02/12/14	118,748.510	113,404.83	113,404.83	0.00
FXPF20010602 24736CAY0	DELTA AIR LINES 2/14 TLB1	845,524.950	839,183.52	827,100.96	-12,082.56
FXPF20010602 24802GAP9	DELUXE 2/14 TL	1,319,966.200	1,319,609.83	1,204,469.16	-115,140.67
FXPF20010602 25260EAL5	DIAMOND FOODS 2/14 COV-LITE TL	1,985,000.000	1,992,443.75	1,965,150.00	-27,293.75
FXPF20010602 29089CAD8	EMERALD PERFORMANCE MATERIALS 7/14 COV-LITE TL	1,243,178.440	1,243,196.92	1,212,098.98	-31,097.94
FXPF20010602 29089CAG1	EMERALD PERFORMANCE MATERIALS 7/14 COV-LITE 2ND LIEN TL	68,965.510	68,620.68	66,939.99	-1,680.69

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 29101QAD1	EMSC (COV-LITE 5/11) TL	1,246,768.230	1,230,939.07	1,237,417.47	6,478.40
FXPF20010602 29268HAB4	*ENERGY & EXPLORATION 7/14 TLB	1,032,831.690	999,280.19	733,310.50	-265,969.69
FXPF20010602 29667WAB8	ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14	370,000.000	362,600.00	372,775.00	10,175.00
FXPF20010602 30068HAF5	EXCELITAS 10/13 TL	1,540,334.920	1,549,962.02	1,522,359.21	-27,602.81
FXPF20010602 30255FAD7	FLEETPRIDE 11/12 TL	989,899.000	980,000.00	968,447.89	-11,552.11
FXPF20010602 32007UBJ7	FIRST DATA 7/14 (USD) TL	2,000,000.000	2,005,000.00	1,958,760.00	-46,240.00
FXPF20010602 36249YAC4	CISION VOCUS 5/14 TL	2,412,425.410	2,374,253.03	2,343,068.18	-31,184.85
FXPF20010602 365556AK5	GARDNER DENVER 7/13 (USD) TL	2,482,405.730	2,481,155.77	2,317,946.35	-163,209.42
FXPF20010602 36740UAB8	GATES GLOBAL 6/14 (USD) COV-LITE TL	1,080,507.760	1,069,702.68	1,049,443.16	-20,259.52
FXPF20010602 383909AE8	WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14	490,000.000	499,248.98	502,250.00	3,001.02
FXPF20010602 383909AF5	WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14	595,000.000	613,487.50	620,287.50	6,800.00
FXPF20010602 412690AD1	HARLAND CLARKE HOLDINGS C 144A 6.875% 03/01/2020 DD 02/04/14	3,000,000.000	3,062,500.00	2,925,000.00	-137,500.00
FXPF20010602 428302AA1	HEXION US FINANCE CORP 6.625% 04/15/2020 DD 03/14/12	1,790,000.000	1,871,668.75	1,754,200.00	-117,468.75
FXPF20010602 44332EAK2	HUB INTERNATIONAL 10/13 (USD) TL	1,985,000.000	1,985,000.00	1,918,006.25	-66,993.75
FXPF20010602 44969CAT7	IMS HEALTH 3/14 (USD) TLB	1,985,000.000	1,982,518.75	1,935,375.00	-47,143.75
FXPF20010602 44986UAC3	INEOS GROUP HOLDINGS SA 144A 5.875% 02/01/2019 DD 02/18/14	1,250,000.000	1,278,125.00	1,184,375.00	-93,750.00
FXPF20010602 45567YAB1	INDIGO MERGER 7/14 TL	855,995.510	847,435.55	841,726.06	-5,709.49
FXPF20010602 45567YAC9	INDIGO MERGER 7/14 DELAYED TL	93,519.120	93,519.12	91,960.16	-1,558.96
FXPF20010602 45672JAB6	INEOS (USD COV-LITE 4/12) TL1	1,979,968.640	1,972,543.76	1,915,401.86	-57,141.90
FXPF20010602 46122XAA1	*INTREPID AVIATION GROUP H 144A 6.875% 02/15/2019 DD 01/29/14	1,900,000.000	1,996,750.00	1,843,000.00	-153,750.00
FXPF20010602 46590GAA1	JLL/DELTA DUTCH NEWCO BV 144A 7.500% 02/01/2022 DD 02/05/14	500,000.000	511,250.00	507,500.00	-3,750.00
FXPF20010602 46611NAG8	J.C. PENNEY 6/14 COV-LITE TL	997,489.300	995,516.56	956,592.24	-38,924.32
FXPF20010602 48207LAA1	JUPITER RESOURCES INC 144A 8.500% 10/01/2022 DD 09/18/14	390,000.000	373,639.50	293,475.00	-80,164.50
FXPF20010602 482539AA1	KLX INC 144A 5.875% 12/01/2022 DD 12/08/14	550,000.000	550,600.00	555,500.00	4,900.00
FXPF20010602 49387TAJ5	KIK CUSTOM PRODUCTS 5/13 COV-LITE TL	1,979,934.660	1,979,934.66	1,933,742.78	-46,191.88
FXPF20010602 49387TAL0	KIK CUSTOM PRODUCTS 5/13 2ND LIEN COV-LITE TL	500,000.000	506,250.00	496,665.00	-9,585.00
FXPF20010602 50105JAE7	KRONOS 10/12 2ND LIEN TL	999,216.360	1,031,690.89	1,014,204.61	-17,486.28
FXPF20010602 51861JAW9	LAUREATE EDUCATION 10/13 NEW 0.000% 06/15/2018 DD 09/23/13	2,566,627.280	2,505,692.15	2,438,295.92	-67,396.23
FXPF20010602 52729KAL0	LEVEL 3 10/14 INCREMENTAL B5 COV-LITE TLB	1,294,498.380	1,284,789.64	1,294,097.09	9,307.45
FXPF20010602 552697AN4	MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13	1,000,000.000	1,058,750.00	1,030,000.00	-28,750.00
FXPF20010602 55303BAB9	INTERNET BRANDS 6/14 COV-LITE 2ND LIEN	956,524.390	946,959.15	925,437.35	-21,521.80
FXPF20010602 554276AE5	MACDERMID 6/13 COV-LITE TL	1,372,775.600	1,358,483.78	1,343,604.12	-14,879.66
FXPF20010602 58504FAC9	MEDPACE 3/14 TL	1,905,660.380	1,917,570.76	1,881,839.63	-35,731.13
FXPF20010602 58605QAA7	MEMORIAL RESOURCE DEVELOP 144A 5.875% 07/01/2022 DD 07/10/14	270,000.000	260,875.00	244,350.00	-16,525.00
FXPF20010602 59562TAB8	SERVICE KING (MIDAS INT) 9/14 TLB	226,242.870	225,111.66	225,016.63	-95.03
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	1,030,000.000	1,029,725.00	999,100.00	-30,625.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 62640DAB3	MUNTERS 4/14 COV-LITE TLB	995,000.000	985,050.00	970,125.00	-14,925.00
FXPF20010602 62704PAE3	MURRAY ENERGY CORP 144A 9.500% 12/05/2020 DD 05/08/14	1,500,000.000	1,662,500.00	1,500,000.00	-162,500.00
FXPF20010602 62910FAH8	NFR ENERGY 1/13 2ND LIEN COV-LITE TL	710,194.730	722,623.14	539,747.99	-182,875.15
FXPF20010602 62937NAT4	NRG ENERGY 5/13 TLB	1,246,827.410	1,220,931.76	1,220,494.42	-437.34
FXPF20010602 63530VAG3	NATIONAL CINEMEDIA 4/13 TL	2,000,000.000	1,977,500.00	1,892,500.00	-85,000.00
FXPF20010602 63909DAB7	NATIONAL VISION 3/14 COV-LITE TL	1,990,000.000	1,985,025.00	1,922,837.50	-62,187.50
FXPF20010602 64021SAC3	NEIMAN MARCUS 3/14 COV-LITE TL	1,984,999.990	1,992,443.74	1,937,439.39	-55,004.35
FXPF20010602 656560AH2	NORTEK 4/14 COV-LITE TLB	2,099,663.970	2,097,524.19	2,049,796.95	-47,727.24
FXPF20010602 67054LAB3	NUMERICABLE-SFR SAS 144A 6.000% 05/15/2022 DD 05/08/14	325,000.000	325,000.00	326,787.50	1,787.50
FXPF20010602 67054LAC1	NUMERICABLE-SFR SAS 144A 6.250% 05/15/2024 DD 05/08/14	175,000.000	175,000.00	176,312.50	1,312.50
FXPF20010602 68347RAC3	ONE CALL MEDICAL COV-LT TL	1,980,000.000	1,989,900.00	1,955,250.00	-34,650.00
FXPF20010602 68347TAA3	OPAL ACQUISITION INC 144A 8.875% 12/15/2021 DD 12/17/13	950,000.000	961,875.00	964,250.00	2,375.00
FXPF20010602 69354EAC0	PRA INTERNATIONAL 9/13 COV-LITE TL	1,646,434.410	1,646,434.41	1,620,371.35	-26,063.06
FXPF20010602 69419BAA3	PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13	906,000.000	891,248.59	738,390.00	-152,858.59
FXPF20010602 69514WAG8	PACKAGING COORDINATORS 8/14 COV-LITE TL	721,595.740	714,592.01	694,535.90	-20,056.11
FXPF20010602 69514WAJ2	PACKAGING COORDINATORS 8/14 COV-LITE 2ND LIEN TL	355,871.890	348,754.45	345,195.73	-3,558.72
FXPF20010602 696026AA1	PALACE ENTERTAINMENT HOLD 144A 8.875% 04/15/2017 DD 02/28/11	1,250,000.000	1,293,750.00	1,268,750.00	-25,000.00
FXPF20010602 69866VAB5	PHILLIPS-MEDISIZE 6/14 COV-LITE TL	208,412.160	207,370.10	204,764.95	-2,605.15
FXPF20010602 69866VAE9	PHILLIPS-MEDISIZE 6/14 COV-LITE 2ND LIEN	189,723.320	187,826.09	185,928.85	-1,897.24
FXPF20010602 707388AL8	PENN ENGINEERING 8/14 (USD) COV-LITE TLB	866,888.760	862,554.31	859,303.48	-3,250.83
FXPF20010602 71659MAF3	PETROLEUM GEO-SERVICES 3/14 TLB	213,581.860	209,844.18	178,340.85	-31,503.33
FXPF20010602 72347NAL4	PINNACLE FOODS 4/13 TLG	1,747,071.940	1,736,152.77	1,691,934.35	-44,218.42
FXPF20010602 731745AM7	POLYMER GROUP INC 144A 6.875% 06/01/2019 DD 06/11/14	510,000.000	512,175.00	489,600.00	-22,575.00
FXPF20010602 731746AU7	POLYMER GROUP 12/13 COV-LITE TLB	2,066,545.210	2,069,962.98	2,032,963.85	-36,999.13
FXPF20010602 76775YBB3	RITE AID 3/14 TRANCHE 7 TL	1,985,000.000	1,985,000.00	1,972,593.75	-12,406.25
FXPF20010602 78404XAF2	SBA FINANCE 2/14 INCREMENTAL TLB	1,990,000.000	1,987,512.50	1,944,807.10	-42,705.40
FXPF20010602 78488CAE0	SEAWORLD 5/13 TLB	0.010	0.01	0.01	0.00
FXPF20010602 80875AAJ0	SCIENTIFIC GAMES 10/13 COV-LITE TLB	0.010	0.01	0.01	0.00
FXPF20010602 81172UAB1	SEADRILL PARTNERS 2/14 TL	0.010	0.01	0.01	0.00
FXPF20010602 81567GAB5	SEDGWICK CMS 2/14 TL	1,883,334.720	1,867,640.26	1,826,834.68	-40,805.58
FXPF20010602 81760HAB8	SERVICEMASTER 7/14 COV-LITE TLB	2,011,677.300	1,993,026.24	1,971,443.75	-21,582.49
FXPF20010602 82773WAD4	HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13	2,355,471.910	2,350,692.64	2,183,970.00	-166,722.64
FXPF20010602 83420LAB7	SOLENIS 7/14 (USD) COV-LITE TL	1,472,230.890	1,461,202.46	1,431,744.54	-29,457.92
FXPF20010602 83420LAF8	SOLENIS 7/14 (USD) COV-LITE 2ND LIEN TL	1,489,408.340	1,471,429.30	1,439,513.16	-31,916.14
FXPF20010602 84130EAC0	SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14	1,256,303.470	1,260,694.78	1,111,828.57	-148,866.21
FXPF20010602 84603HAB3	SOUTHWIRE CO 1/14 COV-LITE TL	1,985,000.000	1,985,000.00	1,907,247.55	-77,752.45

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 84857HAL4	SPIRIT AEROSYSTEMS 3/14 TLB	1,984,693.880	1,984,693.88	1,951,609.03	-33,084.85
FXPF20010602 85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	270,000.000	290,250.00	266,544.00	-23,706.00
FXPF20010602 86424MAB4	STYROLUTION 10/14 (USD) COV-LITE TLB	441,547.440	432,716.49	427,197.15	-5,519.34
FXPF20010602 86424MAC2	STYROLUTION 10/14 (EUR) COV-LITE TLB	443,125.510	544,088.11	521,839.12	-22,248.99
FXPF20010602 87159CAC3	SYNARC-BIOCORE 3/14 COV-LITE TL	992,500.000	992,500.00	942,875.00	-49,625.00
FXPF20010602 87159CAE9	SYNARC-BIOCORE 3/14 COV-LITE 2ND LIEN TL	1,000,000.000	1,005,000.00	873,750.00	-131,250.00
FXPF20010602 87484JAA8	TALOS PRODUCTION LLC / TA 144A 9.750% 02/15/2018 DD 02/06/13	1,000,000.000	1,055,000.00	910,000.00	-145,000.00
FXPF20010602 87978GAE9	TEMPLAR ENERGY 9/14 COV-LITE 2ND LIEN TL	2,356,602.190	2,337,067.92	1,687,327.17	-649,740.75
FXPF20010602 89236YAA2	TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12	2,508,000.000	2,754,507.50	2,439,030.00	-315,477.50
FXPF20010602 89255MAA4	MPL 2 ACQUISITION CANCO I 144A 9.875% 08/15/2018 DD 07/28/11	700,000.000	761,250.00	752,500.00	-8,750.00
FXPF20010602 89364MAY0	TRANSDIGM 5/14 COV-LITE TLD	529,490.020	525,518.85	519,339.70	-6,179.15
FXPF20010602 90210EAM8	TXU/TCEH 4/11 EXTENDED TLB 0.000% 10/10/2017 DD 04/07/11	6,272,774.620	4,483,589.06	4,048,574.20	-435,014.86
FXPF20010602 90343XAH7	US AIRWAYS 1/14 TLB1	3,960,000.000	3,950,100.00	3,868,761.60	-81,338.40
FXPF20010602 91335FAE1	UNIVAR 9/10 EXTENDED TLB1	2,438,310.080	2,432,648.13	2,354,651.66	-77,996.47
FXPF20010602 914908AV0	UNIVISION 1/14 TLC4	1,984,774.690	1,984,774.69	1,938,132.48	-46,642.21
FXPF20010602 918370AB3	VTR FINANCE BV 144A 6.875% 01/15/2024 DD 01/24/14	1,050,000.000	1,086,750.00	1,071,000.00	-15,750.00
FXPF20010602 92860RAB2	VOGUE 2/14 TL	2,516,328.530	2,525,216.47	2,491,165.24	-34,051.23
FXPF20010602 92912EAA1	VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13	1,200,000.000	1,305,000.00	1,296,000.00	-9,000.00
FXPF20010602 92939EAC6	WP MUSTANG (EFS) 5/14 COV-LITE TL	982,510.460	972,685.36	969,619.92	-3,065.44
FXPF20010602 92939EAE2	WP MUSTANG (EFS) 5/14 COV-LITE 2ND LIEN TL	643,685.100	631,701.82	617,937.70	-13,764.12
FXPF20010602 95081HAR5	WESCO AIRCRAFT 2/14 COV-LT TLB	1,950,000.000	1,945,125.00	1,914,412.50	-30,712.50
FXPF20010602 96925HAB8	IMG WORLDWIDE 5/14 COV-LITE TL	1,990,000.000	1,992,487.50	1,919,116.20	-73,371.30
FXPF20010602 96925HAE2	IMG WORLDWIDE 3/14 COV-LITE 2ND LIEN TL	1,000,000.000	1,017,083.33	952,500.00	-64,583.33
FXPF20010602 97246FAB2	WILSONART INTL COV-LT TLB	2,493,639.000	2,441,341.87	2,415,712.78	-25,629.09
FXPF20010602 97314XAK0	WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14	1,250,000.000	1,315,625.00	1,179,750.00	-135,875.00
FXPF20010602 97314XAM6	WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14	1,250,000.000	1,237,500.00	1,168,750.00	-68,750.00
FXPF20010602 98425CAF1	YRC 2/14 TL	1,864,075.450	1,882,437.85	1,844,278.97	-38,158.88
FXPF20010602 99AA76546	*EXTREME REACH 1/14 2ND LIEN TL	791,666.670	803,541.67	783,750.00	-19,791.67
FXPF20010602 99AA79953	*SIGNODE 4/14 (USD) COV-LITE TL	1,666,666.680	1,662,500.02	1,592,716.68	-69,783.34
FXPF20010602 99AA83112	*HEALOGICS 6/14 COV-LITE TL	2,564,347.960	2,563,196.06	2,519,471.87	-43,724.19
FXPF20010602 99AA84854	*ACOSTA 8/14 COV-LITE TL	851,869.380	845,480.36	850,651.21	5,170.85
FXPF20010602 99AA85166	*GREAT ATLANTIC & PACIFIC TEA 9/14 TLB	777,854.310	764,241.86	764,241.86	0.00
FXPF20010602 99AA85406	*YORK RISK SERVICES 9/14 COV-LITE TL	435,923.940	432,654.51	432,654.51	0.00
FXPF20010602 99AA85497	*YORK RISK SERVICES 9/14 DELAYED DRAW TLB	47,126.910	47,126.91	46,773.46	-353.45
FXPF20010602 99AA85521	*SERVICE KING (MIDAS INT) 9/14 DELAYED TL	25,492.150	25,492.15	25,353.98	-138.17
FXPF20010602 99AA85612	*BURGER KING 8/14 TLB	1,669,758.810	1,653,061.22	1,662,595.54	9,534.32

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 99AA85687	*BERLIN PACKAGING 9/14 COV-LITE TL	506,988.610	504,453.66	503,186.20	-1,267.46
FXPF20010602 99AA85695	*JELD-WEN 9/14 COV-LITE TLB	639,269.410	632,876.72	632,077.63	-799.09
FXPF20010602 99AA85877	*US ANESTHESIA 12/13 TLB	2,493,750.000	2,493,750.00	2,481,281.25	-12,468.75
FXPF20010602 99AA85901	*ARISTOCRAT LEISURE 9/14 (USD) TLB	1,978,494.620	1,958,709.67	1,938,924.73	-19,784.94
FXPF20010602 99AA86370	*WHEELABRATOR TECHNOLOGIES 10/14 COV-LITE TLB	1,414,774.010	1,400,626.27	1,419,485.21	18,858.94
FXPF20010602 99AA86396	*WHEELABRATOR TECHNOLOGIES 10/14 COV-LITE TLC	62,250.060	61,627.56	62,457.35	829.79
FXPF20010602 99AA86404	*WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN TL	536,185.260	530,823.41	538,640.99	7,817.58
FXPF20010602 99AA86537	*DTZ 10/14 TL	1,769,911.500	1,753,274.33	1,761,061.94	7,787.61
FXPF20010602 99AA86545	*DTZ 10/14 2ND LIEN TL 0.000% 10/28/2022 DD 10/06/14	295,990.130	290,070.33	290,810.30	739.97
FXPF20010602 99AA86636	*TRANSFIRST 10/14 COV-LITE TL	999,167.360	989,175.69	991,253.95	2,078.26
FXPF20010602 99AA86677	*CITADEL PLASTICS 10/14 TLB	1,698,513.800	1,681,528.66	1,677,282.38	-4,246.28
FXPF20010602 99AA86750	*ESSAR STEEL 10/14 TL	1,547,844.830	1,516,887.94	1,534,301.19	17,413.25
FXPF20010602 99AA86784	*TRANSFIRST 11/14 COV-LITE 2ND LIEN TL	367,278.800	363,606.01	362,001.00	-1,605.01
FXPF20010602 99AA86990	*NOVETTA SOLUTIONS 11/14 TL 0.000% 11/19/2020 DD 10/24/14	3,491,250.000	3,456,337.50	3,473,793.75	17,456.25
FXPF20010602 99AA87485	*EMDEON 12/14 INCREMENTAL TLB3	767,307.690	755,798.08	753,879.81	-1,918.27
FXPF20010602 99AA87519	*SONNEBORN 12/14 (USD) TL	852,130.330	845,739.35	852,130.33	6,390.98
FXPF20010602 99AA87634	*SIEMENS AUDIOLOGY 12/14 (USD) TLB2	573,770.490	568,032.79	570,781.15	2,748.36
FXPF20010602 99AA87824	*SONNEBORN 12/14 (USD) BV TL	150,375.940	149,248.12	150,375.94	1,127.82
FXPF20010602 C4438BAE6	*HUSKY INTERNATIONAL 6/14 COV-LITE 2ND LIEN TL	1,653,204.300	1,652,691.32	1,582,943.12	-69,748.20
FXPF20010602 D1200YAE7	SPRINGER 8/14 (USD) TLB3	1,984,999.990	1,989,959.51	1,948,198.09	-41,761.42
FXPF20010602 D5929GAB3	*ORION ENGINEERED 7/14 (USD) COV-LITE TL	445,790.130	441,332.23	445,790.13	4,457.90
FXPF20010602 D5929GAC1	*ORION ENGINEERED 7/14 (EUR) COV-LITE TL	519,325.170	686,443.23	626,838.40	-59,604.83
FXPF20010602 ED9009454	*AENOVA 8/14 COV-LITE TL	920,610.690	1,223,465.60	1,105,630.08	-117,835.52
FXPF20010602 ED9009462	*AENOVA 8/14 COV-LITE 2ND LIEN TL	376,470.590	499,966.30	449,853.89	-50,112.41
FXPF20010602 EF9001779	*NUMERICABLE / YPSO 4/14 (EUR) TLB1	750,000.000	1,032,026.44	901,457.00	-130,569.44
FXPF20010602 EFBLWP5H2	*NUMERICABLE-SFR SAS 144A 5.375% 05/15/2022	245,000.000	338,822.75	305,949.04	-32,873.71
FXPF20010602 EFBLWX1Z9	NUMERICABLE-SFR SAS 144A 5.625% 05/15/2024	130,000.000	179,783.50	162,812.23	-16,971.27
FXPF20010602 EH9010933	*FAMAR 10/14 TL 0.000%	3,814,127.560	4,799,844.96	4,592,208.63	-207,636.33
FXPF20010602 EXB8W6LG8	*TOWERGATE FINANCE PLC REGS VAR RT 02/15/2018	1,500,000.000	2,547,779.06	2,040,668.44	-507,110.62
FXPF20010602 G2967PAB0	*AVAGO 4/14 COV-LITE TLB	1,990,000.000	1,980,050.00	1,980,885.80	835.80
FXPF20010602 G8530YAB6	*STRATUS TECHNOLOGIES 4/14 TL	908,333.330	899,250.00	901,902.33	2,652.33
FXPF20010602 L5582BAH0	*ION TRADING TECHNOLOGIES 6/14 (USD) TL	408,882.350	408,882.35	402,749.11	-6,133.24
FXPF20010602 L5582BAL1	*ION TRADING TECHNOLOGIES 6/14 (USD) 2ND LIEN TL	766,007.910	766,007.91	723,877.47	-42,130.44
FXPF20010602 L7256GAB3	OXEA 7/13 COV-LITE (USD) 2ND LIEN TL	1,690,960.970	1,677,040.61	1,597,958.12	-79,082.49
FXPF20010602 L9308UAC4	*TRAVELPORT 9/14 TL	1,421,949.320	1,409,176.81	1,417,057.81	7,881.00
FXPF20010602 N0501WAC2	*ZIGGO 2/14 (USD) TLB1	739,574.460	733,103.18	717,978.89	-15,124.29



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 N0501WAE8	*ZIGGO 2/14 (USD) TLB2	476,595.750	472,760.64	462,679.15	-10,081.49
FXPF20010602 N0501WAG3	*ZIGGO 2/14 (USD) TLB3	783,829.790	783,829.79	760,941.96	-22,887.83
FXPF20010602 N4715WAC6	*PATHEON 1/14 (USD) TL	2,487,500.000	2,477,557.46	2,409,765.63	-67,791.83
FXPF30010002 00101JAG1	ADT CORP/THE 4.875% 07/15/2042 DD 01/15/13	2,200,000.000	1,655,500.00	1,628,000.00	-27,500.00
FXPF30010002 002447AA8	AWAS AVIATION CAPITAL LTD 144A 7.000% 10/17/2016 DD 10/18/10	1,170,400.000	1,217,748.00	1,196,734.00	-21,014.00
FXPF30010002 00287YAM1	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	575,000.000	556,950.75	593,210.25	36,259.50
FXPF30010002 00507XAC9	ACTIVISION 10/13 COV-LITE TLB	254,250.000	255,709.40	253,614.38	-2,095.02
FXPF30010002 007036QH2	ADJUSTABLE RATE MORTGAG 8 3A21 VAR RT 11/25/2035 DD 07/01/05	442,021.130	376,243.98	377,097.07	853.09
FXPF30010002 012873AH8	ALBERTA ENERGY CO LTD 8.125% 09/15/2030 DD 09/15/00	400,000.000	498,828.00	509,592.00	10,764.00
FXPF30010002 02109TAC6	ALROSA FINANCE SA 144A 7.750% 11/03/2020 DD 11/03/10	900,000.000	971,394.23	846,000.00	-125,394.23
FXPF30010002 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	600,000.000	652,266.00	682,992.00	30,726.00
FXPF30010002 023135AP1	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	600,000.000	595,050.00	629,844.00	34,794.00
FXPF30010002 023767AA4	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	613,636.910	653,028.74	661,193.77	8,165.03
FXPF30010002 023768AA2	AMERICAN AIRLINES 2011-1 144A 7.000% 07/31/2019 DD 01/25/11	371,305.550	392,655.62	397,296.94	4,641.32
FXPF30010002 02660LAB6	AMERICAN HOME MORTGAGE 4 1A12 VAR RT 10/25/2046 DD 08/30/06	2,052,726.752	1,324,090.88	1,379,227.10	55,136.22
FXPF30010002 02660XAD6	AMERICAN HOME MORTGAGE A 2 2A1 VAR RT 09/25/2046 DD 06/30/06	1,509,065.699	1,061,416.44	1,081,185.21	19,768.77
FXPF30010002 031162BA7	AMGEN INC 6.400% 02/01/2039 DD 01/16/09	2,500,000.000	2,861,900.00	3,174,100.00	312,200.00
FXPF30010002 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	600,000.000	595,980.00	582,288.00	-13,692.00
FXPF30010002 037735CK1	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	800,000.000	926,616.00	1,069,400.00	142,784.00
FXPF30010002 044209AM6	ASHLAND INC 6.875% 05/15/2043 DD 02/26/13	450,000.000	425,250.00	479,250.00	54,000.00
FXPF30010002 05367AAF0	AVIATION CAPITAL GROUP CO 144A 3.875% 09/27/2016 DD 09/27/13	400,000.000	413,156.00	410,072.00	-3,084.00
FXPF30010002 05578QAC7	BPCE SA 144A 4.625% 07/11/2024 DD 07/11/14	1,150,000.000	1,138,661.00	1,116,477.50	-22,183.50
FXPF30010002 05990GAA3	BANCO DE CREDITO DEL PERU 144A 4.250% 04/01/2023 DD 04/01/13	400,000.000	369,500.00	395,000.00	25,500.00
FXPF30010002 06051GEH8	BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11	200,000.000	218,554.00	223,170.00	4,616.00
FXPF30010002 067901AA6	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	700,000.000	592,263.00	643,118.00	50,855.00
FXPF30010002 101137AL1	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	700,000.000	869,743.00	938,882.00	69,139.00
FXPF30010002 115236AA9	BROWN & BROWN INC 4.200% 09/15/2024 DD 09/18/14	300,000.000	299,055.00	303,408.00	4,353.00
FXPF30010002 120111BL2	BUILDING MATERIALS CORP O 144A 6.750% 05/01/2021 DD 04/29/11	600,000.000	649,500.00	634,500.00	-15,000.00
FXPF30010002 120111BM0	BUILDING MATERIALS CORP O 144A 5.375% 11/15/2024 DD 11/10/14	350,000.000	350,000.00	349,125.00	-875.00
FXPF30010002 124857AK9	CBS CORP 4.900% 08/15/2044 DD 08/19/14	600,000.000	591,834.00	609,276.00	17,442.00
FXPF30010002 12630UAD8	CABLEVISION SYSTEMS 4/13 TLB	291,793.110	288,694.27	284,915.55	-3,778.72
FXPF30010002 126408GK3	CSX CORP 6.150% 05/01/2037 DD 04/25/07	800,000.000	893,256.00	1,034,720.00	141,464.00
FXPF30010002 126650BS8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	1,518,192.858	1,809,807.34	1,936,120.99	126,313.65
FXPF30010002 126650BY5	CVS PASS-THROUGH TRUST 144A 5.926% 01/10/2034 DD 12/21/11	929,490.090	1,013,014.05	1,080,866.85	67,852.80
FXPF30010002 12668BBN2	ALTERNATIVE LOAN TRUST 2 81 A1 VAR RT 02/25/2037 DD 12/29/05	187,378.282	141,000.28	146,651.61	5,651.33
FXPF30010002 13342BAD7	CAMERON INTERNATIONAL CORP 7.000% 07/15/2038 DD 06/26/08	500,000.000	604,565.00	613,860.00	9,295.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 14987BAE3	CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	375,000.000	351,037.50	372,491.25	21,453.75
FXPF30010002 151290BH5	CEMEX SAB DE CV 144A 5.875% 03/25/2019 DD 03/25/13	200,000.000	200,500.00	203,000.00	2,500.00
FXPF30010002 17178FAA4	CIELO SA / CIELO USA INC 144A 3.750% 11/16/2022 DD 11/16/12	600,000.000	534,000.00	540,000.00	6,000.00
FXPF30010002 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	500,000.000	756,755.00	765,465.00	8,710.00
FXPF30010002 172967HA2	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	700,000.000	805,441.00	905,135.00	99,694.00
FXPF30010002 196522AE6	COLORADO INTERSTATE GAS CO LLC 6.850% 06/15/2037 DD 06/27/97	2,500,000.000	2,701,025.00	2,778,050.00	77,025.00
FXPF30010002 212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	100,000.000	102,980.00	86,666.00	-16,314.00
FXPF30010002 224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	1,000,000.000	858,025.00	970,980.00	112,955.00
FXPF30010002 228227BD5	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	400,000.000	392,000.00	408,000.00	16,000.00
FXPF30010002 228227TAR7	CROWN CASTLE 4/13 TL	847,858.940	846,799.12	837,922.03	-8,877.09
FXPF30010002 24702NAB6	DELL 9/13 (USD) COV-LITE TLB	1,881,000.000	1,884,367.00	1,875,357.00	-9,010.00
FXPF30010002 25470DAJ8	DISCOVERY COMMUNICATIONS LLC 4.875% 04/01/2043 DD 03/19/13	150,000.000	149,782.50	154,653.00	4,870.50
FXPF30010002 26818AAC8	DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14	450,000.000	450,000.00	459,000.00	9,000.00
FXPF30010002 28336LBH1	KINDER MORGAN INC/DE 7.420% 02/15/2037 DD 08/15/06	2,000,000.000	1,899,520.00	2,379,400.00	479,880.00
FXPF30010002 29271NAB6	EFIH 6/14 DIP TL	1,109,068.800	1,097,978.11	1,108,381.18	10,403.07
FXPF30010002 29273RAJ8	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	2,300,000.000	2,698,544.00	2,854,599.00	156,055.00
FXPF30010002 293791AT6	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	2,100,000.000	2,220,603.00	2,416,239.00	195,636.00
FXPF30010002 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	100,000.000	94,040.00	104,272.00	10,232.00
FXPF30010002 31847RAE2	FIRST AMERICAN FINANCIAL CORP 4.300% 02/01/2023 DD 01/29/13	1,100,000.000	1,047,739.00	1,101,914.00	54,175.00
FXPF30010002 32053EAA6	FIRST HORIZON MORTGAGE AR1 1A1 VAR RT 05/25/2037 DD 03/01/07	1,286,275.768	1,034,392.72	1,030,306.89	-4,085.83
FXPF30010002 37045VAH3	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	150,000.000	148,138.50	156,313.50	8,175.00
FXPF30010002 37045VAJ9	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	200,000.000	198,532.00	211,000.00	12,468.00
FXPF30010002 373298BU1	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	300,000.000	416,712.00	464,928.00	48,216.00
FXPF30010002 380956AE2	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	500,000.000	497,585.00	502,130.00	4,545.00
FXPF30010002 38239FAA7	GOODMAN FUNDING PTY LTD 144A 6.375% 11/12/2020 DD 11/12/10	800,000.000	882,312.00	921,360.00	39,048.00
FXPF30010002 404121AC9	HCA INC 6.500% 02/15/2020 DD 08/01/11	500,000.000	549,375.00	560,250.00	10,875.00
FXPF30010002 40414LAE9	HCP INC 6.750% 02/01/2041 DD 01/24/11	1,000,000.000	1,183,670.00	1,357,400.00	173,730.00
FXPF30010002 40419VAJ1	HEINZ 3/13 (USD) COV-LITE TLB2	1,451,071.020	1,461,170.48	1,440,449.18	-20,721.30
FXPF30010002 404280AS8	HSBC HOLDINGS PLC VAR RT 12/29/2049 DD 09/17/14	1,100,000.000	1,100,000.00	1,111,000.00	11,000.00
FXPF30010002 459745GC3	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	300,000.000	347,250.00	336,000.00	-11,250.00
FXPF30010002 46625HJQ4	JPMORGAN CHASE & CO VAR RT 08/29/2049 DD 01/22/14	1,800,000.000	1,918,912.50	1,899,000.00	-19,912.50
FXPF30010002 482480AF7	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000.000	99,764.00	106,093.00	6,329.00
FXPF30010002 49427RAK8	KILROY REALTY LP 4.250% 08/15/2029 DD 08/06/14	200,000.000	197,764.00	200,016.00	2,252.00
FXPF30010002 494550BN5	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	500,000.000	461,780.00	475,185.00	13,405.00
FXPF30010002 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	200,000.000	199,436.00	203,012.00	3,576.00
FXPF30010002 49456BAH4	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	800,000.000	797,304.00	819,384.00	22,080.00

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 50076QAN6	KRAFT FOODS GROUP INC 6.500% 02/09/2040 DD 08/09/12	675,000.000	787,185.00	867,624.75	80,439.75
FXPF30010002 51783QAL2	LAS VEGAS SANDS 12/13 TLB	1,989,949.750	1,987,459.18	1,975,860.91	-11,598.27
FXPF30010002 524ESC7N4	*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	2,600,000.000	260.00	260.00	0.00
FXPF30010002 570506AQ8	MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12	300,000.000	302,250.00	303,750.00	1,500.00
FXPF30010002 570506AR6	MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13	800,000.000	750,000.00	770,000.00	20,000.00
FXPF30010002 583491AC9	MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09	300,000.000	253,890.00	285,000.00	31,110.00
FXPF30010002 59018YN64	BANK OF AMERICA CORP 6.875% 04/25/2018 DD 04/25/08	1,100,000.000	1,300,607.00	1,263,438.00	-37,169.00
FXPF30010002 59804VAB1	MIDSTATES PETROLEUM CO INC / M 10.750% 10/01/2020 DD 10/01/13	400,000.000	435,000.00	212,000.00	-223,000.00
FXPF30010002 61747YCG8	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	2,200,000.000	2,671,702.00	2,609,530.00	-62,172.00
FXPF30010002 620076BE8	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	300,000.000	299,643.00	316,293.00	16,650.00
FXPF30010002 62912XAC8	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	800,000.000	684,000.00	828,000.00	144,000.00
FXPF30010002 62937NAT4	NRG ENERGY 5/13 TLB	997,461.930	977,512.69	976,395.53	-1,117.16
FXPF30010002 63946CAE8	NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/19/2049 DD 03/19/13	300,000.000	297,000.00	311,250.00	14,250.00
FXPF30010002 67054LAC1	NUMERICABLE-SFR SAS 144A 6.250% 05/15/2024 DD 05/08/14	200,000.000	200,000.00	201,500.00	1,500.00
FXPF30010002 68268NAC7	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	600,000.000	660,282.00	690,522.00	30,240.00
FXPF30010002 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	400,000.000	394,408.00	418,180.00	23,772.00
FXPF30010002 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	800,000.000	797,872.00	794,232.00	-3,640.00
FXPF30010002 74153QAJ1	PRIDE INTERNATIONAL INC 7.875% 08/15/2040 DD 08/06/10	434,000.000	588,942.33	523,742.52	-65,199.81
FXPF30010002 747262AS2	QVC INC 4.850% 04/01/2024 DD 06/10/14	900,000.000	899,343.00	916,452.00	17,109.00
FXPF30010002 75625AAD6	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	1,200,000.000	1,144,296.00	1,221,480.00	77,184.00
FXPF30010002 75886AAJ7	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	200,000.000	182,000.00	183,500.00	1,500.00
FXPF30010002 761735AD1	REYNOLDS GROUP ISSUER INC / RE STEP 02/15/2021 DD 02/15/12	100,000.000	107,749.99	104,375.00	-3,374.99
FXPF30010002 77340RAM9	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	500,000.000	413,750.00	532,500.00	118,750.00
FXPF30010002 780097AH4	ROYAL BANK OF SCOTLAND GROUP P VAR RT 08/29/2049 DD 08/20/01	1,257,000.000	1,313,565.00	1,464,405.00	150,840.00
FXPF30010002 81172UAB1	SEADRILL PARTNERS 2/14 TL	495,000.000	490,050.00	382,882.50	-107,167.50
FXPF30010002 852061AS9	SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12	1,200,000.000	1,170,000.00	1,104,000.00	-66,000.00
FXPF30010002 87612BAM4	TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12	100,000.000	96,875.00	96,500.00	-375.00
FXPF30010002 87612BAP7	TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/14	350,000.000	313,250.00	318,500.00	5,250.00
FXPF30010002 87927VAR9	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	400,000.000	384,999.99	430,000.00	45,000.01
FXPF30010002 87938WAC7	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	1,400,000.000	1,543,276.00	1,841,672.00	298,396.00
FXPF30010002 887317AU9	TIME WARNER INC 4.650% 06/01/2044 DD 05/28/14	1,550,000.000	1,523,603.50	1,615,983.50	92,380.00
FXPF30010002 88732JAJ7	TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07	2,700,000.000	2,498,445.00	3,476,223.00	977,778.00
FXPF30010002 90131HAF2	21ST CENTURY FOX AMERICA 144A 4.750% 09/15/2044 DD 09/15/14	300,000.000	299,763.00	327,831.00	28,068.00
FXPF30010002 90261AAB8	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,400,000.000	1,603,434.00	1,648,304.00	44,870.00
FXPF30010002 90345WAA2	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	536,588.370	584,881.31	598,296.03	13,414.72
FXPF30010002 913364AB1	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	400,000.000	388,000.00	418,000.00	30,000.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	1,000,000.000	907,780.00	931,410.00	23,630.00
FXPF30010002 92343VAP9	VERIZON COMMUNICATIONS INC 6.900% 04/15/2038 DD 04/04/08	700,000.000	833,049.00	916,993.00	83,944.00
FXPF30010002 92343VBS2	VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13	1,091,000.000	1,254,780.92	1,343,871.98	89,091.06
FXPF30010002 92343VBT0	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	783,000.000	916,078.68	1,003,140.45	87,061.77
FXPF30010002 92343VCJ1	VERIZON COMMUNICATIONS IN 144A 4.862% 08/21/2046 DD 08/21/14	1,814,000.000	1,665,152.01	1,863,395.22	198,243.21
FXPF30010002 92343VCL6	VERIZON COMMUNICATIONS IN 144A 5.012% 08/21/2054 DD 08/21/14	783,000.000	721,060.63	810,052.65	88,992.02
FXPF30010002 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	700,000.000	802,228.00	778,449.00	-23,779.00
FXPF30010002 92553PAW2	VIACOM INC 5.250% 04/01/2044 DD 03/11/14	450,000.000	449,239.50	475,866.00	26,626.50
FXPF30010002 92718WAE9	VIMPELCOM HOLDINGS BV 144A 5.950% 02/13/2023 DD 02/13/13	600,000.000	565,500.00	455,700.00	-109,800.00
FXPF30010002 92857WAQ3	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	400,000.000	433,508.00	482,652.00	49,144.00
FXPF30010002 92857WBD1	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	100,000.000	90,456.00	97,459.00	7,003.00
FXPF30010002 92922FXJ2	WAMU MORTGAGE PASS-TH AR10 A1A VAR RT 07/25/2044 DD 07/27/04	395,404.950	375,195.81	363,286.21	-11,909.60
FXPF30010002 92926UAA9	WAMU MORTGAGE PASS-THR HY2 1A1 VAR RT 12/25/2036 DD 02/01/07	1,490,749.071	1,315,804.77	1,335,144.68	19,339.91
FXPF30010002 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	500,000.000	499,255.00	529,515.00	30,260.00
FXPF30010002 952845AE5	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	200,000.000	200,000.00	191,166.00	-8,834.00
FXPF30010002 962166AT1	WEYERHAEUSER CO 8.500% 01/15/2025 DD 01/15/95	400,000.000	509,536.00	528,572.00	19,036.00
FXPF30010002 962166AW4	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000.000	115,359.00	122,627.00	7,268.00
FXPF30010002 962166BT0	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	200,000.000	235,890.00	261,462.00	25,572.00
FXPF30010002 966387AH5	WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13	400,000.000	414,000.00	371,000.00	-43,000.00
FXPF30010002 969457BD1	WILLIAMS COS INC/THE 7.750% 06/15/2031 DD 06/13/01	637,000.000	683,004.14	682,182.41	-821.73
FXPF30010002 969457BM1	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	366,000.000	427,308.66	427,147.62	-161.04
FXPF30010002 983130AU9	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	1,050,000.000	997,875.00	997,500.00	-375.00
FXPF30010002 988498AD3	YUM! BRANDS INC 6.875% 11/15/2037 DD 10/19/07	52,000.000	59,208.24	67,169.44	7,961.20
FXPF30010002 98978VAH6	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,100,000.000	1,028,126.00	1,119,558.00	91,432.00
FXPF30010002 EEB1XHZY6	AYT CEDULAS CAJAS GLOBAL 4.750% 05/25/2027	400,000.000	601,947.84	616,766.36	14,818.52
FXPF30010002 EEB1XK5D8	SANTANDER ISSUANCES SAU VAR RT 05/29/2019	500,000.000	649,710.31	588,453.37	-61,256.94
FXPF30010002 EEBJVNTZ0	*BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/29/2049	2,000,000.000	2,889,220.78	2,465,472.03	-423,748.75
FXPF30010002 EFBLWFB46	NUMERICABLE-SFR SAS REGS 5.625% 05/15/2024	200,000.000	276,590.00	250,480.35	-26,109.65
FXPF30010002 EPBFCB7V3	*NOVO BANCO SA 5.000% 05/23/2019	250,000.000	323,773.88	295,356.26	-28,417.62
FXPF30010002 ESBDOVL31	CREDIT SUISSE AG REGS VAR RT 09/18/2025	350,000.000	518,438.18	478,574.35	-39,863.83
FXPF30010002 EXB3FMY0	BARCLAYS BANK PLC VAR RT 11/29/2049	900,000.000	1,979,251.88	1,841,864.06	-137,387.82
FXPF30010002 EXB41QB03	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	464,765.900	859,869.94	757,847.88	-102,022.06
FXPF30010002 EXB4K8X65	LBG CAPITAL NO.2 PLC REGS 15.000% 12/21/2019	100,000.000	245,171.66	213,929.10	-31,242.56
FXPF30010002 F22797RT7	*CREDIT AGRICOLE SA REGS VAR RT 01/23/2024 DD 01/23/14	1,400,000.000	1,499,096.67	1,424,542.00	-74,554.67
FXPF30010002 FJ6242591	TOKYO ELECTRIC POWER CO INC 4.100% 05/29/2015	10,000,000.000	98,005.48	83,978.64	-14,026.84
FXPF30010002 G2967PAB0	*AVAGO 4/14 COV-LITE TLB	1,196,992.480	1,194,993.83	1,191,510.25	-3,483.58

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 G3066LAA9	ENN ENERGY HOLDINGS LTD REGS 6.000% 05/13/2021 DD 05/13/11	600,000.000	640,788.00	672,630.00	31,842.00
FXPF30010002 L2324EAB7	*ILFC (DELOS FINANCE) 2/14 TLB	500,000.000	493,750.00	494,790.00	1,040.00
FXPF30010002 N0306WAB1	*AMAYA 8/14 (USD) COV-LITE 2ND LIEN TL	400,000.000	396,000.00	394,000.00	-2,000.00
FXPF30010002 N0306WAF2	*AMAYA 7/14 (USD) COV-LITE TL	399,000.000	395,010.00	394,710.75	-299.25
FXPF30010002 NABMJ6SQ3	UBS AG REGS 5.125% 05/15/2024	600,000.000	597,000.00	602,394.00	5,394.00
TOTAL CORPORATE DEBT INSTRUMENTS			753,386,736.01	734,057,671.76	-19,329,064.25

CORPORATE STOCK - PREFERRED

FXPF11010302 LBB23F8S2	BANCO DO ESTADO DO RIO GRANDE PFD	167,700.000	895,632.10	914,773.15	19,141.05
FXPF11010402 02005N605	ALLY FINANCIAL INC 144A PFD 7% 144A	4,600.000	4,452,406.67	4,598,132.40	145,725.73
FXPF15010102 02665T405	AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE	43,500.000	1,086,195.00	1,078,365.00	-7,830.00
FXPF15010102 101121408	BOSTON PROPERTIES INC PFD 5.250% CUMULATIVE	25,500.000	485,010.00	592,110.00	107,100.00
FXPF15010102 22002T884	CORPORATE OFFICE PROPERTIES TR	133,982.000	3,140,538.08	3,491,570.92	351,032.84
FXPF15010102 23317H607	DDR CORP PFD 6.5% SERIES J	146,600.000	3,198,812.00	3,704,582.00	505,770.00
FXPF15010102 253868707	DIGITAL REALTY TRUST INC PFD 7.000%	115,849.000	2,515,081.79	2,954,149.50	439,067.71
FXPF15010102 253868806	DIGITAL REALTY TRUST INC PFD 6.625% CUMULATIVE	138.000	2,840.04	3,519.00	678.96
FXPF15010102 253868889	DIGITAL REALTY TRUST INC PFD 5.875% CUMULATIVE	28,800.000	522,720.00	662,976.00	140,256.00
FXPF15010102 26613Q205	DUPONT FABROS TECHNOLOGY INC PFD 7.875% CUMULATIVE	33,700.000	806,778.00	857,867.20	51,089.20
FXPF15010102 26613Q304	DUPONT FABROS TECHNOLOGY INC PFD 7.625% CUMULATIVE	45,977.000	1,046,896.29	1,173,333.04	126,436.75
FXPF15010102 26884U307	EPR PROPERTIES CVT PFD	73,498.000	2,061,618.90	2,287,257.76	225,638.86
FXPF15010102 26884U406	EPR PROPERTIES PFD	72,500.000	1,536,275.00	1,827,000.00	290,725.00
FXPF15010102 297178402	ESSEX PROPERTY TRUST INC PFD 7.125% SER H	13,246.000	336,448.40	347,707.50	11,259.10
FXPF15010102 38489R506	GRAMERCY PROPERTY TRUST INC PFD 7.125% NOT APPLICABLE	28,000.000	700,000.00	714,000.00	14,000.00
FXPF15010102 42217K700	HEALTH CARE REIT INC PFD 6.500% CUMULATIVE	144,964.000	3,297,931.00	3,864,740.24	566,809.24
FXPF15010102 49427F702	KILROY REALTY CORP PFD 6.875% CUMULATIVE	46,129.000	1,011,608.97	1,205,673.67	194,064.70
FXPF15010102 49427F801	KILROY REALTY CORP PFD 6.375% CUMULATIVE	72,500.000	1,491,325.00	1,812,500.00	321,175.00
FXPF15010102 49446R778	KIMCO REALTY CORP PFD 5.5% SER J	48,500.000	943,325.00	1,173,700.00	230,375.00
FXPF15010102 49446R794	KIMCO REALTY CORP PFD 6.000% CUMULATIVE	23,100.000	482,097.00	579,810.00	97,713.00
FXPF15010102 49446R828	KIMCO REALTY CORP PFD 6.900% CUMULATIVE	21,500.000	511,915.00	551,905.00	39,990.00
FXPF15010102 69360J644	PS BUSINESS PARKS INC PFD 5.700% NOT APPLICABLE	8,800.000	169,136.00	206,272.00	37,136.00
FXPF15010102 69360J669	PS BUSINESS PARKS INC PFD 5.375%	150,400.000	2,889,184.00	3,576,211.20	687,027.20
FXPF15010102 69360J685	PS BUSINESS PARKS INC PFD 6.000% CUMULATIVE	40,308.000	814,221.60	1,004,878.44	190,656.84
FXPF15010102 69360J719	PS BUSINESS PARKS INC PFD 6.450% CUMULATIVE	48,667.000	1,063,373.95	1,241,981.84	178,607.89
FXPF15010102 69360J883	PS BUSINESS PARKS INC PFD 6.875% CUMULATIVE	16,139.000	387,497.39	413,400.49	25,903.10
FXPF15010102 74460D125	PUBLIC STORAGE PFD 6.350% CUMULATIVE	43,472.000	1,003,768.48	1,126,359.52	122,591.04
FXPF15010102 74460D141	PUBLIC STORAGE PFD 6.500% CUMULATIVE	15,643.000	365,576.91	412,505.91	46,929.00

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF15010102 74460D158	PUBLIC STORAGE PFD 6.500% CUMULATIVE	28,915.000	687,309.55	739,356.55	52,047.00
FXPF15010102 74460W206	PUBLIC STORAGE PFD 5.900%	22,814.000	486,622.62	574,228.38	87,605.76
FXPF15010102 74460W404	PUBLIC STORAGE PFD 5.750% CUMULATIVE	54,600.000	1,135,680.00	1,345,344.00	209,664.00
FXPF15010102 74460W602	PUBLIC STORAGE PFD 5.625% CUMULATIVE	51,100.000	1,034,264.00	1,247,351.00	213,087.00
FXPF15010102 74460W800	PUBLIC STORAGE PFD 5.375% CUMULATIVE	161,595.000	3,155,950.35	3,794,250.60	638,300.25
FXPF15010102 78440X507	SL GREEN REALTY CORP PFD 6.500% NOT APPLICABLE	114,573.000	2,441,550.63	2,935,360.26	493,809.63
FXPF15010102 804395606	SAUL CENTERS INC PFD 6.875% CUMULATIVE	8,200.000	182,286.00	218,858.00	36,572.00
FXPF15010102 876664608	TAUBMAN CENTERS INC PFD-J	203,391.000	4,232,566.71	5,175,690.78	943,124.07
FXPF15010102 917286700	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	71,952.000	1,657,054.56	1,888,020.48	230,965.92
FXPF15010102 929042851	VORNADO REALTY TRUST PFD 5.700% CUMULATIVE	213,300.000	4,214,808.00	5,131,998.00	917,190.00
FXPF15010202 63938Y308	NAVIOS MARITIME HOLDINGS INC PFD 8.625%	65,400.000	1,634,230.00	1,180,470.00	-453,760.00
FXPF20010102 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	3,000,000.000	2,944,500.00	3,052,500.00	108,000.00
FXPF20010302 037389AK9	AON CORP 8.205% 01/01/2027 DD 01/01/09	400,000.000	478,984.00	522,020.00	43,036.00
FXPF20010402 59025D207	MERRILL LYNCH CAPITAL TRUST II TR PFD SECS	20,000.000	513,000.00	519,400.00	6,400.00
FXPF20010502 015271703	ALEXANDRIA REAL ESTATE EQUITIE	32,250.000	737,575.00	835,275.00	97,700.00
FXPF20010502 03748R762	APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE	90,650.000	2,266,250.00	2,367,778.00	101,528.00
FXPF20010502 105368609	BRANDYWINE REALTY TRUST PFD 6.900% CUMULATIVE	77,650.000	1,788,135.00	2,046,077.50	257,942.50
FXPF20010502 124830605	CBL & ASSOCIATES PROPERTIES IN REPSTG 1/10TH PFD SER D %	225,050.000	5,348,447.50	5,671,260.00	322,812.50
FXPF20010502 124830803	CBL & ASSOCIATES PROPERTIES IN PFD 6.625%	16,850.000	366,469.00	423,272.00	56,803.00
FXPF20010502 22002T884	CORPORATE OFFICE PROPERTIES TR	17,450.000	457,123.00	454,747.00	-2,376.00
FXPF20010502 229663208	CUBESMART PFD 7.750% SER A	95,935.000	2,413,972.75	2,587,942.56	173,969.81
FXPF20010502 23317H607	DDR CORP PFD 6.5% SERIES J	19,650.000	429,285.50	496,555.50	67,270.00
FXPF20010502 23317H805	DDR CORP PFD 6.250% CUMULATIVE	76,100.000	1,591,720.19	1,902,500.00	310,779.81
FXPF20010502 294628409	EQUITY COMMONWEALTH SER 7.25%	60,200.000	1,342,710.50	1,535,100.00	192,389.50
FXPF20010502 294628508	EQUITY COMMONWEALTH	30,700.000	584,035.00	708,556.00	124,521.00
FXPF20010502 297178402	ESSEX PROPERTY TRUST INC PFD 7.125% SER H	44,525.000	1,134,445.00	1,168,781.25	34,336.25
FXPF20010502 33610F307	FIRST POTOMAC REALTY TRUST PFD 7.750%	9,750.000	235,676.00	248,235.00	12,559.00
FXPF20010502 370023202	GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE	144,100.000	2,912,680.00	3,606,823.00	694,143.00
FXPF20010502 379302409	GLIMCHER RLTY TR PFD SH BEN INT SER G	3,300.000	82,845.00	82,665.00	-180.00
FXPF20010502 379302508	GLIMCHER RLTY TR PFD-H	8,050.000	197,510.00	211,715.00	14,205.00
FXPF20010502 42217K700	HEALTH CARE REIT INC PFD 6.500% CUMULATIVE	100,900.000	2,298,319.00	2,689,994.00	391,675.00
FXPF20010502 444097208	HUDSON PACIFIC PROPERTIES INC PFD 8.375% CUMULATIVE	183,715.000	4,817,509.65	4,822,518.75	5,009.10
FXPF20010502 457461408	INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE	73,150.000	1,867,679.25	1,953,105.00	85,425.75
FXPF20010502 457461507	INLAND REAL ESTATE CORP PFD 6.950% CUMULATIVE	50,450.000	1,261,250.00	1,279,916.50	18,666.50
FXPF20010502 49427F702	KILROY REALTY CORP PFD 6.875% CUMULATIVE	46,750.000	1,121,080.00	1,221,904.75	100,824.75
FXPF20010502 49427F801	KILROY REALTY CORP PFD 6.375% CUMULATIVE	76,950.000	1,586,091.50	1,923,750.00	337,658.50

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010502 49446R828	KIMCO REALTY CORP PFD 6.900% CUMULATIVE	76,250.000	1,816,943.50	1,957,337.50	140,394.00
FXPF20010502 49803T201	KITE REALTY GROUP TRUST PFD 8.25% SER A	1,400.000	36,690.00	36,120.00	-570.00
FXPF20010502 69360J669	PS BUSINESS PARKS INC PFD 5.375%	50,250.000	966,859.02	1,194,844.50	227,985.48
FXPF20010502 69360J719	PS BUSINESS PARKS INC PFD 6.450% CUMULATIVE	38,950.000	852,227.50	994,004.00	141,776.50
FXPF20010502 69360J883	PS BUSINESS PARKS INC PFD 6.875% CUMULATIVE	91,000.000	2,186,549.00	2,330,965.00	144,416.00
FXPF20010502 737464206	POST PROPERTIES INC	4,632.000	270,451.75	279,819.12	9,367.37
FXPF20010502 74460D125	PUBLIC STORAGE PFD 6.350% CUMULATIVE	45,700.000	1,056,329.50	1,184,087.00	127,757.50
FXPF20010502 74460D141	PUBLIC STORAGE PFD 6.500% CUMULATIVE	400.000	9,348.00	10,548.00	1,200.00
FXPF20010502 74460D158	PUBLIC STORAGE PFD 6.500% CUMULATIVE	57,400.000	1,365,609.00	1,467,718.00	102,109.00
FXPF20010502 74460D182	PUBLIC STORAGE	45,800.000	1,199,960.00	1,186,220.00	-13,740.00
FXPF20010502 758849707	REGENCY CENTERS CORP PFD SER 6 6.625%	90,800.000	1,978,156.00	2,298,148.00	319,992.00
FXPF20010502 758849806	REGENCY CENTERS CORP PFD 6.000% CUMULATIVE	32,300.000	685,605.30	797,487.00	111,881.70
FXPF20010502 76131V608	RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE	37,400.000	812,684.00	961,180.00	148,496.00
FXPF20010502 78440X507	SL GREEN REALTY CORP PFD 6.500% NOT APPLICABLE	127,650.000	2,849,641.50	3,270,393.00	420,751.50
FXPF20010502 78573L205	SABRA HEALTH CARE REIT INC PFD 7.125% CUMULATIVE	7,200.000	185,616.00	195,408.00	9,792.00
FXPF20010502 804395606	SAUL CENTERS INC PFD 6.875% CUMULATIVE	14,700.000	360,881.00	392,343.00	31,462.00
FXPF20010502 81721M208	SENIOR HOUSING PROPERTIES TRUS PFD 5.625% SER	38,400.000	778,935.00	925,056.00	146,121.00
FXPF20010502 85254J201	STAG INDUSTRIAL INC PFD 9.000% CUMULATIVE	760.000	21,378.80	20,938.00	-440.80
FXPF20010502 866674203	SUN COMMUNITIES INC PFD 7.125%	18,200.000	423,458.00	465,920.00	42,462.00
FXPF20010502 876664608	TAUBMAN CENTERS INC PFD-J	100,400.000	2,107,524.00	2,554,878.80	447,354.80
FXPF20010502 876664707	TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE	137,500.000	2,745,518.00	3,410,000.00	664,482.00
FXPF20010502 88146M200	TERRENO REALTY CORP PFD SER A 7.75%	39,200.000	945,706.00	1,005,872.00	60,166.00
FXPF20010502 917286700	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	92,450.000	2,130,850.50	2,425,888.00	295,037.50
FXPF20010502 917286809	URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE	10,000.000	250,000.00	259,150.00	9,150.00
FXPF20010502 929042802	VORNADO REALTY TRUST 6.625%	200.000	4,604.00	5,120.00	516.00
FXPF20010502 929042869	VORNADO REALTY TRUST PFD 6.875% CUMULATIVE	60,640.000	1,460,250.90	1,603,928.00	143,677.10
FXPF20010502 929042877	VORNADO REALTY TRUST	52,850.000	1,214,331.00	1,342,390.00	128,059.00
FXPF20010502 948741889	WEINGARTEN REALTY INVESTORS PFD 6.500% CUMULATIVE	98,493.000	2,237,350.17	2,496,600.56	259,250.39
FXPF30010002 02005N605	ALLY FINANCIAL INC 144A PFD 7% 144A	1,543.000	1,489,317.50	1,542,373.54	53,056.04
FXPF30010002 02917T401	AMERICAN REALTY CAPITAL PROPER PFD 6.700% CUMULATIVE	8,535.000	185,084.00	195,024.75	9,940.75
FXPF30010002 172967GD7	CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12	1,000,000.000	925,350.00	985,000.00	59,650.00
FXPF30010002 19075Q862	COBANK ACB PFD 6.200% NON CUMULATIVE	3,000.000	300,000.00	300,000.00	0.00
FXPF30010002 225436AA2	CREDIT SUISSE GROUP AG 144A VAR RT 12/29/2049 DD 06/18/14	600,000.000	600,000.00	577,050.00	-22,950.00
FXPF30010002 268317AM6	ELECTRICITE DE FRANCE SA 144A VAR RT 12/29/2049 DD 01/22/14	500,000.000	496,875.00	526,875.00	30,000.00
FXPF30010002 361860208	GMAC CAPITAL TRUST I PFD 8.125% CUMULATIVE	8,000.000	215,450.00	211,440.00	-4,010.00
FXPF30010002 369622SP1	GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 07/27/12	1,000,000.000	1,032,500.00	1,088,750.00	56,250.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 48126HAA8	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 07/29/13	900,000.000	897,400.00	888,750.00	-8,650.00
FXPF30010002 48126HAC4	JPMORGAN CHASE & CO 6.100% 10/29/2049 DD 09/23/14	1,900,000.000	1,909,200.00	1,895,250.00	-13,950.00
FXPF30010002 539439AG4	LLOYDS BANKING GROUP PLC VAR RT 04/30/2049 DD 04/07/14	700,000.000	743,050.00	712,250.00	-30,800.00
FXPF30010002 759351703	REINSURANCE GROUP OF AMERICA I PFD 6.200%	19,000.000	461,130.00	527,440.00	66,310.00
FXPF30010002 78442P601	NAVIENT CORP LINKED	6,400.000	150,528.00	155,200.00	4,672.00
FXPF30010002 949746804	WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE	1,700.000	1,887,000.00	2,065,041.00	178,041.00
FXPF30010002 949746PM7	WELLS FARGO & CO VAR RT 03/29/2049 DD 02/08/08	1,100,000.000	1,226,500.00	1,214,125.00	-12,375.00
FXPF30010002 NAB3TP2V9	BG ENERGY CAPITAL PLC REGS VAR RT 11/30/2072	450,000.000	492,977.70	482,018.40	-10,959.30
FXPF30010002 NAB8CLP99	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 05/29/2049	400,000.000	445,000.00	428,000.00	-17,000.00
TOTAL CORPORATE STOCK - PREFERRED			141,268,647.47	157,807,552.81	16,538,905.34
CORPORATE STOCK - COMMON					
FXPF10010502 00404A109	ACADIA HEALTHCARE CO INC	70,200.000	3,238,037.77	4,296,942.00	1,058,904.23
FXPF10010502 005094107	ACTUA CORP	277,900.000	5,897,283.57	5,132,813.00	-764,470.57
FXPF10010502 05566U108	BOFI HOLDING INC	48,600.000	4,509,168.15	3,781,566.00	-727,602.15
FXPF10010502 101388106	BOTTOMLINE TECHNOLOGIES DE INC	52,400.000	1,857,108.21	1,324,672.00	-532,436.21
FXPF10010502 143436400	CARMIKE CINEMAS INC	101,000.000	3,153,187.71	2,653,270.00	-499,917.71
FXPF10010502 148887102	CATAMARAN CORP	12,100.000	473,867.08	626,175.00	152,307.92
FXPF10010502 159864107	CHARLES RIVER LABORATORIES INT	14,300.000	897,323.46	910,052.00	12,728.54
FXPF10010502 26168L205	DREW INDUSTRIES INC	50,600.000	2,380,318.29	2,584,142.00	203,823.71
FXPF10010502 292554102	ENCORE CAPITAL GROUP INC	90,000.000	4,300,096.58	3,996,000.00	-304,096.58
FXPF10010502 292562105	ENCORE WIRE CORP	38,000.000	1,778,110.87	1,418,540.00	-359,570.87
FXPF10010502 302693106	FXCM INC	144,600.000	2,268,530.11	2,396,022.00	127,491.89
FXPF10010502 353469109	FRANKLIN COVEY CO	84,500.000	1,748,066.97	1,635,920.00	-112,146.97
FXPF10010502 36225V104	GP STRATEGIES CORP	101,000.000	2,807,913.42	3,426,930.00	619,016.58
FXPF10010502 371532102	GENESCO INC	26,200.000	1,935,518.59	2,007,444.00	71,925.41
FXPF10010502 37253A103	GENTHERM INC	96,800.000	3,420,714.16	3,544,816.00	124,101.84
FXPF10010502 402635304	GULFPORT ENERGY CORP	55,500.000	3,298,794.42	2,316,570.00	-982,224.42
FXPF10010502 40425J101	HMS HOLDINGS CORP	125,400.000	2,720,331.29	2,650,956.00	-69,375.29
FXPF10010502 42222N103	HEALTHSTREAM INC	121,600.000	3,268,438.28	3,584,768.00	316,329.72
FXPF10010502 449575109	IGI LABORATORIES INC	181,900.000	1,273,738.09	1,600,720.00	326,981.91
FXPF10010502 53128T102	LIBERTY TAX INC	12,700.000	441,224.70	453,898.00	12,673.30
FXPF10010502 576323109	MASTEC INC	97,500.000	3,560,333.92	2,204,475.00	-1,355,858.92
FXPF10010502 576485205	MATADOR RESOURCES CO	118,800.000	2,871,139.75	2,403,324.00	-467,815.75
FXPF10010502 577933104	MAXIMUS INC	48,200.000	2,199,805.47	2,643,288.00	443,482.53
FXPF10010502 591520200	METHODE ELECTRONICS INC	53,400.000	1,713,873.95	1,949,634.00	235,760.05

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF10010502 61022P100	MONOTYPE IMAGING HOLDINGS INC	74,100.000	2,148,809.61	2,136,303.00	-12,506.61
FXPF10010502 69354N106	PRA GROUP INC	52,200.000	2,945,512.73	3,023,946.00	78,433.27
FXPF10010502 740585104	PREMIERE GLOBAL SERVICES INC	270,500.000	3,109,210.65	2,872,710.00	-236,500.65
FXPF10010502 74164F103	PRIMORIS SERVICES CORP	67,000.000	1,946,858.06	1,557,080.00	-389,778.06
FXPF10010502 761565100	REX ENERGY CORP	13,100.000	223,096.18	66,810.00	-156,286.18
FXPF10010502 780287108	ROYAL GOLD INC	23,500.000	1,617,138.51	1,473,450.00	-143,688.51
FXPF10010502 786449207	SAFEGUARD SCIENTIFICS INC	88,900.000	1,866,209.58	1,761,998.00	-104,211.58
FXPF10010502 79970Y105	SANCHEZ ENERGY CORP	5,800.000	153,892.76	53,882.00	-100,010.76
FXPF10010502 817340201	SEQUENTIAL BRANDS GROUP INC	59,100.000	729,710.74	771,846.00	42,135.26
FXPF10010502 86323X106	STREAMLINE HEALTH SOLUTIONS IN	122,800.000	668,102.17	531,724.00	-136,378.17
FXPF10010502 92827P102	VIRTUSA CORP	118,700.000	4,178,959.49	4,946,229.00	767,269.51
FXPF10010502 92932M101	WNS HOLDINGS LTD ADR	163,200.000	3,110,386.34	3,371,712.00	261,325.66
FXPF10010502 94733A104	WEB.COM GROUP INC	135,300.000	4,327,644.73	2,569,347.00	-1,758,297.73
FXPF10010502 983793100	XPO LOGISTICS INC	76,200.000	2,249,344.38	3,115,056.00	865,711.62
FXPF10010602 00164V103	AMC NETWORKS INC	83,025.000	4,982,611.67	5,294,504.25	311,892.58
FXPF10010602 03524A108	ANHEUSER-BUSCH INBEV NV ADR	15,800.000	1,665,774.14	1,774,656.00	108,881.86
FXPF10010602 037833100	APPLE INC	62,505.000	4,988,251.14	6,899,301.90	1,911,050.76
FXPF10010602 163072101	CHEESECAKE FACTORY INC/THE	80,650.000	3,775,965.09	4,057,501.50	281,536.41
FXPF10010602 25243Q205	DIAGEO PLC ADR	43,595.000	5,366,141.64	4,973,753.55	-392,388.09
FXPF10010602 254687106	WALT DISNEY CO/THE	50,475.000	4,087,122.82	4,754,240.25	667,117.43
FXPF10010602 278642103	EBAY INC	89,650.000	4,893,126.78	5,031,158.00	138,031.22
FXPF10010602 38259P508	GOOGLE INC	3,800.000	2,128,300.02	2,016,508.00	-111,792.02
FXPF10010602 38259P706	GOOGLE INC	13,211.000	7,123,441.18	6,954,270.40	-169,170.78
FXPF10010602 384802104	VW GRAINGER INC	19,875.000	4,901,894.03	5,065,938.75	164,044.72
FXPF10010602 502441306	LVMH MOET HENNESSY LOUIS VUITT ADR	167,625.000	5,701,768.91	5,365,005.75	-336,763.16
FXPF10010602 550021109	LULULEMON ATHLETICA INC	75,100.000	3,699,875.13	4,189,829.00	489,953.87
FXPF10010602 641069406	NESTLE SA ADR	62,250.000	4,668,369.15	4,570,146.00	-98,223.15
FXPF10010602 654106103	NIKE INC	8,825.000	650,333.05	848,523.75	198,190.70
FXPF10010602 741503403	PRICELINE GROUP INC/THE	7,835.000	8,897,993.10	8,933,545.35	35,552.25
FXPF10010602 751212101	RALPH LAUREN CORP	37,995.000	6,156,564.20	7,035,154.20	878,590.00
FXPF10010602 811065101	SCRIPPS NETWORKS INTERACTIVE I	73,000.000	5,548,095.12	5,494,710.00	-53,385.12
FXPF10010602 855244109	STARBUCKS CORP	24,100.000	1,739,302.04	1,977,405.00	238,102.96
FXPF10010602 887317303	TIME WARNER INC	76,425.000	4,865,423.32	6,528,223.50	1,662,800.18
FXPF10010602 911312106	UNITED PARCEL SERVICE INC	35,500.000	3,462,619.97	3,946,535.00	483,915.03
FXPF10010602 92826C839	VISA INC	20,120.000	4,241,087.40	5,275,464.00	1,034,376.60
FXPF10010602 966837106	WHOLE FOODS MARKET INC	74,125.000	3,218,273.87	3,737,382.50	519,108.63



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF10010602 969904101	WILLIAMS-SONOMA INC	76,025.000	4,974,736.33	5,753,572.00	778,835.67
FXPF10010702 00287Y109	ABBVIE INC	108,550.000	6,034,004.15	7,103,512.00	1,069,507.85
FXPF10010702 02376R102	AMERICAN AIRLINES GROUP INC	133,100.000	4,982,997.72	7,138,153.00	2,155,155.28
FXPF10010702 037833100	APPLE INC	47,300.000	4,772,664.22	5,220,974.00	448,309.78
FXPF10010702 247361702	DELTA AIR LINES INC	142,050.000	5,555,365.71	6,987,439.50	1,432,073.79
FXPF10010702 278865100	ECOLAB INC	51,800.000	5,927,154.43	5,414,136.00	-513,018.43
FXPF10010702 345370860	FORD MOTOR CO	349,950.000	4,928,447.87	5,424,225.00	495,777.13
FXPF10010702 37045V100	GENERAL MOTORS CO	136,750.000	4,135,073.85	4,773,942.50	638,868.65
FXPF10010702 375558103	GILEAD SCIENCES INC	30,825.000	3,271,685.08	2,905,564.50	-366,120.58
FXPF10010702 38259P508	GOOGLE INC	4,800.000	2,850,430.12	2,547,168.00	-303,262.12
FXPF10010702 38259P706	GOOGLE INC	6,425.000	3,750,094.52	3,382,120.00	-367,974.52
FXPF10010702 512807108	LAM RESEARCH CORP	79,125.000	5,663,717.50	6,277,777.50	614,060.00
FXPF10010702 59156R108	METLIFE INC	105,700.000	5,685,472.93	5,717,313.00	31,840.07
FXPF10010702 595112103	MICRON TECHNOLOGY INC	165,025.000	5,464,051.01	5,777,525.25	313,474.24
FXPF10010702 676220106	OFFICE DEPOT INC	738,650.000	3,664,747.08	6,333,923.75	2,669,176.67
FXPF10010702 806857108	SCHLUMBERGER LTD	52,400.000	5,707,567.17	4,475,484.00	-1,232,083.17
FXPF10010702 872590104	T-MOBILE US INC	244,950.000	7,064,334.19	6,598,953.00	-465,381.19
FXPF10010702 907818108	UNION PACIFIC CORP	50,300.000	5,305,862.44	5,992,239.00	686,376.56
FXPF11010202 017175100	ALLEGHANY CORP	1,858.000	734,494.01	861,183.00	126,688.99
FXPF11010202 018804104	ALLIANT TECHSYSTEMS INC	12,778.000	1,554,467.60	1,485,442.50	-69,025.10
FXPF11010202 025816109	AMERICAN EXPRESS CO	33,913.000	3,076,926.49	3,155,265.52	78,339.03
FXPF11010202 026874784	AMERICAN INTERNATIONAL GROUP I	23,469.000	1,241,436.86	1,314,498.69	73,061.83
FXPF11010202 035128206	ANGLOGOLD ASHANTI LTD ADR	106,686.000	1,250,359.92	928,168.20	-322,191.72
FXPF11010202 036752103	ANTHEM INC	12,347.000	1,140,739.33	1,551,647.49	410,908.16
FXPF11010202 053015103	AUTOMATIC DATA PROCESSING INC	13,199.000	935,392.32	1,100,400.63	165,008.31
FXPF11010202 054937107	BB&T CORP	71,264.000	2,659,572.48	2,771,456.96	111,884.48
FXPF11010202 064058100	BANK OF NEW YORK MELLON CORP/T	118,970.000	4,156,811.80	4,826,612.90	669,801.10
FXPF11010202 067901108	BARRICK GOLD CORP	92,457.000	1,630,016.91	993,912.75	-636,104.16
FXPF11010202 075896100	BED BATH & BEYOND INC	8,842.000	540,228.74	673,495.14	133,266.40
FXPF11010202 084423102	WR BERKLEY CORP	42,948.000	1,863,513.72	2,201,514.48	338,000.76
FXPF11010202 084670108	BERKSHIRE HATHAWAY INC	14.000	2,490,600.00	3,164,000.00	673,400.00
FXPF11010202 093671105	H&R BLOCK INC	25,941.000	753,326.64	873,692.88	120,366.24
FXPF11010202 115236101	BROWN & BROWN INC	16,409.000	499,339.19	540,020.19	40,681.00
FXPF11010202 15135U109	CENOVUS ENERGY INC	120,401.000	3,366,852.08	2,482,668.62	-884,183.46
FXPF11010202 172062101	CINCINNATI FINANCIAL CORP	42,673.000	2,234,785.01	2,211,741.59	-23,043.42
FXPF11010202 172908105	CINTAS CORP	39,650.000	2,362,743.50	3,110,146.00	747,402.50

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202 194162103	COLGATE-PALMOLIVE CO	18,800.000	1,225,948.00	1,300,772.00	74,824.00
FXPF11010202 20030N200	COMCAST CORP	91,689.000	4,593,771.40	5,278,077.29	684,305.89
FXPF11010202 204166102	COMMVault SYSTEMS INC	7,494.000	360,673.54	387,364.86	26,691.32
FXPF11010202 20825C104	CONOCOPHILLIPS	35,795.000	2,531,409.88	2,472,002.70	-59,407.18
FXPF11010202 244199105	DEERE & CO	18,839.000	1,563,627.40	1,666,686.33	103,058.93
FXPF11010202 247850100	DELTIC TIMBER CORP	5,260.000	357,364.40	359,784.00	2,419.60
FXPF11010202 25179M103	DEVON ENERGY CORP	35,533.000	2,198,426.71	2,174,974.93	-23,451.78
FXPF11010202 31847R102	FIRST AMERICAN FINANCIAL CORP	2,010.000	56,682.00	68,139.00	11,457.00
FXPF11010202 38059T106	GOLD FIELDS LTD ADR	169,329.000	541,852.80	767,060.37	225,207.57
FXPF11010202 380956409	GOLDCORP INC	102,392.000	2,218,834.64	1,896,299.84	-322,534.80
FXPF11010202 38259P508	GOOGLE INC	1,478.000	829,129.24	784,315.48	-44,813.76
FXPF11010202 38259P706	GOOGLE INC	1,478.000	827,280.15	778,019.20	-49,260.95
FXPF11010202 40049J206	GRUPO TELEVISA SAB ADR	107,584.000	3,255,491.84	3,664,311.04	408,819.20
FXPF11010202 451107106	IDACORP INC	17,542.000	909,377.28	1,161,104.98	251,727.70
FXPF11010202 458140100	INTEL CORP	123,853.000	3,204,635.54	4,494,625.37	1,289,989.83
FXPF11010202 46634E114	JPMORGAN CHASE & CO	48,200.000	934,598.00	1,002,560.00	67,962.00
FXPF11010202 478160104	JOHNSON & JOHNSON	10,999.000	1,007,398.41	1,150,165.43	142,767.02
FXPF11010202 496902404	KINROSS GOLD CORP	288,996.000	1,265,802.48	814,968.72	-450,833.76
FXPF11010202 535678106	LINEAR TECHNOLOGY CORP	57,983.000	2,641,125.65	2,644,024.80	2,899.15
FXPF11010202 539830109	LOCKHEED MARTIN CORP	12,832.000	1,907,605.12	2,471,058.24	563,453.12
FXPF11010202 573284106	MARTIN MARIETTA MATERIALS INC	12,398.000	1,239,056.12	1,367,747.36	128,691.24
FXPF11010202 57636Q104	MASTERCARD INC	13,639.000	1,139,483.90	1,175,136.24	35,652.34
FXPF11010202 580135101	MCDONALD'S CORP	24,209.000	2,386,121.52	2,268,383.30	-117,738.22
FXPF11010202 594918104	MICROSOFT CORP	136,964.000	5,123,823.24	6,361,977.80	1,238,154.56
FXPF11010202 637071101	NATIONAL OILWELL VARCO INC	56,803.000	4,053,720.32	3,722,300.59	-331,419.73
FXPF11010202 651639106	NEWMONT MINING CORP	19,010.000	437,800.30	359,289.00	-78,511.30
FXPF11010202 666807102	NORTHROP GRUMMAN CORP	18,013.000	2,064,469.93	2,654,936.07	590,466.14
FXPF11010202 67011P100	NOW INC	33,344.000	1,027,416.48	857,941.12	-169,475.36
FXPF11010202 681919106	OMNICOM GROUP INC	44,299.000	3,294,516.63	3,431,843.53	137,326.90
FXPF11010202 68389X105	ORACLE CORP	136,858.000	5,236,187.08	6,154,504.26	918,317.18
FXPF11010202 707887105	PENN WEST PETROLEUM LTD	79,227.000	662,337.72	164,792.16	-497,545.56
FXPF11010202 729251108	PLUM CREEK TIMBER CO INC	47,846.000	2,208,077.35	2,047,330.34	-160,747.01
FXPF11010202 73755L107	POTASH CORP OF SASKATCHEWAN IN	58,120.000	1,915,635.20	2,052,798.40	137,163.20
FXPF11010202 778296103	ROSS STORES INC	4,932.000	318,403.81	464,890.32	146,486.51
FXPF11010202 798241105	SAN JUAN BASIN ROYALTY TRUST	12,616.000	211,191.84	179,778.00	-31,413.84
FXPF11010202 810186106	SCOTTS MIRACLE-GRO CO/THE	26,824.000	1,668,989.28	1,671,671.68	2,682.40

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202 871829107	SYSCO CORP	12,343.000	445,582.30	489,893.67	44,311.37
FXPF11010202 88076W103	TERADATA CORP	53,318.000	2,332,847.19	2,328,930.24	-3,916.95
FXPF11010202 88579Y101	3M CO	23,241.000	3,259,550.25	3,818,961.12	559,410.87
FXPF11010202 902973304	US BANCORP/MN	60,607.000	2,448,522.80	2,724,284.65	275,761.85
FXPF11010202 92826C839	VISA INC	5,184.000	1,154,373.12	1,359,244.80	204,871.68
FXPF11010202 929160109	VULCAN MATERIALS CO	23,138.000	1,374,859.96	1,520,860.74	146,000.78
FXPF11010202 931142103	WAL-MART STORES INC	11,475.000	902,967.75	985,473.00	82,505.25
FXPF11010202 962166104	WEYERHAEUSER CO	64,492.000	2,036,012.44	2,314,617.88	278,605.44
FXPF11010202 983919101	XILINX INC	32,163.000	1,295,106.50	1,392,336.27	97,229.77
FXPF11010202 AA6637109	NEWCREST MINING LTD	236,028.000	1,647,067.12	2,103,441.77	456,374.65
FXPF11010202 EA4651454	OMV AG	16,430.000	787,635.81	437,583.48	-350,052.33
FXPF11010202 EB7097323	GROUPE BRUXELLES LAMBERT SA	42,700.000	3,926,290.77	3,655,591.30	-270,699.47
FXPF11010202 ED5120677	HEIDELBERGCEMENT AG	51,208.000	3,891,497.81	3,644,116.98	-247,380.83
FXPF11010202 ED5529026	DAIMLER AG (REGD)	9,655.000	836,828.32	805,778.77	-31,049.55
FXPF11010202 EF4002129	BOUYGUES SA	72,756.000	2,736,831.08	2,639,391.17	-97,439.91
FXPF11010202 EF4834778	VIVENDI SA	59,604.000	1,650,226.85	1,492,241.84	-157,985.01
FXPF11010202 EF5617099	NEOPOST SA	10,254.000	791,534.54	584,968.22	-206,566.32
FXPF11010202 EF5641560	CARREFOUR SA	66,944.000	2,642,264.80	2,049,441.36	-592,823.44
FXPF11010202 EF5671732	SANOFI	27,648.000	2,938,083.96	2,531,240.29	-406,843.67
FXPF11010202 EF5997111	SOCIETE TELEVISION FRANCAISE 1	29,688.000	573,129.18	456,952.83	-116,176.35
FXPF11010202 EF7062716	SODEXO SA	14,706.000	1,492,250.74	1,446,199.27	-46,051.47
FXPF11010202 EF7380480	CIE DE SAINT-GOBAIN EUR4	44,875.000	2,445,238.37	1,913,024.01	-532,214.36
FXPF11010202 EF7390117	WENDEL SA	6,113.000	888,008.83	687,480.49	-200,528.34
FXPF11010202 EFB11ZRK7	LEGRAND SA	10,670.000	588,991.22	562,219.66	-26,771.56
FXPF11010202 EFB15C551	TOTAL SA POST SUBDIVISION	41,803.000	2,565,036.82	2,150,819.78	-414,217.04
FXPF11010202 EFB1VP0K5	REXEL SA EUR5	10,576.000	190,921.48	190,042.71	-878.77
FXPF11010202 EFB1Y9TB7	DANONE SA EUR0.25 (POST SUBDIVISION)	42,148.000	2,913,386.16	2,777,014.65	-136,371.51
FXPF11010202 EI4492217	ITALMOBILIARE SPA	13,394.000	453,101.23	304,699.30	-148,401.93
FXPF11010202 EI5975939	ITALCEMENTI SPA	130,245.000	1,039,544.07	778,558.63	-260,985.44
FXPF11010202 ENB3Y0JD2	TNT EXPRESS NV	172,165.000	1,495,281.47	1,154,346.89	-340,934.58
FXPF11010202 ES7123874	NESTLE SA	35,672.000	2,619,195.59	2,618,902.43	-293.16
FXPF11010202 ESB0CDLF5	PARGESA HOLDING SA (POST SUBD)	14,400.000	1,164,176.08	1,116,610.48	-47,565.60
FXPF11010202 ESB142S69	KUEHNE + NAGEL INTERNATIONAL A (POST-SUBD)	1,965.000	258,729.97	267,563.53	8,833.56
FXPF11010202 EX0182702	CRH PLC	66,893.000	1,687,355.02	1,610,436.93	-76,918.09
FXPF11010202 EX0237407	DIAGEO PLC	33,816.000	934,244.32	974,669.65	40,425.33
FXPF11010202 EX0287584	BRITISH AMERICAN TOBACCO PLC GBP0.25	25,463.000	1,357,349.08	1,389,611.40	32,262.32

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202	EX0604317 WM MORRISON SUPERMARKETS PLC	264,782.000	1,144,602.94	760,490.57	-384,112.37
FXPF11010202	EX0925282 GLAXOSMITHKLINE PLC	62,347.000	1,648,305.21	1,337,672.34	-310,632.87
FXPF11010202	EX5140986 GAZPROM OAO	118,405.000	798,413.70	550,583.25	-247,830.45
FXPF11010202	EXB02L3W0 BERKELEY GROUP HOLDINGS PLC ORD GBP0.05	39,311.000	1,729,290.89	1,520,132.78	-209,158.11
FXPF11010202	EXB1XZS89 ANGLO AMERICAN PLC USD0.54(POST CONSOLIDATION)	21,600.000	472,230.00	404,326.00	-67,904.00
FXPF11010202	EXB2QPKJ1 FRESNILLO PLC	110,964.000	1,370,110.66	1,325,337.93	-44,772.73
FXPF11010202	FB6368369 BANGKOK BANK PCL	204,500.000	1,105,595.93	1,205,866.27	100,270.34
FXPF11010202	FH6390360 GUOCO GROUP LTD	40,000.000	491,375.14	469,383.67	-21,991.47
FXPF11010202	FH6449620 HYSAN DEVELOPMENT CO LTD	114,163.000	535,850.90	510,099.87	-25,751.03
FXPF11010202	FJ6192770 CHOFU SEISAKUSHO CO LTD	4,500.000	106,350.79	115,976.47	9,625.68
FXPF11010202	FJ6248994 KDDI CORP	58,600.000	3,607,268.84	3,732,667.58	125,398.74
FXPF11010202	FJ6331279 FAMILYMART CO LTD	2,500.000	97,872.96	94,874.68	-2,998.28
FXPF11010202	FJ6356938 FANUC CORP	20,200.000	3,699,633.61	3,360,348.48	-339,285.13
FXPF11010202	FJ6390929 NOMURA RESEARCH INSTITUTE LTD	27,900.000	879,962.87	862,166.86	-17,796.01
FXPF11010202	FJ6428729 HIROSE ELECTRIC CO LTD	14,800.000	2,109,357.28	1,738,054.05	-371,303.23
FXPF11010202	FJ6441508 HOYA CORP	94,000.000	2,613,272.37	3,218,399.28	605,126.91
FXPF11010202	FJ6490992 KEYENCE CORP	6,830.000	2,924,218.58	3,065,367.89	141,149.31
FXPF11010202	FJ6596723 MITSUBISHI ESTATE CO LTD	80,900.000	2,388,169.37	1,724,341.64	-663,827.73
FXPF11010202	FJ6641768 NISSIN FOODS HOLDINGS CO LTD	19,700.000	832,196.33	948,071.19	115,874.86
FXPF11010202	FJ6644804 NITORI HOLDINGS CO LTD	4,400.000	186,499.06	237,808.07	51,309.01
FXPF11010202	FJ6763968 SMC CORP/JAPAN	13,000.000	3,277,674.66	3,466,449.65	188,774.99
FXPF11010202	FJ6791597 SECOM CO LTD	69,500.000	4,192,283.81	4,025,834.92	-166,448.89
FXPF11010202	FJ6804580 SHIN-ETSU CHEMICAL CO LTD	5,900.000	344,664.85	387,083.68	42,418.83
FXPF11010202	FJ6804820 SHIMANO INC	22,900.000	1,967,432.49	2,989,157.04	1,021,724.55
FXPF11010202	FJ6985389 ASTELLAS PHARMA INC	202,200.000	2,397,042.88	2,844,241.08	447,198.20
FXPF11010202	FJB2Q4CS7 MS&AD INSURANCE GROUP HOLDINGS	122,000.000	3,275,619.54	2,931,072.89	-344,546.65
FXPF11010202	FJB62G7K0 SOMPO JAPAN NIPPONKOA HOLDINGS	109,650.000	3,050,440.91	2,790,292.63	-260,148.28
FXPF11010202	FK6175079 KT&G CORP	26,058.000	1,839,504.54	1,804,134.06	-35,370.48
FXPF11010202	FK6490924 KIA MOTORS CORP	22,077.000	1,229,594.00	1,050,472.81	-179,121.19
FXPF11010202	FK6535439 LOTTE CONFECTIONERY CO LTD	340.000	615,985.25	550,607.33	-65,377.92
FXPF11010202	FM6472118 JARDINE MATHESON HOLDINGS LTD USD0.25(SINGAPORE REG)	28,800.000	1,506,528.00	1,755,360.00	248,832.00
FXPF11010202	FZ6455536 ISRAEL CHEMICALS LTD	99,639.000	830,468.53	724,097.94	-106,370.59
FXPF11010202	G5480U104 LIBERTY GLOBAL PLC	3,974.000	170,080.93	199,514.67	29,433.74
FXPF11010202	G5480U120 LIBERTY GLOBAL PLC	31,994.000	1,306,362.98	1,545,630.14	239,267.16
FXPF11010202	G96666105 WILLIS GROUP HOLDINGS PLC LIMITED COMPANY	27,876.000	1,249,123.56	1,249,123.56	0.00
FXPF11010202	LM2448206 INDUSTRIAS PENOLES SAB DE CV NPV	22,300.000	551,968.48	436,491.33	-115,477.15

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202	NC2009826 AGNICO EAGLE MINES LIMITED	47,299.000	1,247,803.27	1,180,994.67	-66,808.60
FXPF11010202	NC2171576 CANADIAN NATURAL RESOURCES LTD	80,953.000	2,738,306.64	2,510,538.97	-227,767.67
FXPF11010202	SDBKJ9RT5 ISS A/S	17,435.000	565,975.45	504,598.58	-61,376.87
FXPF11010202	SNB1VQF41 ORKLA ASA SUBDIVISION)	4,506.000	30,403.89	30,740.96	337.07
FXPF11010202	SS5679575 INVESTOR AB	28,964.000	970,036.50	1,040,791.13	70,754.63
FXPF11010202	SS5679591 INVESTOR AB	37,686.000	1,298,525.80	1,370,575.06	72,049.26
FXPF11010302	021441100 ALTERA CORP	132,450.000	4,306,081.95	4,892,703.00	586,621.05
FXPF11010302	02319V103 AMBEV SA	694,250.000	5,047,798.24	4,318,235.00	-729,563.24
FXPF11010302	032654105 ANALOG DEVICES INC	184,450.000	9,286,423.98	10,240,664.00	954,240.02
FXPF11010302	056752108 BAIDU INC ADR	54,500.000	9,694,460.00	12,424,365.00	2,729,905.00
FXPF11010302	091727107 BITAUTO HOLDINGS LTD	21,401.000	1,007,142.60	1,506,844.41	499,701.81
FXPF11010302	093671105 H&R BLOCK INC	56,230.000	1,712,078.67	1,893,826.40	181,747.73
FXPF11010302	12572Q105 CME GROUP INC/IL	35,500.000	3,046,548.40	3,147,075.00	100,526.60
FXPF11010302	225310101 CREDIT ACCEPTANCE CORP	10,782.000	1,401,552.18	1,470,772.62	69,220.44
FXPF11010302	278865100 ECOLAB INC	71,400.000	7,495,217.94	7,462,728.00	-32,489.94
FXPF11010302	31620M106 FIDELITY NATIONAL INFORMATION	198,000.000	10,586,865.48	12,315,600.00	1,728,734.52
FXPF11010302	38259P508 GOOGLE INC	12,140.000	6,710,533.65	6,442,212.40	-268,321.25
FXPF11010302	38259P706 GOOGLE INC	9,540.000	5,339,818.99	5,021,856.00	-317,962.99
FXPF11010302	384802104 WW GRAINGER INC	32,550.000	8,230,800.87	8,296,669.50	65,868.63
FXPF11010302	412822108 HARLEY-DAVIDSON INC	148,788.000	10,343,619.45	9,806,617.08	-537,002.37
FXPF11010302	45866F104 INTERCONTINENTAL EXCHANGE INC	13,400.000	2,971,334.72	2,938,486.00	-32,848.72
FXPF11010302	553530106 MSC INDUSTRIAL DIRECT CO INC	54,787.000	4,489,077.45	4,451,443.75	-37,633.70
FXPF11010302	82966C103 SIRONA DENTAL SYSTEMS INC	58,727.000	4,399,807.17	5,130,977.99	731,170.82
FXPF11010302	EDB4YVF55 BRENNTAG AG	50,300.000	3,113,213.93	2,830,855.10	-282,358.83
FXPF11010302	EEB8CLHY5 PROSEGUR CIA DE SEGURIDAD SA EUR0.06 (REGD)	746,747.000	5,124,320.54	4,264,997.70	-859,322.84
FXPF11010302	EF4196897 INGENICO	45,440.000	4,356,489.52	4,799,062.17	442,572.65
FXPF11010302	EFB11ZRK7 LEGRAND SA	121,000.000	6,679,281.93	6,375,686.90	-303,595.03
FXPF11010302	EFB28DTJ8 BUREAU VERITAS SA	93,600.000	2,740,097.66	2,073,803.05	-666,294.61
FXPF11010302	EFB62G1B5 EDENRED	102,976.000	3,443,638.94	2,860,333.23	-583,305.71
FXPF11010302	EI4419012 BREMBO SPA	6,479.000	193,526.60	217,165.62	23,639.02
FXPF11010302	EIB019M67 AZIMUT HOLDING SPA	156,000.000	4,262,660.77	3,403,483.43	-859,177.34
FXPF11010302	EN5769208 ARCADIS NV	47,609.000	1,506,495.51	1,436,199.11	-70,296.40
FXPF11010302	ENB1W8P10 AALBERTS INDUSTRIES NV (POST-SUBD)	239,743.000	7,681,632.08	7,117,628.46	-564,003.62
FXPF11010302	ES7123874 NESTLE SA	118,372.000	8,691,394.38	8,690,421.58	-972.80
FXPF11010302	EX0750698 ROTORK PLC	72,487.000	3,443,656.59	2,628,969.75	-814,686.84
FXPF11010302	EX0969702 BABCOCK INTERNATIONAL GROUP PL	626,575.000	12,474,502.40	10,336,523.19	-2,137,979.21



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010302	EX3163832 INTERTEK GROUP PLC	178,000.000	9,280,697.50	6,477,935.31	-2,802,762.19
FXPF11010302	EXB00LBS2 CATLIN GROUP LTD	497,635.000	4,784,527.27	5,206,539.78	422,012.51
FXPF11010302	EXB01TND4 BOOKER GROUP PLC	880,000.000	2,102,315.25	2,244,821.04	142,505.79
FXPF11010302	EXB06QFB8 IG GROUP HOLDINGS PLC	587,199.000	5,981,215.26	6,583,092.39	601,877.13
FXPF11010302	EXB0744B8 BUNZL PLC	103,137.000	2,476,899.52	2,836,800.72	359,901.20
FXPF11010302	EXB1VZ0M0 HARGREAVES LANSDOWN PLC GBP0.004 (WI)	358,931.000	7,295,437.13	5,663,791.20	-1,631,645.93
FXPF11010302	EXB1Z4ST0 PROVIDENT FINANCIAL PLC GBP0.20727272	148,503.000	4,077,513.12	5,700,842.31	1,623,329.19
FXPF11010302	EXB23K0M2 CAPITA PLC	494,800.000	9,661,886.15	8,340,097.69	-1,321,788.46
FXPF11010302	EXB24CGK6 RECKITT BENCKISER GROUP PLC ORD GBP0.10	137,637.000	10,702,812.17	11,181,206.65	478,394.48
FXPF11010302	EXB5SC095 SBERBANK OF RUSSIA	428,060.000	4,646,335.06	1,733,643.00	-2,912,692.06
FXPF11010302	EXB946ZZ0 SPIRAX-SARCO ENGINEERING PLC	5,394.000	267,120.98	241,888.70	-25,232.28
FXPF11010302	EXBBG9VN7 AVEVA GROUP PLC	41,872.000	1,505,454.18	857,896.36	-647,557.82
FXPF11010302	EXBCKFY52 FOXTONS GROUP PLC	466,624.000	2,277,481.66	1,165,952.51	-1,111,529.15
FXPF11010302	EXBKRC5K3 POLYPIPE GROUP PLC	406,671.000	1,666,036.54	1,572,572.36	-93,464.18
FXPF11010302	EXBMSKPJ1 AA PLC	181,000.000	750,094.88	994,840.48	244,745.60
FXPF11010302	EXBRS65X2 INDIVIOR PLC	137,637.000	243,476.30	320,628.08	77,151.78
FXPF11010302	EZ4519573 KERRY GROUP PLC DUBLIN LISTING	87,057.000	6,057,989.75	6,011,943.44	-46,046.31
FXPF11010302	FH6136235 HENGAN INTERNATIONAL GROUP CO HKD0.10	375,000.000	4,406,031.99	3,919,321.45	-486,710.54
FXPF11010302	FKB29ZGV3 KEPSCO PLANT SERVICE & ENGINEER ENGINEERING CO LTD	32,140.000	2,159,484.95	2,330,490.10	171,005.15
FXPF11010302	FL6366999 GUDANG GARAM TBK PT TJAP) IDR500	98,500.000	339,933.15	482,758.36	142,825.21
FXPF11010302	FL6709099 BANK RAKYAT INDONESIA PERSERO	8,480,000.000	5,051,750.13	7,976,762.46	2,925,012.33
FXPF11010302	FLB1Z5HY3 MEDIA NUSANTARA CITRA TBK PT	3,232,500.000	697,229.64	662,944.44	-34,285.20
FXPF11010302	FMB15F665 THAI BEVERAGE PCL	3,820,000.000	1,769,466.06	1,989,132.90	219,666.84
FXPF11010302	G96666105 WILLIS GROUP HOLDINGS PLC LIMITED COMPANY	175,900.000	7,734,445.06	7,882,079.00	147,633.94
FXPF11010302	LBB55DVB9 CETIP SA - MERCADOS ORGANIZADO ORGANIZADOS	154,525.000	1,585,137.86	1,871,832.44	286,694.58
FXPF11010302	LM2421047 GRUPO FINANCIERO BANORTE SAB D D CV COM MXN3.5	324,400.000	2,262,872.76	1,787,091.37	-475,781.39
FXPF11010302	N20146101 CIMPRESS NV	23,282.000	1,280,263.46	1,742,424.88	462,161.42
FXPF11010302	N7902X106 SENSATA TECHNOLOGIES HOLDING N	64,800.000	2,994,543.55	3,396,168.00	401,624.45
FXPF11010302	SDB573M10 CHR HANSEN HOLDING A/S	84,615.000	3,366,408.25	3,771,666.79	405,258.54
FXPF11010302	SS5048565 SWEDISH MATCH AB	199,000.000	6,404,462.39	6,223,000.02	-181,462.37
FXPF11010302	SSB1XFTL9 HEXAGON AB	91,229.000	2,899,294.28	2,820,223.93	-79,070.35
FXPF11010402	99VVA06N3 MMODAL INC COMMON	951.000	0.00	0.00	0.00
FXPF11010402	99VVA1288 EAGLE BULK SHIPPING INC WARRANTS	1,211.740	0.00	17,776.23	17,776.23
FXPF11010402	NC99V9GV3 MMODAL INC CL A WT 31-JUL-2017	6,542.000	0.00	196.26	196.26
FXPF11010402	NC99V9GW1 MMODAL INC CL B WT 31-JUL-2017	8,627.000	0.00	258.81	258.81
FXPF11010402	Y2187A127 EAGLE BULK SHIPPING INC	21,540.000	0.00	315,991.80	315,991.80

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010502 025816109	AMERICAN EXPRESS CO	12,755.000	1,028,589.36	1,186,725.20	158,135.84
FXPF11010502 064058100	BANK OF NEW YORK MELLON CORP/T	116,407.000	4,159,746.57	4,722,631.99	562,885.42
FXPF11010502 25490A309	DIRECTV	54,148.000	4,505,123.28	4,694,631.60	189,508.32
FXPF11010502 278642103	EBAY INC	177,383.000	8,890,817.72	9,954,733.96	1,063,916.24
FXPF11010502 38259P508	GOOGLE INC	6,493.000	3,469,608.93	3,445,575.38	-24,033.55
FXPF11010502 38259P706	GOOGLE INC	3,452.000	1,816,486.44	1,817,132.80	646.36
FXPF11010502 437076102	HOME DEPOT INC/THE	63,661.000	5,979,186.35	6,682,495.17	703,308.82
FXPF11010502 548661107	LOWE'S COS INC	135,139.000	6,867,836.80	9,297,563.20	2,429,726.40
FXPF11010502 57636Q104	MASTERCARD INC	50,456.000	3,568,778.42	4,347,288.96	778,510.54
FXPF11010502 580135101	MCDONALD'S CORP	24,495.000	2,211,587.36	2,295,181.50	83,594.14
FXPF11010502 594918104	MICROSOFT CORP	208,635.000	9,011,330.74	9,691,095.75	679,765.01
FXPF11010502 68389X105	ORACLE CORP	186,065.000	7,049,835.15	8,367,343.05	1,317,507.90
FXPF11010502 857477103	STATE STREET CORP	61,432.000	4,024,480.74	4,822,412.00	797,931.26
FXPF11010502 87612E106	TARGET CORP	93,218.000	5,613,040.58	7,076,178.38	1,463,137.80
FXPF11010502 902973304	US BANCORP/MN	39,346.000	1,531,422.74	1,768,602.70	237,179.96
FXPF11010502 92826C839	VISA INC	30,296.000	6,050,818.93	7,943,611.20	1,892,792.27
FXPF11010502 931142103	WAL-MART STORES INC	43,136.000	3,281,476.35	3,704,519.68	423,043.33
FXPF11010502 949746101	WELLS FARGO & CO	74,906.000	3,574,016.50	4,106,346.92	532,330.42
FXPF11010502 988498101	YUM! BRANDS INC	104,136.000	6,957,248.33	7,586,307.60	629,059.27
FXPF11010502 ED4846280	SAP SE	107,791.000	7,295,066.32	7,598,997.42	303,931.10
FXPF11010502 EF5671732	SANOFI	60,180.000	6,247,719.38	5,509,622.41	-738,096.97
FXPF11010502 EFB1Y9TB7	DANONE SA EUR0.25 (POST SUBDIVISION)	29,974.000	1,973,046.21	1,974,903.61	1,857.40
FXPF11010502 ENB12T3J2	UNILEVER NV	144,895.000	5,578,214.09	5,722,777.56	144,563.47
FXPF11010502 ES7103066	NOVARTIS AG	47,232.000	4,098,078.87	4,389,750.11	291,671.24
FXPF11010502 ES7123874	NESTLE SA	100,602.000	7,174,858.81	7,385,815.83	210,957.02
FXPF11010502 EX0870611	LLOYDS BANKING GROUP PLC GBP0.1	3,810,008.000	4,552,433.73	4,504,280.43	-48,153.30
FXPF11010502 EX0884703	TESCO PLC	2,093,464.000	5,964,530.55	6,169,401.77	204,871.22
FXPF15010202 29250N105	ENBRIDGE INC	100,000.000	4,416,960.25	5,141,000.00	724,039.75
FXPF15010202 29250X103	ENBRIDGE ENERGY MANAGEMENT LLC	88,855.000	2,717,256.29	3,446,685.45	729,429.16
FXPF15010202 29336T100	ENLINK MIDSTREAM LLC	21,164.000	820,008.98	752,591.84	-67,417.14
FXPF15010202 49456B101	KINDER MORGAN INC/DE	684,585.907	21,562,512.37	28,964,829.73	7,402,317.36
FXPF15010202 62942X108	NRG YIELD INC	40,000.000	1,841,990.52	1,885,600.00	43,609.48
FXPF15010202 682680103	ONEOK INC	181,200.000	9,782,121.99	9,021,948.00	-760,173.99
FXPF15010202 718546104	PHILLIPS 66	113,200.000	8,944,507.18	8,116,440.00	-828,067.18
FXPF15010202 81663A105	SEMGROUP CORP	64,750.000	4,513,633.29	4,428,252.50	-85,380.79
FXPF15010202 847560109	SPECTRA ENERGY CORP	186,800.000	7,061,880.17	6,780,840.00	-281,040.17

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF15010202 87612G101	TARGA RESOURCES CORP	52,400.000	7,146,978.91	5,557,020.00	-1,589,958.91
FXPF15010202 969457100	WILLIAMS COS INC/THE	257,200.000	11,082,396.14	11,558,568.00	476,171.86
FXPF15010202 G00349103	ABENGOA YIELD PLC	103,500.000	3,467,384.50	2,827,620.00	-639,764.50
FXPF15010302 126408103	CSX CORP	81,200.000	2,957,101.00	2,941,876.00	-15,225.00
FXPF15010302 391164100	GREAT PLAINS ENERGY INC	76,200.000	2,052,898.65	2,164,842.00	111,943.35
FXPF15010302 655844108	NORFOLK SOUTHERN CORP	38,000.000	3,982,578.60	4,165,180.00	182,601.40
FXPF15010302 69331C108	PG&E CORP	41,600.000	2,143,032.32	2,214,784.00	71,751.68
FXPF15010302 AA6200882	TRANSURBAN GROUP	725,100.000	5,170,940.22	5,091,248.32	-79,691.90
FXPF15010302 AAB01WT60	DUET GROUP	1,491,800.000	3,008,414.09	2,942,163.02	-66,251.07
FXPF15010302 AAB0T9JZ8	SPARK INFRASTRUCTURE GROUP	891,200.000	1,452,082.76	1,553,437.80	101,355.04
FXPF15010302 AAB5W7K28	MACQUARIE ATLAS ROADS GROUP	409,200.000	1,074,655.95	1,071,580.22	-3,075.73
FXPF15010302 AABPXR7J7	AUSNET SERVICES	996,500.000	1,106,692.19	1,084,596.08	-22,096.11
FXPF15010302 EA4359694	FLUGHAFEN WIEN AG	3,800.000	373,026.03	353,232.96	-19,793.07
FXPF15010302 ED7107557	FRAPORT AG FRANKFURT AIRPORT S	30,500.000	1,861,107.81	1,772,989.46	-88,118.35
FXPF15010302 EE4065665	ABERTIS INFRAESTRUCTURAS SA EUR3	107,410.000	2,195,781.34	2,135,431.26	-60,350.08
FXPF15010302 EFB00ZQQ8	SES SA 1 'A' SHS	132,100.000	4,924,225.01	4,749,871.58	-174,353.43
FXPF15010302 EFB0M7KJ8	EUTELSAT COMMUNICATIONS SA PROMESSES EUR1	113,400.000	3,781,060.45	3,676,801.06	-104,259.39
FXPF15010302 EFB164FY4	AEROPORTS DE PARIS	11,900.000	1,483,805.92	1,443,559.40	-40,246.52
FXPF15010302 EFB1XH021	VINCI SA	107,600.000	5,913,812.56	5,925,464.80	11,652.24
FXPF15010302 EI4063984	ASTM SPA	11,600.000	148,183.97	134,189.70	-13,994.27
FXPF15010302 EI7251479	SNAM SPA	1,078,800.000	5,628,639.80	5,352,147.95	-276,491.85
FXPF15010302 EI7307420	SOCIETA INIZIATIVE AUTOSTRADAL	36,900.000	370,238.88	356,537.00	-13,701.88
FXPF15010302 EI7598002	HERA SPA	445,800.000	1,134,051.72	1,049,211.36	-84,840.36
FXPF15010302 EI7667161	ATLANTIA SPA	247,900.000	6,024,369.36	5,798,447.07	-225,922.29
FXPF15010302 EIB01BN53	TERNA RETE ELETTRICA NAZIONALE	1,057,700.000	5,102,041.43	4,812,310.77	-289,730.66
FXPF15010302 ES5951409	FLUGHAFEN ZUERICH AG (REGD)	2,300.000	1,523,602.79	1,542,746.44	19,143.65
FXPF15010302 EXB18V862	PENNON GROUP PLC	206,400.000	2,919,790.25	2,959,219.49	39,429.24
FXPF15010302 FJ6895224	TOHO GAS CO LTD	264,000.000	1,391,503.12	1,303,540.54	-87,962.58
FXPF15010302 FJ6895448	TOKYO GAS CO LTD	839,000.000	4,515,852.92	4,563,258.47	47,405.55
FXPF15010302 FKB10S8B3	MACQUARIE KOREA INFRASTRUCTURE KRW5000	119,000.000	760,737.54	741,618.58	-19,118.96
FXPF40012102 999E93487	FINISTERRE SOVEREIGN DEBT FUND	500,000.000	54,467,820.50	57,391,862.50	2,924,042.00
FXPF99910002 019645407	ALLIS CHALMERS CORP	1,134.000	536,762.26	536,762.26	0.00
FXPF99910002 045188109	ASKMENOW INC	200.000	0.20	0.20	0.00
FXPF99910002 355361106	FRANKS NURSERY & CRAFTS INC NEW COM	540.000	0.00	0.00	0.00
FXPF99910002 56501R106	MANULIFE FINANCIAL CORP	24,808.000	489,461.84	473,584.72	-15,877.12
FXPF99910002 591324207	METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF99910002 60975R105	MONOGENESIS CORP	2.000	0.00	0.00	0.00
FXPF99910002 88650T104	TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			1,119,694,904.78	1,153,378,361.11	33,683,456.33
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF15010202 00434L109	ACCESS MIDSTREAM PARTNERS L P UNIT	50,000.000	2,901,290.00	2,710,000.00	-191,290.00
FXPF15010202 03673L103	ANTERO MIDSTREAM PARTNERS LP	69,210.000	1,832,621.89	1,903,275.00	70,653.11
FXPF15010202 049392103	ATLAS PIPELINE PARTNERS LP	138,600.000	4,192,558.88	3,778,236.00	-414,322.88
FXPF15010202 118230101	BUCKEYE PARTNERS LP	123,000.000	8,921,168.73	9,306,180.00	385,011.27
FXPF15010202 12637A103	CSI COMPRESSCO LP	72,200.000	1,640,453.11	947,986.00	-692,467.11
FXPF15010202 206812109	CONE MIDSTREAM PARTNERS LP	29,100.000	724,869.58	701,892.00	-22,977.58
FXPF15010202 226378107	CRESTWOOD MIDSTREAM PARTNERS L	219,700.000	4,970,499.16	3,335,046.00	-1,635,453.16
FXPF15010202 23311P100	DCP MIDSTREAM PARTNERS LP	378,400.000	18,235,980.61	17,190,712.00	-1,045,268.61
FXPF15010202 257454108	DOMINION MIDSTREAM PARTNERS LP UNIT REPSTG LTD PATNERSHIP INT	10,000.000	355,000.00	392,000.00	37,000.00
FXPF15010202 26885B100	EQT MIDSTREAM PARTNERS LP	8,269.000	732,008.35	727,672.00	-4,336.35
FXPF15010202 292480100	ENABLE MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER IN	53,600.000	1,174,914.40	1,039,304.00	-135,610.40
FXPF15010202 29250R106	ENBRIDGE ENERGY PARTNERS LP	170,000.000	4,517,609.55	6,783,000.00	2,265,390.45
FXPF15010202 29273R109	ENERGY TRANSFER PARTNERS LP	204,086.000	11,020,178.26	13,265,590.00	2,245,411.74
FXPF15010202 29273V100	ENERGY TRANSFER EQUITY LP	70,000.000	3,002,037.50	4,016,600.00	1,014,562.50
FXPF15010202 29336U107	ENLINK MIDSTREAM PARTNERS LP	22,600.000	612,336.78	655,626.00	43,289.22
FXPF15010202 293792107	ENTERPRISE PRODUCTS PARTNERS L	737,247.000	24,445,089.26	26,629,361.64	2,184,272.38
FXPF15010202 37946R109	GLOBAL PARTNERS LP/MA	108,228.000	3,561,967.03	3,570,441.72	8,474.69
FXPF15010202 435763107	HOLLY ENERGY PARTNERS LP	5,000.000	144,700.00	149,550.00	4,850.00
FXPF15010202 55336V100	MPLX LP	11,700.000	763,286.15	859,833.00	96,546.85
FXPF15010202 559080106	MAGELLAN MIDSTREAM PARTNERS LP	130,000.000	8,255,551.76	10,745,800.00	2,490,248.24
FXPF15010202 570759100	MARKWEST ENERGY PARTNERS LP	385,200.000	24,611,638.47	25,881,588.00	1,269,949.53
FXPF15010202 67058H102	NUSTAR ENERGY LP	5,000.000	285,629.88	288,750.00	3,120.12
FXPF15010202 68268N103	ONEOK PARTNERS LP	235,000.000	11,945,842.41	9,313,050.00	-2,632,792.41
FXPF15010202 718549207	PHILLIPS 66 PARTNERS LP	61,200.000	3,970,309.37	4,218,516.00	248,206.63
FXPF15010202 726503105	PLAINS ALL AMERICAN PIPELINE L	237,400.000	11,684,828.00	12,183,368.00	498,540.00
FXPF15010202 72651A108	PLAINS GP HOLDINGS LP	376,600.000	10,018,185.19	9,671,088.00	-347,097.19
FXPF15010202 74735R115	QEP MIDSTREAM PARTNERS LP	209,100.000	4,623,184.38	3,510,789.00	-1,112,395.38
FXPF15010202 75885Y107	REGENCY ENERGY PARTNERS LP	333,000.000	8,139,501.66	7,992,000.00	-147,501.66
FXPF15010202 822634101	SHELL MIDSTREAM PARTNERS LP	84,700.000	1,997,990.16	3,471,006.00	1,473,015.84
FXPF15010202 866142102	SUMMIT MIDSTREAM PARTNERS LP	53,900.000	1,998,380.53	2,048,200.00	49,819.47
FXPF15010202 86722Y101	SUNCOKE ENERGY PARTNERS LP	94,700.000	2,645,244.14	2,569,211.00	-76,033.14

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF15010202 86764L108	SUNOCO LOGISTICS PARTNERS LP	53,200.000	2,169,071.64	2,222,696.00	53,624.36
FXPF15010202 874697105	TALLGRASS ENERGY PARTNERS LP	40,500.000	1,609,249.58	1,810,350.00	201,100.42
FXPF15010202 87611X105	TARGA RESOURCES PARTNERS LP	117,500.000	6,456,931.12	5,625,900.00	-831,031.12
FXPF15010202 88160T107	TESORO LOGISTICS LP	37,200.000	2,060,637.50	2,189,220.00	128,582.50
FXPF15010202 903318103	USD PARTNERS LP	45,900.000	779,152.00	650,403.00	-128,749.00
FXPF15010202 91914J102	VALERO ENERGY PARTNERS LP	10,000.000	395,798.00	432,500.00	36,702.00
FXPF15010202 958254104	WESTERN GAS PARTNERS LP	348,196.000	21,401,006.67	25,435,717.80	4,034,711.13
FXPF15010202 95825R103	WESTERN GAS EQUITY PARTNERS LP	45,200.000	2,575,519.50	2,722,396.00	146,876.50
FXPF15010202 96950F104	WILLIAMS PARTNERS LP	277,200.000	13,052,708.19	12,404,700.00	-648,008.19
FXPF15010202 Y2745C102	GOLAR LNG PARTNERS LP	48,693.000	1,396,198.41	1,516,786.95	120,588.54
FXPF15010202 Y3262R100	HOEGH LNG PARTNERS LP	65,935.000	1,340,987.50	1,360,898.40	19,910.90
FXPF15010202 Y48125101	KNOT OFFSHORE PARTNERS LP	36,590.000	945,399.63	813,761.60	-131,638.03
FXPF15010202 Y7545W109	SEADRILL PARTNERS LLC	80,200.000	2,451,046.47	1,301,646.00	-1,149,400.47
FXPF40010502 999220635	KINETIC VENTURES VIII LP	14,919,140.000	15,647,128.87	14,919,140.00	-727,988.87
FXPF40010802 999174733	OCM OPPORTUNITIES FUND VII LP	1,549,969.000	1,412,570.40	1,549,969.00	137,398.60
FXPF40010902 999179930	OCM OPPORTUNITIES FUND VII-B	1,267,786.000	1,433,354.98	1,267,786.00	-165,568.98
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	7,392,220.000	7,948,814.94	7,392,220.00	-556,594.94
FXPF40011302 999272214	TENOR OPPORTUNITY FUND LTD	88,365.017	107,973,465.41	116,970,752.29	8,997,286.88
FXPF40011602 99VVA3KH4	BRIGADE CAPITAL MGMT	22,844.110	26,823,938.47	26,477,007.10	-346,931.37
FXPF40012202 99VVAA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	100,000.000	101,895,864.00	112,175,149.00	10,279,285.00
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	150,000.000	152,094,443.00	152,107,696.05	13,253.05
FXPF70010202 999149453	RREEF AMERICAN REIT III INC	421,447.599	20,555,454.66	17,514,344.00	-3,041,110.66
FXPF70010302 999272271	UBS TRUMBULL PROPERTY FUND LP	25,957.536	244,092,615.42	251,763,876.95	7,671,261.53
FXPF80010402 999270838	BLUEMOUNTAIN EQUITY ALT FD LTD RESTRICTED 1.5% SER 27	1,755,237.529	187,110,446.63	180,185,962.17	-6,924,484.46
FXPF80010502 99VVAR5F2	SEER CAPITAL PARTNERS DEDICATED FUND I LTD	100,000.000	115,332,695.40	121,094,006.70	5,761,311.30
FXPF80010602 99VVA2UV4	ARISTEIA INTERNATIONAL LTD	37,032.650	50,000,000.00	48,180,588.63	-1,819,411.37
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			1,272,879,353.58	1,299,941,145.00	27,061,791.42
REAL ESTATE					
FXPF70010002 999G11062	PRISA I REAL ESTATE FUND	1,712.919	67,400,525.40	76,393,853.38	8,993,327.98
FXPF70010102 999G11070	PRISA II REAL ESTATE FUND	1,231.853	26,859,334.64	30,679,485.67	3,820,151.03
TOTAL REAL ESTATE			94,259,860.04	107,073,339.05	12,813,479.01
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002 996194627	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	279,022.494	34,546,464.72	36,628,152.11	2,081,687.39
FXPF00010002 99A208927	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	404,127.920	404,127.92	404,127.92	0.00

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF00010002 99A208943	METRO LIFE SEP A/C 45	330,505.041	222,474,931.20	241,789,438.55	19,314,507.35
FXPF99910002 999G11120	JOHN HANCOCK MUTUAL INS GAC 229	766,908.720	766,908.72	766,908.72	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS			258,192,432.56	279,588,627.30	21,396,194.74

OTHER INVESTMENTS

FXPF11010202 FMB596MT4	SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017	1,059,000.000	893,993.86	828,316.06	-65,677.80
FXPF11010202 FMB9DL6Q2	SINGAPORE GOVERNMENT BOND 0.500% 04/01/2018	906,000.000	683,088.25	672,651.84	-10,436.41
FXPF11010202 LMBDC7KX7	MEXICAN BONOS 4.750% 06/14/2018	5,070,000.000	363,612.31	343,202.51	-20,409.80
FXPF11010202 LMBSM42M4	MEXICAN BONOS 5.000% 12/11/2019	5,311,300.000	5,282,430.50	357,996.34	-4,924,434.16
FXPF11010402 74514LB89	PUERTO RICO CMWLTH 5.000% 07/01/2041 DD 04/03/12	125,000.000	86,437.50	86,253.75	-183.75
FXPF11010402 74514LE86	PUERTO RICO CMWLTH 8.000% 07/01/2035 DD 03/17/14	3,560,000.000	3,271,487.50	3,097,200.00	-174,287.50
FXPF11010402 74529JAP0	PUERTO RICO SALES TAX FING COR 0.000% 08/01/2054 DD 07/31/07	8,185,000.000	607,408.85	621,487.05	14,078.20
FXPF11010402 8827562Q1	TEXAS ST PUBLIC FIN AUTH 8.250% 07/01/2024 DD 09/30/14	2,445,000.000	2,445,000.00	2,449,694.40	4,694.40
FXPF11010402 888808DE9	TOBACCO SETTLEMENT FING CORP N 4.750% 06/01/2034 DD 01/29/07	315,000.000	228,498.76	235,900.35	7,401.59
FXPF11010402 888808DF6	TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2041 DD 01/29/07	2,405,000.000	1,727,213.57	1,814,211.75	86,998.18
FXPF20010102 02765UCR3	AMERICAN MUNI PWR-OHIO INC OH 6.053% 02/15/2043 DD 10/15/09	1,685,000.000	1,769,704.95	2,194,089.05	424,384.10
FXPF20010102 072024NT5	BAY AREA CA TOLL AUTH TOLL BRI 6.793% 04/01/2030 DD 07/01/10	740,000.000	872,245.40	944,913.40	72,668.00
FXPF20010102 072024NU2	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/2040 DD 07/01/10	235,000.000	281,250.35	333,178.30	51,927.95
FXPF20010102 072024PY2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	550,000.000	667,859.50	804,875.50	137,016.00
FXPF20010102 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	4,000,000.000	5,028,400.00	5,869,360.00	840,960.00
FXPF20010102 13063BFV9	CALIFORNIA ST 7.950% 03/01/2036 DD 04/01/10	1,480,000.000	1,710,909.60	1,838,071.20	127,161.60
FXPF20010102 167505NG7	CHICAGO IL BRD OF EDU 6.319% 11/01/2029 DD 11/02/10	615,000.000	608,437.95	636,285.15	27,847.20
FXPF20010102 167725AC4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,045,000.000	2,276,821.20	2,582,303.30	305,482.10
FXPF20010102 20281PCT7	CMWLTH FING AUTH PA 6.218% 06/01/2039 DD 11/12/09	790,000.000	818,645.40	983,194.50	164,549.10
FXPF20010102 20772G4Z8	CONNECTICUT ST 5.632% 12/01/2029 DD 12/23/09	1,200,000.000	1,290,048.00	1,436,052.00	146,004.00
FXPF20010102 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	1,035,000.000	1,133,231.85	1,331,041.05	197,809.20
FXPF20010102 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	2,500,000.000	2,322,350.00	2,481,725.00	159,375.00
FXPF20010102 452252FH7	ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/2034 DD 05/21/09	1,460,000.000	1,649,581.00	1,889,546.60	239,965.60
FXPF20010102 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,650,000.000	1,826,665.50	2,082,135.00	255,469.50
FXPF20010102 592125AM0	MET GOVT NASHVILLE & DAVIDSON 6.731% 07/01/2043 DD 04/21/10	500,000.000	550,695.00	678,990.00	128,295.00
FXPF20010102 59259NZN6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	865,000.000	967,433.30	1,153,045.00	185,611.70
FXPF20010102 59259YCA5	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	1,500,000.000	1,715,745.00	1,957,650.00	241,905.00
FXPF20010102 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	1,500,000.000	1,576,710.00	1,988,580.00	411,870.00
FXPF20010102 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	2,000,000.000	2,633,300.00	3,005,480.00	372,180.00
FXPF20010102 64966HYM6	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	405,000.000	449,963.10	515,046.60	65,083.50
FXPF20010102 64971M5L2	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	400,000.000	439,408.00	497,404.00	57,996.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	825,000.000	902,657.25	1,017,571.50	114,914.25
FXPF20010102 65830TAG0	NORTH CAROLINA ST TURNPIKE AUT 6.700% 01/01/2039 DD 07/29/09	700,000.000	752,437.00	794,059.00	41,622.00
FXPF20010102 677632MV0	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	1,575,000.000	1,577,992.50	1,901,796.75	323,804.25
FXPF20010102 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	1,345,000.000	1,527,691.35	1,702,554.80	174,863.45
FXPF20010102 73358WCX0	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	980,000.000	1,054,930.80	1,201,617.20	146,686.40
FXPF20010102 735389MT2	PORT OF SEATTLE WA REVENUE 7.000% 05/01/2036 DD 07/16/09	805,000.000	896,021.35	942,598.65	46,577.30
FXPF20010102 759136QP2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	460,000.000	529,257.60	647,818.00	118,560.40
FXPF20010102 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	1,000,000.000	1,164,750.00	1,338,980.00	174,230.00
FXPF20010102 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	300,000.000	338,328.00	416,823.00	78,495.00
FXPF20010102 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	735,000.000	845,242.65	993,889.05	148,646.40
FXPF20010102 91412F7X9	UNIV OF CALIFORNIA CA REVENUES 6.270% 05/15/2031 DD 08/27/09	500,000.000	531,205.00	565,425.00	34,220.00
FXPF20010102 91412F7Y7	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	1,750,000.000	1,928,517.50	2,249,327.50	320,810.00
FXPF20010102 917565LK7	UTAH ST TRANSIT AUTH SALES TAX 5.705% 06/15/2040 DD 10/20/10	390,000.000	388,139.70	467,418.90	79,279.20
FXPF20010102 93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	1,060,000.000	1,091,450.20	1,228,370.40	136,920.20
FXPF20010102 99F700C5A	US ULTRA BOND (CBT) EXP MAR 15	30.000	0.00	204,609.38	204,609.38
FXPF20010302 13063BBU5	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	205,000.000	258,880.15	303,646.00	44,765.85
FXPF20010302 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	215,000.000	323,992.60	335,470.95	11,478.35
FXPF20010302 249218BC1	DENVER CO PUBLIC SCHS COPS 4.242% 12/15/2037 DD 04/23/13	205,000.000	182,708.30	210,781.00	28,072.70
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	190,000.000	250,163.50	285,520.60	35,357.10
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	625,000.000	804,032.80	906,456.25	102,423.45
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	295,415.10	333,023.40	37,608.30
FXPF20010302 650035VB1	NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10	225,000.000	250,463.25	289,253.25	38,790.00
FXPF25010002 99QACRC31	CCP_IRS R US0003M P 3.213% 2044 AUG 13	250,000,000.000	0.01	263,300,000.00	263,299,999.99
FXPF25010002 99QACUFJ6	CCP_IRS R US0003M P 2.623% 2029 DEC 29	215,000,000.000	0.01	221,776,800.00	221,776,799.99
FXPF25010002 99QACUFL1	CCP_IRS R US0003M P 2.576% 2029 DEC 29	215,000,000.000	0.01	221,776,800.00	221,776,799.99
FXPF30010002 02765UEH3	AMERICAN MUNI PWR-OHIO INC OH 7.734% 02/15/2033 DD 12/21/10	300,000.000	371,739.00	415,539.00	43,800.00
FXPF30010002 02765UEJ9	AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10	500,000.000	633,930.00	754,070.00	120,140.00
FXPF30010002 105756BW9	BRAZILIAN GOVERNMENT INTERNATI 5.000% 01/27/2045 DD 08/01/14	6,950,000.000	6,810,444.00	6,811,000.00	556.00
FXPF30010002 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	100,000.000	129,347.00	154,319.00	24,972.00
FXPF30010002 13077CTL8	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10	300,000.000	339,480.00	398,859.00	59,379.00
FXPF30010002 54473ENS9	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	4,500,000.000	5,264,595.00	6,566,175.00	1,301,580.00
FXPF30010002 59259NZN6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	300,000.000	335,526.00	399,900.00	64,374.00
FXPF30010002 626207YM0	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	900,000.000	940,410.00	1,186,290.00	245,880.00
FXPF30010002 646136WV9	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	4,000,000.000	4,314,240.00	4,463,080.00	148,840.00
FXPF30010002 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	2,600,000.000	3,310,944.00	3,770,858.00	459,914.00
FXPF30010002 64971MT44	NEW YORK CITY NY TRANSITIONAL 5.267% 05/01/2027 DD 06/04/10	300,000.000	323,214.00	356,361.00	33,147.00



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07	450,000.000	349,024.50	389,227.50	40,203.00
FXPF30010002 91086QAS7	MEXICO GOVERNMENT INTERNATIONAL 6.750% 09/27/2034 DD 09/27/04	1,200,000.000	1,416,000.00	1,567,200.00	151,200.00
FXPF30010002 91086QBE7	MEXICO GOVERNMENT INTERNATIONAL 5.550% 01/21/2045 DD 01/21/14	5,360,000.000	5,331,699.20	6,231,000.00	899,300.80
FXPF30010002 93976AAH5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	2,000,000.000	2,137,420.00	2,512,480.00	375,060.00
FXPF30010002 99QAB9AN0	CCP_CD X IG19 5Y CME 1.000% 12/20/2017 DD 09/20/12	7,600,000.000	162,652.62	143,453.95	-19,198.67
FXPF30010002 99QABGFE9	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	700,000.000	7,839.78	1,436.67	-6,403.11
FXPF30010002 99QABGGJ7	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	700,000.000	7,839.78	1,436.67	-6,403.11
FXPF30010002 99QABGHB3	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	200,000.000	2,239.94	410.48	-1,829.46
FXPF30010002 99QABLP49	CDS SP UL UNITED KINGDOM OF GI R 100BPS 2015 SEP 20	1,000,000.000	15,772.73	7,035.92	-8,736.81
FXPF30010002 99QACCT51	CCP CD X SP UL NA.IG.19 1.000% 12/20/2017 DD 09/20/12	10,000,000.000	211,870.00	187,910.00	-23,960.00
FXPF30010002 99QACDWQ9	CCP_CD X IG20 5Y CME REC 100BPS 2018 JUN 20	9,500,000.000	188,911.12	183,046.57	-5,864.55
FXPF30010002 99QACHPJ4	CCP UL CD X.NA.HY.18 (ICE) P 500BPS 2017 JUN 20	4,600,000.000	98,932.20	79,851.40	-19,080.80
FXPF30010002 99QACJPT8	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	100,000.000	582.23	693.48	111.25
FXPF30010002 99QACLSJ2	CDS SP UL GENERAL MOTORS COMPA R 500BP 2019 MAR 20	700,000.000	119,739.64	104,218.09	-15,521.55
FXPF30010002 99QACPLB7	CCP_IRS USD-LIBOR-BBA 3M CME PAY 2.70% 2024 MAY 21	7,800,000.000	0.02	-304,819.32	-304,819.34
FXPF30010002 99QACQBP5	CCP_P IRS USD-LIBOR-BBA 3M CME REC 2.25% 2019 DEC 17	13,600,000.000	0.01	-315,446.02	-315,446.03
FXPF30010002 99QACQSF9	CCP_IRS US0003M CME PAY 2.7% 2024 JUL 18	11,400,000.000	0.02	-441,353.96	-441,353.98
FXPF30010002 99QACSUE5	CCP_CD X SP UL CD X IG23 5Y R 100 BPS 2019 DEC 20	74,500,000.000	1,186,289.16	1,191,180.50	4,891.34
FXPF30010002 99QACTB20	IFL PAY 1.5325 R US CPI 2016 NOV 07	700,000.000	15.00	-11,209.59	-11,224.59
FXPF30010002 99QACTDL6	IFL PAY 1.54 R US CPI 2016 NOV 07	200,000.000	0.00	-2,770.75	-2,770.75
FXPF30010002 99QACUDR0	CCP_IRS PLIB3M 100BPS R2.250% 2020 JUN 17 CME	4,200,000.000	0.02	-50,158.67	-50,158.69
FXPF30010002 99ZAL2153	BNP PARIBAS CAT 2 REPO 0.140% 01/05/2015 DD 12/31/14	8,700,000.000	8,700,000.00	8,700,000.00	0.00
FXPF30010002 99ZAL2Y81	CITIGROUP CAT 2MM REPO 0.150% 01/02/2015 DD 12/30/14	7,300,000.000	7,300,000.00	7,300,000.00	0.00
FXPF30010002 99ZAL2Y99	JP MORGAN CP REP 0.150% 01/02/2015 DD 12/30/14	800,000.000	800,000.00	800,000.00	0.00
FXPF30010002 AA9QDUU73	CCP_IRS. P AUD-BBR-BBSW 3M CME REC 3.25% 2017 SEP 21	30,900,000.000	0.18	231,504.90	231,504.72
FXPF30010002 AAB3WCKZ9	AUSTRALIA GOVERNMENT BOND 5.500% 04/21/2023	128,000.000	126,509.52	126,834.04	324.52
FXPF30010002 EDF306C5S	EURO-BUND FUTURE (EUX) EXP MAR 15	16.000	0.00	59,050.44	59,050.44
FXPF30010002 EHB7JR3H2	HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2036	500,000.000	335,663.41	302,573.00	-33,090.41
FXPF30010002 EX9QDVLB8	CCP_IRS R BP0006M P 2.75% 2025 MAR 18	4,100,000.000	0.04	-517,884.71	-517,884.75
FXPF30010002 EX9QDWD09	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 3.00% 2024 SEP 11	700,000.000	6,252.15	-37,000.78	-43,252.93
FXPF30010002 FJ9QCT5X4	CCP_IRS JPY-LIBOR-BBA 6M CME VAR RT 0% 2013 JAN 25	619,400,000.000	-52,585.03	-252,029.89	-199,444.86
FXPF30010002 FJ9QDF6V6	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	10,000,000.000	0.00	145.35	145.35
FXPF30010002 FJ9QDFZ77	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2015 MAR 20	10,000,000.000	0.00	43.96	43.96
FXPF30010002 FJ9QDGMS3	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	10,000,000.000	0.00	122.18	122.18
FXPF30010002 FJ9QDH7G4	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	10,000,000.000	0.00	122.18	122.18
FXPF30010002 FJ9QDYXY9	CD X SP UL ITRAXX_JAPAN_22_1 R 100BPS 2019 DEC 20	10,000,000.000	1,474.85	1,345.87	-128.98

BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	FLBP0S1C3 INDONESIA GOVERNMENT INTE 144A 2.875% 07/08/2021	500,000.000	678,423.83	612,587.81	-65,836.02
FXPF30010002	LB9QDUBY1 IRS ZCS P BRL-CDI R 11.68% 2021 JAN 04	1,800,000.000	0.00	-5,377.18	-5,377.18
FXPF30010002	LB9QDWB19 IRS P BRL-CDI DAILY R 11 UAG 2021 JAN 04	400,000.000	0.00	-4,698.77	-4,698.77
FXPF30010002	LBB1RB7L3 BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028	2,300,000.000	943,202.29	868,708.15	-74,494.14
FXPF30010002	LBB4Q5YM9 BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023	94,000.000	33,651.38	29,591.39	-4,059.99
FXPF30010002	LBB62L3V9 BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021	94,000.000	34,632.40	30,161.71	-4,470.69
FXPF30010002	LM9160911 MEXICAN UDIBONOS 4.000% 11/15/2040	1,882,460.000	157,361.42	143,658.40	-13,703.02
FXPF30010002	LM9QDSZS9 CCP IRS P TI28D R 5.610% CME 2021 JUL 07	1,900,000.000	347.33	-773.54	-1,120.87
FXPF30010002	LM9QDW7N2 CCP IRS P MXN TIE 0BP R 5.840% 2021 SEP 14 CME	5,300,000.000	808.03	2,065.13	1,257.10
FXPF30010002	LM9QDYAW4 CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.81% 2021 SEP 29	3,400,000.000	0.00	831.80	831.80
FXPF30010002	LM9QDYDQ4 CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.75% 2021 SEP 30	1,000,000.000	0.00	-1.14	-1.14
FXPF30010002	LMB1G14F9 MEXICAN UDIBONOS 4.500% 11/22/2035	3,712,630.000	334,295.21	302,324.29	-31,970.92
FXPF30010002	LMBNH74X8 MEXICAN UDIBONOS 4.000% 11/08/2046	3,503,468.000	295,124.06	273,700.60	-21,423.46
FXPF30010002	NA9QA91B2 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	600,000.000	43,851.90	13,519.75	-30,332.15
FXPF30010002	NA9QA9XE1 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	100,000.000	7,308.65	2,253.29	-5,055.36
FXPF30010002	NA9QA9XJ0 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	100,000.000	7,308.65	2,253.29	-5,055.36
FXPF30010002	NA9QA9Y75 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	100,000.000	7,308.65	2,253.29	-5,055.36
FXPF30010002	NA9QBB621 CDS SP UL ABU DHABI R 100BPS 2015 SEP 20	400,000.000	6,220.50	2,236.43	-3,984.07
FXPF30010002	NA9QBCHU5 CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	500,000.000	7,140.64	2,999.68	-4,140.96
FXPF30010002	NA9QBCLM8 CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	1,200,000.000	16,081.34	6,735.79	-9,345.55
FXPF30010002	NA9QBCY85 CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	800,000.000	10,720.90	4,490.53	-6,230.37
FXPF30010002	NA9QBD130 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	600,000.000	9,722.15	4,112.06	-5,610.09
FXPF30010002	NA9QBD155 CDS SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	2,000,000.000	35,056.94	18,987.92	-16,069.02
FXPF30010002	NA9QBD2W5 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	500,000.000	8,101.80	3,426.72	-4,675.08
FXPF30010002	NA9QBD3A2 CDS SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	2,100,000.000	32,469.19	18,522.76	-13,946.43
FXPF30010002	NA9QBD6U5 CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	400,000.000	5,539.51	2,768.94	-2,770.57
FXPF30010002	NA9QBDAN6 CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	5,200,000.000	85,029.15	31,892.28	-53,136.87
FXPF30010002	NA9QBDAW6 CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	1,000,000.000	16,351.76	6,133.13	-10,218.63
FXPF30010002	NA9QBDC46 CDS SP UL TOTAL SA R 100BPS 2015 SEP 20	1,000,000.000	16,113.26	6,182.66	-9,930.60
FXPF30010002	NA9QBDDJ2 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	500,000.000	7,297.44	2,786.80	-4,510.64
FXPF30010002	NA9QBDDL7 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	500,000.000	7,297.44	2,786.80	-4,510.64
FXPF30010002	NA9QBDDWM4 CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	400,000.000	7,148.21	3,762.07	-3,386.14
FXPF30010002	NA9QBDDYR1 CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	500,000.000	8,935.26	4,702.59	-4,232.67
FXPF30010002	NA9QBEBP8 CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	100,000.000	1,384.88	692.24	-692.64
FXPF30010002	NA9QBEBU7 CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	1,000,000.000	17,870.52	9,405.17	-8,465.35
FXPF30010002	NA9QBEDD3 CDS SP UL ABU DHABI R 100BPS 2015 DEC 20	700,000.000	12,305.85	5,163.63	-7,142.22

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QBG1H2 CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	1,200,000.000	18,081.35	10,255.39	-7,825.96
FXPF30010002	NA9QBG1M1 CDS SP UL DANONE R 100BPS 2016 MAR 20	500,000.000	9,818.41	5,375.26	-4,443.15
FXPF30010002	NA9QBG1P4 CDS SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	3,000,000.000	42,326.73	16,248.54	-26,078.19
FXPF30010002	NA9QBG4L0 CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	1,500,000.000	29,415.18	17,100.87	-12,314.31
FXPF30010002	NA9QBG4X4 CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	500,000.000	9,805.06	5,700.29	-4,104.77
FXPF30010002	NA9QBG562 CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	500,000.000	10,150.76	4,417.00	-5,733.76
FXPF30010002	NA9QBG5U9 CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	800,000.000	16,241.21	7,067.19	-9,174.02
FXPF30010002	NA9QBG6C8 CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	500,000.000	10,150.76	4,417.00	-5,733.76
FXPF30010002	NA9QBJB02 CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	100,000.000	1,959.90	915.53	-1,044.37
FXPF30010002	NA9QBM2S4 CDS SP UL BP P.L.C. R 100BPS 2016 JUN 20	400,000.000	8,717.81	4,048.65	-4,669.16
FXPF30010002	NA9QBM775 CDS SP UL ABU DHABI R 100BPS 2016 JUN 20	1,400,000.000	28,837.41	15,067.93	-13,769.48
FXPF30010002	NA9QBMRR9 CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	400,000.000	6,815.06	4,878.92	-1,936.14
FXPF30010002	NA9QBMTY2 CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	300,000.000	5,111.29	3,659.19	-1,452.10
FXPF30010002	NA9QBMYL4 CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	500,000.000	9,405.22	6,775.48	-2,629.74
FXPF30010002	NA9QBP8C6 CDS SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	900,000.000	19,549.27	12,622.99	-6,926.28
FXPF30010002	NA9QBP8J1 CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	300,000.000	4,415.45	2,421.10	-1,994.35
FXPF30010002	NA9QC1P13 CDS SP UL TOTAL SAR 100BPS 2015 SEP 20	2,100,000.000	33,837.85	12,983.59	-20,854.26
FXPF30010002	NA9QC72Z0 CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	1,100,000.000	6,404.57	7,628.23	1,223.66
FXPF30010002	NA9QC8W02 CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	1,900,000.000	11,062.45	13,176.03	2,113.58
FXPF30010002	NA9QCD5Q4 CDS SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	1,200,000.000	15,731.89	12,537.96	-3,193.93
FXPF30010002	NA9QCG4K1 CDS SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	1,900,000.000	56,593.76	47,235.24	-9,358.52
FXPF30010002	NA9QCKMG1 CDS SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	500,000.000	75,281.76	60,715.27	-14,566.49
FXPF30010002	NA9QCLGL5 CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	100,000.000	1,689.11	1,863.24	174.13
FXPF30010002	NA9QCNA37 CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	3,200,000.000	54,051.36	59,623.78	5,572.42
FXPF30010002	NA9QCNBN2 CDS SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	800,000.000	17,919.86	13,089.01	-4,830.85
FXPF30010002	NA9QCNBQ5 CDS SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	1,000,000.000	23,396.53	18,476.43	-4,920.10
FXPF30010002	NA9QCNK69 CDS SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	1,200,000.000	20,205.48	24,649.15	4,443.67
FXPF30010002	NA9QCRK52 CDS SP UL AT&T INC. R 100BPS 2023 MAR 20	500,000.000	226.50	-1,941.13	-2,167.63
FXPF30010002	NA9QCT647 CDS SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	100,000.000	440.35	640.53	200.18
FXPF30010002	NA9QCULB1 CDS SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	1,200,000.000	152,895.62	98,305.90	-54,589.72
FXPF30010002	NA9QCWFF5 CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	400,000.000	-25,063.04	-43,665.86	-18,602.82
FXPF30010002	NA9QD1QH6 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.85% 2019 DEC 04	3,400,000.000	0.01	0.01	0.00
FXPF30010002	NA9QDBVM7 CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	300,000.000	5,430.95	4,696.39	-734.56
FXPF30010002	NA9QDGHK6 CDS SP UL MORGAN STANLEY R 100BPS 2019 MAR 20	200,000.000	266.67	2,524.56	2,257.89
FXPF30010002	NA9QDLD86 CDS SP UL FORD MOTOR COMPANY R 500BPS 2019 JUN 20	300,000.000	58,715.42	53,179.30	-5,536.12
FXPF30010002	NA9QDME59 CDS SP UL NEWMONT MINING CORP R 100BPS 2019 JUN 20	200,000.000	0.00	-3,067.00	-3,067.00



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QDMFN9 CDS SP UL VERIZON COMMUNICATI R 100BPS 2019 JUN 20	500,000.000	10,964.53	8,761.89	-2,202.64
FXPF30010002	NA9QDQ675 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	3,400,000.000	30,697.61	-16,594.58	-47,292.19
FXPF30010002	NA9QDQ683 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,800,000.000	17,114.23	-8,785.37	-25,899.60
FXPF30010002	NA9QDQ915 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	4,800,000.000	48,077.25	-23,427.65	-71,504.90
FXPF30010002	NA9QDQUG8 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	400,000.000	0.00	-1,952.30	-1,952.30
FXPF30010002	NA9QDUMW3 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 SEP 20	6,500,000.000	0.00	-45,177.41	-45,177.41
FXPF30010002	NA9QDVXW9 CDS SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	500,000.000	0.00	-69,023.55	-69,023.55
FXPF30010002	NA9QDX0W1 CDS SP UL FORD MOTOR COMPANY R 500BPS 2019 DEC 20	900,000.000	170,642.52	170,795.85	153.33
FXPF30010002	NA9QDY520 CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	300,000.000	0.00	2,699.01	2,699.01
FXPF30010002	NA9QDY587 CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	900,000.000	0.00	8,097.04	8,097.04
FXPF30010002	NA9QDY8T8 CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	800,000.000	2,924.16	7,197.37	4,273.21
FXPF30010002	NAB02ZV0 MEXICO GOVERNMENT INTERNATIONAL 6.750% 09/27/2034	1,000,000.000	1,180,000.00	1,306,000.00	126,000.00
FXPF30010002	XX9QA9VQ5 CDS SP UL BP P.L.C. R 100BPS 2015 JUN 20	100,000.000	1,905.66	432.77	-1,472.89
FXPF30010002	XX9QD0XK2 IFL PAY 0.9 R EUR HICP EX TOB 2019 NOV 15	2,000,000.000	1,043.33	-33,994.44	-35,037.77
FXPF30010002	XX9QD10D2 IFL L HICP EX TOB P 0.7% 2018 DEC 15	100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1679 IFL R EUROSTAT HICP P 0.6% 2018 DEC 15	50,000.000	25.33	-783.42	-808.75
FXPF30010002	XX9QD18G7 IFL R EUROSTAT HICP P 0.6% DUB 2018 DEC 15	50,000.000	0.00	-518.20	-518.20
FXPF30010002	XX9QD1CL1 IFL PAY 0.91 R EUR HICP EX TOB 2019 NOV 26	300,000.000	64.40	5,377.92	5,313.52
FXPF30010002	XX9QD1JE0 IFL R HICP EX P 0.91% 2019 NOV 26	100,000.000	47.61	-1,894.45	-1,942.06
FXPF30010002	XX9QD1R27 IFL R EUROSTAT HICP P 0.8% UAG 2019 DEC 10	100,000.000	64.20	-1,393.01	-1,457.21
FXPF30010002	XX9QD1RB7 IFL R EUROSTAT HICP P 0.75% 2019 DEC 10	200,000.000	929.07	-2,157.79	-3,086.86
FXPF30010002	XX9QD1RK7 IFL R EUROSTAT HICP P 0.75% 2019 DEC 10	300,000.000	336.87	-3,123.39	-3,460.26
FXPF30010002	XX9QD1RM3 IFL R EUROSTAT HICP P 0.75%CBK VAR RT C 15	100,000.000	446.65	438.64	-8.01
FXPF30010002	XX9QD1T33 IFL R HICPEX TOB P 0.8% 2019 DEC 10	50,000.000	111.93	-657.20	-769.13
FXPF30010002	XX9QD1YU7 IFL R HICP EX TOB P 0.85% 2019 DEC 15	50,000.000	15.99	15.73	-0.26
FXPF30010002	XX9QD2BL0 IFL R EUROSTAT HICP P 0.35% 2017 DEC 15	50,000.000	4.95	-257.32	-262.27
FXPF30010002	XX9QDEZX2 CDS SP UL UPC HOLDING B.V. R 500BPS 2021 MAR 20	350,000.000	50,808.97	51,685.00	876.03
FXPF30010002	XX9QDFMC9 CDS SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	400,000.000	37,856.67	66,076.16	28,219.49
FXPF30010002	XX9QDHLL6 CDS SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	300,000.000	36,191.87	49,557.13	13,365.26
FXPF30010002	XX9QDKNJ2 CCP_IRS R EUR003M P 0.4% 2015 MAR 14 CME	13,700,000.000	0.05	-11,024.66	-11,024.71
FXPF30010002	XX9QDNLB5 CDS SP UL UNITYMEDIA KABELBW R 500BPS 2021 JUN 20	400,000.000	58,661.12	78,394.23	19,733.11
FXPF30010002	XX9QDPRK4 CDS_SP UL GREEK GOVT R 100BPS 2015 JUN 15	500,000.000	0.00	-39,555.69	-39,555.69
FXPF30010002	XX9QDQUU6 CDS SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	300,000.000	45,558.30	37,216.76	-8,341.54
FXPF30010002	XX9QDV558 CCP_IRS P EUR 6MB R 1.250% CME 2025 MAR 18	6,900,000.000	63,286.04	-331,477.43	-394,763.47
FXPF30010002	XX9QDVFP3 IFL R HICPEX P 1.05% 2019 SEP 15 DUB	200,000.000	132.03	-6,240.22	-6,372.25
FXPF30010002	XX9QDVFW8 IFL R HICPEX P 1.05% 2019 SEP 15 BNP	400,000.000	0.00	-11,088.17	-11,088.17



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	XX9QDVGP2 IFL R EUROSTAT HICP P 1.05% 2019 SEP 15	100,000.000	118.58	-3,146.15	-3,264.73
FXPF30010002	XX9QDW2T7 IFL R EUROSTAT HICP P 1.05% 2019 SEP 15	500,000.000	1,849.03	-15,730.76	-17,579.79
FXPF30010002	XX9QDX505 IFL R EUROSTAT HICP P 1% 2019 OCT 15	800,000.000	0.00	-19,190.21	-19,190.21
FXPF30010002	XX9QDX6B0 IRS INF R HICP EX TOB P 1% 2019 OCT 15	1,400,000.000	92.17	-33,582.87	-33,675.04
FXPF30010002	XX9QDX828 CCP_CD.X SP UL ITRAXX EUROPE S REC 100BPS 2019 DEC 20	9,100,000.000	196,306.27	198,999.01	2,692.74
FXPF30010002	XX9QDXZ02 IFS R EUR HICP ALL ITEMS 3M P 1.05% 2019 SEP 15	200,000.000	0.00	-5,544.09	-5,544.09
FXPF30010002	XX9QDY1D9 IFL_R HICP EX TOB P 0.9% 2019 OCT 15	800,000.000	0.00	-16,171.14	-16,171.14
FXPF30010002	XX9QDZAA2 IRS INF R SWAP EM1.0 P 1% CBK VAR RATE 10/22/2019	200,000.000	0.00	-4,844.35	-4,844.35
FXPF30010002	XX9QDZRT3 IFL R EUROSTAT HICP P 1% 2019 OCT 15	200,000.000	0.00	-4,797.56	-4,797.56
FXPF25010002	99QACS9AA IRS P US0003M R 2.315 01052015 CALL JAN 15 002.315 ED 1/05/15	1,950,000,000.000	25,400,000.00	4,321,746.00	-21,078,254.00
FXPF25010002	99QACU9CC IRS P US0003M R 2.282% 4/02/25 CALL MAR 15 002.282 ED 3/31/15	600,000,000.000	6,450,000.00	5,931,078.00	-518,922.00
FXPF25010002	99QACU9DA IRS P US0003M R 2.325 04022015 CALL APR 25 002.325 ED 4/02/25	2,200,000,000.000	25,130,000.00	25,470,434.00	340,434.00
FXPF25010202	6488169OW S & P 500 INDEX (OTC) PUT MAR 15 2062.020 ED 3/31/15	240,056.000	13,011,035.20	16,262,502.50	3,251,467.30
FXPF30010002	99QAB89UX IRS R US0003M P 3.45% 9/23/45 PUT SEP 15 003.450 ED 09/21/15	7,400,000.000	1,199,343.01	73,455.80	-1,125,887.21
FXPF30010002	99QACG9SS IRS P US0003M R 5.2% 08/02/46 PUT JUL 16 005.200 ED 07/29/16	1,400,000.000	54,326.55	2,337.82	-51,988.73
FXPF30010002	99QACM9OP IRS R 3.85% 30YR DUB 03/06/45 PUT MAR 15 003.850 ED 03/04/15	6,300,000.000	342,300.00	47.57	-342,252.43
FXPF30010002	99QACM9OT IRS R 3.85% 30YR JPM 03/06/45 PUT MAR 15 003.850 ED 03/04/15	2,000,000.000	92,000.00	15.10	-91,984.90
FXPF30010002	99QACN9OE IRS R 3.85% 30YR MYC 030645 PUT MAR 15 003.850 ED 030415	6,300,000.000	283,500.00	47.57	-283,452.43
FXPF30010002	99QACQ9TB IRS P USD 30Y 700BPS R 3.950% PUT AUG 17 003.950 ED 081517	1,300,000.000	91,000.00	36,831.38	-54,168.62
FXPF30010002	99QACR9TD IRS P US0003M R 3.95% 08/17/47 PUT AUG 17 003.950 ED 08/15/17	400,000.000	24,680.00	11,332.68	-13,347.32
FXPF30010002	99QACR9TL IRS P USD 627BPS R 3.950% PUT AUG 17 003.950 ED 08/17/17	1,700,000.000	106,370.00	48,289.98	-58,080.02
FXPF30010002	99QACR9TM IRS P USD30Y 584BPS R 3.950% PUT AUG 17 003.950 ED 08/17/17	500,000.000	29,200.00	14,202.94	-14,997.06
FXPF30010002	99QACR9TQ IRS P USD 30Y 575BPS R 3.950% PUT AUG 17 003.950 ED 08/17/17	400,000.000	23,020.00	11,362.35	-11,657.65
FXPF30010002	99QACS9TG IRS P USD 30Y 64BPS R 3.9500% PUT AUG 17 003.950 ED 08/17/17	3,400,000.000	225,760.00	96,579.96	-129,180.04
FXPF30010002	99QACT9LM IRS P USD 2Y 18BPS R 1.14% CALL DEC 15 001.140 ED 120115	37,800,000.000	74,041.23	76,540.46	2,499.23
FXPF25010002	99QACRC49 CCP IRS_R US0003M P 3.213% 2044 AUG 13	-250,000,000.000	-0.01	-290,585,000.00	-290,584,999.99
FXPF25010002	99QACUFG2 CCP IRS R US0003M P 2.623% 2029 DEC 29	-215,000,000.000	-0.01	-224,864,200.00	-224,864,199.99
FXPF25010002	99QACUFK3 CCP IRS R US0003M P 2.576% 2029 DEC 29	-215,000,000.000	-0.01	-223,559,150.00	-223,559,149.99
FXPF30010002	999BRCUS0 BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-310,000.000	-310,000.00	-310,000.00	0.00
FXPF30010002	999DUBUS4 DB CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-290,000.000	-290,000.00	-290,000.00	0.00
FXPF30010002	999GSCD99 DOM MFA CASH COLL GSC VAR RT 01/01/2049 DD 07/01/08	-725,000.000	-725,000.00	-725,000.00	0.00
FXPF30010002	999GSTUS1 GOLDMAN INTL (GST) CASH COLL VAR RT 01/01/2049 DD 07/01/08	-230,000.000	-230,000.00	-230,000.00	0.00
FXPF30010002	999JPMUS3 JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-290,000.000	-290,000.00	-290,000.00	0.00
FXPF30010002	999MYCUS8 MORGAN STANLEY (MYC) CASH COLL VAR RT 01/01/2049 DD 07/01/08	-69,000.000	-69,000.00	-69,000.00	0.00
FXPF30010002	99QAB9AM2 CCP CDX IG19 5Y CME REC 100BPS 2017 DEC 20	-7,600,000.000	0.00	0.00	0.00
FXPF30010002	99QABGFD1 CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	-700,000.000	0.00	0.00	0.00



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QABGG73	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	-200,000.000	0.00	0.00	0.00
FXPF30010002 99QABGGH1	CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	-700,000.000	0.00	0.00	0.00
FXPF30010002 99QACCT69	CCP_CD X SP UL NA.IG.19 2017 DEC 20	-10,000,000.000	0.00	0.00	0.00
FXPF30010002 99QACDWP1	CCP CDX IG20 5Y CME REC 100BPS 2018 JUN 20	-9,500,000.000	-0.01	0.00	0.01
FXPF30010002 99QACHPK1	CCP-UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20..	-4,600,000.000	0.00	0.00	0.00
FXPF30010002 99QACLSK9	CDS-SP UL GENERAL MOTORS COMPA R 500BP 2019 MAR 20	-700,000.000	0.00	0.00	0.00
FXPF30010002 99QACPLA9	CCP IRS USD-LIBOR-BBA 3M CME PAY 2.70% 2024 MAY 21	-7,800,000.000	-0.02	0.00	0.02
FXPF30010002 99QACQBN0	CCP P IRS USD-LIBOR-BBA 3M CME REC 2.25% 2019 DEC 17	-13,600,000.000	-329,664.01	0.00	329,664.01
FXPF30010002 99QACQSE2	CCP IRS US0003M CME PAY 2.7% 2024 JUL 18	-11,400,000.000	-0.02	0.00	0.02
FXPF30010002 99QACSUD7	CCP CDS SP UL CDX IG23 5Y R 100BPS 2019 DEC 20	-74,500,000.000	-0.12	0.00	0.12
FXPF30010002 99QACTB38	IFL_PAY 1.5325 R US CPI 2016 NOV 07	-700,000.000	0.00	0.00	0.00
FXPF30010002 99QACTDM4	IFL_PAY 1.54 R US CPI 2016 NOV 07	-200,000.000	0.00	0.00	0.00
FXPF30010002 99QACUDS8	CCP IRS P LIB3M 100BPS R2.250% 2020 JUN 17 CME	-4,200,000.000	-40,761.02	0.00	40,761.02
FXPF30010002 AA9QDUU81	CCP_IRS_P AUD-BBR-BBSW 3M CME REC 3.25% 2017 SEP 21	-30,900,000.000	-31,339.54	0.00	31,339.54
FXPF30010002 EX9QDVL A0	CCP IRS R BP0006M P 2.75% 2025 MAR 18	-4,100,000.000	-102,352.56	0.00	102,352.56
FXPF30010002 EX9QDWD17	CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 3.00% 2024 SEP 11	-700,000.000	-0.02	0.00	0.02
FXPF30010002 FJ9QCT5Y2	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	-619,400,000.000	0.00	0.00	0.00
FXPF30010002 FJ9QDF0C4	CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2015 MAR 20	-10,000,000.000	-1,004.99	0.00	1,004.99
FXPF30010002 FJ9QDF6Z7	CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	-10,000,000.000	-2,550.41	0.00	2,550.41
FXPF30010002 FJ9QDGMX2	CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	-10,000,000.000	-2,285.61	0.00	2,285.61
FXPF30010002 FJ9QDH7M1	CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	-10,000,000.000	-1,697.45	0.00	1,697.45
FXPF30010002 FJ9QDYYXZ6	CDX_SP UL ITRAXX_JAPAN_22_1 R 100BPS 2019 DEC 20	-10,000,000.000	0.00	0.00	0.00
FXPF30010002 LB9QDUBZ8	IRS_ZCS P BRL-CDI R 11.68% 2021 JAN 04	-1,800,000.000	-5,305.48	0.00	5,305.48
FXPF30010002 LB9QDWB27	IRS_P BRL-CDI DAILY R 11 UAG 2021 JAN 04	-400,000.000	-1,394.09	0.00	1,394.09
FXPF30010002 LM9QDSZT7	CCP_IRS P TI28D R 5.610% CME VAR RATE 07/07/2021	-1,900,000.000	-262.63	0.00	262.63
FXPF30010002 LM9QDW7P7	CCP_IRS P MXN TIE 0BP R 5.840% 2021 SEP 14 CME	-5,300,000.000	0.00	0.00	0.00
FXPF30010002 LM9QDYAX2	CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.81% 2021 SEP 29	-3,400,000.000	-124.98	0.00	124.98
FXPF30010002 LM9QDYDR2	CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.75% 2021 SEP 30	-1,000,000.000	0.00	0.00	0.00
FXPF30010002 NA9QA91D8	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-600,000.000	0.00	0.00	0.00
FXPF30010002 NA9QA9XH4	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QA9XN1	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QA9Y91	CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QBB639	CDS_SP UL ABU DHABI R 100BPS 2015 SEP 20	-400,000.000	0.00	0.00	0.00
FXPF30010002 NA9QBB6U9	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 SEP 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002 NA9QBCHV3	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QBCLP1	CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	-1,200,000.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QBCY93 CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD148 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	-600,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD163 CDS_SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	-2,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD2X3 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD3L8 CDS_SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	-2,100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD6V3 CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDAQ9 CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	-5,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDAX4 CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDC79 CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDDK9 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDDM5 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDWN2 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDYS9 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBEBR4 CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBEBX1 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBEDE1 CDS_SP UL ABU DHABI R 100BPS 2015 DEC 20	-700,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG1J8 CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG1N9 CDS_SP UL DANONE R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG1Q2 CDS_SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	-3,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG4M8 CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	-1,500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG4Y2 CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG588 CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG5V7 CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG6E4 CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBJB10 CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBM2U9 CDS_SP UL BP P.L.C. R 100BPS 2016 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBM783 CDS_SP UL ABU DHABI R 100BPS 2016 JUN 20	-1,400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBMRS7 CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBMTZ9 CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBMYM2 CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBP8D4 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	-900,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBP8K8 CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC1P39 CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	-2,100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC7207 CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	-1,100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC7272 CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC8W36 CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	-1,900,000.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QCD5S0 CDS_SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCG4M7 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	-1,900,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCKMH9 CDS_SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCLGN1 CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNA86 CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	-3,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNBP7 CDS_SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNBR3 CDS_SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNLB7 CDS_SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCRK78 CDS_SP UL AT&T INC. R 100BPS 2023 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCT654 CDS_SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCULE5 CDS_SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCWFG3 CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QD1QK9 CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.85% 2019 DEC 04	-3,400,000.000	-0.01	-0.01	0.00
FXPF30010002	NA9QDBVQ8 CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDGH5 CDS_SP UL MORGAN STANLEY R 100BPS 2019 MAR 20	-200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDLEH5 CDS_SP UL FORD MOTOR COMPANY R 500BPS 2019 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDME75 CDS_SP UL NEWMONT MINING CORP R 100BPS 2019 JUN 20	-200,000.000	-9,890.92	0.00	9,890.92
FXPF30010002	NA9QDMFQ2 CDS_SP UL VERIZON COMMUNICATI R 100BPS 2019 JUN 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQ7B5 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-1,800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQ7C3 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-3,400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQ931 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-4,800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQUK9 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-400,000.000	-82.74	0.00	82.74
FXPF30010002	NA9QDUMZ6 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 SEP 20	-6,500,000.000	-59,138.43	0.00	59,138.43
FXPF30010002	NA9QDVXY5 CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	-500,000.000	-26,287.20	0.00	26,287.20
FXPF30010002	NA9QDX0X9 CDS_SP UL FORD MOTOR COMPANY R 500BPS 2019 DEC 20	-900,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDY553 CDS_SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	-300,000.000	-1,974.71	0.00	1,974.71
FXPF30010002	NA9QDY6A1 CDS_SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	-900,000.000	-2,441.62	0.00	2,441.62
FXPF30010002	NA9QDY8X9 CDS_SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	XX9QA9VS1 CDS_SP UL BP P.L.C. R 100BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD0XL0 IFL_PAY 0.9 R EUR HICP EX TOB 2019 NOV 15	-2,000,000.000	-354.34	0.00	354.34
FXPF30010002	XX9QD10E0 IFL L HICP EX TOB R 0.7% 2018 DEC 15	-100,000.000	-200.38	-197.26	3.12
FXPF30010002	XX9QD1687 IFL R EUROSTAT HICP P 0.6% 2018 DEC 15	-50,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD18H5 IFL_R EUROSTAT HICP P 0.6% DUB 2018 DEC 15	-50,000.000	-50.62	0.00	50.62
FXPF30010002	XX9QD1CP2 IFL_PAY 0.91 R EUR HICP EX TOB 2019 NOV 26	-300,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1JF7 IFL_R HICP EX P 0.91% 2019 NOV 26	-100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1R43 IFL_R EUROSTAT HICP P 0.8% UAG 2019 DEC 10	-100,000.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF30010002 XX9QD1RC5	IFL_R EUROSTAT HICP P 0.75% 2019 DEC 10	-200,000.000	0.00	0.00	0.00
FXPF30010002 XX9QD1RL5	IFL_R EUROSTAT HICP P 0.75% 2019 DEC 10	-300,000.000	0.00	0.00	0.00
FXPF30010002 XX9QD1RN1	IFL_R EUROSTAT HICP P 0.75%CBK 0.750% C 15	-100,000.000	0.00	0.00	0.00
FXPF30010002 XX9QD1T41	IFL_R HICPEX TOB P 0.8% 2019 DEC 10	-50,000.000	0.00	0.00	0.00
FXPF30010002 XX9QD1YV5	IFL_R HICP EX TOB P 0.85% 2019 DEC 15	-50,000.000	0.00	0.00	0.00
FXPF30010002 XX9QD2BM8	IFL_R EUROSTAT HICP P 0.35% 2017 DEC 15	-50,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDEZY0	CDS_SP UL UPC HOLDING B.V. R 500BPS 2021 MAR 20	-350,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDFME5	CDS_SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	-400,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDHLN2	CDS_SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	-300,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDKNH6	CCP IRS R EUR003M P 0.4% 0.400% R 14 CME	-13,700,000.000	-0.05	0.00	0.05
FXPF30010002 XX9QDNLE9	CDS_SP UL UNITYMEDIA KABELBW R 500BPS 2021 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDPRQ1	CDS SP UL GREEK GOVT R 100BPS 2015 JUN 15	-500,000.000	-22,059.98	0.00	22,059.98
FXPF30010002 XX9QDQUY8	CDS_SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDV541	CCP IRS P EUR 6MB R 1.250% CME 2025 MAR 18	-6,900,000.000	-0.02	0.00	0.02
FXPF30010002 XX9QDVF32	IFL_R HICPEX P 1.05% 2019 SEP 15 BNP	-400,000.000	-1,097.67	0.00	1,097.67
FXPF30010002 XX9QDVFQ1	IFL_R HICPEX P 1.05% 2019 SEP 15 DUB	-200,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDVGQ0	IFL_R EUROSTAT HICP P 1.05% 2019 SEP 15	-100,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDW2W0	IFL_R EUROSTAT HICP P 1.05% 2019 SEP 15	-500,000.000	0.00	0.00	0.00
FXPF30010002 XX9QDX539	IFL_R EUROSTAT HICP P 1% 2019 OCT 15	-800,000.000	-822.13	0.00	822.13
FXPF30010002 XX9QDX6C8	IRS_INF R HICP EX TOB P 1% 2019 OCT 15	-1,400,000.000	-3,103.87	0.00	3,103.87
FXPF30010002 XX9QDX836	CCP_CDX_SP UL ITRAXX EUROPE S REC 100BPS 2019 DEC 20	-9,100,000.000	-0.03	0.00	0.03
FXPF30010002 XX9QDXZ10	IFS_R EUR HICP ALL ITEMS 3M P 1.05% 2019 SEP 15	-200,000.000	-50.38	0.00	50.38
FXPF30010002 XX9QDY1C1	IFL R HICP EX TOB P 0.9% 2019 OCT 15	-800,000.000	-1,843.99	0.00	1,843.99
FXPF30010002 XX9QDZAB0	IRS_INF R SWAP EM1.0 P 1% CBK 2019 OCT 22	-200,000.000	-731.04	0.00	731.04
FXPF30010002 XX9QDZR00	IFL_R EUROSTAT HICP P 1% 2019 OCT 15	-200,000.000	0.00	0.00	0.00
FXPF30010002 99QAB89UK	IRS R US0003M P 2.5% DUB 9/20 PUT SEP 15 002.500 ED 09/21/15	-31,200,000.000	-1,254,077.14	-216,652.80	1,037,424.34
FXPF30010002 99QABG9OD	INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220	-4,500,000.000	-2,252.61	-1,241.46	1,011.15
FXPF30010002 99QABM9VE	INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	-3,400,000.000	-2,689.33	-1,242.53	1,446.80
FXPF30010002 99QACG9SR	IRS P US0003M R 5.2% 08/02/21 PUT JUL 16 005.200 ED 07/29/16	-5,200,000.000	-61,728.94	-4,349.64	57,379.30
FXPF30010002 99QACM9ON	IRS R 3.38% 10YR DUB 03/06/25 PUT MAR 15 003.3825 ED 3/04/15	-13,200,000.000	-341,523.81	-221.76	341,302.05
FXPF30010002 99QACM9OY	IRS R 3.394% 10YR JPM 030625 PUT MAR 15 003.394 ED 030415	-4,200,000.000	-91,132.08	-65.48	91,066.60
FXPF30010002 99QACN9OA	IRS R 3.385% 10YR MYC 030625 PUT MAR 15 003.385 ED 030415	-13,400,000.000	-283,098.59	-221.50	282,877.09
FXPF30010002 99QACQ9TC	IRS P USD5Y 179BPS R 3.950% PUT AUG 17 003.950 ED 08/15/17	-5,300,000.000	-95,135.00	-45,066.54	50,068.46
FXPF30010002 99QACR9HA	IRS P US0003M R 2.91% CALL AUG 15 002.910 ED 081715	-21,800,000.000	-78,480.00	-102,563.33	-24,083.33
FXPF30010002 99QACR9TB	IRS P US0003M R 3.91% 08/17/22 PUT AUG 17 003.910 ED 08/15/17	-1,600,000.000	-24,800.00	-14,098.06	10,701.94
FXPF30010002 99QACR9TJ	IRS R US0003M P 2.91% PUT AUG 15 002.910 ED 081715	-21,800,000.000	-78,480.00	-32,513.39	45,966.61



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QACR9TK	IRS P USD 5Y 157BPS R 3.900% PUT AUG 17 003.900 ED 08/17/17	-6,700,000.000	-105,511.75	-59,817.87	45,693.88
FXPF30010002 99QACR9TN	IRS P USD5Y 147BPS R 3.920% PUT AUG 17 003.920 ED 08/17/17	-2,100,000.000	-30,870.00	-18,418.55	12,451.45
FXPF30010002 99QACR9TP	IRS P USD5Y 145BPS R 3.900% PUT AUG 17 003.900 ED 08/17/17	-1,500,000.000	-21,750.00	-13,392.02	8,357.98
FXPF30010002 99QACS9BA	CDS SP UL IG23 5Y 100BPS 12/15 CALL FEB 15 000.550 ED 021815	-6,600,000.000	-4,455.00	-1,511.86	2,943.14
FXPF30010002 99QACS9NA	CDS SP UL IG23 5Y 100BPS 12/19 PUT FEB 15 000.800 ED 02/18/15	-6,600,000.000	-11,880.00	-6,970.13	4,909.87
FXPF30010002 99QACS9TH	IRS P USD 5Y 166BPS R 3.870% PUT AUG 17 003.870 ED 08/17/17	-13,600,000.000	-225,760.00	-124,701.66	101,058.34
FXPF30010002 99QACT9BL	IRS P US0003M R 2.30% CALL FEB 15 002.300 ED 021815	-3,300,000.000	-15,200.00	-28,181.84	-12,981.84
FXPF30010002 99QACT9DA	IRS P USD 10Y 49BPS R 2.3% CALL APR 15 002.300 ED 4/13/15	-6,100,000.000	-29,857.50	-49,852.31	-19,994.81
FXPF30010002 99QACT9LL	IRS P USD 10Y 9BPS R 2.15% CALL DEC 15 002.150 ED 120115	-7,800,000.000	-77,480.00	-98,955.71	-21,475.71
FXPF30010002 99QACT9NC	IRS P USD 10Y 49BPS R 2.8% PUT FEB 15 002.800 ED 02/13/15	-6,100,000.000	-29,215.00	-1,869.65	27,345.35
FXPF30010002 99QACT9NJ	IRS P US0003M R 2.75% PUT FEB 15 002.750 ED 02/18/15	-3,300,000.000	-17,352.50	-1,989.80	15,362.70
FXPF30010002 XX9QDV9IJ	IRS P EUR2Y 17BPS R .3500% CALL SEP 15 000.350 ED 9/08/15	-6,900,000.000	-15,863.53	-28,456.58	-12,593.05
FXPF30010002 XX9QDV9UB	IRS P EUR 18BPS R .3500% 91017 PUT SEP 15 000.350 ED 09/08/15	-6,900,000.000	-16,316.78	-5,481.09	10,835.69
FXPF30010002 XX9QDW9CA	IRS P EUR 10Y 20BPS R .9500% CALL MAR 15 000.950 ED 032315	-600,000.000	-1,553.10	-11,644.92	-10,091.82
FXPF30010002 XX9QDW9CB	IRS P EUR006M R 0.95% 03/25/25 CALL MAR 15 000.950 ED 3/23/15	-500,000.000	-1,004.36	-9,704.10	-8,699.74
FXPF30010002 XX9QDW9OA	IRS P EUR 10Y 64BPS R 1.550% PUT MAR 15 001.550 ED 032315	-600,000.000	-4,969.92	-144.72	4,825.20
FXPF30010002 XX9QDW9OB	IRS P EUR006M R 1.55% 03/25/25 PUT MAR 15 001.550 ED 03/23/15	-500,000.000	-4,535.83	-120.61	4,415.22
FXPF30010002 XX9QDY9AA	CDS SP UL CDX ITRA V1 5Y CALL JAN 15 000.600 ED 1/21/15	-1,400,000.000	-2,468.50	-1,649.50	819.00
FXPF30010002 XX9QDY9AB	CDS SP UL CDX ITRA V1 5Y CALL JAN 15 000.600 ED 1/21/15	-600,000.000	-842.66	-706.92	135.74
FXPF30010002 XX9QDY9AC	CDS SP UL CDX ITRA V1 5Y CALL JAN 15 000.600 ED 1/21/15	-800,000.000	-971.32	-942.57	28.75
FXPF30010002 XX9QDY9AD	CDS SP UL CDX ITRA V1 5Y 12/19 CALL JAN 15 000.600 ED 012115	-700,000.000	-1,359.40	-824.75	534.65
FXPF30010002 XX9QDY9BB	CDS SP UL CDX ITRA V1 5Y CALL FEB 15 000.550 ED 021815	-2,600,000.000	-2,280.73	-2,450.21	-169.48
FXPF30010002 XX9QDY9BC	CDS SP UL CDX ITRA V1 5Y CALL FEB 15 000.550 ED 021815	-900,000.000	-677.19	-848.15	-170.96
FXPF30010002 XX9QDY9CA	CDS SP UL CDX ITRA V1 5Y CALL MAR 15 000.500 ED 3/18/15	-1,000,000.000	-920.96	-708.50	212.46
FXPF30010002 XX9QDY9CB	CDS SP UL CDX ITRA V1 5Y CALL MAR 15 000.500 ED 031815	-1,000,000.000	-748.07	-708.50	39.57
FXPF30010002 XX9QDY9MB	CDS SP UL CDX ITRA V1 5Y 12201 PUT JAN 15 001.200 ED 01/21/15	-1,300,000.000	-3,228.36	-7.87	3,220.49
FXPF30010002 XX9QDY9MD	CDS SP UL CDX ITRA V1 5Y 12201 PUT DEC 15 001.000 ED 01/21/15	-400,000.000	-949.90	-22.08	927.82
FXPF30010002 XX9QDY9MF	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 001.000 ED 01/21/15	-800,000.000	-2,198.25	-44.17	2,154.08
FXPF30010002 XX9QDY9MG	CDS SP UL CDX ITRA V1 5Y 12/19 PUT JAN 15 001.000 ED 01/21/15	-600,000.000	-1,685.31	-33.13	1,652.18
FXPF30010002 XX9QDY9MH	CDS SP UL CDX ITRA V1 5Y 1219 PUT JAN 16 000.900 ED 01/21/15	-1,000,000.000	-1,956.33	-156.77	1,799.56
FXPF30010002 XX9QDY9MK	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 000.090 ED 01/21/15	-700,000.000	-1,183.99	-1,143.50	40.49
FXPF30010002 XX9QDY9ML	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 000.900 ED 012115	-3,600,000.000	-1,434.83	-564.39	870.44
FXPF30010002 XX9QDY9MM	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 000.850 ED 012115	-1,800,000.000	-993.34	-422.38	570.96
FXPF30010002 XX9QDY9NB	CDS SP UL CDX ITRA V1 5Y PUT FEB 15 000.850 ED 02/18/15	-2,600,000.000	-5,213.10	-2,463.32	2,749.78
FXPF30010002 XX9QDY9ND	CDS SP UL CDX ITRA V1 5Y PUT FEB 15 000.850 ED 02/18/15	-900,000.000	-1,834.05	-852.69	981.36
FXPF30010002 XX9QDY9OA	CDS SP UL CDX ITRA V1 5Y PUT MAR 15 000.850 ED 031815	-1,000,000.000	-1,719.13	-1,759.17	-40.04



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	XX9QDY9OB CDS SP UL CDX ITRA V1 5Y PUT MAR 15 000.850 ED 031815	-1,000,000.000	-1,888.58	-1,759.17	129.41
TOTAL OTHER INVESTMENTS			185,863,616.92	139,097,409.49	-46,766,207.43
COMMON/COLLECTIVE TRUST					
FXPF10010402	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	2,054,459.580	2,054,459.58	2,054,459.58	0.00
FXPF10010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	5,184,165.760	5,184,165.76	5,184,165.76	0.00
FXPF10010602	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	423,470.160	423,470.16	423,470.16	0.00
FXPF10010702	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,899,228.480	1,899,228.48	1,899,228.48	0.00
FXPF11010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	51,704,153.870	51,704,153.87	51,704,153.87	0.00
FXPF11010302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	17,082,747.780	17,082,747.78	17,082,747.78	0.00
FXPF11010402	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,232,480.760	1,232,480.76	1,232,480.76	0.00
FXPF11010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	18,588,960.830	18,588,960.83	18,588,960.83	0.00
FXPF15010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,506,955.680	1,506,955.68	1,506,955.68	0.00
FXPF15010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	2,666,064.960	2,666,064.96	2,666,064.96	0.00
FXPF15010302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	2,402,638.840	2,402,638.84	2,402,638.84	0.00
FXPF20010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	65.040	65.04	65.04	0.00
FXPF20010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	868,914.780	868,914.78	868,914.78	0.00
FXPF20010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,179,979.980	1,179,979.98	1,179,979.98	0.00
FXPF20010302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	3,500,962.680	3,500,962.68	3,500,962.68	0.00
FXPF20010402	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,778,427.670	1,778,427.67	1,778,427.67	0.00
FXPF20010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	594,371.600	594,371.60	594,371.60	0.00
FXPF20010602	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	20,152,476.050	20,152,476.05	20,152,476.05	0.00
FXPF25010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	6,902,310.910	6,902,310.91	6,902,310.91	0.00
FXPF25010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	250,631.150	250,631.15	250,631.15	0.00
FXPF30010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,059,747.370	1,059,747.37	1,059,747.37	0.00
FXPF30010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	371,021.840	371,021.84	371,021.84	0.00
FXPF40010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1.980	1.98	1.98	0.00
FXPF40010802	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	0.140	0.14	0.14	0.00
FXPF40010902	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	0.460	0.46	0.46	0.00
FXPF40011002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	3.270	3.27	3.27	0.00
FXPF40011302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	52.610	52.61	52.61	0.00
FXPF50010902	99VVA1049 DRIEHAUS EMERGING MARKETS GROWTH CIT CL B	10,000,000.000	100,000,000.00	89,800,000.00	-10,200,000.00
FXPF60010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	13.660	13.66	13.66	0.00
FXPF60010002	99VVAJNZ6 BLACKROCK MSCI WORLD INDEX FD	13,791,475.790	310,607,094.65	309,309,716.22	-1,297,378.43
FXPF70010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	770,129.940	770,129.94	770,129.94	0.00
FXPF70010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	445,554.830	445,554.83	445,554.83	0.00



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF70010202 996115960	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	3.800	3.80	3.80	0.00
FXPF70010302 996115960	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	0.300	0.30	0.30	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	17,317.74	-161,383.26
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	4,414.448	42,505,569.77	47,877,045.61	5,371,475.84
FXPF99910002 996115960	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	132,428,002.360	132,428,002.36	132,428,002.36	0.00
FXPF99910002 996190955	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	1,113,249.200	1,113,249.20	271,354.49	-841,894.71
FXPF99910002 996189387	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	-890,599.360	-890,599.36	-890,599.36	0.00
<u>TOTAL COMMON/COLLECTIVE TRUST</u>			<u>728,562,014.38</u>	<u>721,432,833.82</u>	<u>-7,129,180.56</u>
103-12 INVESTMENT ENTITIES					
FXPF50010202 371996109	GENESIS EMERGING COMMINGLED FD	127,140.443	19,147,030.30	107,369,681.63	88,222,651.33
<u>TOTAL 103-12 INVESTMENT ENTITIES</u>			<u>19,147,030.30</u>	<u>107,369,681.63</u>	<u>88,222,651.33</u>
REGISTERED INVESTMENT COMPANIES					
FXPF10010702 464288752	ISHARES U.S. HOME CONSTRUCTI ETF	309,500.000	7,472,252.50	8,009,860.00	537,607.50
FXPF10010702 81369Y209	HEALTH CARE SELECT SECTOR	183,575.000	11,952,428.85	12,552,858.50	600,429.65
FXPF10010702 81369Y308	CONSUMER STAPLES SPDR	189,900.000	8,545,624.50	9,208,251.00	662,626.50
FXPF10010702 81369Y506	ENERGY SELECT SECTOR SPDR	45,825.000	4,449,163.21	3,627,507.00	-821,656.21
FXPF10010702 81369Y605	FINANCIAL SELECT SECTOR SPDR	522,425.000	12,507,164.96	12,919,570.25	412,405.29
FXPF10010702 81369Y704	INDUSTRIAL SELECT SECT SPDR	96,400.000	5,387,817.83	5,454,312.00	66,494.17
FXPF10010702 81369Y803	TECHNOLOGY SELECT SECT SPDR	321,600.000	12,867,566.39	13,298,160.00	430,593.61
FXPF11010202 78463V107	SPDR GOLD SHARES	127,438.000	19,199,205.97	14,474,408.04	-4,724,797.93
FXPF30010102 464288646	ISHARES 1-3 YEAR CREDIT BOND ETF	255,160.000	26,929,186.02	26,837,728.80	-91,457.22
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>109,310,410.23</u>	<u>106,382,655.59</u>	<u>-2,927,754.64</u>
<u>GRAND TOTAL</u>			<u>5,591,008,885.79</u>	<u>5,773,311,279.76</u>	<u>182,302,393.97</u>

-51,844,103.12 C

Reconciliation to the financial statements:

Amount from above \$5,773,311,280

Foreign cash (\$1,616,805)

401(h) Account (\$38,722,294)

\$5,732,972,181

234,146,497.09 I

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00185AAG9	AON PLC 4.600% 06/14/2044 DD 05/28/14	20,000.000	-19,947.80	19,863.40
00404AAF6	ACADIA HEALTHCARE CO INC 144A 5.125% 07/01/2022 DD 07/01/14	65,000.000	-65,000.00	65,487.50
00434NAA3	ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12	1,250,000.000	-1,284,375.00	1,321,000.00
00769EAS9	ADVANTAGE SALES 7/14 TL	417,408.590	-416,365.07	413,234.50
00769EAT7	ADVANTAGE SALES 7/14 DELAYED TL	6,956.810	-6,956.81	6,887.24
00769EAV2	ADVANTAGE SALES 7/14 2ND LIEN TL	96,885.810	-96,159.17	98,096.88
007903AY3	ADVANCED MICRO DEVICES IN 144A 6.750% 03/01/2019 DD 02/26/14	45,000.000	-45,000.00	45,168.75
007903BA4	ADVANCED MICRO DEVICES 144A 7.000% 07/01/2024 DD 06/16/14	325,000.000	-325,000.00	332,062.50
00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	1,460,000.000	-1,457,408.50	1,497,642.00
00973DAB0	AKORN 11/13 COV-LITE TLB	423,373.760	-422,315.33	424,832.52
01609WAJ1	ALIBABA GROUP HOLDING 144A 4.500% 11/28/2034 DD 11/28/14	825,000.000	-820,371.75	838,439.25
032177AE7	AMSTED INDUSTRIES 144A 5.000% 03/15/2022 DD 03/17/14	795,000.000	-795,000.00	797,987.50
03524BAE6	ANHEUSER-BUSCH INBEV FINANCE I 3.700% 02/01/2024 DD 01/27/14	1,540,000.000	-1,539,615.00	1,587,217.00
03524BAF3	ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14	1,330,000.000	-1,330,600.90	1,367,497.10
035659AA9	ANNA MERGER SUB INC 144A 7.750% 10/01/2022 DD 09/26/14	465,000.000	-465,000.00	466,162.50
03852CAU0	ARAMARK 2/14 (USD) TLF	1,990,000.000	-1,975,075.00	1,962,637.50
04338GAB5	ARYSTA LIFE SCIENCE 5/13 COV-LITE TLB	1,995,329.810	-2,002,812.30	1,999,927.63
04338GAE9	ARYSTA LIFE SCIENCE 5/13 2ND LIEN COV-LITE TL	1,000,000.000	-1,027,500.00	1,009,678.06
047478AC6	ATHLON HLDS LP / FIN COR 144A 6.000% 05/01/2022 DD 05/01/14	1,000,000.000	-1,000,000.00	1,053,625.00
04939MAJ8	ATLAS PIPELINE PARTNERS LP / A 5.875% 08/01/2023 DD 08/01/13	3,250,000.000	-3,236,250.00	3,193,125.00
060505ED2	BANK OF AMERICA CORP VAR RT 12/29/2049 DD 05/29/13	2,525,000.000	-2,397,060.25	2,395,337.50
06051GFB0	BANK OF AMERICA CORP 4.125% 01/22/2024 DD 01/21/14	905,000.000	-904,246.25	930,905.05
06051GFF1	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14	342,000.000	-350,913.40	355,062.32
06051GFH7	BANK OF AMERICA CORP 4.200% 08/26/2024 DD 08/26/14	430,000.000	-435,469.60	435,035.90
06406HCS6	BANK OF NEW YORK MELLON CORP/T 3.650% 02/04/2024 DD 02/04/14	217,000.000	-216,207.95	221,064.41
064255AX0	BK TOKYO-MITSUBISHI UFJ 144A 4.700% 03/10/2044 DD 03/10/14	420,000.000	-418,861.80	433,981.80
06740L8C2	BARCLAYS BANK PLC 7.625% 11/21/2022 DD 11/21/12	2,500,000.000	-2,800,000.00	2,806,250.00
07317QAF2	BAYTEX ENERGY CORP 144A 5.125% 06/01/2021 DD 06/06/14	130,000.000	-130,000.00	131,137.50
08579JAK8	BERRY PLASTICS 12/13 COV-LITE TLE	2,000,000.000	-2,000,000.00	1,995,000.00
090613AJ9	BIOMET INC 6.500% 08/01/2020 DD 02/01/13	225,000.000	-239,625.00	239,343.75
09071FAF8	BIOSCRIP 7/13 COV-LITE TLB	147,040.350	-144,834.74	145,753.75
09071FAG6	BIOSCRIP 7/13 COV-LITE DELAYED TL	88,881.670	-87,548.45	88,103.96
09627HAA4	BLUELINE RENTAL FINANCE C 144A 7.000% 02/01/2019 DD 01/31/14	235,000.000	-235,000.00	241,712.50
097751BJ9	BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14	750,000.000	-750,000.00	761,000.00
097793AC7	BONANZA CREEK ENERGY INC 5.750% 02/01/2023 DD 07/18/14	385,000.000	-385,000.00	344,575.00
1248EPBD4	CCO HOLDINGS LLC / CCO HOLDING 5.750% 09/01/2023 DD 03/01/14	925,000.000	-926,343.75	949,375.00
12505FAA9	CBS OUTDOOR AMERICAS CAPI 144A 5.250% 02/15/2022 DD 01/31/14	150,000.000	-150,000.00	151,875.00
12505FAC5	CBS OUTDOOR AMERICAS CAPI 144A 5.625% 02/15/2024 DD 01/31/14	150,000.000	-150,000.00	151,875.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
12516UAD7	CEMEX FINANCE LLC 144A 6.000% 04/01/2024 DD 04/01/14	200,000.000	-200,000.00	200,250.00
12543DAT7	CHS / CMNTY HEALTH SYS INC 6.875% 02/01/2022 DD 01/27/14	1,200,000.000	-1,200,000.00	1,243,156.25
12543DAU4	CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14	475,000.000	-477,187.50	487,837.50
125581GS1	CIT GROUP INC 3.875% 02/19/2019 DD 02/19/14	475,000.000	-475,000.00	481,317.50
126307AG2	CSC HOLDINGS LLC 144A 5.250% 06/01/2024 DD 05/23/14	1,885,000.000	-1,881,056.25	1,849,731.25
12768RAD9	CAESARS ENTERTAINMENT OPERATIN 8.500% 02/15/2020 DD 08/15/12	455,000.000	-359,350.00	385,037.50
13057QAC1	CALIFORNIA RESOURCES CRP 144A 5.500% 09/15/2021 DD 10/01/14	185,000.000	-185,000.00	185,925.00
13057QAE7	CALIFORNIA RESOURCES CRP 144A 6.000% 11/15/2024 DD 10/01/14	2,020,000.000	-2,020,000.00	2,050,075.00
131347CE4	CALPINE CORP 5.375% 01/15/2023 DD 07/22/14	735,000.000	-736,843.75	717,943.75
131347CF1	CALPINE CORP 5.750% 01/15/2025 DD 07/22/14	295,000.000	-295,000.00	296,106.25
131477AM3	CALUMET SPECIALTY PROD 144A 6.500% 04/15/2021 DD 03/31/14	180,000.000	-180,000.00	180,900.00
14040HBF1	CAPITAL ONE FINANCIAL CO 3.750% 04/24/2024 DD 04/24/14	50,000.000	-49,954.50	50,591.50
14149YBB3	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	900,000.000	-885,870.00	894,132.00
144577AG8	CARRIZO OIL & GAS INC 144A 7.500% 09/15/2020 DD 09/15/14	525,000.000	-527,937.50	533,093.75
146900AM7	CASCADES INC 144A 5.500% 07/15/2022 DD 06/19/14	425,000.000	-425,000.00	426,250.00
151020AM6	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	23,000.000	-22,918.58	22,712.50
15135BAD3	CENTENE CORP 4.750% 05/15/2022 DD 04/29/14	400,000.000	-400,000.00	401,825.00
15671BAL5	CENVEO CORP 144A 8.500% 09/15/2022 DD 06/26/14	390,000.000	-390,000.00	365,625.00
16117LBC2	CHARTER COMM OPERATING 4/13 TLE	1,984,924.610	-1,972,518.84	1,957,631.91
165167CN5	CHESAPEAKE ENERGY CORP 4.875% 04/15/2022 DD 04/24/14	440,000.000	-440,000.00	459,362.50
165263AA2	CHESAPEAKE OILFIELD OP 144A 6.500% 07/15/2022 DD 06/26/14	130,000.000	-130,000.00	131,300.00
167486SD2	CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	815,000.000	-815,000.00	833,524.95
17121EAG2	CHRYSLER GROUP LLC / CG C 144A 8.250% 06/15/2021 DD 12/15/13	290,000.000	-320,450.00	326,250.00
171798AC5	CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	800,000.000	-800,000.00	777,375.00
172967HQ7	CITIGROUP INC VAR RT 12/29/2049 DD 04/30/14	2,070,000.000	-2,070,000.00	2,080,418.75
172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	240,000.000	-242,901.25	246,192.00
17302XAJ5	CITGO PETROLEUM CORP 144A 6.250% 08/15/2022 DD 07/29/14	2,650,000.000	-2,738,375.00	2,698,125.00
18911XAA5	CLOUD PEAK ENRGY RES/FIN 6.375% 03/15/2024 DD 03/11/14	75,000.000	-75,000.00	77,062.50
199300AB0	COLUMBUS INTL INC 144A 7.375% 03/30/2021 DD 03/31/14	370,000.000	-370,000.00	382,025.00
20030NBK6	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	650,000.000	-647,003.50	671,597.90
20467BAA7	COMPRESSCO PARTNERS LP 144A 7.250% 08/15/2022 DD 08/04/14	1,500,000.000	-1,477,620.00	1,511,250.00
20822VAE5	CONNOLLY 5/14 COV-LITE 2ND LIEN TL	1,000,000.000	-990,000.00	997,150.42
20826FAC0	CONOCOPHILLIPS COMPANY 4.300% 11/15/2044 DD 11/12/14	210,000.000	-208,840.80	216,617.10
20854PAJ8	CONSOL ENERGY INC 144A 5.875% 04/15/2022 DD 04/16/14	1,250,000.000	-1,256,875.00	1,300,000.00
21036PAN8	CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14	1,280,000.000	-1,297,937.50	1,303,946.00
21220LAA1	CONTOURGLOBAL POWER HLDG 144A 7.125% 06/01/2019 DD 05/20/14	395,000.000	-395,000.00	400,925.00
21685WCJ4	COOPERATIEVE CENTRALE RAIFFEIS 5.250% 05/24/2041 DD 05/24/11	1,085,000.000	-1,144,421.25	1,178,376.25
222795403	COUSINS PTYS INC PFD SER B	11,150.000	-279,307.50	278,750.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
225310AF8	CREDIT ACCEPTANCE CORP 144A 6.125% 02/15/2021 DD 01/22/14	470,000.000	-470,000.00	487,625.00
226373AH1	CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14	3,950,000.000	-4,011,500.00	3,979,625.00
226373AJ7	CRESTWOOD MIDSTREAM PARTNERS L 6.000% 12/15/2020 DD 06/15/13	950,000.000	-976,125.00	969,000.00
237194AK1	DARDEN RESTAURANTS INC 3.350% 11/01/2022 DD 10/04/12	150,000.000	-135,598.50	144,515.12
24422ESP5	JOHN DEERE CAPITAL CORP 3.350% 06/12/2024 DD 06/12/14	20,000.000	-19,984.80	20,038.20
247916AD1	DENBURY RESOURCES INC 5.500% 05/01/2022 DD 04/30/14	805,000.000	-805,000.00	765,762.50
25152RXA6	DEUTSCHE BANK AG LONDON 3.700% 05/30/2024 DD 05/30/14	23,000.000	-22,912.37	22,948.25
257867BB6	RR DONNELLEY & SONS CO 6.000% 04/01/2024 DD 03/20/14	100,000.000	-100,000.00	100,500.00
26112TAE6	DOWNSTREAM DEVELOPMENT AU 144A 10.500% 07/01/2019 DD 07/01/11	475,000.000	-494,362.50	514,187.50
264411760	DUKE REALTY CORP PFD 6.500% CUMULATIVE	1,700.000	-43,010.00	42,500.00
26442RAB7	DUKE ENERGY PROGRESS INC 4.375% 03/30/2044 DD 03/06/14	1,705,000.000	-1,705,511.50	1,801,744.00
26885BAA8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/2024 DD 08/01/14	64,000.000	-63,630.08	63,728.64
26885LAA6	EQTY 2014-MZ CLA 144A VAR RT 05/08/2031 DD 06/18/14	485,000.000	-485,750.00	485,757.81
29085TAA1	EMECO PTY LTD 144A 9.875% 03/15/2019 DD 03/17/14	200,000.000	-197,126.00	204,500.00
29273XAN6	ENERGY TRANSFER EQTY 12/13 TLB	2,000,000.000	-1,980,000.00	1,965,000.00
29276KAS0	ENERGY XXI GULF COAST INC 7.500% 12/15/2021 DD 12/15/13	1,000,000.000	-1,055,000.00	530,225.00
29379VBC6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	700,000.000	-698,915.00	703,640.00
29414DAA8	ENVISION HEALTHCARE CORP 144A 5.125% 07/01/2022 DD 06/18/14	210,000.000	-210,787.50	212,625.00
294628300	EQUITY COMWLTH SR NT	56,100.000	-1,225,964.00	1,122,000.00
30219GAK4	EXPRESS SCRIPTS HOLDING 3.500% 06/15/2024 DD 06/05/14	18,000.000	-17,868.96	17,874.18
30283FAA9	FWCT-2 ESCROW CORP 144A 5.125% 08/01/2021 DD 01/27/14	100,000.000	-100,000.00	101,250.00
315409AG7	FERRO 7/14 COV-LITE TL	323,942.840	-322,323.13	317,664.13
319963AY0	FIRST DATA CORP 144A 8.250% 01/15/2021 DD 12/17/10	450,000.000	-480,375.00	493,175.00
319963BG8	FIRST DATA CORP VAR RT 01/15/2021 DD 11/15/13	1,439,000.000	-1,621,262.50	1,671,888.75
319963BL7	FIRST DATA CORP 11.750% 08/15/2021 DD 02/15/14	909,000.000	-958,913.58	1,058,483.75
341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	835,000.000	-832,244.50	836,653.30
35804GAJ7	FRESENIUS US FINANCE II I 144A 4.250% 02/01/2021 DD 02/14/14	950,000.000	-954,050.00	971,875.00
36162JAA4	GEO GROUP INC/THE 5.875% 10/15/2024 DD 09/25/14	400,000.000	-400,000.00	410,750.00
364725BB6	GANNETT CO INC 144A 4.875% 09/15/2021 DD 09/08/14	175,000.000	-172,429.25	172,593.75
37185LAF9	GENESIS ENERGY LP 5.625% 06/15/2024 DD 05/15/14	8,065,000.000	-8,057,562.50	7,835,375.00
38122NNZ1	GOLDEN ST TOBACCO SECURITIZATI 5.000% 06/01/2033 DD 03/14/07	470,000.000	-376,051.70	385,355.70
38141EC31	GOLDMAN SACHS GROUP INC 4.800% 07/08/2044 DD 07/08/14	2,225,000.000	-2,220,133.30	2,292,318.45
38141GVM3	GOLDMAN SACHS GROUP INC 4.000% 03/03/2024 DD 03/03/14	445,000.000	-443,656.10	443,691.70
402635AB2	GULFPORT ENERGY CORP 7.750% 11/01/2020 DD 05/01/13	1,875,000.000	-1,985,625.00	1,910,156.25
402635AC0	GULFPORT ENERGY CORP 144A 7.750% 11/01/2020 DD 05/01/14	3,000,000.000	-3,182,500.00	3,058,750.00
404119BM0	HCA INC 3.750% 03/15/2019 DD 03/17/14	95,000.000	-95,000.00	95,118.75
404119BN8	HCA INC 5.000% 03/15/2024 DD 03/17/14	1,350,000.000	-1,347,968.75	1,357,468.75
404119BQ1	HCA INC 5.250% 04/15/2025 DD 10/17/14	1,275,000.000	-1,280,000.00	1,302,500.00



BNY MELLON

5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
427093AJ8	HERCULES OFFSHORE INC 144A 6.750% 04/01/2022 DD 03/26/14	390,000.000	-390,687.50	376,143.75
43129TAC6	HILAND PART LP/CORP 144A 5.500% 05/15/2022 DD 05/14/14	1,750,000.000	-1,762,500.00	1,697,500.00
431318AN4	HILCORP ENERGY I/HILCORP 144A 5.000% 12/01/2024 DD 07/09/14	210,000.000	-203,175.00	174,900.00
43162TAG5	HILLMAN 6/14 COV-LITE TLB	351,097.180	-350,219.44	352,852.67
43644AAU3	HOLOGIC 8/13 TLB	1,993,492.410	-1,991,000.54	1,991,000.54
446413AG1	HUNTINGTON INGALLS INDUS 144A 5.000% 12/15/2021 DD 12/02/14	400,000.000	-400,000.00	404,000.00
44928QAB5	GOODPACK 8/14 COV-LITE TL	349,801.780	-347,178.27	348,927.28
451102AX5	ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13	350,000.000	-350,000.00	364,875.00
451102AY3	ICAHN ENTERPRISES LP / IC 144A 3.500% 03/15/2017 DD 01/21/14	105,000.000	-105,000.00	106,443.75
451102AZ0	ICAHN ENTERPRISES LP / IC 144A 4.875% 03/15/2019 DD 01/21/14	405,000.000	-405,000.00	412,378.13
451102BC0	ICAHN ENTERPRISES LP / IC 144A 6.000% 08/01/2020 DD 08/01/13	805,000.000	-828,537.50	830,037.50
451102BD8	ICAHN ENTERPRISES LP / IC 144A 5.875% 02/01/2022 DD 01/29/14	75,000.000	-75,032.81	76,781.25
451102BF3	ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14	925,000.000	-925,404.69	946,337.50
452308AQ2	ILLINOIS TOOL WORKS INC 4.875% 09/15/2041 DD 03/15/12	120,000.000	-124,189.20	128,613.60
45672RAC6	IPREO 7/14 COV-LITE TLB	526,748.970	-524,115.23	520,697.03
458140AP5	INTEL CORP 4.250% 12/15/2042 DD 12/11/12	883,000.000	-821,984.70	893,748.19
459200HU8	INTERNATIONAL BUSINESS MACHINE 3.625% 02/12/2024 DD 02/12/14	655,000.000	-653,637.60	673,003.20
466112AP4	JBS USA LLC/JBS USA FINA 144A 5.875% 07/15/2024 DD 06/25/14	500,000.000	-500,000.00	500,007.50
46611DAB1	JBS INVESTMENTS GMBH 144A 7.250% 04/03/2024 DD 04/03/14	550,000.000	-550,400.00	575,125.00
46611VAP0	JBS USA 9/13 COV-LITE TLB	1,997,493.730	-1,997,493.73	1,994,996.87
46613BAE7	J. CREW 2/14 COV-LITE TLB	1,990,000.000	-1,987,512.50	1,912,480.79
46625HJW1	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 03/10/14	600,000.000	-604,200.00	607,200.00
46642DAN8	JP MORGAN CHASE COM INN E 144A VAR RT 06/15/2029 DD 06/27/14	200,000.000	-200,000.00	200,062.50
46642DAQ1	JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14	510,000.000	-510,000.00	510,159.38
478373AE3	JOHNSON CONTROLS INC 4.950% 07/02/2064 DD 06/13/14	6,000.000	-5,987.64	5,975.28
48019TAA2	JONES ENERGY HLDGS/FIN 144A 6.750% 04/01/2022 DD 04/01/14	1,220,000.000	-1,226,275.00	1,279,375.00
48127FAA1	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 06/09/14	800,000.000	-806,000.00	785,890.00
48203RAD6	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	350,000.000	-385,227.50	389,504.50
48207WAA7	JURASSIC HOLDINGS III INC 144A 6.875% 02/15/2021 DD 02/07/14	680,000.000	-680,000.00	702,793.75
48586JAB5	KATE SPADE 4/14 COV-LITE TLB	399,000.000	-397,005.00	377,722.50
49314MAL3	KEY SAFETY SYSTEMS 7/14 COV-LITE TL	363,470.480	-363,025.77	363,016.14
494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	1,200,000.000	-1,396,992.00	1,343,676.00
505742AD8	LADDER CAP FIN LLLP/CORP 144A 5.875% 08/01/2021 DD 08/01/14	175,000.000	-175,000.00	177,625.00
513075BF7	LAMAR MEDIA CORP 144A 5.375% 01/15/2024 DD 01/10/14	50,000.000	-50,312.50	50,625.00
52189WAF0	LEARFIELD COMMUNICATIONS 4/14 TL	1,994,987.470	-2,007,456.14	1,982,155.39
52471TAB3	LEGACY RESERVES LP / LEGACY RE 8.000% 12/01/2020 DD 12/01/13	1,705,000.000	-1,668,308.40	1,824,350.00
552704AB4	MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12	2,000,000.000	-2,080,000.00	1,677,175.00
55354GAA8	MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14	475,000.000	-475,000.00	483,312.50

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
55616XAL1	MACYS RETAIL HLDGS INC 3.625% 06/01/2024 DD 05/23/14	30,000.000	-29,969.70	29,718.30
56656UAF9	MARFRIG HOLDING EUROPE B 144A 6.875% 06/24/2019 DD 06/24/14	200,000.000	-200,000.00	200,900.00
580037AB5	MCDERMOTT INTERNATIONAL 144A 8.000% 05/01/2021 DD 04/16/14	160,000.000	-160,000.00	161,200.00
585055BD7	MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14	330,000.000	-344,232.90	345,787.20
587118AD2	THE MEN'S WEARHOUSE INC 144A 7.000% 07/01/2022 DD 06/18/14	190,000.000	-190,000.00	193,325.00
589331AQ0	MERCK SHARP & DOHME CORP 5.850% 06/30/2039 DD 06/25/09	575,000.000	-673,313.50	673,313.50
59001KAD2	MERITOR INC 6.250% 02/15/2024 DD 02/13/14	75,000.000	-75,000.00	75,375.00
595112AZ6	MICRON TECHNOLOGY INC 144A 5.875% 02/15/2022 DD 02/10/14	450,000.000	-463,062.50	480,375.00
607848AA6	MODULAR SPACE CORP 144A 10.250% 01/31/2019 DD 02/25/14	70,000.000	-70,000.00	70,700.00
61166WAN1	MONANTO CO 4.200% 07/15/2034 DD 07/01/14	545,000.000	-541,484.75	563,371.95
61746BDQ6	MORGAN STANLEY 3.875% 04/29/2024 DD 04/28/14	910,000.000	-908,916.60	923,038.85
61761JQK8	MORGAN STANLEY VAR RT 07/29/2049 DD 04/29/14	300,000.000	-300,000.00	302,280.00
61761JVL0	MORGAN STANLEY 3.700% 10/23/2024 DD 10/23/14	1,085,000.000	-1,083,112.10	1,082,003.45
61762V507	MORGAN STANLEY PFD 6.625% NON CUMULATIVE	18,400.000	-460,000.00	468,892.50
625453105	MULTIMEDIA GAMES HLDG CO INC	58,405.000	-1,826,685.28	2,093,857.39
629377BV3	NRG ENERGY INC 144A 6.250% 07/15/2022 DD 01/27/14	780,000.000	-780,000.00	817,050.00
64110LAF3	NETFLIX INC 144A 5.750% 03/01/2024 DD 02/19/14	425,000.000	-425,000.00	440,937.50
6488159LL	S & P 500 INDEX (OTC) CALL DEC 13 1694.590 ED 123113	176,325.380	27,113,553.68	-27,113,553.68
6488159LR	S & P 500 INDEX (OTC) CALL DEC 13 1779.44 ED 123113	114,058.250	7,860,894.59	-7,860,894.59
6488179XF	S & P 500 INDEX (OTC) PUT DEC 14 1942.690 ED 123114	504,454.000	-21,701,611.08	46,862,263.24
65409YAZ8	VNU 4/14 TLB2	2,000,000.000	-1,995,000.00	2,015,000.00
65543AAD6	NORANDA ALUMINUM ACQUISITION C 11.000% 06/01/2019 DD 12/01/13	625,000.000	-625,000.00	578,600.00
665772CL1	NORTHERN STATES PWR-MINN 4.125% 05/15/2044 DD 05/13/14	21,000.000	-20,938.89	20,859.72
670346AN5	NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	1,215,000.000	-1,208,208.15	1,301,114.55
67059TAD7	NUSTAR LOGISTICS LP 6.750% 02/01/2021 DD 08/19/13	100,000.000	-110,000.00	107,750.00
67090FAF3	NUVEEN INVESTMENTS INC 144A 9.125% 10/15/2017 DD 09/19/12	615,000.000	-642,675.00	674,296.88
67108LAJ2	OZLM LTD 14-6A C 144A VAR RT 04/17/2026 DD 04/16/14	460,000.000	-441,186.00	428,950.00
674215AG3	OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14	430,000.000	-432,575.00	423,550.00
681904AS7	OMNICARE INC 4.750% 12/01/2022 DD 11/21/14	150,000.000	-150,000.00	151,500.00
681904AT5	OMNICARE INC 5.000% 12/01/2024 DD 11/21/14	150,000.000	-150,000.00	152,250.00
69318FAB4	PBF HOLDING CO LLC / PBF FINAN 8.250% 02/15/2020 DD 02/15/13	1,000,000.000	-1,092,500.00	1,041,662.50
69336TAF3	PHI INC 5.250% 03/15/2019 DD 03/17/14	130,000.000	-130,000.00	130,975.00
693475AP0	PNC FINANCIAL SERVICES 3.900% 04/29/2024 DD 04/28/14	30,000.000	-29,921.10	30,408.90
69351UAS2	PPL ELECTRIC UTILITIES 4.125% 06/15/2044 DD 06/05/14	369,000.000	-363,373.13	386,210.68
69480UAC1	PACIFIC RUBIALES ENERGY C 144A 7.250% 12/12/2021 DD 12/12/11	450,000.000	-474,150.00	494,225.00
708130AB5	JC PENNEY CORP INC 5.750% 02/15/2018 DD 04/27/07	85,000.000	-70,975.00	78,200.00
708160BJ4	JC PENNEY CORP INC 7.650% 08/15/2016 DD 08/19/96	130,000.000	-120,418.75	131,300.00
71656LBB6	PETROLEOS MEXICANOS 144A 5.500% 06/27/2044 DD 06/27/14	275,000.000	-280,211.25	282,837.50

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
723456AS8	PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14	450,000.000	-449,039.06	472,500.00
729417AH8	PLY GEM 1/14 COV-LITE TL	1,991,789.390	-1,984,320.18	1,965,660.50
740212AC9	PRECISION DRILLING CORP 6.625% 11/15/2020 DD 05/15/11	695,000.000	-745,387.50	673,749.60
74112CAR4	PRESTIGE BRANDS 8/14 INCREMENTAL TLB2	334,029.230	-332,359.08	334,864.30
75886AAL2	REGENCY ENERGY PARTNERS LP / R 5.875% 03/01/2022 DD 02/10/14	575,000.000	-570,252.60	594,406.25
75886AAQ1	REGENCY ENERGY PART/FINA 5.000% 10/01/2022 DD 07/25/14	1,000,000.000	-991,580.00	980,000.00
761565AC4	REX ENERGY CORP 144A 6.250% 08/01/2022 DD 07/17/14	1,250,000.000	-1,250,000.00	1,237,500.00
762760AA4	RICE ENERGY INC 144A 6.250% 05/01/2022 DD 04/25/14	4,435,000.000	-4,446,600.00	4,387,027.50
771196BE1	ROCHE HOLDING INC 144A 3.350% 09/30/2024 DD 09/29/14	1,780,000.000	-1,775,496.60	1,779,645.50
78118MAB2	WESTERN PIPELINE 3/13 TL 0.000% 03/27/2020 DD 03/22/13	1,880,668.310	-1,878,317.48	1,880,668.31
78420KAB9	SGMS ESCROW CORP 144A 10.000% 12/01/2022 DD 11/21/14	405,000.000	-363,953.25	365,443.75
816851AV1	SEMPRA ENERGY 3.550% 06/15/2024 DD 06/13/14	24,000.000	-23,929.92	24,099.84
817565CA0	SERVICE CORP INTL 144A 5.375% 05/15/2024 DD 05/12/14	75,000.000	-75,123.36	76,031.25
817565CB8	SERVICE CORP INTERNATIONAL/US 5.375% 05/15/2024 DD 05/12/14	400,000.000	-400,657.89	405,250.00
81760GAQ7	SERVICEMASTER 2/13 COV-LITE TLC	1,989,898.980	-1,994,873.72	1,989,898.98
81760NAN9	SERVICEMASTER CO/TN 8.000% 02/15/2020 DD 02/13/12	155,000.000	-164,900.00	167,012.50
81760NAR0	SERVICEMASTER COMPANY 7.000% 08/15/2020 DD 02/15/13	263,000.000	-271,239.04	280,423.75
828807CR6	SIMON PROPERTY GROUP LP 3.750% 02/01/2024 DD 01/21/14	1,995,000.000	-1,982,611.05	2,039,813.10
83578BAE3	DATATEL 3/14 TLB1	230,139.920	-226,400.15	229,276.90
843830AF7	SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14	400,000.000	-400,000.00	406,115.00
85205TAE0	SPIRIT AEROSYSTEMS INC 144A 5.250% 03/15/2022 DD 03/18/14	160,000.000	-160,000.00	162,000.00
85259GAD5	STALLION OILFIELD COV-LITE TLB	775,547.000	-788,043.87	732,891.92
853254AN0	STANDARD CHARTERED PLC 144A 5.700% 03/26/2044 DD 03/26/14	925,000.000	-944,386.40	993,467.50
857524AC6	REPUBLIC OF POLAND 4.000% 01/22/2024 DD 01/22/14	197,000.000	-195,412.18	198,477.50
858577AR0	STENAAB 144A 7.000% 02/01/2024 DD 01/23/14	565,000.000	-569,250.00	591,050.00
864486AH8	SUBURBAN PROPANE PARTNRS 5.500% 06/01/2024 DD 05/27/14	825,000.000	-825,000.00	835,312.50
86614WAB2	SUMMIT MIDSTREAM HOLDINGS LLC 7.500% 07/01/2021 DD 01/01/14	1,000,000.000	-1,000,000.00	1,098,000.00
86614WAC0	SUMMIT MID HLDS LLC / FI 5.500% 08/15/2022 DD 07/15/14	2,900,000.000	-2,914,625.00	2,914,500.00
86723CAC2	SUNCOKE ENRGY PART LP/FI 144A 7.375% 02/01/2020 DD 02/01/14	2,000,000.000	-2,105,000.00	2,095,375.00
86853TAP8	SUPERVALU 5/13 COV-LITE TLB	843,905.510	-841,795.75	825,536.39
869233106	SUSSER HOLDINGS CORP	66,200.000	-4,284,259.12	5,187,690.72
87247EAK5	TI AUTOMOTIVE 7/14 COV-LITE TL	1,585,430.460	-1,577,503.31	1,563,185.03
87264AAG0	T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13	1,250,000.000	-1,320,312.50	1,296,875.00
87264AAM7	T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	1,350,000.000	-1,350,787.50	1,351,221.87
87264AAN5	T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14	1,405,000.000	-1,405,000.00	1,403,112.50
87612EBD7	TARGET CORP 3.500% 07/01/2024 DD 06/26/14	1,800,000.000	-1,792,008.00	1,816,254.00
877249AD4	TAYLOR MORRISON COMM/MON 144A 5.625% 03/01/2024 DD 03/05/14	2,030,000.000	-2,030,000.00	1,994,475.00
88156LAC4	TERVITA CORP 144A 8.000% 11/15/2018 DD 02/14/13	1,850,000.000	-1,880,875.00	1,862,500.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
88160QAH6	TESORO LOGISTICS LP/CORP 144A 6.250% 10/15/2022 DD 10/29/14	500,000.000	-500,000.00	515,000.00
88233FAD2	TXU/TCEH 5/14 COV-LITE DIP TL	251,237.620	-250,295.48	252,807.86
88432CAG1	WIND RIVER CLO 14-1A D 144A VAR RT 04/18/2026 DD 05/01/14	330,000.000	-312,675.00	313,293.75
887228AA2	TIME INC 144A 5.750% 04/15/2022 DD 04/29/14	475,000.000	-475,000.00	479,837.50
888808DD1	TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2029 DD 01/29/07	435,000.000	-353,876.85	371,433.45
89153VAG4	TOTAL CAPITAL INTERNATIONAL SA 3.700% 01/15/2024 DD 08/12/13	1,025,000.000	-1,037,751.00	1,053,276.40
89367CAB9	TRANSFIRST 12/12 TL	240,000.000	-237,600.00	238,800.00
89668QAB4	TRINSEO OP / TRINSEO FIN 8.750% 02/01/2019 DD 02/01/14	2,340,000.000	-2,352,762.50	2,501,250.00
896818AJ0	TRIUMPH GROUP INC 144A 5.250% 06/01/2022 DD 06/03/14	320,000.000	-320,000.00	321,600.00
911365BB9	UNITED RENTALS NORTH AMERICA I 5.750% 11/15/2024 DD 03/26/14	505,000.000	-505,000.00	508,787.50
91159HHG8	US BANCORP/MN 3.700% 01/30/2024 DD 01/30/14	294,000.000	-293,682.48	301,085.40
91911KAD4	VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13	725,000.000	-768,500.00	724,750.00
92275PAF6	VENOCO INC 8.875% 02/15/2019 DD 02/15/11	1,500,000.000	-1,466,400.00	1,199,325.00
92277GAD9	VENTAS REALTY LP 3.750% 05/01/2024 DD 04/17/14	12,000.000	-11,916.48	11,924.28
92345MAL6	VERINT SYSTEMS 1/14 TLB	875,388.540	-875,751.67	871,011.61
92531XAP7	VERSO PAPER HOLDINGS LLC / VER 11.750% 01/15/2019 DD 07/15/12	1,165,000.000	-1,266,937.50	1,209,362.50
92769VAF6	VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14	200,000.000	-200,000.00	202,000.00
927804FQ2	VIRGINIA ELECTRIC AND POWER CO 3.450% 02/15/2024 DD 02/07/14	81,000.000	-80,836.38	80,484.84
927804FR0	VIRGINIA ELECTRIC AND POWER CO 4.450% 02/15/2044 DD 02/07/14	263,000.000	-260,927.56	259,346.93
92933BAF1	WMG ACQUISITION CORP 144A 5.625% 04/15/2022 DD 04/09/14	325,000.000	-325,000.00	327,843.75
92978TAJ0	WACHOVIA BANK COMMERCIA C31 AJ VAR RT 04/15/2047 DD 05/01/07	1,090,000.000	-1,117,038.29	1,128,746.09
931142DQ3	WAL-MART STORES INC 4.300% 04/22/2044 DD 04/22/14	1,705,000.000	-1,701,684.45	1,719,338.35
93317CAL0	WALTER INVESTMENT 12/13 COV-LITE TL	865,000.000	-860,675.00	856,350.00
93368VAC6	ABRA AUTO BODY 9/14 COV-LITE TL	225,882.350	-224,188.23	224,053.09
94155UAA7	WATERJET HOLDINGS INC 144A 7.625% 02/01/2020 DD 01/31/14	330,000.000	-330,000.00	349,800.00
949746RG8	WELLS FARGO & COMPANY VAR RT 12/29/2049 DD 04/22/14	600,000.000	-600,000.00	619,020.00
94974BFY1	WELLS FARGO & COMPANY 4.100% 06/03/2026 DD 06/03/14	3,161,000.000	-3,170,829.02	3,207,902.46
94974BGA2	WELLS FARGO & COMPANY 3.300% 09/09/2024 DD 09/09/14	885,000.000	-882,610.50	886,573.30
95235LAQ3	WEST CORP 1/14 B10 TLB	1,757,663.880	-1,751,072.64	1,740,087.24
959319AG9	WESTERN REFINING INC 6.250% 04/01/2021 DD 03/25/13	400,000.000	-415,000.00	400,000.00
962178AK5	WEYERHAEUSER REAL ESTATE 144A 4.375% 06/15/2019 DD 06/13/14	490,000.000	-486,304.00	485,100.00
96524WAQ7	WHITEHORSE LTD 1A D 144A VAR RT 05/01/2026 DD 05/09/14	435,000.000	-416,730.00	406,638.00
969457BB5	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	1,285,000.000	-1,397,563.15	1,507,305.00
98212BAE3	WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14	250,000.000	-250,000.00	250,000.00
983793AB6	XPO LOGISTICS INC 144A 7.875% 09/01/2019 DD 08/25/14	640,000.000	-647,800.00	678,575.00
99AA70994	EAGLE BULK SHIPPING 6/12 PIK RC	11,545.680	-10,304.52	11,545.68
99AA76843	PHARMEDIUM 1/14 COV-LITE TL 0.000% 01/22/2021 DD 01/08/14	2,133,200.650	-2,137,115.42	2,099,956.74
99AA78021	LA QUINTA 2/14 TLB 0.000% 02/19/2021 DD 02/11/14	1,923,809.520	-1,926,214.28	1,923,809.52

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99AA79714	BAUER PERFORMANCE 4/14 TLB	1,468,699.960	-1,461,356.46	1,472,371.71
99AA79995	KATE SPADE 4/14 COV-LITE TLB	2,000,000.000	-1,990,000.00	1,995,000.00
99AA80811	MOMENTIVE 4/14 DIP TLB	347,826.090	-346,086.96	348,695.66
99AA80951	MALLINCKRODT 4/14 BRIDGE	620,000.000	-620,000.00	620,000.00
99AA81157	CATALENT PHARMA 5/14 (USD) COV-LITE TLB	1,400,000.000	-1,393,000.00	1,409,916.67
99AA81199	CONNOLLY 4/14 COV-LITE TL 0.000% 05/14/2021 DD 04/23/14	1,015,544.040	-1,005,388.60	1,029,026.17
99AA81272	SCHAEFFLER 5/14 (USD) TLE	622,950.820	-621,393.44	625,286.89
99AA81827	ZEBRA 4/14 BRIDGE	820,000.000	-820,000.00	820,000.00
99AA81967	POST HOLDINGS 5/14 TL 0.000% 06/02/2021 DD 04/18/14	356,275.300	-354,493.92	358,947.36
99AA82189	EFIH 5/14 DIP TL	432,900.430	-432,900.43	432,900.43
99AA82221	RYMAN HOSPITALITY PROPERTIES 6/14 COV-LITE TLB	503,144.650	-501,886.79	505,660.37
99AA82619	AMERICAN ENERGY BRIDGE LOAN A 0.000% 06/17/2015 DD 06/16/14	1,320,000.000	-1,320,000.00	1,320,000.00
99AA82783	CUSTOM SENSORS 6/14 COV-LITE TL	394,004.280	-393,019.27	393,786.20
99AA83229	TERRAFORM POWER 6/14 TL	184,331.800	-183,410.14	185,714.29
99AA83492	CIENA CORP 7/14 TLB	238,805.970	-237,611.94	238,805.97
99AA83500	AMSURG 7/14 COV-LITE TLB	290,909.090	-290,181.82	292,363.64
99AA83666	QOL MEDS 7/14 COV-LITE TLB	157,055.900	-156,270.62	157,448.54
99AA83856	KEY SAFETY SYSTEMS 7/14 TL	1,291,500.280	-1,289,920.14	1,292,509.26
99AA83906	DAVE & BUSTER'S 7/14 COV-LITE TL	224,448.900	-223,887.78	225,571.14
99AA84110	SOUTHCROSS ENERGY 7/14 COV-LITE TLB	113,940.050	-113,370.35	114,509.75
99AA84201	FERRO 7/14 COV-LITE TL	218,430.040	-217,337.89	217,337.88
99AA84235	SPRINGER 7/14 (USD) TLB3	1,830.260	-1,834.83	1,830.26
99AA85414	AECOM 9/14 COV-LITE TLB	638,722.550	-635,528.94	637,860.18
99AA85505	FLEETCOR 8/14 TLB	793,650.790	-789,682.54	789,682.54
99AA87139	PACKERS SANITATION SERVICES 11/14 TL	140,056.020	-139,355.74	140,406.16
99AA87428	ROYALTY PHARMA 12/14 TLB4	406,504.070	-404,471.55	405,995.94
99F139C5A	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 15	63.000	0.00	-53,744.74
99F139F4A	US 10YR TREAS NTS FUTURE (CBT) EXP JUN 14	83.000	0.00	-145,661.85
99F139L4A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 14	81.000	0.00	-128,788.99
99F167C5C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 15	361.000	0.00	214,287.50
99F700F4A	US ULTRA BOND FUT (CBT) EXP JUN 14	350.000	0.00	748,700.60
99F700I4A	US ULTRA BOND (CBT) EXP SEP 14	35.000	0.00	172,812.50
99F700L4A	US ULTRA BOND FUTURE (CBT) EXP DEC 14	57.000	0.00	245,103.63
99QACD9XA	IRS P US0003M R 2.685% 1/03/24 PUT DEC 13 002.685 ED 12/31/13	510,000,000.000	18,426,000.00	-18,426,000.00
99QACD9XB	IRS P US0003M R 2.7375% 010324 PUT DEC 13 002.7375 ED 123113	510,000,000.000	16,018,000.00	-16,018,000.00
99QACD9XC	IRS P US0003M R 2.825% 1/03/24 PUT DEC 13 002.825 ED 12/31/13	510,000,000.000	11,998,000.00	-11,998,000.00
99QACD9XD	IRS R US0003M P 2.82313% 01/03 PUT DEC 13 002.82313 ED 123113	510,000,000.000	12,080,000.00	-12,080,000.00
99QACDWR7	CCP CDX IG20 5Y CME PAY 100BPS 2018 JUN 20	600,000.000	10,974.48	-0.01

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99QACDWS5	CCP_CDX IG20 5Y CME PAY 100BPS 2018 JUN 20	600,000.000	-0.01	846.25
99QACE9MB	IRS P US0003M R 2.71% 01/03/24 PUT JAN 24 002.710 ED 01/03/24	510,000,000.000	17,282,000.00	-17,282,000.00
99QACF9XA	IRS P US0003M R 3.44% 01/03/34 PUT DEC 13 003.440 ED 12/31/13	330,000,000.000	16,861,000.00	-16,861,000.00
99QACF9XB	IRS P US0003M R 3.5175% 010334 PUT DEC 13 003.5175 ED 123113	330,000,000.000	13,020,000.00	-13,020,000.00
99QACF9XC	IRS P US0003M R 3.43% 01/03/34 PUT DEC 13 003.430 ED 12/31/13	330,000,000.000	17,330,000.00	-17,330,000.00
99QACF9XD	IRS_P US0003M R 3.565% 1/03/34 PUT DEC 13 003.565 ED 12/31/13	330,000,000.000	10,680,000.00	-10,680,000.00
99QACF9XE	IRS P US0003M R 3.6475% 1/3/34 PUT DEC 13 003.6475 ED 123113	330,000,000.000	6,631,000.00	-6,631,000.00
99QACF9XF	IRS P US0003M R 3.594% 010334 PUT DEC 13 003.594 ED 12/31/13	170,000,000.000	4,770,000.00	-4,770,000.00
99QACJ9OQ	IRS R US0003M P 2% 040414 PUT MAR 14 002.000 ED 033114	87,800,000.000	99,008.20	-39,510.00
99QACLTH5	IRS-R US CPI URBAN CONSUMER P 1.81% 2016 FEB 3	1,100,000.000	0.00	12,647.06
99QACLUN0	IRS-P 1.81% R US CPI URBAN CONSUMER 2016 FEB 3	1,100,000.000	0.00	12,235.29
99QACLVU3	IRS-P 1.775% R US CPI URBAN CONSUMERS NSA 2016 JAN 29	300,000.000	-60.00	3,100.83
99QACM7N4	CCP CDX UL CDX IG22 5Y VAR RT 06/20/2019 DD 03/20/14	89,550,000.000	0.26	-0.39
99QACM7P9	CCP_CDX UL CDX IG22 5Y 1.000% 06/20/2019 DD 03/20/14	89,550,000.000	-1,442,217.61	1,602,305.25
99QACM8P8	CCP CDX HY22 5Y ICE 5.000% 06/20/2019 DD 03/20/14	12,177,000.000	-997,528.99	630,092.14
99QACM8Q6	CCP CDX HY22 5Y ICE VAR RT 06/20/2019 DD 03/20/14	12,177,000.000	0.04	-0.04
99QACM9XA	IRS R US0003M P 3.65% 010525 PUT DEC 14 003.650 ED 123114	80,000,000.000	855,000.00	-870,000.00
99QACM9XB	IRS P US0003M R 4.0% 010525 PUT DEC 14 004.000 ED 123114	150,000,000.000	870,000.00	-205,500.00
99QACN9XA	IRS P US0003M R 4.0% 01/05/25 PUT DEC 14 000.2301 ED 123114	300,000,000.000	1,410,000.00	-411,000.00
99QACN9XB	IRS P US0003M R 4.0% 01/05/25 PUT DEC 14 004.000 ED 12/31/14	350,000,000.000	918,750.00	-479,500.00
99QACQ9AA	IRS R US0003M P 2.335% CALL JAN 15 002.585 ED 010515	850,000,000.000	-6,736,250.00	22,400,000.00
99QACQ9AB	IRS P US0003M R 2.56 01052015 CALL JAN 25 002.650 ED 010525	1,100,000,000.000	-6,919,000.00	27,200,000.00
99QACR9AB	IRS P US0003M R 2.58% 01/05/25 CALL JAN 15 002.580 ED 1/05/15	600,000,000.000	-3,135,000.00	16,300,000.00
99ZAK0760	CITIGROUP CAT 2MM REPO 0.050% 05/06/2014 DD 05/02/14	14,600,000.000	-14,600,000.00	14,600,000.00
99ZAK0H36	CITIGROUP CAT 2MM REPO 0.060% 05/01/2014 DD 04/29/14	9,800,000.000	-9,800,000.00	9,800,000.00
99ZAK0SQ3	CITIGROUP CAT 2MM REPO 0.050% 05/02/2014 DD 04/30/14	9,500,000.000	-9,500,000.00	9,500,000.00
99ZAK0Z02	CITIGROUP CAT 2MM REPO 0.050% 05/05/2014 DD 05/01/14	12,400,000.000	-12,400,000.00	12,400,000.00
99ZAK12T3	CITIGROUP CAT 2MM REPO 0.040% 05/12/2014 DD 05/08/14	2,900,000.000	-2,900,000.00	2,900,000.00
99ZAK19U3	CITIGROUP CAT 2MM REPO 0.040% 05/13/2014 DD 05/09/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZAK1CE5	CITIGROUP CAT 2MM REPO 0.040% 05/07/2014 DD 05/05/14	13,700,000.000	-13,700,000.00	13,700,000.00
99ZAK1N60	CITIGROUP CAT 2MM REPO 0.040% 05/08/2014 DD 05/06/14	4,100,000.000	-4,100,000.00	4,100,000.00
99ZAK1WE3	CITIGROUP CAT 2MM REPO 0.040% 05/09/2014 DD 05/07/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZAK2113	CITIGROUP CAT 2MM REPO 0.050% 05/19/2014 DD 05/15/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK2816	CITIGROUP CAT 2MM REPO 0.050% 05/20/2014 DD 05/16/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK2D02	CITIGROUP CAT 2MM REPO 0.040% 05/14/2014 DD 05/12/14	4,600,000.000	-4,600,000.00	4,600,000.00
99ZAK2NQ4	CITIGROUP CAT 2MM REPO 0.040% 05/15/2014 DD 05/13/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZAK2VM4	CITIGROUP CAT 2MM REPO 0.040% 05/16/2014 DD 05/14/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAK30Y0	JP MORGAN CP REP REPO 0.050% 05/27/2014 DD 05/22/14	5,500,000.000	-5,500,000.00	5,500,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZAK35X7	JP MORGAN CP REPO 0.060% 05/28/2014 DD 05/23/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAK3CS0	CITIGROUP CAT 2MM REPO 0.050% 05/21/2014 DD 05/19/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAK3KB8	CITIGROUP CAT 2MM REPO 0.050% 05/22/2014 DD 05/20/14	4,800,000.000	-4,800,000.00	4,800,000.00
99ZAK3UB7	CITIGROUP CAT 2MM REPO 0.050% 05/23/2014 DD 05/21/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAK4341	CITIGROUP CAT 2MM REPO 0.080% 06/03/2014 DD 05/30/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZAK4820	CITIGROUP CAT 2MM REPO 0.080% 06/04/2014 DD 06/02/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAK4FH9	CITIGROUP CAT 2MM REPO 0.050% 05/29/2014 DD 05/27/14	3,700,000.000	-3,700,000.00	3,700,000.00
99ZAK4LG4	CITIGROUP CAT 2MM REPO 0.060% 05/30/2014 DD 05/28/14	3,700,000.000	-3,700,000.00	3,700,000.00
99ZAK4XF3	CITIGROUP CAT 2MM REPO 0.080% 06/02/2014 DD 05/29/14	5,200,000.000	-5,200,000.00	5,200,000.00
99ZAK5JR0	CITIGROUP CAT 2MM REPO 0.080% 06/05/2014 DD 06/03/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK5PH5	CITIGROUP CAT 2MM REPO 0.090% 06/06/2014 DD 06/04/14	4,200,000.000	-4,200,000.00	4,200,000.00
99ZAK5Z01	CITIGROUP CAT 2MM REPO 0.090% 06/09/2014 DD 06/05/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAK6023	CITIGROUP CAT 2MM REPO 0.110% 06/16/2014 DD 06/12/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAK67M2	CITIGROUP CAT 2MM REPO 0.110% 06/17/2014 DD 06/13/14	3,600,000.000	-3,600,000.00	3,600,000.00
99ZAK6A30	CITIGROUP CAT 2MM REPO 0.080% 06/11/2014 DD 06/09/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAK6L95	CITIGROUP CAT 2MM REPO 0.090% 06/12/2014 DD 06/10/14	5,600,000.000	-5,600,000.00	5,600,000.00
99ZAK6UD6	CITIGROUP CAT 2MM REPO 0.100% 06/13/2014 DD 06/11/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAK76F6	CITIGROUP CAT 2MM REPO 0.080% 06/24/2014 DD 06/20/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAK7EM2	CITIGROUP CAT 2MM REPO 0.110% 06/18/2014 DD 06/16/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK7KP8	CITIGROUP CAT 2MM REPO 0.110% 06/19/2014 DD 06/17/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAK7UZ5	CITIGROUP CAT 2MM REPO 0.090% 06/20/2014 DD 06/18/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZAK7ZG2	CITIGROUP CAT 2MM REPO 0.080% 06/23/2014 DD 06/19/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZAK80T0	CITIGROUP CAT 2MM REPO 0.130% 06/30/2014 DD 06/26/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZAK88V7	CITIGROUP CAT 2MM REPO 0.120% 07/01/2014 DD 06/27/14	8,200,000.000	-8,200,000.00	8,200,000.00
99ZAK8CB6	CITIGROUP CAT 2MM REPO 0.080% 06/25/2014 DD 06/23/14	4,300,000.000	-4,300,000.00	4,300,000.00
99ZAK8LV0	DEUTSCHE BANK REPO 0.090% 06/26/2014 DD 06/24/14	4,300,000.000	-4,300,000.00	4,300,000.00
99ZAK8TF9	CITIGROUP CAT 2MM REPO 0.100% 06/27/2014 DD 06/25/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZAK9175	JP MORGAN CP REPO 0.080% 07/08/2014 DD 07/03/14	8,300,000.000	-8,300,000.00	8,300,000.00
99ZAK99U6	CITIGROUP CAT 2MM REPO 0.080% 07/09/2014 DD 07/07/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZAK9GW4	CITIGROUP CAT 2MM REPO 0.100% 07/02/2014 DD 06/30/14	10,600,000.000	-10,600,000.00	10,600,000.00
99ZAK9PY0	CITIGROUP CAT 2MM REPO 0.080% 07/03/2014 DD 07/01/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZAK9X47	JP MORGAN CP REPO 0.090% 07/07/2014 DD 07/02/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZAKJ082	CITIGROUP CAT 2MM REPO 0.030% 01/08/2014 DD 01/06/14	2,100,000.000	-2,100,000.00	2,100,000.00
99ZAKJ5D6	CITIGROUP CAT 2MM REPO 0.030% 01/09/2014 DD 01/07/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKJKT4	CITIGROUP CAT 2MM REPO 0.050% 01/06/2014 DD 01/02/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAKJSW9	CITIGROUP CAT 2MM REPO 0.040% 01/07/2014 DD 01/03/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAKK4P7	CITIGROUP CAT 2MM REPO 0.040% 01/16/2014 DD 01/14/14	9,400,000.000	-9,400,000.00	9,400,000.00
99ZAKKDR3	JP MORGAN CP REP REPO 0.030% 01/10/2014 DD 01/08/14	1,400,000.000	-1,400,000.00	1,400,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZAKKK20	CITIGROUP CAT 2MM REPO 0.030% 01/13/2014 DD 01/09/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZAKKR64	TD SECURITIES REPO 0.030% 01/14/2014 DD 01/10/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZAKKX83	CITIGROUP CAT 2MM REPO 0.030% 01/15/2014 DD 01/13/14	8,400,000.000	-8,400,000.00	8,400,000.00
99ZAKL4D2	DEUTSCHE BANK REPO 0.020% 01/24/2014 DD 01/22/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAKLA45	TD SECURITIES REPO 0.030% 01/17/2014 DD 01/15/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZAKLHP1	BNP PARIBAS CAT 2 REPO 0.020% 01/21/2014 DD 01/16/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAKLMK6	JP MORGAN CP REP REPO 0.020% 01/22/2014 DD 01/17/14	8,400,000.000	-8,400,000.00	8,400,000.00
99ZAKLXW8	DEUTSCHE BANK REPO 0.020% 01/23/2014 DD 01/21/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAKMA76	DEUTSCHE BANK REPO 0.010% 01/27/2014 DD 01/23/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKMH20	DEUTSCHE BANK REPO 0.020% 01/28/2014 DD 01/24/14	7,400,000.000	-7,400,000.00	7,400,000.00
99ZAKMW64	JP MORGAN CP REP REPO 0.010% 01/30/2014 DD 01/28/14	800,000.000	-800,000.00	800,000.00
99ZAKMZV6	DEUTSCHE BANK REPO 0.010% 01/30/2014 DD 01/28/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAKN6V6	CITIGROUP CAT 2MM REPO 0.030% 02/07/2014 DD 02/05/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAKNNF2	DEUTSCHE BANK REPO 0.030% 02/04/2014 DD 01/31/14	1,300,000.000	-1,300,000.00	1,300,000.00
99ZAKNVN6	JP MORGAN CP REP REPO 0.030% 02/05/2014 DD 02/03/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZAKNVQ9	DEUTSCHE BANK REPO 0.020% 02/05/2014 DD 02/03/14	1,300,000.000	-1,300,000.00	1,300,000.00
99ZAKP0L9	CITIGROUP CAT 2MM REPO 0.040% 02/13/2014 DD 02/11/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKPMH4	CITIGROUP CAT 2MM REPO 0.030% 02/11/2014 DD 02/07/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZAKPT20	CITIGROUP CAT 2MM REPO 0.050% 02/12/2014 DD 02/10/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZAKQAB8	JP MORGAN CP REP REPO 0.030% 02/18/2014 DD 02/13/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZAKQGL0	JP MORGAN CP REP REPO 0.040% 02/19/2014 DD 02/14/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKR1T7	JP MORGAN CP REP REPO 0.060% 03/03/2014 DD 02/27/14	8,200,000.000	-8,200,000.00	8,200,000.00
99ZAKRBX7	JP MORGAN CP REP REPO 0.040% 02/25/2014 DD 02/21/14	2,300,000.000	-2,300,000.00	2,300,000.00
99ZAKRJW1	JP MORGAN CP REP REPO 0.030% 02/26/2014 DD 02/24/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZAKRU16	JP MORGAN CP REP REPO 0.050% 02/28/2014 DD 02/26/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAKSCJ5	JP MORGAN CP REP REPO 0.070% 03/04/2014 DD 02/28/14	9,000,000.000	-9,000,000.00	9,000,000.00
99ZAKSHE1	JP MORGAN CP REP REPO 0.060% 03/05/2014 DD 03/03/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAKSTM0	JP MORGAN CP REP REPO 0.060% 03/06/2014 DD 03/04/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZAKSX11	JP MORGAN CP REP REPO 0.080% 03/07/2014 DD 03/05/14	4,700,000.000	-4,700,000.00	4,700,000.00
99ZAKT9M0	JP MORGAN CP REP REPO 0.080% 03/18/2014 DD 03/14/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZAKU1C7	JP MORGAN CP REP REPO 0.070% 03/24/2014 DD 03/20/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKU6G3	CREDIT SUISSE REPO 0.060% 03/24/2014 DD 03/21/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAKU8D8	JP MORGAN CP REP REPO 0.060% 03/25/2014 DD 03/21/14	3,800,000.000	-3,800,000.00	3,800,000.00
99ZAKUH97	JP MORGAN CP REP REPO 0.080% 03/19/2014 DD 03/17/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZAKUQY2	JP MORGAN CP REP REPO 0.070% 03/20/2014 DD 03/18/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKUT60	JP MORGAN CP REP REPO 0.060% 03/21/2014 DD 03/19/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAKV6J5	JP MORGAN CP REP REPO 0.070% 04/01/2014 DD 03/28/14	5,100,000.000	-5,100,000.00	5,100,000.00
99ZAKVE64	JP MORGAN CP REP REPO 0.060% 03/26/2014 DD 03/24/14	4,900,000.000	-4,900,000.00	4,900,000.00



BNY MELLON

5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZAKVME8	JP MORGAN CP REP REPO 0.060% 03/27/2014 DD 03/25/14	700,000.000	-700,000.00	700,000.00
99ZAKVVA6	JP MORGAN CP REP REPO 0.050% 03/28/2014 DD 03/26/14	700,000.000	-700,000.00	700,000.00
99ZAKVZU8	JP MORGAN CP REP REPO 0.050% 03/31/2014 DD 03/27/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAKW2Y4	JP MORGAN CP REP REPO 0.060% 04/07/2014 DD 04/03/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZAKW950	JP MORGAN CP REP REPO 0.060% 04/08/2014 DD 04/04/14	1,900,000.000	-1,900,000.00	1,900,000.00
99ZAKWGF0	JP MORGAN CP REP REPO 0.060% 04/02/2014 DD 03/31/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKWNY1	JP MORGAN CP REP REPO 0.060% 04/03/2014 DD 04/01/14	6,800,000.000	-6,800,000.00	6,800,000.00
99ZAKWSM2	JP MORGAN CP REP REPO 0.060% 04/04/2014 DD 04/02/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAKX0Q1	JP MORGAN CP REP REPO 0.060% 04/14/2014 DD 04/10/14	4,600,000.000	-4,600,000.00	4,600,000.00
99ZAKX7L5	JP MORGAN CP REP REPO 0.060% 04/15/2014 DD 04/11/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZAKXGW1	JP MORGAN CP REP REPO 0.060% 04/09/2014 DD 04/07/14	800,000.000	-800,000.00	800,000.00
99ZAKXLX3	JP MORGAN CP REP REPO 0.050% 04/10/2014 DD 04/08/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKXWJ2	JP MORGAN CP REP REPO 0.050% 04/11/2014 DD 04/09/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZAKY0C0	BNP PARIBAS CAT 2 REPO 0.050% 04/22/2014 DD 04/17/14	6,800,000.000	-6,800,000.00	6,800,000.00
99ZAKY9B3	CITIGROUP CAT 2MM REPO 0.060% 04/23/2014 DD 04/21/14	3,800,000.000	-3,800,000.00	3,800,000.00
99ZAKYEV3	CITIGROUP CAT 2MM REPO 0.060% 04/16/2014 DD 04/14/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAKYPT6	CITIGROUP CAT 2MM REPO 0.070% 04/17/2014 DD 04/15/14	6,100,000.000	-6,100,000.00	6,100,000.00
99ZAKYT13	BNP PARIBAS CAT 2 REPO 0.060% 04/21/2014 DD 04/16/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZAKZ0W3	CITIGROUP CAT 2MM REPO 0.050% 04/29/2014 DD 04/25/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZAKZ7V8	CITIGROUP CAT 2MM REPO 0.040% 04/30/2014 DD 04/28/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZAKZFY3	CITIGROUP CAT 2MM REPO 0.050% 04/24/2014 DD 04/22/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZAKZPZ9	CITIGROUP CAT 2MM REPO 0.040% 04/25/2014 DD 04/23/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZAL0587	CITIGROUP CAT 2MM REPO 0.170% 12/18/2014 DD 12/16/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZAL0D47	CITIGROUP CAT 2MM REPO 0.160% 12/12/2014 DD 12/10/14	2,800,000.000	-2,800,000.00	2,800,000.00
99ZAL0N12	CREDIT SUISSE REPO 0.170% 12/15/2014 DD 12/12/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZAL0TE8	CITIGROUP CAT 2MM REPO 0.160% 12/16/2014 DD 12/12/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAL0Z43	CITIGROUP CAT 2MM REPO 0.170% 12/17/2014 DD 12/15/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZAL16L5	CITIGROUP CAT 2MM REPO 0.150% 12/26/2014 DD 12/23/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZAL19M0	JP MORGAN CP REP 0.140% 12/29/2014 DD 12/24/14	8,700,000.000	-8,700,000.00	8,700,000.00
99ZAL1A48	CITIGROUP CAT 2MM REPO 0.160% 12/19/2014 DD 12/17/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZAL1G91	CITIGROUP CAT 2MM REPO 0.180% 12/22/2014 DD 12/18/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZAL1QB5	CITIGROUP CAT 2MM REPO 0.170% 12/23/2014 DD 12/19/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZAL1W02	CITIGROUP CAT 2MM REPO 0.150% 12/24/2014 DD 12/22/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZAL2GE8	CITIGROUP CAT 2MM REPO 0.130% 12/30/2014 DD 12/26/14	8,400,000.000	-8,400,000.00	8,400,000.00
99ZAL2M68	CITIGROUP CAT 2MM REPO 0.130% 12/31/2014 DD 12/29/14	8,500,000.000	-8,500,000.00	8,500,000.00
99ZALA296	CITIGROUP CAT 2MM REPO 0.080% 07/15/2014 DD 07/11/14	9,300,000.000	-9,300,000.00	9,300,000.00
99ZALA9M0	CITIGROUP CAT 2MM REPO 0.090% 07/16/2014 DD 07/14/14	9,800,000.000	-9,800,000.00	9,800,000.00
99ZALAJ31	CITIGROUP CAT 2MM REPO 0.070% 07/10/2014 DD 07/08/14	5,600,000.000	-5,600,000.00	5,600,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZALAR99	CITIGROUP CAT 2MM REPO 0.070% 07/11/2014 DD 07/09/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALAW36	CITIGROUP CAT 2MM REPO 0.080% 07/14/2014 DD 07/10/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZALB7J7	CITIGROUP CAT 2MM REPO 0.080% 07/22/2014 DD 07/18/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZALBKL7	CITIGROUP CAT 2MM REPO 0.090% 07/17/2014 DD 07/15/14	9,900,000.000	-9,900,000.00	9,900,000.00
99ZALBSP0	CITIGROUP CAT 2MM REPO 0.090% 07/18/2014 DD 07/16/14	9,900,000.000	-9,900,000.00	9,900,000.00
99ZALBZU1	CITIGROUP CAT 2MM REPO 0.090% 07/21/2014 DD 07/17/14	10,000,000.000	-10,000,000.00	10,000,000.00
99ZALCBW1	CITIGROUP CAT 2MM REPO 0.080% 07/23/2014 DD 07/21/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALCMN9	CITIGROUP CAT 2MM REPO 0.070% 07/24/2014 DD 07/22/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZALCU83	CITIGROUP CAT 2MM REPO 0.070% 07/25/2014 DD 07/23/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZALCYX4	CITIGROUP CAT 2MM REPO 0.090% 07/28/2014 DD 07/24/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZALD4H0	CITIGROUP CAT 2MM REPO 0.080% 07/31/2014 DD 07/29/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZALDFM7	JP MORGAN CP REP REPO 0.080% 07/29/2014 DD 07/25/14	2,100,000.000	-2,100,000.00	2,100,000.00
99ZALDS76	JP MORGAN CP REP REPO 0.090% 07/30/2014 DD 07/28/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZALE2Z0	CITIGROUP CAT 2MM REPO 0.100% 08/05/2014 DD 08/01/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALEGF9	CITIGROUP CAT 2MM REPO 0.110% 08/01/2014 DD 07/30/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZALESK5	CITIGROUP CAT 2MM REPO 0.100% 08/04/2014 DD 07/31/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZALFOR7	CITIGROUP CAT 2MM REPO 0.080% 08/08/2014 DD 08/06/14	9,700,000.000	-9,700,000.00	9,700,000.00
99ZALFDS1	CITIGROUP CAT 2MM REPO 0.080% 08/06/2014 DD 08/04/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALFP90	CITIGROUP CAT 2MM REPO 0.070% 08/07/2014 DD 08/05/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALG0S3	JP MORGAN CP REP REPO 0.070% 08/14/2014 DD 08/13/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZALG6Q1	CITIGROUP CAT 2MM REPO 0.070% 08/15/2014 DD 08/13/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZALGA52	CITIGROUP CAT 2MM REPO 0.070% 08/11/2014 DD 08/07/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZALGGQ0	CITIGROUP CAT 2MM REPO 0.070% 08/12/2014 DD 08/08/14	9,400,000.000	-9,400,000.00	9,400,000.00
99ZALGXN8	CITIGROUP CAT 2MM REPO 0.070% 08/14/2014 DD 08/12/14	2,500,000.000	-2,500,000.00	2,500,000.00
99ZALH119	CITIGROUP CAT 2MM REPO 0.070% 08/21/2014 DD 08/19/14	1,300,000.000	-1,300,000.00	1,300,000.00
99ZALH7S4	CITIGROUP CAT 2MM REPO 0.070% 08/22/2014 DD 08/20/14	3,600,000.000	-3,600,000.00	3,600,000.00
99ZALHAP6	CITIGROUP CAT 2MM REPO 0.100% 08/18/2014 DD 08/14/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALHJQ5	CITIGROUP CAT 2MM REPO 0.100% 08/19/2014 DD 08/15/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZALHSE2	CITIGROUP CAT 2MM REPO 0.080% 08/20/2014 DD 08/18/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZALJ7H4	CITIGROUP CAT 2MM REPO 0.060% 08/28/2014 DD 08/26/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZALJF28	CITIGROUP CAT 2MM REPO 0.080% 08/25/2014 DD 08/21/14	4,100,000.000	-4,100,000.00	4,100,000.00
99ZALJQV2	CITIGROUP CAT 2MM REPO 0.080% 08/26/2014 DD 08/22/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZALJZS9	CITIGROUP CAT 2MM REPO 0.070% 08/27/2014 DD 08/25/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALK492	CITIGROUP CAT 2MM REPO 0.080% 09/04/2014 DD 09/02/14	8,800,000.000	-8,800,000.00	8,800,000.00
99ZALKFB5	CITIGROUP CAT 2MM REPO 0.060% 08/29/2014 DD 08/27/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZALKL28	JP MORGAN CP REPO 0.080% 09/02/2014 DD 08/28/14	7,600,000.000	-7,600,000.00	7,600,000.00
99ZALKUV4	JP MORGAN CP REP REPO 0.090% 09/03/2014 DD 08/29/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZALL4S8	CITIGROUP CAT 2MM REPO 0.070% 09/10/2014 DD 09/08/14	6,200,000.000	-6,200,000.00	6,200,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZALL8J4	CITIGROUP CAT 2MM REPO 0.070% 09/11/2014 DD 09/09/14	6,300,000.000	-6,300,000.00	6,300,000.00
99ZALLCA8	CITIGROUP CAT 2MM REPO 0.090% 09/05/2014 DD 09/03/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZALLMZ2	CITIGROUP CAT 2MM REPO 0.100% 09/08/2014 DD 09/04/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZALLT77	CITIGROUP CAT 2MM REPO 0.080% 09/09/2014 DD 09/05/14	6,300,000.000	-6,300,000.00	6,300,000.00
99ZALM571	CITIGROUP CAT 2MM REPO 0.080% 09/17/2014 DD 09/15/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZALM9R3	CITIGROUP CAT 2MM REPO 0.070% 09/18/2014 DD 09/16/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZALMJ50	CITIGROUP CAT 2MM REPO 0.060% 09/12/2014 DD 09/10/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALMNQ9	CITIGROUP CAT 2MM REPO 0.070% 09/15/2014 DD 09/11/14	6,800,000.000	-6,800,000.00	6,800,000.00
99ZALMYK0	CITIGROUP CAT 2MM REPO 0.080% 09/16/2014 DD 09/12/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZALN488	CITIGROUP CAT 2MM REPO 0.050% 09/24/2014 DD 09/22/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZALNL89	CITIGROUP CAT 2MM REPO 0.060% 09/19/2014 DD 09/17/14	7,900,000.000	-7,900,000.00	7,900,000.00
99ZALNT65	CITIGROUP CAT 2MM REPO 0.060% 09/22/2014 DD 09/18/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZALNYS1	CITIGROUP CAT 2MM REPO 0.050% 09/23/2014 DD 09/19/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZALP053	CITIGROUP CAT 2MM REPO 0.050% 09/30/2014 DD 09/26/14	6,300,000.000	-6,300,000.00	6,300,000.00
99ZALP9K1	JP MORGAN CP REP REPO 0.000% 10/01/2014 DD 09/29/14	9,500,000.000	-9,500,000.00	9,500,000.00
99ZALPBU6	CITIGROUP CAT 2MM REPO 0.050% 09/25/2014 DD 09/23/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALPLZ4	CITIGROUP CAT 2MM REPO 0.050% 09/26/2014 DD 09/24/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZALPTW3	JP MORGAN CP REP REPO 0.050% 09/29/2014 DD 09/25/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZALQ2S9	CITIGROUP CAT 2MM REPO 0.060% 10/07/2014 DD 10/03/14	1,500,000.000	-1,500,000.00	1,500,000.00
99ZALQ6U0	JP MORGAN CP REP 0.070% 10/08/2014 DD 10/06/14	4,600,000.000	-4,600,000.00	4,600,000.00
99ZALQFJ5	BNP PARIBAS CAT 2 REPO 0.050% 10/02/2014 DD 09/30/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZALQMS7	CITIGROUP CAT 2MM REPO 0.050% 10/03/2014 DD 10/01/14	10,500,000.000	-10,500,000.00	10,500,000.00
99ZALQT19	CITIGROUP CAT 2MM REPO 0.060% 10/06/2014 DD 10/02/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZALR257	CITIGROUP CAT 2MM REPO 0.070% 10/15/2014 DD 10/10/14	5,200,000.000	-5,200,000.00	5,200,000.00
99ZALRG52	JP MORGAN CP REP REPO 0.070% 10/09/2014 DD 10/07/14	5,100,000.000	-5,100,000.00	5,100,000.00
99ZALRPV5	CITIGROUP CAT 2MM REPO 0.060% 10/10/2014 DD 10/08/14	5,600,000.000	-5,600,000.00	5,600,000.00
99ZALRWA3	CITIGROUP CAT 2MM REPO 0.080% 10/14/2014 DD 10/09/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZALS586	CITIGROUP CAT 2MM REPO 0.100% 10/22/2014 DD 10/20/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZALSQ91	CITIGROUP CAT 2MM REPO 0.140% 10/20/2014 DD 10/16/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZALSX02	CITIGROUP CAT 2MM REPO 0.120% 10/21/2014 DD 10/17/14	7,900,000.000	-7,900,000.00	7,900,000.00
99ZALT5Q4	CITIGROUP CAT 2MM REPO 0.120% 10/29/2014 DD 10/27/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZALTFV2	CITIGROUP CAT 2MM REPO 0.110% 10/23/2014 DD 10/21/14	8,200,000.000	-8,200,000.00	8,200,000.00
99ZALTPB5	CITIGROUP CAT 2MM REPO 0.100% 10/24/2014 DD 10/22/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZALTVY8	CITIGROUP CAT 2MM REPO 0.110% 10/27/2014 DD 10/23/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZALTZN8	CITIGROUP CAT 2MM REPO 0.120% 10/28/2014 DD 10/24/14	2,000,000.000	-2,000,000.00	2,000,000.00
99ZALU0G8	CITIGROUP CAT 2MM REP 0.130% 11/04/2014 DD 10/31/14	9,500,000.000	-9,500,000.00	9,500,000.00
99ZALU953	CITIGROUP CAT 2MM REPO 0.110% 11/05/2014 DD 11/03/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALUFS6	CITIGROUP CAT 2MM REPO 0.090% 10/30/2014 DD 10/28/14	6,000,000.000	-6,000,000.00	6,000,000.00



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

5500 Acquisitions & Dispositions of Assets within Plan Year

1/1/2014 - 12/31/2014

Report ID: M2574E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZALUN08	CITIGROUP CAT 2MM REPO 0.120% 10/31/2014 DD 10/29/14	9,000,000.000	-9,000,000.00	9,000,000.00
99ZALUTE2	CITIGROUP CAT 2MM REPO 0.160% 11/03/2014 DD 10/30/14	9,100,000.000	-9,100,000.00	9,100,000.00
99ZALV035	CITIGROUP CAT 2MM REPO 0.100% 11/12/2014 DD 11/07/14	9,300,000.000	-9,300,000.00	9,300,000.00
99ZALVFN5	CITIGROUP CAT 2MM REPO 0.100% 11/06/2014 DD 11/04/14	7,600,000.000	-7,600,000.00	7,600,000.00
99ZALVLT5	CITIGROUP CAT 2MM REP 0.100% 11/07/2014 DD 11/05/14	8,700,000.000	-8,700,000.00	8,700,000.00
99ZALVTK6	CITIGROUP CAT 2MM REP 0.100% 11/10/2014 DD 11/06/14	9,400,000.000	-9,400,000.00	9,400,000.00
99ZALW4E5	CITIGROUP CAT 2MM REPO 0.130% 11/19/2014 DD 11/17/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALW8R2	CITIGROUP CAT 2MM REPO 0.120% 11/20/2014 DD 11/18/14	8,300,000.000	-8,300,000.00	8,300,000.00
99ZALWAJ7	CITIGROUP CAT 2MM REPO 0.100% 11/13/2014 DD 11/10/14	8,700,000.000	-8,700,000.00	8,700,000.00
99ZALWVG85	CITIGROUP CAT 2MM REPO 0.110% 11/14/2014 DD 11/12/14	1,500,000.000	-1,500,000.00	1,500,000.00
99ZALWVH8	CITIGROUP CAT 2MM REPO 0.130% 11/17/2014 DD 11/13/14	1,000,000.000	-1,000,000.00	1,000,000.00
99ZALWSS8	CREDIT SUISSE REPO 0.150% 11/17/2014 DD 11/14/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZALWVK9	CITIGROUP CAT 2MM REPO 0.150% 11/18/2014 DD 11/14/14	4,300,000.000	-4,300,000.00	4,300,000.00
99ZALX1Q9	CITIGROUP CAT 2MM REPO 0.120% 11/26/2014 DD 11/24/14	10,700,000.000	-10,700,000.00	10,700,000.00
99ZALXJY3	CITIGROUP CAT 2MM REPO 0.120% 11/21/2014 DD 11/19/14	9,100,000.000	-9,100,000.00	9,100,000.00
99ZALXNR3	CITIGROUP CAT 2MM REPO 0.110% 11/24/2014 DD 11/20/14	10,200,000.000	-10,200,000.00	10,200,000.00
99ZALXVH6	CITIGROUP CAT 2MM REPO 0.120% 11/25/2014 DD 11/21/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZALY0D7	CITIGROUP CAT 2MM REPO 0.160% 12/03/2014 DD 12/01/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALY4F8	CITIGROUP CAT 2MM REP 0.170% 12/04/2014 DD 12/02/14	7,400,000.000	-7,400,000.00	7,400,000.00
99ZALYCZ5	CITIGROUP CAT 2MM REPO 0.140% 11/28/2014 DD 11/25/14	8,900,000.000	-8,900,000.00	8,900,000.00
99ZALYP73	CITIGROUP CAT 2MM REPO 0.170% 12/02/2014 DD 11/28/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZALZ0A0	CITIGROUP CAT 2MM REPO 0.160% 12/10/2014 DD 12/08/14	3,200,000.000	-3,200,000.00	3,200,000.00
99ZALZ358	CITIGROUP CAT 2MM REPO 0.150% 12/11/2014 DD 12/09/14	2,500,000.000	-2,500,000.00	2,500,000.00
99ZALZEH0	CITIGROUP CAT 2MM REPO 0.160% 12/05/2014 DD 12/03/14	6,200,000.000	-6,200,000.00	6,200,000.00
99ZALZMG3	CITIGROUP CAT 2MM REPO 0.180% 12/08/2014 DD 12/04/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZALZTR2	CITIGROUP CAT 2MM REPO 0.170% 12/09/2014 DD 12/05/14	2,900,000.000	-2,900,000.00	2,900,000.00
AA9QDG7C9	IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18	500,000.000	-6,277.28	7,767.44
AA9QDJQK4	IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18	2,300,000.000	-29,450.77	35,886.35
EDF306F4S	EURO-BUND FUTURE (EUX) EXP JUN 14	3.000	0.00	5,893.92
EDF306L4S	EURO-BUND FUTURE (EUX) EXP DEC 14	3.000	0.00	-6,376.06
EEB3T9JJ6	SPAIN GOVERNMENT BOND 5.500% 04/30/2021	2,200,000.000	-3,661,371.37	3,472,251.86
EEBJ0XHV4	BONOS Y OBLIG DEL ESTADO 2.750% 04/30/2019	4,500,000.000	-6,449,441.90	6,458,968.06
EIB7M5HQ9	ITALY BUONI POLIENNALI DEL TES 5.500% 11/01/2022	200,000.000	-332,791.19	317,551.70
ELBLWP5D8	ALTICE SA 7.250% 05/15/2022	375,000.000	-518,606.25	480,262.65
ELBN5TDD7	MONITCHEM HOLDCO 3 S.A. 5.250% 06/15/2021	535,000.000	-724,940.38	661,896.32
ELBN65NJ4	MONITCHEM HOLDCO 3 SA 5.250% 06/15/2021	500,000.000	-684,562.58	618,594.69
ELBN65NL9	MONITCHEM HOLDCO 3 SA VAR RT 06/15/2021	210,000.000	-286,555.50	260,884.52
EX9QDH9N7	CCP IRS GBP-LIBOR-BBA 6M CME PAY 3.00% 2024 SEP 17	2,900,000.000	20,587.00	-249,529.45

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EX9QDH9P2	CCP_IRS GBP-LIBOR-BBA 6M CME PAY 3.00% 2024 SEP 17	2,900,000.000	-5,918.32	0.06
EXB7KPHK7	TIME WARNER CABLE INC 5.250% 07/15/2042	500,000.000	-836,048.07	894,402.48
EXBKX5B08	LLOYDS BANKING GROUP PLC VAR RT 12/29/2049	400,000.000	-727,465.63	634,250.25
FJ9QDK967	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2019 JUN 20	10,000,000.000	-636.59	1,709.02
FJB153TQ0	TOKYO ELECTRIC POWER CO INC 2.080% 05/31/2016	10,000,000.000	-96,760.42	98,952.99
G4700EAB3	GOODPACK 8/14 COV-LITE 2ND LIEN TL	165,133.290	-163,894.79	165,133.29
L2475MAF7	REXAM 5/14 COV-LITE 2ND LIEN TL	235,000.000	-232,650.00	233,825.00
L6232UAD9	MALLINCKRODT 7/14 ADD-ON COV-LITE TLB1	830,449.840	-826,297.59	825,777.66
L7300KAB0	ORTHO-CLINICAL 5/14 COV-LITE TLB	754,342.430	-746,799.01	755,694.33
N8879VAB3	TRONOX (2/12) TLB	1,996,641.480	-1,996,641.48	2,001,633.08
NA9QD0US9	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 2.45% 2024 NOV 19	800,000.000	-0.01	0.01
NA9QD0UU4	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.45% 2024 NOV 19	800,000.000	0.01	-1,295.55
NA9QDGF00	CDS SP UL REPUBLIC OF ITALY R 100BPS 2016 MAR 20	7,500,000.000	-3,704.00	89,722.95
NA9QDJ0H5	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20	2,100,000.000	39,526.82	-11,478.38
NA9QDJ0N2	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20	1,800,000.000	30,803.56	-9,838.62
NA9QDJ0S1	CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 MAR 20	700,000.000	0.00	7,298.64
NA9QDJ0X0	CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 MAR 20	700,000.000	0.00	7,298.64
NA9QDJ0Z5	CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 MAR 20	700,000.000	0.00	7,298.64
NA9QDJ283	CDS SP UL COMMONWEALTH BANK O R 100BPS 2019 MAR 20	500,000.000	0.00	8,676.00
NA9QDK3V6	CDS SP UL KB HOME R 500BPS 2019 JUN 20	300,000.000	-30,193.84	34,860.00
NA9QDLZG4	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	400,000.000	5,278.78	-3,027.37
NA9QDQ923	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	2,700,000.000	0.00	-20,434.78
NABH579X3	CREDIT SUISSE GROUP AG VAR RT 12/29/2049	300,000.000	-335,250.00	317,625.00
Q3930AAC2	FORTESCUE 11/13 COV-LITE TL	1,180,465.360	-1,168,660.71	1,171,161.59
SDBKWP6Q3	OW BUNKER A/S	47,433.000	-1,421,070.36	629,928.62
XX9QC6VV8	CCP_CDX SP UL ITRAXX EUR 20 1.000% S 2018 DEC 20 ICE	18,550,000.000	-340,302.57	335,218.89
XX9QC6VW6	CCP CDX SP UL ITRAXX EUR 20 R 100BPS 2018 DEC 20 ICE	18,550,000.000	0.07	-0.05
XX9QDJ9L6	CCP ICE CDX ITRAXX XOVER20 5Y 5.000% BPS 2018 DEC 20	400,000.000	-58,298.77	63,759.83
XX9QDJ9M4	CCP ICE CDX ITRAXX XOVER20 5Y REC_500BPS 2018 DEC 20	400,000.000	0.03	-0.01
XX9QDJHFO	CCP IRS EUR-EURIBOR-6M CME PAY 2.00% 2024 SEP 17	31,700,000.000	83,305.66	-1,607,386.81
XX9QDJHGB	CCP_IRS EUR-EURIBOR-6M CME PAY 2.00% 2024 SEP 17	31,700,000.000	-134,587.29	0.09
XX9QDK7W1	CCP_CDX ITRAXX MAIN 21 5Y 1.000% BP 2019 JUN 20 ICE	27,600,000.000	-437,719.42	629,599.76
XX9QDK7X9	CCP CDX ITRAXX MAIN 21 5Y REC 100BP 2019 JUN 20 ICE	27,600,000.000	0.11	-0.20
XX9QDQ633	CCP ITRAXX SF21 5Y BP ICE REC_100BP 2017 JUN 20	2,400,000.000	0.01	-0.01
XX9QDQ641	CCP_ITRAXX SF21 5Y BP ICE 1.000% BP 2017 JUN 20	2,400,000.000	-50,784.62	63,081.58
Y2112MAB1	OCEAN RIG 7/14 TLB	3,265,517.910	-3,244,495.24	2,821,315.05

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2014

Date	Amount	Days to Discount to 1/1/2014 at 6.45%	Interest Adjusted Contribution
March 16, 2015	\$ 143,000,000	439	\$ 132,643,773
Total Contribution	\$ 143,000,000		\$ 132,643,773

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master 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				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

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following non-prescribed assumption changes:

- A change in the mortality basis for lump-sum payments from the 2013 plan year 417(e)(3) mortality table to the 2014 plan year 417(e)(3) mortality table.
- A change in the assumed expenses payable from the trust from \$6,300,000 to \$8,200,000.

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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2014

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	143 \$49,848	238 \$74,298	25 \$88,097							
25-29	139 \$54,534	527 \$71,416	540 \$83,203	2						
30-34	86 \$59,761	341 \$72,142	820 \$81,726	181 \$89,666	3					
35-39	49 \$59,542	190 \$78,086	651 \$82,094	390 \$86,484	49 \$84,434	7				
40-44	44 \$72,726	144 \$81,794	572 \$84,810	376 \$88,703	152 \$90,093	147 \$90,347	11			
45-49	40 \$67,415	147 \$80,778	428 \$89,027	372 \$87,831	201 \$88,516	459 \$97,706	380 \$102,416	27 \$85,679		
50-54	29 \$80,047	87 \$89,101	345 \$89,485	286 \$86,830	160 \$93,483	385 \$93,029	881 \$98,323	858 \$100,022	99 \$91,893	
55-59	19	60 \$87,486	198 \$86,746	205 \$85,770	124 \$83,539	269 \$91,752	572 \$95,361	1,020 \$101,529	799 \$98,388	56 \$90,562
60-64	6	20 \$82,345	90 \$96,008	86 \$88,529	44 \$81,176	93 \$86,072	213 \$86,165	260 \$93,971	288 \$101,317	237 \$97,483
65-69		1	15	16	8	9	24 \$84,806	20 \$93,633	16	68 \$95,917
70+						3		3		11

N-15864

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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	\$ 21,430,903	January 1, 2008	1	\$ 21,430,903
Shortfall	\$ (2,645,086)	January 1, 2009	2	\$ (1,354,737)
Shortfall	\$ 35,247,709	January 1, 2010	3	\$ 12,325,779
Shortfall	\$ 668,773,162	January 1, 2011	4	\$ 179,596,282
Shortfall	\$ (533,900,167)	January 1, 2013	6	\$ (101,062,817)
Shortfall	\$ 236,145,087	January 1, 2014	7	\$ 39,520,999

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month look-back (as of September 2013), each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.99%.
2nd Segment Rate	6.32%.
3rd Segment Rate	6.99%.
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month look-back (as of September 2013), without regard to interest rate stabilization.
1st Segment Rate	1.37%.
2nd Segment Rate	4.05%.
3rd Segment Rate	5.06%.
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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

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.
Retirement Age Active Participants Terminated Vested Participants	See Tables 3–5. Age 60 if Local 29 or at least 10 years of Vesting Service; otherwise, Age 65.
Mortality Rates Healthy and Disabled	2014 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 (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%).
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 \$210,000 and the IRC section 401(a)(17) compensation limit of \$260,000.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

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% nor 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

2012 Plan Year

7.75%, limited to 7.52%.

2013 Plan Year

7.75%, limited to 7.16%.

Trust Expenses Included in Target Normal Cost

8,200,000.

Actuarial Method

Standard unit credit cost method.

Valuation Date

January 1, 2014.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Actuarial Assumptions and Methods

Table 1

Salary Merit Increase Rates—Nonbargaining Employees

Age	Rate	Age	Rate
15	13.56%	45	2.50%
16	13.56%	46	2.50%
17	13.56%	47	2.50%
18	13.56%	48	2.50%
19	13.56%	49	2.50%
20	13.56%	50	2.50%
21	13.56%	51	2.50%
22	13.56%	52	2.50%
23	13.56%	53	2.50%
24	13.56%	54	2.50%
25	8.67%	55	2.50%
26	8.67%	56	2.50%
27	8.67%	57	2.50%
28	8.67%	58	2.50%
29	8.67%	59	2.50%
30	6.55%	60+	2.50%
31	6.55%		
32	6.55%		
33	6.55%		
34	6.55%		
35	5.58%		
36	5.58%		
37	5.58%		
38	5.58%		
39	5.58%		
40	4.57%		
41	4.57%		
42	4.57%		
43	4.57%		
44	4.57%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 2

Salary Merit Increase Rates—Bargaining Employees

Age	Rate	Age	Rate
15	8.59%	45	2.50%
16	8.59%	46	2.50%
17	8.59%	47	2.50%
18	8.59%	48	2.50%
19	8.59%	49	2.50%
20	8.59%	50	2.50%
21	8.59%	51	2.50%
22	8.59%	52	2.50%
23	8.59%	53	2.50%
24	8.59%	54	2.50%
25	8.63%	55	2.50%
26	8.63%	56	2.50%
27	8.63%	57	2.50%
28	8.63%	58	2.50%
29	8.63%	59	2.50%
30	6.18%	60+	2.50%
31	6.18%		
32	6.18%		
33	6.18%		
34	6.18%		
35	5.19%		
36	5.19%		
37	5.19%		
38	5.19%		
39	5.19%		
40	3.79%		
41	3.79%		
42	3.79%		
43	3.79%		
44	3.79%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 1 of 2

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 2 of 2

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 1 of 2

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 2 of 2

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%			

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%			

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%
0304	25%
0350	25%
0351	25%
0457	24%
0459	18%
0777	10%
1194	31%
1413	28%
2357	25%
U-3	7%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Restated January 1, 2007. Most recently amended effective January 1, 2014.
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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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	Local 1413		Former Centerior Nonbargaining Participant	Local 29	Other	
		At Least 15 Years of Service ¹	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.² 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 Also used for Locals 19 and 245 with at least 10 years of service.

² Payable to Pre-01/01/2005 Employees only.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master 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.

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master 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.
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, 2018.
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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

- (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%

- (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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

- (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 and plan reporting valuations do not reflect any plan changes.

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 (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <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 2014 This Form is Open to Public Inspection
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

► **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. MASTER PENSION PLAN	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 FIRSTENERGY CORP.	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>2014</u>			
2 Assets:			
a Market value	2a	6,163,431,171	
b Actuarial value	2b	6,476,637,428	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	23,783	3,635,897,983	3,635,897,983
b For terminated vested participants.....	9,916	581,267,143	581,267,143
c For active participants.....	15,864	2,093,708,029	2,314,587,719
d Total.....	49,563	6,310,873,155	6,531,752,845
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	6.45 %	
6 Target normal cost	6	146,206,408	

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>Vlad Sachelarie VS</u> Signature of actuary	<u>10/09/2015</u> Date
	<u>Vlad Sachelarie</u> Type or print name of actuary	<u>14-07106</u> Most recent enrollment number
	<u>Hewitt Associates LLC</u> Firm name	<u>(216) 525-5358</u> Telephone number (including area code)
	<u>5005 Rockside Road Suite 1000 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 ☐

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)	264,747,039	363,498,655
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	253,816,360	0
9 Amount remaining (line 7 minus line 8)	10,930,679	363,498,655
10 Interest on line 9 using prior year's actual return of <u>-1.20%</u>	-131168	-4361984
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(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.64%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12)	10,799,511	359136671

Part III Funding Percentages

14 Funding target attainment percentage	14	93.49 %
15 Adjusted funding target attainment percentage	15	93.49 %
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	99.49 %
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
03/16/2015	143,000,000				
Totals ►			18(b)	143,000,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	132,643,773

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: 4.99 %	2nd segment: 6.32 %	3rd segment: 6.99 %	☐ 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	146,206,408	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	425,051,608	150,456,409	
b Waiver amortization installment.....	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	296,662,817	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	10,799,511	232,782,029	243,581,540
36 Additional cash requirement (line 34 minus line 35)	36	53,081,277	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	132,643,773	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	79,562,496	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	79,562,496	
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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2014

Date	Amount	Days to Discount to 1/1/2014 at 6.45%	Interest Adjusted Contribution
March 16, 2015	\$ 143,000,000	439	\$ 132,643,773
Total Contribution	\$ 143,000,000		\$ 132,643,773

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master 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				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

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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

Interest Rates for Minimum Funding Purposes Based on segment rates with a four-month look-back (as of September 2013), each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.

1st Segment Rate	4.99%.
2nd Segment Rate	6.32%.
3rd Segment Rate	6.99%.

Interest Rates for Maximum Tax Purposes Based on segment rates with a four-month look-back (as of September 2013), without regard to interest rate stabilization.

1st Segment Rate	1.37%.
2nd Segment Rate	4.05%.
3rd Segment Rate	5.06%.

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

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.
Retirement Age Active Participants Terminated Vested Participants	See Tables 3–5. Age 60 if Local 29 or at least 10 years of Vesting Service; otherwise, Age 65.
Mortality Rates Healthy and Disabled	2014 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 (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%).
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 \$210,000 and the IRC section 401(a)(17) compensation limit of \$260,000.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

For ERISA Requirements

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% nor 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

2012 Plan Year

7.75%, limited to 7.52%.

2013 Plan Year

7.75%, limited to 7.16%.

Trust Expenses Included in Target Normal Cost

8,200,000.

Actuarial Method

Standard unit credit cost method.

Valuation Date

January 1, 2014.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Actuarial Assumptions and Methods

Table 1

Salary Merit Increase Rates—Nonbargaining Employees

Age	Rate	Age	Rate
15	13.56%	45	2.50%
16	13.56%	46	2.50%
17	13.56%	47	2.50%
18	13.56%	48	2.50%
19	13.56%	49	2.50%
20	13.56%	50	2.50%
21	13.56%	51	2.50%
22	13.56%	52	2.50%
23	13.56%	53	2.50%
24	13.56%	54	2.50%
25	8.67%	55	2.50%
26	8.67%	56	2.50%
27	8.67%	57	2.50%
28	8.67%	58	2.50%
29	8.67%	59	2.50%
30	6.55%	60+	2.50%
31	6.55%		
32	6.55%		
33	6.55%		
34	6.55%		
35	5.58%		
36	5.58%		
37	5.58%		
38	5.58%		
39	5.58%		
40	4.57%		
41	4.57%		
42	4.57%		
43	4.57%		
44	4.57%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 2

Salary Merit Increase Rates—Bargaining Employees

Age	Rate	Age	Rate
15	8.59%	45	2.50%
16	8.59%	46	2.50%
17	8.59%	47	2.50%
18	8.59%	48	2.50%
19	8.59%	49	2.50%
20	8.59%	50	2.50%
21	8.59%	51	2.50%
22	8.59%	52	2.50%
23	8.59%	53	2.50%
24	8.59%	54	2.50%
25	8.63%	55	2.50%
26	8.63%	56	2.50%
27	8.63%	57	2.50%
28	8.63%	58	2.50%
29	8.63%	59	2.50%
30	6.18%	60+	2.50%
31	6.18%		
32	6.18%		
33	6.18%		
34	6.18%		
35	5.19%		
36	5.19%		
37	5.19%		
38	5.19%		
39	5.19%		
40	3.79%		
41	3.79%		
42	3.79%		
43	3.79%		
44	3.79%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 5

Retirement Rates—Local 270 (58 and 35)

Age	Years of Service	
	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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 1 of 2

Withdrawal Rates—Nonbargaining Employees

Age	Years of Service			
	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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 6—Page 2 of 2

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 1 of 2

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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 7—Page 2 of 2

Withdrawal Rates—Bargaining Employees

Age	Years of Service			
	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%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%			

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%			

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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%
0304	25%
0350	25%
0351	25%
0457	24%
0459	18%
0777	10%
1194	31%
1413	28%
2357	25%
U-3	7%

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Restated January 1, 2007. Most recently amended effective January 1, 2014.
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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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	Local 1413		Former Centerior Nonbargaining Participant Pre-1998 Accrued Benefit Payable as a Single Lump Sum	Local 29	Other	
		At Least 15 Years of Service ¹	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
69	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.² 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 Also used for Locals 19 and 245 with at least 10 years of service.

² Payable to Pre-01/01/2005 Employees only.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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:

- 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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master 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.

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master 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.
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, 2018.
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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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)—2014 Plan Year
FirstEnergy Corp. Master 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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Future Service Compensation

Employee's compensation following the period that comprises the Past Service Compensation.

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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

- (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%

- (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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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.

(c) Retirement benefit accrued under any prior plan through June 30, 1989, based upon Service Credit and Earnings, as defined under that plan.

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

- (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 and plan reporting valuations do not reflect any plan changes.

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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following non-prescribed assumption changes:

- A change in the mortality basis for lump-sum payments from the 2013 plan year 417(e)(3) mortality table to the 2014 plan year 417(e)(3) mortality table.
- A change in the assumed expenses payable from the trust from \$6,300,000 to \$8,200,000.

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)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2014

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	143 \$49,848	238 \$74,298	25 \$88,097							
25-29	139 \$54,534	527 \$71,416	540 \$83,203	2						
30-34	86 \$59,761	341 \$72,142	820 \$81,726	181 \$89,666	3					
35-39	49 \$59,542	190 \$78,086	651 \$82,094	390 \$86,484	49 \$84,434	7				
40-44	44 \$72,726	144 \$81,794	572 \$84,810	376 \$88,703	152 \$90,093	147 \$90,347	11			
45-49	40 \$67,415	147 \$80,778	428 \$89,027	372 \$87,831	201 \$88,516	459 \$97,706	380 \$102,416	27 \$85,679		
50-54	29 \$80,047	87 \$89,101	345 \$89,485	286 \$86,830	160 \$93,483	385 \$93,029	881 \$98,323	858 \$100,022	99 \$91,893	
55-59	19 \$87,486	60 \$87,486	198 \$86,746	205 \$85,770	124 \$83,539	269 \$91,752	572 \$95,361	1,020 \$101,529	799 \$98,388	56 \$90,562
60-64	6 \$82,345	20 \$82,345	90 \$96,008	86 \$88,529	44 \$81,176	93 \$86,072	213 \$86,165	260 \$93,971	288 \$101,317	237 \$97,483
65-69		1 \$84,806	15 \$93,633	16	8	9	24 \$84,806	20 \$93,633	16	68 \$95,917
70+						3		3		11

N-15864

Schedule SB Attachment (Form 5500)—2014 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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	\$ 21,430,903	January 1, 2008	1	\$ 21,430,903
Shortfall	\$ (2,645,086)	January 1, 2009	2	\$ (1,354,737)
Shortfall	\$ 35,247,709	January 1, 2010	3	\$ 12,325,779
Shortfall	\$ 668,773,162	January 1, 2011	4	\$ 179,596,282
Shortfall	\$ (533,900,167)	January 1, 2013	6	\$ (101,062,817)
Shortfall	\$ 236,145,087	January 1, 2014	7	\$ 39,520,999



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF11010202 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	27,558.580	27,558.58	27,558.58	0.00
FXPF11010202 AA9123453	AUD (AUSTRALIAN DOLLARS)	39.400	32.83	32.24	-0.59
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	26.760	41.84	41.73	-0.11
FXPF11010202 FH9123453	HKD (HONG KONG DOLLARS)	34.900	4.50	4.50	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	-1.000	0.00	-0.01	-0.01
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	-2.000	0.00	0.00	0.00
FXPF11010202 FM9123452	SGD (SINGAPORE DOLLARS)	0.740	0.56	0.56	0.00
FXPF11010202 FZ9123453	ILS (ISRAELI SHEKEL)	19.900	5.07	5.11	0.04
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	2.270	0.16	0.15	-0.01
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	-0.870	-0.77	-0.75	0.02
FXPF11010202 SD9123458	DKK (DANISH KRONE)	10.340	1.77	1.68	-0.09
FXPF11010202 SN9123456	NOK (NORWEGIAN KRONE)	1.640	0.22	0.22	0.00
FXPF11010202 SS9123455	SEK (SWEDISH KRONA)	17.100	2.28	2.18	-0.10
FXPF11010202 XX9123458	EUR (EURO)	14,616.620	17,964.16	17,686.84	-277.32
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	-4.010	-6.23	-6.25	-0.02
FXPF11010302 FK9123456	KRW (SOUTH KOREAN WON)	13.000	0.01	0.01	0.00
FXPF11010302 FL9123454	IDR (INDONESIAN RUPIAH)	-1.000	0.00	0.00	0.00
FXPF11010302 FM9123452	SGD (SINGAPORE DOLLARS)	0.010	0.01	0.01	0.00
FXPF11010302 XX9123458	EUR (EURO)	0.360	0.45	0.44	-0.01
FXPF11010402 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	30,424.290	30,424.29	30,424.29	0.00
FXPF11010402 XX9123458	EUR (EURO)	-778,425.790	-1,042,128.66	-941,934.13	100,194.53
FXPF11010502 ES9123450	CHF (SWISS FRANC)	8,001.130	8,476.67	8,052.26	-424.41
FXPF11010502 EX9123459	GBP (GREAT BRITISH POUNDS)	53,999.360	84,468.69	84,198.50	-270.19
FXPF11010502 XX9123458	EUR (EURO)	8,919.720	10,938.70	10,793.31	-145.39
FXPF15010302 EX9123459	GBP (GREAT BRITISH POUNDS)	143,342.550	223,506.87	223,506.87	0.00
FXPF15010302 XX9123458	EUR (EURO)	1,207,694.540	1,495,427.76	1,461,370.78	-34,056.98
FXPF20010602 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	345,258.860	345,258.86	345,258.86	0.00
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	124,000.000	124,000.00	124,000.00	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	120,000.000	120,000.00	120,000.00	0.00
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	130,659.540	217,613.05	203,730.89	-13,882.16
FXPF20010602 XX9123458	EUR (EURO)	56,259.000	70,270.44	68,076.20	-2,194.24
FXPF30010002 996087094	BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	26,516.100	26,516.10	26,516.10	0.00
FXPF30010002 999BCYUT6	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	48,000.000	48,000.00	48,000.00	0.00
FXPF30010002 999DEUC92	DEUTSCHE BANK VAR RT 01/01/2049 DD 07/01/08	32,000.000	32,000.00	32,000.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 999FOBC98	CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08	261,000.000	261,000.00	261,000.00	0.00
FXPF30010002 999FOBZU6	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	1,549,000.000	1,549,000.00	1,549,000.00	0.00
FXPF30010002 999GLMUS3	GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	260,000.000	260,000.00	260,000.00	0.00
FXPF30010002 999SALCA0	SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	69,000.000	69,000.00	69,000.00	0.00
FXPF30010002 999SALCB8	UBS CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	69,000.000	69,000.00	69,000.00	0.00
FXPF30010002 99VAMVE7	CME CCP COLL HELD AT GSC	36,000.000	36,000.00	36,000.00	0.00
FXPF30010002 AA9123453	AUD (AUSTRALIAN DOLLARS)	138,444.070	115,706.73	113,295.70	-2,411.03
FXPF30010002 ES9123450	CHF (SWISS FRANC)	677.340	761.61	681.67	-79.94
FXPF30010002 EX9123459	GBP (GREAT BRITISH POUNDS)	29,592.420	46,176.55	46,141.98	-34.57
FXPF30010002 FJ9123459	JPY (JAPANESE YEN)	5,631,393.000	47,675.91	46,969.37	-706.54
FXPF30010002 LB9123459	BRL (BRAZILIAN REAL)	19,631.930	7,632.65	7,385.42	-247.23
FXPF30010002 LM9123455	MXN (MEXICAN PESO)	289,084.920	19,826.78	19,612.61	-214.17
FXPF30010002 NC9123455	CAD (CANADIAN DOLLARS)	176,082.660	153,144.00	152,024.74	-1,119.26
FXPF30010002 XX9123458	EUR (EURO)	126,616.820	155,072.46	153,212.68	-1,859.78
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-47,998.670	-59,096.17	-58,080.79	1,015.38
FXPF60010002 999F83998	BLACKROCK CASH	0.110	0.11	0.11	0.00
TOTAL INTEREST-BEARING CASH			4,571,278.84	4,614,564.66	43,285.82

U. S. GOVERNMENT SECURITIES

FXPF20010202 912796EP0	U S TREASURY BILL 0.000% 01/15/2015 DD 07/17/14	71,000,000.000	70,997,546.27	70,997,546.27	0.00
FXPF20010202 912796EQ8	U S TREASURY BILL 0.000% 01/22/2015 DD 07/24/14	17,500,000.000	17,499,115.20	17,499,115.20	0.00
FXPF20010202 912796EV7	U S TREASURY BILL 0.000% 02/19/2015 DD 08/21/14	21,500,000.000	21,499,184.79	21,499,184.79	0.00
FXPF20010202 912796EY1	U S TREASURY BILL 0.000% 03/12/2015 DD 09/11/14	107,685,000.000	107,677,514.82	107,677,514.82	0.00
FXPF20010302 912796DG1	U S TREASURY BILL 0.000% 02/05/2015 DD 02/06/14	2,510,000.000	2,509,857.26	2,509,857.26	0.00
FXPF20010302 912796EP0	U S TREASURY BILL 0.000% 01/15/2015 DD 07/17/14	1,470,000.000	1,469,974.12	1,469,974.12	0.00
FXPF20010302 912796EV7	U S TREASURY BILL 0.000% 02/19/2015 DD 08/21/14	3,150,000.000	3,149,880.56	3,149,880.56	0.00
FXPF20010302 912810RH3	U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	6,780,000.000	7,132,482.90	7,299,076.80	166,593.90
FXPF20010302 912828F70	U S TREASURY NOTE VAR RT 10/31/2016 DD 10/31/14	1,385,000.000	1,383,586.82	1,384,141.30	554.48
FXPF20010302 912828G38	U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14	7,345,000.000	7,374,342.70	7,394,358.40	20,015.70
FXPF25010202 912796EY1	U S TREASURY BILL 0.000% 03/12/2015 DD 09/11/14	3,365,000.000	3,364,766.10	3,364,766.10	0.00
FXPF30010002 31339D4L9	FHLMC MULTICLASS MTG 2411 FJ VAR RT 12/15/2029 DD 02/15/02	26,278.840	26,317.74	26,402.09	84.35
FXPF30010002 31394UAB8	FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	2,538,422.320	2,723,594.77	2,800,285.97	76,691.20
FXPF30010002 912796EC9	U S TREASURY BILL 0.000% 05/28/2015 DD 05/29/14	415,000.000	0.00	0.00	0.00
FXPF30010002 912796EM7	U S TREASURY BILL 0.000% 01/02/2015 DD 07/03/14	354,000.000	353,912.48	353,912.48	0.00
FXPF30010002 912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	48,450,000.000	20,362,167.07	21,310,732.50	948,565.43
FXPF30010002 912803EF6	U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/18/14	50,200,000.000	21,095,217.52	21,888,204.00	792,986.48

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 912810RH3	U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	200,000.000	217,312.50	215,312.00	-2,000.50
TOTAL U. S. GOVERNMENT SECURITIES			288,836,773.62	290,840,264.66	2,003,491.04
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FXPF11010402 EZ9393230	QUINN GROUP 12/11 (EUR) TLA2	180,464.770	231,277.22	214,822.86	-16,454.36
FXPF15010202 48207LAA1	JUPITER RESOURCES INC 144A 8.500% 10/01/2022 DD 09/18/14	4,100,000.000	3,875,525.00	3,085,250.00	-790,275.00
FXPF20010102 001055AF9	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	1,115,000.000	1,311,909.00	1,450,525.80	138,616.80
FXPF20010102 00206RBH4	AT&T INC 4.300% 12/15/2042 DD 06/15/13	3,675,000.000	3,239,218.50	3,493,859.25	254,640.75
FXPF20010102 00206RCG5	AT&T INC 4.800% 06/15/2044 DD 06/10/14	2,650,000.000	2,640,354.00	2,700,244.00	59,890.00
FXPF20010102 002824AY6	ABBOTT LABORATORIES 5.300% 05/27/2040 DD 05/27/10	750,000.000	912,532.50	914,707.50	2,175.00
FXPF20010102 010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	1,185,000.000	1,382,717.25	1,561,818.15	179,100.90
FXPF20010102 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	1,000,000.000	946,170.00	1,103,350.00	157,180.00
FXPF20010102 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	730,000.000	781,705.90	885,468.10	103,762.20
FXPF20010102 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	1,175,000.000	1,718,508.00	1,813,988.50	95,480.50
FXPF20010102 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	3,425,000.000	3,477,505.25	3,354,890.25	-122,615.00
FXPF20010102 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	2,000,000.000	1,670,840.00	2,001,440.00	330,600.00
FXPF20010102 039483AU6	ARCHER-DANIELS-MIDLAND CO 5.375% 09/15/2035 DD 09/22/05	1,875,000.000	1,994,362.50	2,270,981.25	276,618.75
FXPF20010102 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	2,000,000.000	2,388,200.00	2,695,000.00	306,800.00
FXPF20010102 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,500,000.000	1,525,110.00	1,700,280.00	175,170.00
FXPF20010102 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	1,000,000.000	1,106,190.00	1,279,670.00	173,480.00
FXPF20010102 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	500,000.000	544,055.00	562,170.00	18,115.00
FXPF20010102 144141CU0	DUKE ENERGY PROGRESS INC 6.125% 09/15/2033 DD 09/11/03	1,500,000.000	1,680,570.00	1,894,800.00	214,230.00
FXPF20010102 149123CB5	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	1,309,000.000	1,171,515.73	1,286,406.66	114,890.93
FXPF20010102 17275RAF9	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	1,275,000.000	1,485,553.50	1,553,689.50	68,136.00
FXPF20010102 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	620,000.000	762,166.00	873,518.00	111,352.00
FXPF20010102 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	4,000,000.000	3,722,400.00	4,378,040.00	655,640.00
FXPF20010102 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	1,835,000.000	1,704,568.20	1,943,136.55	238,568.35
FXPF20010102 208251AE8	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	845,000.000	1,069,246.10	1,125,692.10	56,446.00
FXPF20010102 20825VAB8	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	2,175,000.000	2,537,442.00	2,716,096.50	178,654.50
FXPF20010102 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	1,500,000.000	1,610,325.00	1,813,905.00	203,580.00
FXPF20010102 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	650,000.000	648,342.50	711,873.50	63,531.00
FXPF20010102 219350AV7	CORNING INC 5.750% 08/15/2040 DD 08/10/10	600,000.000	650,442.00	714,792.00	64,350.00
FXPF20010102 25243YAH2	DIAGEO CAPITAL PLC 5.875% 09/30/2036 DD 09/28/06	1,175,000.000	1,349,475.75	1,469,995.50	120,519.75
FXPF20010102 25468PBW5	WALT DISNEY CO/THE 7.000% 03/01/2032 DD 02/28/02	700,000.000	895,664.00	1,012,949.00	117,285.00
FXPF20010102 25468PCR5	WALT DISNEY CO/THE 4.125% 12/01/2041 DD 12/02/11	1,341,000.000	1,316,942.46	1,415,023.20	98,080.74
FXPF20010102 257375AF2	DOMINION GAS HOLDINGS LLC 4.800% 11/01/2043 DD 05/01/14	1,175,000.000	1,136,037.00	1,266,262.25	130,225.25

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	2,477,000.000	2,833,564.15	3,221,957.75	388,393.60
FXPF20010102 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	2,050,000.000	2,540,954.50	2,829,697.00	288,742.50
FXPF20010102 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	500,000.000	534,865.00	549,610.00	14,745.00
FXPF20010102 36962G4B7	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	4,000,000.000	5,142,400.00	5,658,040.00	515,640.00
FXPF20010102 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	275,000.000	247,392.75	288,794.00	41,401.25
FXPF20010102 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	700,000.000	695,891.00	748,160.00	52,269.00
FXPF20010102 377372AB3	GLAXOSMITHKLINE CAPITAL INC 5.375% 04/15/2034 DD 04/06/04	1,825,000.000	1,986,092.75	2,222,047.00	235,954.25
FXPF20010102 401378AB0	GUARDIAN LIFE INSURANCE C 144A 4.875% 06/19/2064 DD 06/19/14	1,000,000.000	996,650.00	1,064,600.00	67,950.00
FXPF20010102 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	785,000.000	928,450.90	1,008,638.65	80,187.75
FXPF20010102 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	5,005,000.000	5,309,203.90	6,199,042.85	889,838.95
FXPF20010102 406216AW1	HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	825,000.000	1,016,515.50	1,069,695.00	53,179.50
FXPF20010102 427866AL2	HERSHEY CO/THE 7.200% 08/15/2027 DD 08/15/97	420,000.000	526,843.80	581,876.40	55,032.60
FXPF20010102 437076AS1	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	2,640,000.000	3,046,296.00	3,447,840.00	401,544.00
FXPF20010102 438516BB1	HONEYWELL INTERNATIONAL INC 5.375% 03/01/2041 DD 02/17/11	1,000,000.000	1,169,640.00	1,250,790.00	81,150.00
FXPF20010102 452308AR0	ILLINOIS TOOL WORKS INC 3.900% 09/01/2042 DD 08/28/12	600,000.000	593,136.00	604,440.00	11,304.00
FXPF20010102 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	2,100,000.000	2,047,983.00	2,306,304.00	258,321.00
FXPF20010102 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,000,000.000	1,193,500.00	1,306,540.00	113,040.00
FXPF20010102 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	1,500,000.000	1,534,650.00	1,663,950.00	129,300.00
FXPF20010102 478160BK9	JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	1,000,000.000	992,670.00	1,152,330.00	159,660.00
FXPF20010102 500472AC9	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	1,125,000.000	1,367,100.00	1,527,873.75	160,773.75
FXPF20010102 500472AE5	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	250,000.000	248,237.50	279,802.50	31,565.00
FXPF20010102 540424AP3	LOEWS CORP 6.000% 02/01/2035 DD 01/27/05	650,000.000	716,527.50	796,984.50	80,457.00
FXPF20010102 548661AH0	LOWE'S COS INC 6.875% 02/15/2028 DD 02/09/98	1,500,000.000	1,846,800.00	1,950,450.00	103,650.00
FXPF20010102 549271AF1	LUBRIZOL CORP 6.500% 10/01/2034 DD 09/28/04	1,500,000.000	1,811,355.00	2,019,375.00	208,020.00
FXPF20010102 585055AQ9	MEDTRONIC INC 6.500% 03/15/2039 DD 03/12/09	700,000.000	851,172.00	914,263.00	63,091.00
FXPF20010102 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	1,500,000.000	1,573,785.00	1,595,865.00	22,080.00
FXPF20010102 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	2,580,000.000	3,051,288.60	3,437,953.20	386,664.60
FXPF20010102 595620AE5	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	730,000.000	818,351.90	936,487.80	118,135.90
FXPF20010102 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	1,500,000.000	1,525,035.00	1,741,650.00	216,615.00
FXPF20010102 65334HAE2	NEXEN ENERGY ULC 5.875% 03/10/2035 DD 03/10/05	1,000,000.000	1,067,970.00	1,174,310.00	106,340.00
FXPF20010102 656531AM2	STATOIL ASA 7.250% 09/23/2027 DD 05/26/00	2,085,000.000	2,703,223.35	2,849,632.05	146,408.70
FXPF20010102 68235PAF5	ONE GAS INC 4.658% 02/01/2044 DD 08/01/14	1,000,000.000	999,990.00	1,139,520.00	139,530.00
FXPF20010102 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	540,000.000	629,202.60	701,028.00	71,825.40
FXPF20010102 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,670,000.000	1,783,192.60	2,003,348.70	220,156.10
FXPF20010102 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	2,500,000.000	2,489,325.00	2,749,500.00	260,175.00
FXPF20010102 695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	2,010,000.000	2,328,504.60	2,643,471.60	314,967.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 713409AC4	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	910,000.000	1,145,890.20	1,254,516.90	108,626.70
FXPF20010102 713448BP2	PEPSICO INC 5.500% 01/15/2040 DD 01/14/10	750,000.000	854,932.50	903,307.50	48,375.00
FXPF20010102 717081DK6	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	750,000.000	747,517.50	815,797.50	68,280.00
FXPF20010102 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	2,000,000.000	2,370,580.00	2,557,120.00	186,540.00
FXPF20010102 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	560,000.000	510,400.80	578,368.00	67,967.20
FXPF20010102 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	1,760,000.000	1,608,323.20	1,845,412.80	237,089.60
FXPF20010102 742718DB2	PROCTER & GAMBLE CO/THE 5.800% 08/15/2034 DD 08/10/04	2,000,000.000	2,307,160.00	2,658,600.00	351,440.00
FXPF20010102 74456QAQ9	PUBLIC SERVICE ELECTRIC & GAS 5.700% 12/01/2036 DD 12/18/06	1,480,000.000	1,687,362.80	1,912,234.00	224,871.20
FXPF20010102 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	85,000.000	92,771.55	104,825.40	12,053.85
FXPF20010102 745332CE4	PUGET SOUND ENERGY INC 4.434% 11/15/2041 DD 11/16/11	1,990,000.000	1,894,818.30	2,167,388.60	272,570.30
FXPF20010102 755111AF8	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	260,000.000	318,723.60	352,518.40	33,794.80
FXPF20010102 767201AL0	RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	1,385,000.000	1,426,646.95	1,521,838.00	95,191.05
FXPF20010102 773903AE9	ROCKWELL AUTOMATION INC 6.250% 12/01/2037 DD 12/03/07	480,000.000	559,060.80	637,017.60	77,956.80
FXPF20010102 797440BF0	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2035 DD 05/19/05	1,250,000.000	1,368,550.00	1,528,787.50	160,237.50
FXPF20010102 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	2,575,000.000	3,198,124.25	3,460,336.50	262,212.25
FXPF20010102 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	750,000.000	724,117.50	744,300.00	20,182.50
FXPF20010102 828807CE5	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	650,000.000	815,275.50	904,702.50	89,427.00
FXPF20010102 837004CB4	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08	1,335,000.000	1,561,950.00	1,736,981.85	175,031.85
FXPF20010102 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	1,000,000.000	989,380.00	1,080,890.00	91,510.00
FXPF20010102 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	2,000,000.000	2,001,520.00	2,265,040.00	263,520.00
FXPF20010102 863667AG6	STRYKER CORP 4.375% 05/15/2044 DD 05/01/14	1,000,000.000	995,510.00	1,040,090.00	44,580.00
FXPF20010102 871829AW7	SYSCO CORP 4.500% 10/02/2044 DD 10/02/14	1,350,000.000	1,407,496.50	1,464,304.50	56,808.00
FXPF20010102 87612EAR7	TARGET CORP 6.500% 10/15/2037 DD 10/05/07	2,241,000.000	2,654,688.60	3,060,533.70	405,845.10
FXPF20010102 88163VAD1	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	250,000.000	273,835.00	309,262.50	35,427.50
FXPF20010102 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	1,490,000.000	1,988,777.50	2,047,617.60	58,840.10
FXPF20010102 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	2,305,000.000	2,763,164.85	3,062,008.10	298,843.25
FXPF20010102 911312AJ5	UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	1,700,000.000	2,066,299.00	2,260,711.00	194,412.00
FXPF20010102 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	3,780,000.000	4,506,742.80	4,986,311.40	479,568.60
FXPF20010102 91324PAR3	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,500,000.000	1,650,105.00	1,857,330.00	207,225.00
FXPF20010102 92344GAM8	VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01	1,500,000.000	1,915,860.00	2,069,175.00	153,315.00
FXPF20010102 931142CK7	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	2,500,000.000	3,127,325.00	3,440,050.00	312,725.00
FXPF20010102 931142DK6	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	1,000,000.000	1,120,110.00	1,164,440.00	44,330.00
FXPF20010102 983024AG5	WYETH LLC 6.500% 02/01/2034 DD 12/16/03	315,000.000	385,591.50	424,676.70	39,085.20
FXPF20010102 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,975,000.000	2,289,400.25	2,533,253.50	243,853.25
FXPF20010302 00037BAC6	ABB FINANCE USA INC 4.375% 05/08/2042 DD 05/08/12	525,000.000	481,110.00	568,480.50	87,370.50
FXPF20010302 001957BD0	AT&T CORP VAR RT 11/15/2031 DD 05/15/02	3,433,000.000	4,569,082.69	5,058,594.16	489,511.47

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 00206RBA9	AT&T INC 5.550% 08/15/2041 DD 08/18/11	2,387,000.000	2,452,497.27	2,659,834.10	207,336.83
FXPF20010302 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13	4,240,000.000	3,903,972.28	3,997,260.00	93,287.72
FXPF20010302 00440EAQ0	ACE INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	1,040,000.000	955,250.72	1,092,312.00	137,061.28
FXPF20010302 010392EZ7	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	400,000.000	472,740.00	531,488.00	58,748.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	98,564.40	112,197.60	13,633.20
FXPF20010302 010392FG8	ALABAMA POWER CO 4.100% 01/15/2042 DD 01/18/12	730,000.000	652,225.80	754,798.10	102,572.30
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	605,000.000	516,058.95	613,972.15	97,913.20
FXPF20010302 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	1,285,000.000	1,231,878.31	1,417,804.75	185,926.44
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	122,074.62	138,278.58	16,203.96
FXPF20010302 02361DAM2	AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	160,000.000	161,396.80	185,350.40	23,953.60
FXPF20010302 02364WAV5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	2,635,000.000	2,944,730.70	3,117,758.35	173,027.65
FXPF20010302 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	305,000.000	253,397.05	292,190.00	38,792.95
FXPF20010302 025816BF5	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	780,000.000	686,259.60	787,082.40	100,822.80
FXPF20010302 035229CJ0	ANHEUSER-BUSCH COS LLC 6.800% 08/20/2032 DD 06/22/01	1,175,000.000	1,439,974.25	1,613,028.25	173,054.00
FXPF20010302 035229CQ4	ANHEUSER-BUSCH COS LLC 5.950% 01/15/2033 DD 10/31/02	1,550,000.000	1,765,543.00	1,948,055.50	182,512.50
FXPF20010302 035229DC4	ANHEUSER-BUSCH COS LLC 6.450% 09/01/2037 DD 08/24/07	550,000.000	669,922.00	723,354.50	53,432.50
FXPF20010302 03523TBJ6	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	281,000.000	404,977.20	429,764.21	24,787.01
FXPF20010302 03523TBQ0	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	310,000.000	285,798.30	291,434.10	5,635.80
FXPF20010302 035242AA4	ANHEUSER-BUSCH INBEV FINANCE I 2.625% 01/17/2023 DD 01/17/13	1,170,000.000	1,130,009.40	1,135,719.00	5,709.60
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	880,000.000	786,984.70	873,303.20	86,318.50
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	430,000.000	457,158.80	421,197.90	-35,960.90
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	4,075,000.000	4,012,613.02	3,821,494.25	-191,118.77
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	940,000.000	785,294.80	940,676.80	155,382.00
FXPF20010302 037833AS9	APPLE INC 3.450% 05/06/2024 DD 05/06/14	2,375,000.000	2,373,005.00	2,487,242.50	114,237.50
FXPF20010302 03938JAA7	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	585,000.000	584,935.65	649,970.10	65,034.45
FXPF20010302 039483BC5	ARCHER-DANIELS-MIDLAND CO VAR RT 03/01/2041 DD 03/01/11	620,000.000	772,706.00	794,579.60	21,873.60
FXPF20010302 039483BH4	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	240,000.000	204,040.80	240,816.00	36,775.20
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	400,000.000	383,020.00	423,668.00	40,648.00
FXPF20010302 040555CP7	ARIZONA PUBLIC SERVICE CO 4.700% 01/15/2044 DD 01/10/14	1,095,000.000	1,090,620.00	1,247,314.50	156,694.50
FXPF20010302 04351LAA8	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	495,000.000	479,065.95	559,152.00	80,086.05
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	1,690,000.000	2,130,089.95	2,277,275.00	147,185.05
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	595,000.000	569,278.15	591,465.70	22,187.55
FXPF20010302 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	4,584,000.000	4,828,142.85	4,963,646.88	135,504.03
FXPF20010302 049560AM7	ATMOS ENERGY CORP 4.125% 10/15/2044 DD 10/15/14	895,000.000	893,317.40	927,739.10	34,421.70
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,645,000.000	1,692,298.84	1,864,640.40	172,341.56
FXPF20010302 057224AZ0	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	436,000.000	461,593.20	478,239.68	16,646.48

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 064255BJ0	BANK OF TOKYO-MITSUBISHI 144A 3.250% 09/08/2024 DD 09/08/14	1,125,000.000	1,120,815.00	1,116,303.75	-4,511.25
FXPF20010302 071813BE8	BAXTER INTERNATIONAL INC 3.650% 08/15/2042 DD 08/13/12	1,230,000.000	1,020,297.30	1,171,144.50	150,847.20
FXPF20010302 07274EAG8	BAYER US FINANCE LLC 144A 3.375% 10/08/2024 DD 10/08/14	535,000.000	529,708.85	544,399.95	14,691.10
FXPF20010302 075887AV1	BECTON DICKINSON AND CO 6.000% 05/15/2039 DD 05/15/09	50,000.000	57,974.50	61,660.50	3,686.00
FXPF20010302 084659AE1	BERKSHIRE HATHAWAY ENERGY 144A 4.500% 02/01/2045 DD 12/04/14	300,000.000	301,881.00	313,905.00	12,024.00
FXPF20010302 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	420,000.000	464,599.80	537,461.40	72,861.60
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	545,000.000	498,391.60	586,196.55	87,804.95
FXPF20010302 084670BK3	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	645,000.000	596,270.25	705,378.45	109,108.20
FXPF20010302 08658EAA5	BESTFOODS 6.625% 04/15/2028 DD 03/24/98	680,000.000	832,143.20	897,742.80	65,599.60
FXPF20010302 097023AE5	BOEING CO/THE 8.750% 09/15/2031 DD 09/15/91	650,000.000	905,872.50	1,029,125.50	123,253.00
FXPF20010302 097023AS4	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	330,000.000	422,469.30	463,864.50	41,395.20
FXPF20010302 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	560,000.000	807,212.00	816,424.00	9,212.00
FXPF20010302 110122AU2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	1,485,000.000	1,219,634.10	1,300,978.80	81,344.70
FXPF20010302 111320AJ6	BROADCOM CORP 4.500% 08/01/2034 DD 07/29/14	1,235,000.000	1,227,590.00	1,293,934.20	66,344.20
FXPF20010302 115637AL4	BROWN-FORMAN CORP 3.750% 01/15/2043 DD 12/12/12	500,000.000	421,330.00	493,535.00	72,205.00
FXPF20010302 12189LAJ0	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	335,000.000	331,667.75	351,445.15	19,777.40
FXPF20010302 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	940,000.000	1,025,050.40	1,056,879.60	31,829.20
FXPF20010302 12189TAN4	BURLINGTON NORTHERN SANTA FE L 6.750% 03/15/2029 DD 03/10/99	141,000.000	161,745.33	177,163.68	15,418.35
FXPF20010302 12201PAB2	BURLINGTON RESOURCES FINANCE C 7.200% 08/15/2031 DD 08/24/01	750,000.000	952,462.50	1,031,842.50	79,380.00
FXPF20010302 129466AM0	BERKSHIRE HATHAWAY ENERGY CO 8.480% 09/15/2028 DD 09/22/98	290,000.000	392,097.40	432,131.90	40,034.50
FXPF20010302 136375BD3	CANADIAN NATIONAL RAILWAY CO 6.900% 07/15/2028 DD 07/07/98	1,345,000.000	1,715,655.10	1,812,831.35	97,176.25
FXPF20010302 136375BZ4	CANADIAN NATIONAL RAILWAY CO 4.500% 11/07/2043 DD 11/07/13	550,000.000	531,140.50	607,260.50	76,120.00
FXPF20010302 144141DB1	DUKE ENERGY PROGRESS INC 4.100% 05/15/2042 DD 05/18/12	265,000.000	244,708.95	280,982.15	36,273.20
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS INC 4.100% 03/15/2043 DD 03/12/13	285,000.000	262,866.90	302,484.75	39,617.85
FXPF20010302 149123CD1	CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	850,000.000	876,137.50	907,698.00	31,560.50
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	1,535,000.000	1,539,897.75	1,670,264.20	130,366.45
FXPF20010302 14916RAD6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	810,000.000	702,675.00	804,176.10	101,501.10
FXPF20010302 15189XAN8	CENTERPOINT ENERGY HOUSTON ELE 4.500% 04/01/2044 DD 03/17/14	715,000.000	707,313.75	798,032.95	90,719.20
FXPF20010302 166764AH3	CHEVRON CORP 3.191% 06/24/2023 DD 06/24/13	1,090,000.000	1,046,345.50	1,110,350.30	64,004.80
FXPF20010302 16876AAA2	CHILDREN'S HOSPITAL MEDICAL CE 4.268% 05/15/2044 DD 11/06/14	755,000.000	755,000.00	784,988.60	29,988.60
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	1,090,000.000	1,273,294.40	1,424,324.80	151,030.40
FXPF20010302 171232AS0	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	475,000.000	624,074.00	654,089.25	30,015.25
FXPF20010302 172062AF8	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	685,000.000	802,710.40	869,600.65	66,890.25
FXPF20010302 17275RAD4	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	1,045,000.000	1,243,922.00	1,315,310.15	71,388.15
FXPF20010302 17275RAF9	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	649,000.000	686,661.47	790,858.42	104,196.95
FXPF20010302 17275RAN2	CISCO SYSTEMS INC 3.625% 03/04/2024 DD 03/03/14	1,010,000.000	1,009,242.50	1,052,480.60	43,238.10

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FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	515,000.000	521,304.35	529,291.25	7,986.90
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	510,000.000	522,051.30	590,529.00	68,477.70
FXPF20010302 20030NAM3	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	4,205,000.000	5,169,019.88	5,594,416.10	425,396.22
FXPF20010302 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	1,550,000.000	2,094,282.50	2,183,795.00	89,512.50
FXPF20010302 20030NAX9	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	2,185,000.000	2,754,267.46	2,917,412.00	163,144.54
FXPF20010302 20030NAY7	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	1,317,000.000	1,665,841.17	1,798,653.24	132,812.07
FXPF20010302 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	410,000.000	390,606.32	448,749.10	58,142.78
FXPF20010302 20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	1,820,000.000	1,813,156.80	1,903,083.00	89,926.20
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	1,320,000.000	1,125,352.80	1,307,512.80	182,160.00
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	690,000.000	668,817.00	773,579.70	104,762.70
FXPF20010302 207597DV4	CONNECTICUT LIGHT & POWER CO/T 6.350% 06/01/2036 DD 06/07/06	210,000.000	252,913.50	288,195.60	35,282.10
FXPF20010302 207597EG6	CONNECTICUT LIGHT & POWER CO/T 4.300% 04/15/2044 DD 04/24/14	385,000.000	385,000.00	416,981.95	31,981.95
FXPF20010302 20825CAF1	CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	1,385,000.000	1,554,607.10	1,708,245.15	153,638.05
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	420,000.000	492,983.40	522,295.20	29,311.80
FXPF20010302 20825CAQ7	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	3,760,000.000	4,809,472.20	4,995,724.00	186,251.80
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	530,000.000	684,473.80	738,539.10	54,065.30
FXPF20010302 20826FAF3	CONOCOPHILLIPS CO 4.150% 11/15/2034 DD 11/12/14	320,000.000	319,868.80	328,345.60	8,476.80
FXPF20010302 209111EU3	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	855,000.000	1,078,625.25	1,190,647.35	112,022.10
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	1,055,000.000	1,164,646.15	1,266,327.05	101,680.90
FXPF20010302 209111FB4	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	750,000.000	753,064.50	777,787.50	24,723.00
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	1,195,000.000	1,181,141.76	1,292,356.65	111,214.89
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	1,115,000.000	1,112,156.75	1,221,136.85	108,980.10
FXPF20010302 210518CU8	CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	580,000.000	512,348.80	598,525.20	86,176.40
FXPF20010302 219350AR6	CORNING INC 7.250% 08/15/2036 DD 08/01/06	2,379,000.000	2,740,893.48	3,090,630.27	349,736.79
FXPF20010302 22546QAP2	CREDIT SUISSE/NEW YORK NY 3.625% 09/09/2024 DD 09/09/14	945,000.000	940,222.23	961,291.80	21,069.57
FXPF20010302 23338VAA4	DTE ELECTRIC CO 4.000% 04/01/2043 DD 03/27/13	325,000.000	289,259.75	335,292.75	46,033.00
FXPF20010302 233835AQ0	DAIMLER FINANCE NORTH AMERICA 8.500% 01/18/2031 DD 01/18/01	595,000.000	863,898.35	910,046.55	46,148.20
FXPF20010302 244199BA2	DEERE & CO 7.125% 03/03/2031 DD 03/02/01	750,000.000	964,155.00	1,074,772.50	110,617.50
FXPF20010302 244199BF1	DEERE & CO 3.900% 06/09/2042 DD 06/08/12	805,000.000	706,258.70	813,645.70	107,387.00
FXPF20010302 247109BR1	DELMARVA POWER & LIGHT CO 4.000% 06/01/2042 DD 06/26/12	330,000.000	343,110.90	340,279.50	-2,831.40
FXPF20010302 250847EA4	DTE ELECTRIC CO 5.700% 10/01/2037 DD 10/06/05	105,000.000	118,538.70	137,367.30	18,828.60
FXPF20010302 250847EB2	DTE ELECTRIC CO 6.625% 06/01/2036 DD 05/24/06	195,000.000	243,679.80	273,988.65	30,308.85
FXPF20010302 25245BAA5	DIAGEO INVESTMENT CORP 4.250% 05/11/2042 DD 05/11/12	575,000.000	578,335.00	591,422.00	13,087.00
FXPF20010302 25271CAN2	DIAMOND OFFSHORE DRILLING INC 4.875% 11/01/2043 DD 11/05/13	1,380,000.000	1,354,401.00	1,175,649.60	-178,751.40
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	168,499.65	179,005.20	10,505.55
FXPF20010302 25468PCP9	WALT DISNEY CO/THE 4.375% 08/16/2041 DD 08/22/11	1,405,000.000	1,315,136.20	1,530,663.20	215,527.00

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FXPF20010302 25468PDB9	WALT DISNEY CO/THE 4.125% 06/01/2044 DD 06/02/14	400,000.000	399,316.00	419,572.00	20,256.00
FXPF20010302 257375AF2	DOMINION GAS HOLDINGS LLC 4.800% 11/01/2043 DD 05/01/14	660,000.000	638,114.40	711,262.20	73,147.80
FXPF20010302 257375AJ4	DOMINION GAS HOLDINGS LLC 4.600% 12/15/2044 DD 12/08/14	445,000.000	442,196.50	466,146.40	23,949.90
FXPF20010302 260003AK4	DOVER CORP 5.375% 03/01/2041 DD 02/22/11	330,000.000	353,641.20	410,685.00	57,043.80
FXPF20010302 263534CJ6	EI DU PONT DE NEMOURS & CO 4.150% 02/15/2043 DD 02/15/13	1,260,000.000	1,111,546.80	1,269,248.40	157,701.60
FXPF20010302 263901AD2	DUKE ENERGY INDIANA INC 4.200% 03/15/2042 DD 03/15/12	515,000.000	475,350.15	549,206.30	73,856.15
FXPF20010302 263901AF7	DUKE ENERGY INDIANA INC 4.900% 07/15/2043 DD 07/11/13	775,000.000	802,776.00	912,802.75	110,026.75
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	2,498,000.000	2,325,937.76	2,684,026.06	358,088.30
FXPF20010302 26442CAN4	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	555,000.000	500,948.55	569,513.25	68,564.70
FXPF20010302 26442RAD3	DUKE ENERGY PROGRESS INC 4.150% 12/01/2044 DD 11/20/14	1,280,000.000	1,334,784.00	1,360,640.00	25,856.00
FXPF20010302 268317AC8	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	365,000.000	487,154.55	495,874.40	8,719.85
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	200,000.000	193,906.00	232,988.00	39,082.00
FXPF20010302 291011AQ7	EMERSON ELECTRIC CO 6.000% 08/15/2032 DD 08/19/02	100,000.000	113,394.00	131,815.00	18,421.00
FXPF20010302 29736RAC4	ESTEE LAUDER COS INC/THE 6.000% 05/15/2037 DD 05/01/07	640,000.000	723,296.00	815,366.40	92,070.40
FXPF20010302 313747AV9	FEDERAL REALTY INVESTMENT TRUS 4.500% 12/01/2044 DD 11/14/14	220,000.000	217,492.00	228,958.40	11,466.40
FXPF20010302 337358BH7	WACHOVIA CORP STEP 08/01/2026 DD 08/01/96	545,000.000	670,982.20	719,650.70	48,668.50
FXPF20010302 341081EY9	FLORIDA POWER & LIGHT CO 5.850% 05/01/2037 DD 04/17/07	300,000.000	346,449.00	393,015.00	46,566.00
FXPF20010302 341081FF9	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	3,116,000.000	2,867,810.60	3,327,015.52	459,204.92
FXPF20010302 341081FG7	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	1,864,000.000	1,853,618.96	1,973,864.16	120,245.20
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA INC 5.650% 04/01/2040 DD 03/25/10	1,030,000.000	1,169,008.80	1,338,330.50	169,321.70
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA INC 3.850% 11/15/2042 DD 11/20/12	1,605,000.000	1,405,546.65	1,618,514.10	212,967.45
FXPF20010302 36158FAA8	SWISS RE SOLUTIONS HOLDING COR 7.000% 02/15/2026 DD 02/26/96	265,000.000	325,600.20	335,932.55	10,332.35
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	1,735,000.000	1,673,764.11	1,796,089.35	122,325.24
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	1,495,000.000	1,526,986.26	1,643,333.90	116,347.64
FXPF20010302 36962G3A0	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	1,510,000.000	1,761,686.80	1,969,538.30	207,851.50
FXPF20010302 36962G3P7	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	4,523,000.000	5,172,733.07	5,723,223.28	550,490.21
FXPF20010302 36962G4B7	GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09	5,600,000.000	7,210,012.57	7,921,256.00	711,243.43
FXPF20010302 36962GXZ2	GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02	4,585,000.000	5,700,035.75	6,262,559.80	562,524.05
FXPF20010302 372546AT8	GEORGE WASHINGTON UNIVERSITY/T 4.300% 09/15/2044 DD 08/07/14	395,000.000	395,000.00	425,118.75	30,118.75
FXPF20010302 373334JN2	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	92,000.000	101,672.88	115,332.21	13,659.33
FXPF20010302 373334JR3	GEORGIA POWER CO 5.400% 06/01/2040 DD 06/03/10	375,000.000	391,492.50	454,470.00	62,977.50
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,005,000.000	904,108.05	1,055,410.80	151,302.75
FXPF20010302 375558AS2	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	350,000.000	412,622.00	433,363.00	20,741.00
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	710,000.000	743,343.40	787,567.50	44,224.10
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	3,515,000.000	3,515,024.95	3,756,832.00	241,807.05
FXPF20010302 377372AE7	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,090,000.000	1,428,161.60	1,451,324.10	23,162.50

Schedule of Investments at End of Plan Year at Revalued Cost
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BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 377372AJ6	GLAXOSMITHKLINE CAPITAL INC 4.200% 03/18/2043 DD 03/18/13	1,185,000.000	1,083,433.65	1,217,575.65	134,142.00
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	240,000.000	281,511.15	301,771.20	20,260.05
FXPF20010302 38143YAC7	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	170,000.000	198,094.20	205,479.00	7,384.80
FXPF20010302 386088AH1	DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	388,000.000	505,835.60	563,321.68	57,486.08
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	365,000.000	456,640.55	501,750.90	45,110.35
FXPF20010302 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	3,844,000.000	4,607,540.22	4,939,117.16	331,576.94
FXPF20010302 404280AJ8	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	1,130,000.000	1,439,809.00	1,498,572.10	58,763.10
FXPF20010302 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	605,000.000	721,622.51	807,904.90	86,282.39
FXPF20010302 4042Q1AA5	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	1,000,000.000	1,099,340.00	1,249,260.00	149,920.00
FXPF20010302 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	1,435,000.000	1,522,219.30	1,777,347.95	255,128.65
FXPF20010302 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	715,000.000	894,615.15	1,023,601.15	128,986.00
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	740,000.000	980,019.00	1,075,190.40	95,171.40
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	395,000.000	546,750.25	554,844.65	8,094.40
FXPF20010302 406216BA8	HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11	1,135,000.000	1,172,534.45	1,149,789.05	-22,745.40
FXPF20010302 437076AU6	HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	1,130,000.000	1,223,315.40	1,388,589.20	165,273.80
FXPF20010302 437076AV4	HOME DEPOT INC/THE 5.950% 04/01/2041 DD 03/31/11	825,000.000	957,891.00	1,077,516.00	119,625.00
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	2,780,000.000	2,533,414.00	2,898,483.60	365,069.60
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	315,000.000	310,108.05	344,269.80	34,161.75
FXPF20010302 438516AT3	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	600,000.000	678,210.00	772,656.00	94,446.00
FXPF20010302 452308AR0	ILLINOIS TOOL WORKS INC 3.900% 09/01/2042 DD 08/28/12	1,300,000.000	1,112,488.00	1,309,620.00	197,132.00
FXPF20010302 458140AK6	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	1,415,000.000	1,453,328.75	1,554,009.60	100,680.85
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	198,086.00	246,634.00	48,548.00
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	750,000.000	1,063,372.50	1,100,587.50	37,215.00
FXPF20010302 459200HF1	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	2,402,000.000	2,144,793.84	2,391,815.52	247,021.68
FXPF20010302 46051MAE2	INTERNATIONAL TRANSMISSIO 144A 4.625% 08/15/2043 DD 08/14/13	930,000.000	907,977.60	1,096,237.50	188,259.90
FXPF20010302 46132FAC4	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	755,000.000	761,681.75	907,879.95	146,198.20
FXPF20010302 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,890,000.000	2,362,286.04	2,469,360.60	107,074.56
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	3,035,000.000	3,298,964.88	3,633,228.85	334,263.97
FXPF20010302 46625HJB7	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	1,555,000.000	1,687,563.75	1,882,654.05	195,090.30
FXPF20010302 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	785,000.000	801,854.77	870,800.50	68,945.73
FXPF20010302 46625HJZ4	JPMORGAN CHASE & CO 4.125% 12/15/2026 DD 12/09/14	1,210,000.000	1,206,926.60	1,211,222.10	4,295.50
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	1,334,422.680	1,307,067.02	1,516,798.23	209,731.21
FXPF20010302 478160AL8	JOHNSON & JOHNSON 4.950% 05/15/2033 DD 05/22/03	500,000.000	537,955.00	602,835.00	64,880.00
FXPF20010302 478160AV6	JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	750,000.000	737,947.50	856,170.00	118,222.50
FXPF20010302 478160BJ2	JOHNSON & JOHNSON 4.375% 12/05/2033 DD 12/05/13	625,000.000	682,025.00	700,062.50	18,037.50
FXPF20010302 478160BK9	JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	1,015,000.000	1,066,604.50	1,169,614.95	103,010.45

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	835,000.000	898,927.60	981,542.50	82,614.90
FXPF20010302 485260BM4	KANSAS GAS & ELECTRIC CO 144A 4.300% 07/15/2044 DD 07/02/14	810,000.000	818,488.80	883,693.80	65,205.00
FXPF20010302 494368BC6	KIMBERLY-CLARK CORP 6.625% 08/01/2037 DD 07/30/07	180,000.000	225,621.00	256,399.20	30,778.20
FXPF20010302 494386AB1	KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/2024 DD 04/08/14	940,000.000	940,074.90	971,584.00	31,509.10
FXPF20010302 500472AC9	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	720,000.000	874,944.00	977,839.20	102,895.20
FXPF20010302 500472AE5	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	725,000.000	719,888.75	811,427.25	91,538.50
FXPF20010302 532457AP3	ELI LILLY & CO 6.770% 01/01/2036 DD 01/01/96	1,080,000.000	1,354,287.60	1,514,916.00	160,628.40
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	2,390,000.000	2,089,839.90	2,411,701.20	321,861.30
FXPF20010302 540424AR9	LOEWS CORP 4.125% 05/15/2043 DD 05/07/13	535,000.000	455,648.80	507,484.95	51,836.15
FXPF20010302 546676AV9	LOUISVILLE GAS & ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	1,100,000.000	1,110,003.19	1,255,496.00	145,492.81
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	1,120,000.000	1,328,376.00	1,418,950.40	90,574.40
FXPF20010302 548661CU9	LOWE'S COS INC 5.125% 11/15/2041 DD 11/23/11	1,170,000.000	1,249,103.70	1,368,268.20	119,164.50
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	485,000.000	469,043.50	539,431.55	70,388.05
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	250,000.000	249,325.00	264,007.50	14,682.50
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	723,000.000	811,719.33	945,503.25	133,783.92
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	1,390,000.000	1,396,383.70	1,607,576.70	211,193.00
FXPF20010302 575767AG3	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	70,000.000	100,314.20	112,945.00	12,630.80
FXPF20010302 575767AJ7	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	180,000.000	186,091.20	214,034.40	27,943.20
FXPF20010302 57636QAB0	MASTERCARD INC 3.375% 04/01/2024 DD 03/31/14	850,000.000	846,353.50	872,491.00	26,137.50
FXPF20010302 578454AC4	MAYO CLINIC/ROCHESTER MN 4.000% 11/15/2047 DD 03/28/13	190,000.000	179,660.20	192,891.80	13,231.60
FXPF20010302 58013MEC4	MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07	700,000.000	915,782.00	914,676.00	-1,106.00
FXPF20010302 58013MEF7	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	590,000.000	717,174.50	775,891.30	58,716.80
FXPF20010302 58013MEH3	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	1,023,000.000	1,149,156.36	1,256,540.67	107,384.31
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	900,000.000	762,219.00	859,050.00	96,831.00
FXPF20010302 585055AW6	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	1,235,000.000	1,194,195.33	1,258,996.05	64,800.72
FXPF20010302 585055AY2	MEDTRONIC INC 4.000% 04/01/2043 DD 03/26/13	1,865,000.000	1,665,797.75	1,778,165.60	112,367.85
FXPF20010302 585055BN5	MEDTRONIC INC 144A 4.375% 03/15/2035 DD 12/10/14	2,070,000.000	2,066,706.90	2,195,980.20	129,273.30
FXPF20010302 585055BP0	MEDTRONIC INC 144A 4.625% 03/15/2045 DD 12/10/14	435,000.000	442,593.56	471,535.65	28,942.09
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	1,335,000.000	1,098,237.75	1,327,283.70	229,045.95
FXPF20010302 589331AS6	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	2,400,000.000	2,054,708.60	2,315,904.00	261,195.40
FXPF20010302 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	490,000.000	594,904.10	652,944.60	58,040.50
FXPF20010302 59156RAM0	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	80,000.000	87,371.20	99,695.20	12,324.00
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	85,000.000	103,225.70	105,935.50	2,709.80
FXPF20010302 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	3,290,000.000	3,346,402.59	3,715,561.50	369,158.91
FXPF20010302 59156RBL1	METLIFE INC 4.721% 12/15/2044 DD 09/15/14	520,000.000	535,743.67	578,375.20	42,631.53
FXPF20010302 594918AJ3	MICROSOFT CORP 4.500% 10/01/2040 DD 09/27/10	1,580,000.000	1,500,952.60	1,750,671.60	249,719.00

Schedule of Investments at End of Plan Year at Revalued Cost
1/1/2014 - 12/31/2014
Report ID: M1102E
Status: FINAL
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	1,624,000.000	1,341,229.12	1,539,178.48	197,949.36
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	500,000.000	435,335.00	498,200.00	62,865.00
FXPF20010302 594918AX2	MICROSOFT CORP 4.875% 12/15/2043 DD 12/06/13	690,000.000	725,348.70	812,178.30	86,829.60
FXPF20010302 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	355,000.000	360,924.95	412,190.50	51,265.55
FXPF20010302 59562HAJ7	MIDAMERICAN FUNDING LLC 6.927% 03/01/2029 DD 03/01/00	500,000.000	603,010.00	663,785.00	60,775.00
FXPF20010302 61166WAJ0	MONSANTO CO 3.600% 07/15/2042 DD 07/12/12	1,540,000.000	1,358,571.85	1,402,832.20	44,260.35
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	730,000.000	951,961.25	900,411.20	-51,550.05
FXPF20010302 62952EAB3	NYU HOSPITALS CENTER 5.750% 07/01/2043 DD 08/01/13	160,000.000	161,896.00	196,212.80	34,316.80
FXPF20010302 637071AK7	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	1,360,000.000	1,234,842.30	1,252,804.80	17,962.50
FXPF20010302 637432MS1	NATIONAL RURAL UTILITIES COOPE 4.023% 11/01/2032 DD 10/16/12	904,000.000	842,518.96	958,158.64	115,639.68
FXPF20010302 638671AK3	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	370,000.000	518,862.10	586,250.20	67,388.10
FXPF20010302 63946BAF7	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	1,585,000.000	1,890,839.00	2,123,567.15	232,728.15
FXPF20010302 65364UAE6	NIAGARA MOHAWK POWER CORP 144A 4.119% 11/28/2042 DD 11/28/12	725,000.000	633,396.25	763,671.50	130,275.25
FXPF20010302 654106AD5	NIKE INC 3.625% 05/01/2043 DD 04/26/13	445,000.000	373,310.50	441,822.70	68,512.20
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	731,000.000	719,283.31	834,918.96	115,635.65
FXPF20010302 662352AB9	NORTH SHORE-LONG ISLAND JEWISH 6.150% 11/01/2043 DD 09/17/13	1,020,000.000	1,073,244.00	1,359,843.60	286,599.60
FXPF20010302 665501AK8	NORTHERN NATURAL GAS CO 144A 4.100% 09/15/2042 DD 08/27/12	395,000.000	379,124.95	409,188.40	30,063.45
FXPF20010302 665772CG2	NORTHERN STATES POWER CO/MN 4.850% 08/15/2040 DD 08/11/10	250,000.000	272,437.00	294,292.50	21,855.50
FXPF20010302 665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	1,875,000.000	1,507,462.50	1,776,450.00	268,987.50
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	2,400,000.000	2,362,704.00	2,809,368.00	446,664.00
FXPF20010302 66988AAE4	NOVANT HEALTH INC 4.371% 11/01/2043 DD 04/23/13	435,000.000	383,872.30	447,084.30	63,212.00
FXPF20010302 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	3,265,000.000	3,266,509.80	3,658,889.60	392,379.80
FXPF20010302 67021CAF4	NSTAR ELECTRIC CO 5.500% 03/15/2040 DD 03/16/10	95,000.000	105,686.55	121,692.15	16,005.60
FXPF20010302 678858BN0	OKLAHOMA GAS & ELECTRIC CO 3.900% 05/01/2043 DD 05/13/13	765,000.000	657,762.30	762,291.90	104,529.60
FXPF20010302 678858BP5	OKLAHOMA GAS & ELECTRIC CO 4.550% 03/15/2044 DD 03/25/14	500,000.000	498,385.00	558,800.00	60,415.00
FXPF20010302 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	1,960,000.000	2,283,772.40	2,544,472.00	260,699.60
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	3,378,000.000	3,770,676.84	4,052,282.58	281,605.74
FXPF20010302 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	2,115,000.000	2,138,795.36	2,264,467.05	125,671.69
FXPF20010302 693304AR8	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	1,105,000.000	1,123,409.30	1,316,088.15	192,678.85
FXPF20010302 69351UAM5	PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	916,000.000	1,095,160.44	1,260,416.00	165,255.56
FXPF20010302 69351UAR4	PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	620,000.000	671,694.80	714,258.60	42,563.80
FXPF20010302 694032AT0	PACIFIC BELL TELEPHONE CO 7.125% 03/15/2026 DD 03/15/93	1,360,000.000	1,627,539.20	1,732,694.40	105,155.20
FXPF20010302 694308GJ0	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	3,343,000.000	3,685,289.77	4,095,141.57	409,851.80
FXPF20010302 694308GS0	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	1,800,000.000	1,913,706.00	2,127,672.00	213,966.00
FXPF20010302 694308GY7	PACIFIC GAS & ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	1,110,000.000	1,056,387.25	1,202,241.00	145,853.75
FXPF20010302 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	390,000.000	388,334.70	428,922.00	40,587.30

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 695114BT4	PACIFICORP 7.700% 11/15/2031 DD 11/21/01	350,000.000	463,501.50	519,001.00	55,499.50
FXPF20010302 695114CB2	PACIFICORP 6.100% 08/01/2036 DD 02/01/07	1,715,000.000	2,008,453.65	2,269,185.10	260,731.45
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	1,025,000.000	1,222,076.75	1,387,132.50	165,055.75
FXPF20010302 70109HAM7	PARKER-HANNIFIN CORP 4.200% 11/21/2034 DD 11/21/14	890,000.000	889,047.70	940,916.90	51,869.20
FXPF20010302 70109HAN5	PARKER-HANNIFIN CORP 4.450% 11/21/2044 DD 11/21/14	1,430,000.000	1,428,112.40	1,541,711.60	113,599.20
FXPF20010302 713409AC4	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	1,725,000.000	2,172,154.50	2,378,067.75	205,913.25
FXPF20010302 713448BZ0	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	1,055,000.000	918,725.65	1,062,722.60	143,996.95
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	525,000.000	476,358.75	490,449.75	14,091.00
FXPF20010302 713448CQ9	PEPSICO INC 4.250% 10/22/2044 DD 10/22/14	220,000.000	220,416.61	229,603.00	9,186.39
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	1,870,000.000	2,513,485.70	2,718,512.50	205,026.80
FXPF20010302 71713UAW2	PHARMACIA CORP VAR RT 12/01/2028 DD 12/01/99	1,121,000.000	1,378,000.46	1,478,453.27	100,452.81
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	2,695,000.000	2,682,890.05	2,783,396.00	100,505.95
FXPF20010302 718172AP4	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	810,000.000	756,604.80	855,165.60	98,560.80
FXPF20010302 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	1,430,000.000	1,251,850.60	1,401,771.80	149,921.20
FXPF20010302 737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	1,085,000.000	1,346,224.60	1,510,016.20	163,791.60
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	360,000.000	328,975.20	377,470.80	48,495.60
FXPF20010302 740816AD5	PRESIDENT AND FELLOWS OF HARVA 5.625% 10/01/2038 DD 01/30/08	1,070,000.000	1,214,664.00	1,388,314.30	173,650.30
FXPF20010302 740816AG8	PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	145,000.000	197,244.95	209,678.70	12,433.75
FXPF20010302 740816AH6	PRESIDENT AND FELLOWS OF HARVA 4.875% 10/15/2040 DD 11/10/10	300,000.000	308,190.00	364,131.00	55,941.00
FXPF20010302 742718DF3	PROCTER & GAMBLE CO/THE 5.550% 03/05/2037 DD 03/05/07	100,000.000	114,302.00	129,317.00	15,015.00
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	890,000.000	899,848.15	963,531.80	63,683.65
FXPF20010302 744448CE9	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	2,085,000.000	2,105,808.30	2,416,431.60	310,623.30
FXPF20010302 74456QAZ9	PUBLIC SERVICE ELECTRIC & GAS 3.950% 05/01/2042 DD 05/11/12	1,365,000.000	1,216,337.85	1,412,420.10	196,082.25
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	371,086.20	419,301.60	48,215.40
FXPF20010302 745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	812,000.000	920,223.36	1,057,004.76	136,781.40
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	1,120,000.000	1,276,889.60	1,448,720.00	171,830.40
FXPF20010302 755111BW0	RAYTHEON CO 4.700% 12/15/2041 DD 12/06/11	480,000.000	465,825.60	535,468.80	69,643.20
FXPF20010302 755111BZ3	RAYTHEON CO 4.200% 12/15/2044 DD 12/02/14	860,000.000	870,141.85	893,273.40	23,131.55
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	370,000.000	466,155.60	501,276.00	35,120.40
FXPF20010302 767201AD8	RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08	200,000.000	245,972.00	260,528.00	14,556.00
FXPF20010302 76720AAF3	RIO TINTO FINANCE USA PLC 2.875% 08/21/2022 DD 08/21/12	1,270,000.000	1,183,678.10	1,221,054.20	37,376.10
FXPF20010302 76720AAG1	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	2,114,000.000	1,926,334.99	2,052,588.30	126,253.31
FXPF20010302 774341AF8	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	645,000.000	647,534.85	745,974.75	98,439.90
FXPF20010302 790849AK9	ST JUDE MEDICAL INC 4.750% 04/15/2043 DD 04/02/13	650,000.000	616,037.50	689,949.00	73,911.50
FXPF20010302 792860AK4	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	480,000.000	602,040.00	673,622.40	71,582.40
FXPF20010302 797440BQ6	SAN DIEGO GAS & ELECTRIC CO 4.300% 04/01/2042 DD 03/22/12	965,000.000	921,642.55	1,045,423.10	123,780.55



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	790,000.000	660,732.30	751,432.20	90,699.90
FXPF20010302 822582AY8	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	2,710,000.000	2,660,032.97	2,964,658.70	304,625.73
FXPF20010302 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	710,000.000	609,251.00	704,604.00	95,353.00
FXPF20010302 826200AD9	SIEMENS FINANCIERINGSMAAT 144A 6.125% 08/17/2026 DD 08/16/06	435,000.000	501,959.55	539,708.85	37,749.30
FXPF20010302 828807CL9	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	995,000.000	1,025,623.40	1,097,485.00	71,861.60
FXPF20010302 828807CT2	SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14	505,000.000	502,015.45	522,568.95	20,553.50
FXPF20010302 837004CG3	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	815,000.000	835,813.07	887,290.50	51,477.43
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	497,824.47	549,883.08	52,058.61
FXPF20010302 842400EZ2	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2036 DD 01/19/05	1,795,000.000	2,078,854.00	2,273,134.15	194,280.15
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	25,000.000	27,614.75	31,120.50	3,505.75
FXPF20010302 842400FL2	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	405,000.000	497,157.77	531,736.65	34,578.88
FXPF20010302 842400FP3	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	555,000.000	612,986.40	702,274.80	89,288.40
FXPF20010302 842400FQ1	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	240,000.000	257,320.80	262,564.80	5,244.00
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	1,750,000.000	1,547,210.00	1,774,675.00	227,465.00
FXPF20010302 842400FW8	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	435,000.000	383,469.90	440,537.55	57,067.65
FXPF20010302 842400FZ1	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	690,000.000	690,524.40	781,438.80	90,914.40
FXPF20010302 842434CG5	SOUTHERN CALIFORNIA GAS CO 5.750% 11/15/2035 DD 11/18/05	150,000.000	172,603.50	198,502.50	25,899.00
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	1,665,000.000	1,654,893.45	1,868,879.25	213,985.80
FXPF20010302 85771PAC6	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	590,000.000	612,349.20	682,417.60	70,068.40
FXPF20010302 85771PAG7	STATOIL ASA 2.450% 01/17/2023 DD 11/21/12	500,000.000	455,755.00	476,915.00	21,160.00
FXPF20010302 85771PAL6	STATOIL ASA 3.950% 05/15/2043 DD 05/15/13	540,000.000	487,088.90	527,752.80	40,663.90
FXPF20010302 867224AA5	SUNCOR ENERGY INC 3.600% 12/01/2024 DD 11/25/14	1,920,000.000	1,905,312.00	1,897,248.00	-8,064.00
FXPF20010302 87089HAB9	SWISS RE TREASURY US CORP 144A 4.250% 12/06/2042 DD 12/06/12	390,000.000	335,142.60	404,114.10	68,971.50
FXPF20010302 871829AV9	SYSCO CORP 4.350% 10/02/2034 DD 10/02/14	1,615,000.000	1,612,432.15	1,738,692.85	126,260.70
FXPF20010302 871829AW7	SYSCO CORP 4.500% 10/02/2044 DD 10/02/14	1,580,000.000	1,592,710.40	1,713,778.60	121,068.20
FXPF20010302 87612EAK2	TARGET CORP 6.350% 11/01/2032 DD 10/31/02	1,005,000.000	1,289,877.30	1,317,756.00	27,878.70
FXPF20010302 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	2,095,000.000	1,823,861.86	2,128,163.85	304,301.99
FXPF20010302 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	295,000.000	393,751.25	405,400.80	11,649.55
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	2,930,000.000	3,418,895.90	3,455,466.20	36,570.30
FXPF20010302 89352HAE9	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	915,000.000	1,159,451.40	1,223,922.30	64,470.90
FXPF20010302 893939AE8	TRAVELERS PROPERTY CASUALTY CO 7.750% 04/15/2026 DD 04/15/96	500,000.000	637,480.00	675,650.00	38,170.00
FXPF20010302 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	875,000.000	1,048,923.75	1,162,367.50	113,443.75
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	945,000.000	1,114,606.00	1,153,419.75	38,813.75
FXPF20010302 89420GAE9	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	420,000.000	505,612.80	561,376.20	55,763.40
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	500,000.000	453,780.00	545,265.00	91,485.00
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	1,870,000.000	1,636,867.10	1,887,185.30	250,318.20



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 907818DU9	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	540,000.000	526,024.80	611,841.60	85,816.80
FXPF20010302 907818DX3	UNION PACIFIC CORP 4.850% 06/15/2044 DD 01/10/14	345,000.000	373,942.05	395,939.25	21,997.20
FXPF20010302 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	2,350,000.000	2,314,092.00	2,449,217.00	135,125.00
FXPF20010302 911312AJ5	UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	750,000.000	992,613.50	997,372.50	4,759.00
FXPF20010302 911312AR7	UNITED PARCEL SERVICE INC 3.625% 10/01/2042 DD 09/27/12	1,055,000.000	888,141.20	1,036,706.30	148,565.10
FXPF20010302 913017BS7	UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	841,000.000	955,359.18	1,055,244.75	99,885.57
FXPF20010302 913017BT5	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	4,615,000.000	4,481,580.35	5,024,765.85	543,185.50
FXPF20010302 91324PBK7	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	500,000.000	671,425.00	701,625.00	30,200.00
FXPF20010302 91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	300,000.000	339,864.00	390,417.00	50,553.00
FXPF20010302 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	1,950,000.000	1,856,915.75	1,938,319.50	81,403.75
FXPF20010302 918204AT5	VF CORP 6.450% 11/01/2037 DD 10/15/07	485,000.000	575,054.80	654,114.65	79,059.85
FXPF20010302 927804FB5	VIRGINIA ELECTRIC & POWER CO 6.000% 05/15/2037 DD 05/17/07	300,000.000	384,423.00	395,259.00	10,836.00
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	2,445,000.000	3,772,781.70	4,095,228.30	322,446.60
FXPF20010302 927804FP4	VIRGINIA ELECTRIC & POWER CO 4.650% 08/15/2043 DD 08/15/13	230,000.000	229,075.40	257,627.60	28,552.20
FXPF20010302 92976GAG6	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	165,000.000	207,683.85	208,182.15	498.30
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	1,355,000.000	1,825,686.35	1,876,661.45	50,975.10
FXPF20010302 929903AM4	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	595,000.000	619,216.50	698,506.20	79,289.70
FXPF20010302 931142CB7	WAL-MART STORES INC 5.250% 09/01/2035 DD 08/31/05	1,225,000.000	1,373,782.25	1,473,503.50	99,721.25
FXPF20010302 931142CK7	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	1,320,000.000	1,760,069.00	1,816,346.40	56,277.40
FXPF20010302 931142CS0	WAL-MART STORES INC 5.625% 04/01/2040 DD 04/01/10	3,000,000.000	3,579,895.55	3,817,290.00	237,394.45
FXPF20010302 931142CY7	WAL-MART STORES INC 5.000% 10/25/2040 DD 10/25/10	909,000.000	974,404.71	1,073,901.69	99,496.98
FXPF20010302 931142DB6	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	2,660,000.000	3,124,167.95	3,396,740.20	272,572.25
FXPF20010302 931142DK6	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	3,350,000.000	3,449,046.28	3,900,874.00	451,827.72
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	510,000.000	581,483.64	611,250.30	29,766.66
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	2,801,000.000	2,917,479.90	3,297,365.21	379,885.31
FXPF20010302 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	1,870,000.000	1,963,085.83	2,127,517.70	164,431.87
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,065,000.000	2,061,752.22	2,130,790.90	69,038.68
FXPF20010302 95709TAH3	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	335,000.000	305,325.70	350,098.45	44,772.75
FXPF20010302 95709TAJ9	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	295,000.000	267,225.75	307,847.25	40,621.50
FXPF20010302 976826BE6	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	540,000.000	646,866.00	749,093.40	102,227.40
FXPF20010302 976826BF3	WISCONSIN POWER & LIGHT CO 7.600% 10/01/2038 DD 10/06/08	1,100,000.000	1,494,614.00	1,704,681.00	210,067.00
FXPF20010302 976843BJ0	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	825,000.000	832,614.75	961,834.50	129,219.75
FXPF20010302 983024AF7	WYETH LLC 6.450% 02/01/2024 DD 12/16/03	400,000.000	478,932.00	501,844.00	22,912.00
FXPF20010302 983024AL4	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	1,350,000.000	1,566,189.00	1,756,215.00	190,026.00
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,542,000.000	1,856,838.78	1,977,861.72	121,022.94
FXPF20010402 184496AL1	CLEAN HARBORS INC 5.125% 06/01/2021 DD 12/07/12	225,000.000	224,250.00	224,437.50	187.50



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 18538RAH6	CLEARWATER PAPER CORP 144A 5.375% 02/01/2025 DD 07/29/14	175,000.000	175,000.00	172,375.00	-2,625.00
FXPF20010402 37247DAG1	GENWORTH HOLDINGS INC VAR RT 11/15/2066 DD 11/14/06	450,000.000	398,250.00	276,750.00	-121,500.00
FXPF20010402 383909AE8	WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14	245,000.000	245,000.00	251,125.00	6,125.00
FXPF20010402 383909AF5	WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14	100,000.000	100,000.00	104,250.00	4,250.00
FXPF20010402 91359PAJ9	UNIVERSAL HOSPITAL SERVICES IN 7.625% 08/15/2020 DD 08/07/12	725,000.000	759,700.00	623,500.00	-136,200.00
FXPF20010602 532776AX9	LIN TELEVISION CORP 6.375% 01/15/2021 DD 01/15/13	1,250,000.000	1,295,312.50	1,246,875.00	-48,437.50
FXPF30010002 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02	195,000.000	236,416.05	268,501.35	32,085.30
FXPF30010002 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13	700,000.000	678,356.00	659,925.00	-18,431.00
FXPF30010002 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	300,000.000	297,612.00	314,961.00	17,349.00
FXPF30010002 025816BF5	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	1,215,000.000	1,068,981.30	1,226,032.20	157,050.90
FXPF30010002 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	3,100,000.000	3,067,233.00	3,356,742.00	289,509.00
FXPF30010002 073902CD8	BEAR STEARNS COS LLC/THE 4.650% 07/02/2018 DD 06/25/03	700,000.000	762,209.00	758,534.00	-3,675.00
FXPF30010002 084659AE1	BERKSHIRE HATHAWAY ENERGY 144A 4.500% 02/01/2045 DD 12/04/14	575,000.000	570,060.75	601,651.25	31,590.50
FXPF30010002 12189TAD6	BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	4,000,000.000	5,015,160.00	5,595,080.00	579,920.00
FXPF30010002 185508AG3	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	300,000.000	327,861.00	359,298.00	31,437.00
FXPF30010002 199575AT8	OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	380,000.000	441,738.60	499,867.20	58,128.60
FXPF30010002 20030NAM3	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	800,000.000	928,432.00	1,064,336.00	135,904.00
FXPF30010002 20030NAV3	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	900,000.000	1,106,370.00	1,268,010.00	161,640.00
FXPF30010002 268317AK0	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	300,000.000	293,106.00	332,952.00	39,846.00
FXPF30010002 30251BAE8	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	400,000.000	383,988.00	454,000.00	70,012.00
FXPF30010002 35177PAL1	ORANGE SA STEP 03/01/2031 DD 09/01/2001	1,300,000.000	1,794,871.00	1,982,994.00	188,123.00
FXPF30010002 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	450,000.000	445,900.50	494,649.00	48,748.50
FXPF30010002 36962G3A0	GENERAL ELECTRIC CAPITAL CORP 6.150% 08/07/2037 DD 08/07/07	210,000.000	245,002.80	273,909.30	28,906.50
FXPF30010002 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,705,000.000	1,896,897.75	2,143,832.90	246,935.15
FXPF30010002 396782CW2	GREENWICH CAPITAL ACCEP AR5 A1 VAR RT 06/25/2024 DD 07/01/94	2,191.250	2,151.36	2,186.21	34.85
FXPF30010002 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	1,900,000.000	2,247,206.00	2,441,291.00	194,085.00
FXPF30010002 52109RBM2	LB-UBS COMMERCIAL MORTGA C7 A3 VAR RT 09/15/2045 DD 11/11/07	4,283,883.900	4,751,084.27	4,706,489.05	-44,595.22
FXPF30010002 55312YAE2	ML-CFC COMMERCIAL MORTGAG 5 A4 5.378% 08/12/2048 DD 03/01/07	669,617.850	729,213.82	711,335.04	-17,878.78
FXPF30010002 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	500,000.000	445,850.00	463,130.00	17,280.00
FXPF30010002 585055BN5	MEDTRONIC INC 144A 4.375% 03/15/2035 DD 12/10/14	600,000.000	594,702.00	636,516.00	41,814.00
FXPF30010002 631005BF1	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	600,000.000	524,664.00	617,502.00	92,838.00
FXPF30010002 64352VFX4	NEW CENTURY HOME EQUITY L 2 A2 VAR RT 08/25/2034 DD 06/29/04	91,102.913	85,220.40	85,756.08	535.68
FXPF30010002 654579AA9	NIPPON LIFE INSURANCE CO 144A VAR RT 10/18/2042 DD 10/18/12	500,000.000	516,250.00	521,050.00	4,800.00
FXPF30010002 654579AD3	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	500,000.000	500,000.00	522,500.00	22,500.00
FXPF30010002 68389XAW5	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	100,000.000	99,951.00	108,617.00	8,666.00
FXPF30010002 694475AA2	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	1,300,000.000	1,805,323.00	2,044,900.00	239,577.00

Schedule of Investments at End of Plan Year at Revalued Cost
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1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF30010002 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	400,000.000	370,076.00	379,756.00	9,680.00
FXPF30010002 804133AB2	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	500,000.000	450,050.00	508,125.00	58,075.00
FXPF30010002 856899AC3	STATE GRID OVERSEAS INVES 144A 4.375% 05/22/2043 DD 05/22/13	500,000.000	441,970.00	523,585.00	81,615.00
FXPF30010002 86358EEZ5	STRUCTURED ASSET INVES BC13 3A VAR RT 11/25/2033 DD 11/25/03	28,655.778	27,847.68	27,950.56	102.88
FXPF30010002 878091BC0	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	25,000.000	30,859.75	34,145.75	3,286.00
FXPF30010002 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	300,000.000	299,721.00	334,305.00	34,584.00
FXPF30010002 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	1,500,000.000	1,708,845.00	1,769,010.00	60,165.00
FXPF30010002 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,600,000.000	2,468,896.00	2,679,904.00	211,008.00
FXPF30010002 92890HAD4	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000.000	199,366.00	213,296.00	13,930.00
FXPF30010002 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	575,000.000	715,466.75	796,369.25	80,902.50
FXPF30010002 NAB1FKZP6	RAS LAFFAN LIQUEFIED NATU REGS 6.332% 09/30/2027	700,000.000	765,220.40	810,642.00	45,421.60
FXPF30010002 NAB294MQ9	NAKILAT INC REGS 6.067% 12/31/2033	100,000.000	104,500.00	111,750.00	7,250.00
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			615,035,827.06	671,727,172.88	56,691,345.82

CORPORATE DEBT INSTRUMENTS

FXPF11010402 001546AS9	AK STEEL CORP 7.625% 10/01/2021 DD 09/16/14	985,000.000	980,770.00	903,737.50	-77,032.50
FXPF11010402 00213MAB0	APX GROUP INC 6.375% 12/01/2019 DD 06/01/13	235,000.000	239,004.60	225,012.50	-13,992.10
FXPF11010402 00213MAD6	APX GROUP INC 8.750% 12/01/2020 DD 06/01/13	3,835,000.000	3,780,331.25	3,238,197.30	-542,133.95
FXPF11010402 00213MAF1	*APX GROUP INC 144A 8.750% 12/01/2020 DD 06/01/14	45,000.000	39,150.00	37,997.10	-1,152.90
FXPF11010402 007903AX5	ADVANCED MICRO DEVICES INC 7.500% 08/15/2022 DD 02/15/13	1,750,000.000	1,704,389.06	1,575,000.00	-129,389.06
FXPF11010402 007903BC0	ADVANCED MICRO DEVICES INC 7.000% 07/01/2024 DD 06/16/14	540,000.000	459,368.75	457,650.00	-1,718.75
FXPF11010402 008911AZ2	AIR CANADA 144A 7.750% 04/15/2021 DD 04/15/14	1,700,000.000	1,708,906.25	1,770,125.00	61,218.75
FXPF11010402 01260HAC9	ALBAUGH 5/14 TLB 0.000% 05/22/2021 DD 04/29/14	1,121,250.000	1,098,825.00	1,093,218.75	-5,606.25
FXPF11010402 013094AA5	ALBERTSONS HOLDINGS LLC/S 144A 7.750% 10/15/2022 DD 10/23/14	1,695,000.000	1,670,422.50	1,737,375.00	66,952.50
FXPF11010402 013104AC8	NEW ALBERTSONS INC 7.750% 06/15/2026 DD 06/17/96	35,000.000	28,350.00	31,325.00	2,975.00
FXPF11010402 013104AF1	NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	610,000.000	517,812.50	545,950.00	28,137.50
FXPF11010402 013104AH7	NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	455,000.000	403,075.00	436,800.00	33,725.00
FXPF11010402 013104AL8	NEW ALBERTSONS INC 8.000% 05/01/2031 DD 05/01/01	2,740,000.000	2,332,834.70	2,479,700.00	146,865.30
FXPF11010402 01310TAH2	ALBERTSON'S 8/14 COV-LITE TLB4	1,865,000.000	1,838,725.00	1,863,060.40	24,335.40
FXPF11010402 02076XAB8	ALPHA NATURAL RESOURCES INC 6.000% 06/01/2019 DD 06/01/11	625,000.000	444,162.50	193,750.00	-250,412.50
FXPF11010402 02076XAE2	ALPHA NATURAL RESOURCES INC 3.750% 12/15/2017 DD 05/13/13	950,000.000	837,124.94	474,411.00	-362,713.94
FXPF11010402 02360XAM9	ILLINOIS POWER GENERATING CO 6.300% 04/01/2020 DD 11/17/09	1,270,000.000	1,207,025.00	1,054,100.00	-152,925.00
FXPF11010402 02369AAG3	AMERICAN ACHIEVEMENT CORP 144A 10.875% 04/15/2016 DD 11/01/10	1,460,000.000	1,504,831.25	1,397,950.00	-106,881.25
FXPF11010402 02504CAG5	AMERICAN CASINO 7/13 2ND LN TL	700,000.000	728,000.00	721,000.00	-7,000.00
FXPF11010402 02563LAB4	AMERICAN ENERGY-PERMIAN B 144A 7.125% 11/01/2020 DD 07/31/14	1,025,000.000	1,018,995.89	753,375.00	-265,620.89
FXPF11010402 02563LAC2	AMERICAN ENERGY-PERMIAN B 144A 7.375% 11/01/2021 DD 07/31/14	455,000.000	451,361.85	334,425.00	-116,936.85

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1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF11010402 02564PAA6	AMERICAN ENERGY - WOODFOR 144A 9.000% 09/15/2022 DD 09/16/14	835,000.000	800,773.35	534,400.00	-266,373.35
FXPF11010402 03842GAB6	AQUILEX HYDROCHEM 12/13 TLB	816,936.090	814,893.76	796,512.69	-18,381.07
FXPF11010402 051620AB8	AURORA DIAGNOSTICS HOLDINGS / 10.750% 01/15/2018 DD 07/15/11	2,170,000.000	1,551,550.00	1,866,200.00	314,650.00
FXPF11010402 05578MAA0	BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13	2,935,000.000	2,985,900.00	2,758,900.00	-227,000.00
FXPF11010402 05578NAD2	BMC SOFTWARE 8/13 (US BORROWER) TL	1,042,581.540	1,045,164.08	1,011,960.92	-33,203.16
FXPF11010402 09776NAF9	BON-TON DEPARTMENT STORES INC/ 8.000% 06/15/2021 DD 05/28/13	1,505,000.000	1,431,485.94	1,256,675.00	-174,810.94
FXPF11010402 103186AA0	BOXER PARENT CO INC 144A 9.000% 10/15/2019 DD 04/15/14	260,000.000	258,700.00	221,000.00	-37,700.00
FXPF11010402 12528CAG6	CFIP CLO 2014-1 LTD 1A D 144A VAR RT 04/13/2025 DD 04/24/14	370,000.000	350,568.41	340,599.80	-9,968.61
FXPF11010402 12549FAQ2	CIFC FUNDING 2013-IV 4A D 144A VAR RT 11/27/2024 DD 11/14/13	310,000.000	301,087.50	289,850.00	-11,237.50
FXPF11010402 12550AAG1	CIFC FUNDING 2014-V 5A D1 144A VAR RT 001/17/2027 DD 12/30/14	350,000.000	331,800.00	331,800.00	0.00
FXPF11010402 127693AE9	CAESARS ENTERTAINMENT OPERATIN 9.000% 02/15/2020 DD 02/15/13	3,750,000.000	3,122,551.70	2,775,000.00	-347,551.70
FXPF11010402 127693AH2	CAESARS ENTERTAINMENT OPERATIN 9.000% 02/15/2020 DD 02/15/13	1,425,000.000	1,155,540.95	1,047,375.00	-108,165.95
FXPF11010402 13875LAG3	CANYON CAPITAL CLO 2 1A C 144A VAR RT 04/30/2025 DD 04/30/14	335,000.000	313,734.20	304,665.75	-9,068.45
FXPF11010402 14173VAE3	CARESTREAM 6/13 COV-LITE TL	893,679.280	903,469.06	888,093.78	-15,375.28
FXPF11010402 14173VAH6	CARESTREAM 6/13 2ND LIEN COV-LITE TL	1,496,700.280	1,524,831.74	1,483,604.15	-41,227.59
FXPF11010402 14918JAJ9	CATHEDRAL LAKE CLO 2 1A C 144A VAR RT 01/15/2026 DD 01/10/14	250,000.000	230,625.00	230,625.00	0.00
FXPF11010402 151290BK8	CEMEX SAB DE CV 144A 7.250% 01/15/2021 DD 10/02/13	1,100,000.000	1,138,500.00	1,152,250.00	13,750.00
FXPF11010402 15134NAB2	THOMSON LEARNING 3/14 EXIT COV-LITE TL	2,302,600.000	2,291,087.00	2,276,695.75	-14,391.25
FXPF11010402 165749AA0	CHESTER DOWNS & MARINA LL 144A 9.250% 02/01/2020 DD 02/03/12	2,605,000.000	2,486,662.50	1,901,650.00	-585,012.50
FXPF11010402 17107UAE9	CHROMAFLO TECHNOLOGIES 12/13 COV-LITE 2ND LIEN TLB	185,000.000	187,775.00	181,300.00	-6,475.00
FXPF11010402 184502BQ4	IHEARTCOMMUNICATIONS INC 14.000% 02/01/2021 DD 08/01/13	983,000.000	976,335.00	801,145.00	-175,190.00
FXPF11010402 18450JAT2	CLEAR CHANNEL 5/13 EXTENDED TLD	4,935,722.620	4,819,906.21	4,643,083.63	-176,822.58
FXPF11010402 21925AAA3	CORNERSTONE CHEMICAL CO 144A 9.375% 03/15/2018 DD 03/08/13	1,165,000.000	1,225,562.50	1,188,300.00	-37,262.50
FXPF11010402 22284CAQ7	COVENANT CREDIT PART 1A D 144A 0.000% 07/20/2026 DD 07/10/14	250,000.000	233,000.00	228,750.00	-4,250.00
FXPF11010402 23222TAG5	CUTWATER 2014-I LTD 1A C 144A VAR RT 07/15/2026 DD 07/31/14	165,000.000	154,275.00	153,351.00	-924.00
FXPF11010402 23222XAG6	CUTWATER 2014-II LTD 2A C 144A VAR RT 01/15/2027 DD 01/15/15	500,000.000	480,750.00	480,750.00	0.00
FXPF11010402 24702NAB6	DELL 9/13 (USD) COV-LITE TLB	1,183,489.850	1,182,053.94	1,179,939.38	-2,114.56
FXPF11010402 25470XAL9	DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	680,000.000	686,200.00	657,900.00	-28,300.00
FXPF11010402 25470XAV7	DISH DBS CORP 144A 5.875% 11/15/2024 DD 11/20/14	460,000.000	460,000.00	462,300.00	2,300.00
FXPF11010402 26818AAB0	DYNEGY FINANCE I INC / DY 144A 7.375% 11/01/2022 DD 10/27/14	905,000.000	905,000.00	920,837.50	15,837.50
FXPF11010402 26818AAC8	DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14	830,000.000	830,000.00	846,600.00	16,600.00
FXPF11010402 269279AE5	EXCO RESOURCES INC 8.500% 04/15/2022 DD 04/16/14	1,215,000.000	1,247,493.75	889,987.50	-357,506.25
FXPF11010402 284710AE0	ELDORADO RESORTS LLC / EL 144A 8.625% 06/15/2019 DD 06/01/11	1,810,000.000	1,932,175.00	1,891,450.00	-40,725.00
FXPF11010402 29173HAF9	EMPIRE GENERATING 3/14 TLB	2,291,596.200	2,268,680.23	2,245,764.28	-22,915.95
FXPF11010402 29173HAG7	EMPIRE GENERATING 3/14 TLC	161,086.960	159,476.09	157,865.22	-1,610.87
FXPF11010402 29271NAB6	EFIH 6/14 DIP TL	2,475,000.000	2,484,187.50	2,473,465.50	-10,722.00

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1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF11010402 29273VAD2	ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13	1,780,000.000	1,779,000.00	1,806,700.00	27,700.00
FXPF11010402 30604GAM3	FAIRWAY 2/13 TL	784,000.000	785,488.96	662,480.00	-123,008.96
FXPF11010402 31683YAG9	FIGUEROA CLO 2014-1 1A D 144A VAR RT 01/15/2027 DD 12/10/14	250,000.000	236,397.18	236,397.50	0.32
FXPF11010402 34552HAE3	FORESIGHT ENERGY 8/13 COV-LITE TL	416,350.000	421,399.32	416,350.00	-5,049.32
FXPF11010402 36249YAC4	CISION VOCUS 5/14 TL	1,270,923.150	1,251,730.18	1,234,384.11	-17,346.07
FXPF11010402 363637AE9	GALLATIN CLO VII 201 1A D 144A VAR RT 07/15/2023 DD 06/05/14	525,000.000	518,437.50	511,350.00	-7,087.50
FXPF11010402 363639AA3	GALLATIN CLO VII 201 1A E 144A VAR RT 07/15/2023 DD 06/05/14	515,000.000	507,275.00	507,275.00	0.00
FXPF11010402 37247DAB2	GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04	335,000.000	297,475.00	277,118.70	-20,356.30
FXPF11010402 37247DAN6	GENWORTH HOLDINGS INC 7.200% 02/15/2021 DD 11/22/10	305,000.000	311,637.50	297,012.05	-14,625.45
FXPF11010402 37247DAP1	GENWORTH HOLDINGS INC 7.625% 09/24/2021 DD 03/25/11	560,000.000	578,977.50	547,562.40	-31,415.10
FXPF11010402 379390AF4	GLOBAL A&T ELECTRONICS LT 144A 10.000% 02/01/2019 DD 02/07/13	400,000.000	364,500.00	353,800.00	-10,700.00
FXPF11010402 398080AG6	GREYWOLF CLO IV LTD 2A C 144A VAR RT 01/15/2027 DD 12/11/14	250,000.000	240,375.00	240,375.00	0.00
FXPF11010402 402040AH2	GUITAR CENTER INC 6.500% 04/15/2019 DD 04/02/14	870,000.000	860,804.10	748,200.00	-112,604.10
FXPF11010402 402040AJ8	GUITAR CENTER INC 144A 9.625% 04/15/2020 DD 04/02/14	2,420,000.000	1,910,956.26	1,573,000.00	-337,956.26
FXPF11010402 412690AE9	HARLAND CLARKE HOLDINGS C 144A 9.250% 03/01/2021 DD 02/04/14	2,360,000.000	2,371,087.50	2,244,950.00	-126,137.50
FXPF11010402 43455JAJ7	HOFFMASTER 5/14 COV-LITE TL	1,074,600.000	1,065,844.00	1,060,275.58	-5,568.42
FXPF11010402 44929FAG7	ICG US CLO 2014-3 LT 3A C 144A VAR RT 01/25/2027 DD 12/23/14	250,000.000	233,192.50	232,425.00	-767.50
FXPF11010402 450913AC2	IAMGOLD CORP 144A 6.750% 10/01/2020 DD 09/21/12	2,405,000.000	2,097,112.50	1,811,446.00	-285,666.50
FXPF11010402 452526AA4	IMMUCOR INC 11.125% 08/15/2019 DD 08/19/11	1,100,000.000	1,237,500.00	1,188,000.00	-49,500.00
FXPF11010402 45579DAB3	TOTES ISOTONER 5/14 COV-LITE TL	636,800.000	630,432.00	627,248.00	-3,184.00
FXPF11010402 45672UAB1	GEMINI 7/14 COV-LITE TLB	667,951.950	664,612.19	641,233.87	-23,378.32
FXPF11010402 46611NAD5	J.C. PENNEY 5/13 COV-LITE TLB	1,812,845.460	1,788,831.57	1,775,083.89	-13,747.68
FXPF11010402 470473AE9	JAMESTOWN CLO V LTD 5A D 144A VAR RT 01/17/2027 DD 12/11/14	500,000.000	467,050.00	467,050.00	0.00
FXPF11010402 48207LAA1	JUPITER RESOURCES INC 144A 8.500% 10/01/2022 DD 09/18/14	110,000.000	78,312.50	82,775.00	4,462.50
FXPF11010402 489399AG0	KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14	1,185,000.000	1,181,066.00	1,187,962.50	6,896.50
FXPF11010402 49457QAA5	*KINDRED HEALTHCARE INC 144A 8.000% 01/15/2020 DD 12/18/14	1,350,000.000	1,350,000.00	1,434,375.00	84,375.00
FXPF11010402 49457QAB3	*KINDRED HEALTHCARE INC 144A 8.750% 01/15/2023 DD 12/18/14	350,000.000	350,000.00	376,687.50	26,687.50
FXPF11010402 494580AC7	KINDRED HEALTHCARE INC 144A 6.375% 04/15/2022 DD 04/09/14	1,520,000.000	1,520,000.00	1,447,800.00	-72,200.00
FXPF11010402 516545AC4	LANTHEUS MEDICAL IMAGING INC 9.750% 05/15/2017 DD 11/15/10	1,270,000.000	1,142,662.50	1,219,200.00	76,537.50
FXPF11010402 524ESCAA8	*GCB144A LEGEND ACQUISI ESCROW 10.750% 08/15/2020 DD 08/17/12	760,000.000	476,114.61	76.00	-476,038.61
FXPF11010402 530715AJ0	LIBERTY INTERACTIVE LLC 8.250% 02/01/2030 DD 02/02/00	1,330,000.000	1,418,725.00	1,436,400.00	17,675.00
FXPF11010402 530715AL5	LIBERTY INTERACTIVE LLC 3.750% 02/15/2030 DD 02/10/00	3,638,635.870	2,142,246.86	2,301,437.19	159,190.33
FXPF11010402 536022AK2	LINN ENERGY LLC / LINN ENERGY 6.500% 05/15/2019 DD 05/15/12	340,000.000	346,800.00	290,700.00	-56,100.00
FXPF11010402 536022AL0	LINN ENERGY LLC / LINN ENERGY 6.500% 09/15/2021 DD 09/09/14	510,000.000	502,956.90	413,100.00	-89,856.90
FXPF11010402 552704AC2	MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	145,000.000	111,831.25	131,225.00	19,393.75
FXPF11010402 553769AL4	MTR GAMING GROUP INC 11.500% 08/01/2019 DD 02/01/12	1,130,000.000	1,255,712.50	1,223,225.00	-32,487.50



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

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1/1/2014 - 12/31/2014

Report ID: M1102E

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FXP ALL MANAGER ACCOUNTS

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FXPF11010402 553ESCBC7	*GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13	2,005,000.000	0.00	200.50	200.50
FXPF11010402 55818RAL0	MADISON PARK FUNDIN 14A D 144A VAR RT 07/20/2026 DD 08/06/14	650,000.000	620,100.00	614,792.10	-5,307.90
FXPF11010402 561233AA5	MALLINCKRODT INTERNATIONAL 144A 5.750% 08/01/2022 DD 08/13/14	1,110,000.000	1,113,512.50	1,140,525.00	27,012.50
FXPF11010402 57475BAG6	FOXWOODS 7/13 TLA	88,229.860	70,583.89	69,607.18	-976.71
FXPF11010402 57475BAH4	FOXWOODS 7/13 TLB	3,158,598.330	2,989,575.44	2,648,611.04	-340,964.40
FXPF11010402 58504FAC9	MEDPACE 3/14 TL	771,792.450	767,933.49	762,145.04	-5,788.45
FXPF11010402 586049AB4	MEMORIAL PRODUCTION PARTNERS L 7.625% 05/01/2021 DD 04/17/13	855,000.000	662,550.00	684,000.00	21,450.00
FXPF11010402 586049AD0	MEMORIAL PRODUCTION PARTN 144A 6.875% 08/01/2022 DD 07/17/14	745,000.000	540,991.50	566,200.00	25,208.50
FXPF11010402 60038CAF0	MILLENNIUM LABORATORIES 4/14 TLB	1,034,800.000	1,024,452.00	1,027,897.88	3,445.88
FXPF11010402 60467PAJ3	GENON AMERICAS GENERATION LLC 9.125% 05/01/2031 DD 01/04/06	1,430,000.000	1,406,125.00	1,222,650.00	-183,475.00
FXPF11010402 60467PAQ7	GENON AMERICAS GENERATION LLC 8.500% 10/01/2021 DD 01/04/06	1,630,000.000	1,602,947.28	1,401,800.00	-201,147.28
FXPF11010402 60689CAB1	*MMODAL 7/14 TL	1,643,097.290	1,400,740.44	1,595,858.24	195,117.80
FXPF11010402 608328BC3	MOHEGAN TRIBAL GAMING AUTHORIT 9.750% 09/01/2021 DD 03/01/14	2,365,000.000	2,499,416.06	2,412,300.00	-87,116.06
FXPF11010402 60877UBE6	MOMENTIVE PERFORMANCE MATERIAL 3.880% 10/24/2021 DD 10/24/14	2,005,000.000	1,739,337.50	1,699,237.50	-40,100.00
FXPF11010402 609453AG0	MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12	2,250,000.000	2,385,000.00	2,124,855.00	-260,145.00
FXPF11010402 62471HAB8	*MOXIE LIBERTY 8/13 TLB1	1,390,000.000	1,417,800.00	1,369,150.00	-48,650.00
FXPF11010402 62471MAB7	MOXIE PATRIOT 12/13 TLB1	625,000.000	618,750.00	615,625.00	-3,125.00
FXPF11010402 627048AF8	MURRAY ENERGY 11/13 TL	421,812.500	425,769.09	405,239.49	-20,529.60
FXPF11010402 62933RAD4	NN 8/14 COV-LITE TLB	862,500.000	849,562.50	858,187.50	8,625.00
FXPF11010402 64184JAB8	NEW ALBERTSON'S 6/14 COV-LITE TL	703,237.500	699,721.31	689,615.79	-10,105.52
FXPF11010402 65441CAE3	NINE WEST 4/14 COV-LITE UNSECURED GUARANTEED TL	1,269,999.990	1,185,374.99	1,132,420.89	-52,954.10
FXPF11010402 65442LAA0	NINE WEST HOLDINGS INC 144A 8.250% 03/15/2019 DD 04/23/14	1,330,000.000	1,097,987.50	1,110,550.00	12,562.50
FXPF11010402 67081YAG1	OCI BEAUMONT 4/14 TLB3	1,746,124.550	1,754,990.16	1,724,297.99	-30,692.17
FXPF11010402 67103QAN7	OFSI FUND V LTD 5A B1L 144A VAR RT 04/17/2025 DD 02/14/13	415,000.000	406,700.00	402,145.79	-4,554.21
FXPF11010402 67706HAJ7	OHA LOAN FUNDING 201 1A D 144A VAR RT 07/23/2025 DD 07/16/13	250,000.000	241,825.00	235,775.00	-6,050.00
FXPF11010402 68268DAB1	ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14	715,000.000	715,000.00	732,875.00	17,875.00
FXPF11010402 69688YAA7	PALMER SQUARE CLO 20 1A D 144A VAR RT 10/17/2022 DD 06/05/14	250,000.000	250,000.00	244,125.00	-5,875.00
FXPF11010402 69834EAB2	PANDA SHERMAN 9/12 TL	2,170,240.610	2,224,496.62	2,137,687.00	-86,809.62
FXPF11010402 708130AD1	JC PENNEY CORP INC 5.650% 06/01/2020 DD 05/24/10	1,070,000.000	841,512.50	829,250.00	-12,262.50
FXPF11010402 708160CA2	JC PENNEY CORP INC 8.125% 10/01/2019 DD 09/15/14	1,065,000.000	1,065,000.00	937,200.00	-127,800.00
FXPF11010402 75040PAQ1	RADIO ONE INC 144A 9.250% 02/15/2020 DD 02/10/14	785,000.000	844,487.50	682,950.00	-161,537.50
FXPF11010402 75079QAA8	RAIN CII CARBON LLC / CII 144A 8.250% 01/15/2021 DD 12/31/12	2,325,000.000	2,423,962.50	2,377,312.50	-46,650.00
FXPF11010402 75676JAB9	RED LOBSTER 7/14 TLB	1,551,825.000	1,536,394.07	1,540,186.31	3,792.24
FXPF11010402 77340RAK3	ROCKIES EXPRESS PIPELINE 144A 5.625% 04/15/2020 DD 03/22/10	995,000.000	902,187.50	977,587.50	75,400.00
FXPF11010402 77340RAP2	ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13	1,400,000.000	1,362,551.33	1,403,500.00	40,948.67
FXPF11010402 77927LAM3	ROUNDY'S 2/14 COV-LITE TLB	1,145,585.880	1,132,994.10	1,072,073.63	-60,920.47

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402 78420EAB3	SCIENTIFIC GAMES 10/14 INCREMENTAL TLB2	1,090,000.000	1,079,100.00	1,072,745.30	-6,354.70
FXPF11010402 785592AD8	SABINE PASS LIQUEFACTION LLC 5.625% 04/15/2023 DD 10/15/13	4,180,000.000	4,036,704.51	4,085,950.00	49,245.49
FXPF11010402 80007PAT6	SANDRIDGE ENERGY INC 7.500% 02/15/2023 DD 08/20/12	3,490,000.000	3,573,150.00	2,198,700.00	-1,374,450.00
FXPF11010402 80874YAR1	SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14	600,000.000	600,000.00	607,500.00	7,500.00
FXPF11010402 80874YAT7	SCIENTIFIC GAMES INTERNAT 144A 10.000% 12/01/2022 DD 11/21/14	600,000.000	539,190.00	549,750.00	10,560.00
FXPF11010402 81239TAB5	SEARS HOLDINGS 9/13 TL	1,240,662.370	1,244,146.02	1,191,035.88	-53,110.14
FXPF11010402 817609AB6	SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97	498,000.000	520,470.00	475,590.00	-44,880.00
FXPF11010402 81881LAE7	SHACKLETON 2014-VI C 6A D 144A VAR RT 07/17/2026 DD 07/08/14	250,000.000	237,450.00	233,325.00	-4,125.00
FXPF11010402 82459AAC5	SHINGLE SPRINGS TRIBAL GA 144A 9.750% 09/01/2021 DD 08/29/13	2,060,000.000	2,257,950.00	2,307,200.00	49,250.00
FXPF11010402 82459FAB6	SHINGLE SPRINGS 8/13 TLB	587,521.910	589,725.11	587,521.91	-2,203.20
FXPF11010402 826700AA4	SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14	2,335,000.000	2,364,462.50	2,276,625.00	-87,837.50
FXPF11010402 828428AG7	SILVERMORE CLO LTD 1A C 144A VAR RT 05/15/2026 DD 05/29/14	250,000.000	235,437.50	225,625.00	-9,812.50
FXPF11010402 82967VAL4	*SIRVA 3/13 TL	948,112.500	967,074.75	938,631.38	-28,443.37
FXPF11010402 83608GAG1	SOUND POINT CLO II 1A B1L 144A VAR RT 04/26/2025 DD 03/28/13	645,000.000	622,425.00	599,329.49	-23,095.51
FXPF11010402 83608HAN4	*SOUND POINT CLO III 2A D 144A VAR RT 07/15/2025 DD 08/22/13	600,000.000	581,250.00	570,000.00	-11,250.00
FXPF11010402 83608NAJ0	SOUND POINT CLO V LT 1A D 144A VAR RT 04/18/2026 DD 03/31/14	250,000.000	237,725.00	228,750.00	-8,975.00
FXPF11010402 84788WAB7	SPENCER GIFTS/ SPIRIT HALLOWEEN SUPERSTORES 7/14 TL	1,266,825.000	1,255,378.69	1,250,989.69	-4,389.00
FXPF11010402 852060AD4	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	2,220,000.000	2,215,362.50	1,953,600.00	-261,762.50
FXPF11010402 852060AT9	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	2,120,000.000	2,442,463.75	2,051,100.00	-391,363.75
FXPF11010402 85207UAH8	SPRINT CORP 7.125% 06/15/2024 DD 06/15/14	1,655,000.000	1,707,904.84	1,539,150.00	-168,754.84
FXPF11010402 86424MAB4	STYROLUTION 10/14 (USD) COV-LITE TLB	1,225,000.000	1,200,500.00	1,185,187.50	-15,312.50
FXPF11010402 868536AV5	SUPERVALU INC 6.750% 06/01/2021 DD 12/01/13	1,060,000.000	1,052,148.16	1,041,450.00	-10,698.16
FXPF11010402 868536AW3	SUPERVALU INC 7.750% 11/15/2022 DD 11/14/14	780,000.000	780,000.00	764,400.00	-15,600.00
FXPF11010402 87244AAK6	WIND RIVER CLO LTD 1A D 144A VAR RT 01/15/2024 DD 12/20/12	265,000.000	266,319.34	265,060.16	-1,259.18
FXPF11010402 87247UAN3	TICP CLO III LTD 3A D1 144A VAR RT 01/20/2027 DD 12/12/14	300,000.000	282,750.00	282,750.00	0.00
FXPF11010402 87416DAB2	TALBOTS 3/14 COV-LITE TL	406,925.000	407,768.62	392,682.63	-15,085.99
FXPF11010402 87416DAD8	TALBOTS 3/14 COV-LITE 2ND LIEN TL	800,000.000	792,000.00	768,000.00	-24,000.00
FXPF11010402 87974KAJ3	TELOS CLO 2014-5 LTD 5A D 144A VAR RT 05/01/2025 DD 05/01/14	250,000.000	235,000.00	227,850.00	-7,150.00
FXPF11010402 892335AN0	TOYS R US INC 10.375% 08/15/2017 DD 08/01/12	3,325,000.000	2,755,100.00	2,643,375.00	-111,725.00
FXPF11010402 89233UAH8	TOYS 'R' US (ADD-ON 5/11) TLB2 0.000% 05/25/2018 DD 05/16/11	335,707.350	293,743.93	251,780.51	-41,963.42
FXPF11010402 89233UAJ4	TOYS 'R' US (ADD-ON COV-LITE 4/12) TLB3	52,034.170	45,529.90	39,025.63	-6,504.27
FXPF11010402 89233UAN5	TOYS 'R' US 10/14 COV-LITE TLB4	1,520,965.470	1,415,121.16	1,395,957.32	-19,163.84
FXPF11010402 89236UAB8	TOYS 'R' US 7/13 COV-LITE TL	1,252,350.000	1,203,433.20	1,192,475.15	-10,958.05
FXPF11010402 893647AW7	TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14	550,000.000	550,000.00	548,625.00	-1,375.00
FXPF11010402 893647AX5	TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14	740,000.000	740,000.00	743,700.00	3,700.00
FXPF11010402 90210EAL0	TXU/TECH 4/11 TLB	7,795,000.000	5,519,821.99	4,982,330.15	-537,491.84

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402 90210EAM8	TXU/TCEH 4/11 EXTENDED TLB 0.000% 10/10/2017 DD 04/07/11	2,285,000.000	1,604,191.85	1,474,784.70	-129,407.15
FXPF11010402 92860RAB2	VOGUE 2/14 TL	1,205,887.540	1,198,518.22	1,193,828.66	-4,689.56
FXPF11010402 92914RAG7	VOYA CLO 2014-4 LTD 4A C 144A VAR RT 10/14/2026 DD 11/25/14	535,000.000	514,884.00	514,242.00	-642.00
FXPF11010402 92978QAJ6	WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07	190,000.000	195,225.00	193,596.70	-1,628.30
FXPF11010402 93317QAF2	WALTER ENERGY INC 8.500% 04/15/2021 DD 10/15/13	1,105,000.000	919,912.50	209,950.00	-709,962.50
FXPF11010402 93317QAG0	WALTER ENERGY INC 144A 9.500% 10/15/2019 DD 09/27/13	500,000.000	495,000.00	380,000.00	-115,000.00
FXPF11010402 93317QAH8	WALTER ENERGY INC 9.875% 12/15/2020 DD 06/15/13	1,420,000.000	1,220,950.00	284,000.00	-936,950.00
FXPF11010402 97249EAD8	WILTON BRANDS 8/12 TL	2,086,978.460	1,997,909.08	1,940,889.97	-57,019.11
FXPF11010402 97751FAA1	WILLIAM LYON HOMES INC 144A 7.000% 08/15/2022 DD 08/11/14	1,115,000.000	1,115,000.00	1,126,150.00	11,150.00
FXPF11010402 977584AA9	PF CHANG'S CHINA BISTRO I 144A 10.250% 06/30/2020 DD 06/29/12	940,000.000	1,021,075.00	937,650.00	-83,425.00
FXPF11010402 984245AK6	YPF SA 144A 8.750% 04/04/2024 DD 04/04/14	1,180,000.000	1,191,806.25	1,199,175.00	7,368.75
FXPF11010402 989207AA3	ZEBRA TECHNOLOGIES CORP 144A 7.250% 10/15/2022 DD 10/15/14	700,000.000	700,000.00	735,000.00	35,000.00
FXPF11010402 99AA55268	*MOUNT AIRY 4/12 TL 0.000% 04/18/2018 DD 04/18/12	375,761.760	394,549.85	375,761.76	-18,788.09
FXPF11010402 99AA74194	*MOHEGAN TRIBAL 11/13 TLB	1,186,015.030	1,206,770.30	1,137,518.88	-69,251.42
FXPF11010402 99AA76017	*EAGLE BULK SHIPPING 6/12 PIK TL	34,272.720	0.00	23,134.09	23,134.09
FXPF11010402 99AA79607	*KINDRED HEALTHCARE 3/14 TLB	685,939.040	683,674.96	662,500.50	-21,174.46
FXPF11010402 99AA81470	*QUINN GROUP 12/11 (USD) (FIXED 8.553%) TRANCHE A NOTES	572,069.600	537,745.42	562,773.47	25,028.05
FXPF11010402 99AA82171	*CURO HEALTH 6/14 TL	1,258,675.000	1,227,208.12	1,252,381.63	25,173.51
FXPF11010402 99AA83955	*SURGERY CENTER 7/14 TL	535,000.000	532,325.00	520,287.50	-12,037.50
FXPF11010402 99AA83963	*SURGERY CENTER 7/14 2ND LIEN TL	445,000.000	440,550.00	428,312.50	-12,237.50
FXPF11010402 99AA84813	*PREFERRED SANDS 8/14 TL	1,516,200.000	1,501,038.00	1,349,418.00	-151,620.00
FXPF11010402 99AA84821	*BOWLMOR 8/14 TL	1,211,962.500	1,204,874.02	1,187,723.25	-17,150.77
FXPF11010402 99AA84961	*VISANT 8/14 TL	1,241,887.500	1,223,165.67	1,204,630.88	-18,534.79
FXPF11010402 99AA85661	*DUBAI WORLD 3/11 A1/B1 STRIP PRO RATA	1,759,148.860	1,460,093.55	1,394,125.47	-65,968.08
FXPF11010402 99AA86230	*ALBERTSON'S 10/14 INCREMENTAL TLB4	170,000.000	169,150.00	169,823.20	673.20
FXPF11010402 99AA86297	*TOYS 'R' US 10/14 COV-LITE TLB4	826,096.170	781,791.93	758,199.33	-23,592.60
FXPF11010402 99AA87881	*ANGUS BRIDGE LOAN 0.000% 12/20/2014 DD 12/19/14	1,505,000.000	1,505,000.00	1,505,000.00	0.00
FXPF11010402 D3761BAB0	*KCA 5/14 TLB	796,000.000	788,040.00	556,205.00	-231,835.00
FXPF11010402 EF9252893	*TELEDIFFUSION DE FRANCE SA TLA 0.000%	744,375.000	970,626.03	887,093.90	-83,532.13
FXPF11010402 EF9279029	*TDF 7/11 EXTENDED TLB2	32,812.500	43,161.98	39,113.56	-4,048.42
FXPF11010402 EL9011320	*CRYSTAL ALMOND 12/14 TL 0.000%	500,000.000	592,633.75	582,487.82	-10,145.93
FXPF11010402 EN9413035	*MAXEDA 5/13 EXTENDED (D1) TLD	117,111.530	149,137.84	130,273.33	-18,864.51
FXPF11010402 EN9413043	*MAXEDA 5/13 EXTENDED (D2) TLD	327,205.130	416,384.85	363,978.68	-52,406.17
FXPF11010402 EN9531505	*SERBIA BROADBAND(TELEMACH) 6/14 PIK TL	300,000.000	409,096.32	361,501.23	-47,595.09
FXPF11010402 EZ9393222	*QUINN GROUP 12/11 (EUR) TLA1	1,691,036.240	2,077,736.30	2,012,987.03	-64,749.27
FXPF11010402 F2924GAB3	*PHOTONIS 9/13 (USD) COV-LITE TL	550,827.080	557,712.42	528,794.00	-28,918.42

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010402	G0472KAK3 *ARICENT 4/14 TL	805,950.000	805,241.08	803,266.19	-1,974.89
FXPF11010402	N7900HAB9 *ENDEMOL 8/14 (USD) COV-LITE TL	1,541,137.500	1,494,903.37	1,510,314.75	15,411.38
FXPF11010402	N7900HAD5 *ENDEMOL 8/14 (EUR) TL	299,250.000	375,323.31	353,659.50	-21,663.81
FXPF11010402	NA9430938 *BLUEWATER HOLDING BV 144A 10.000% 12/10/2019	900,000.000	906,000.00	792,000.00	-114,000.00
FXPF11010402	NA9528939 *EARLS THIRTEEN LTD 144A 0.000% 04/28/2018	1,305,000.000	1,307,153.97	1,296,126.00	-11,027.97
FXPF11010402	Q0182FAB4 *AMBER HOLDINGS 8/13 DELAYED TL	93,290.300	93,367.73	92,590.62	-777.11
FXPF11010402	Q0182FAC2 *AMBER HOLDINGS 8/13 COV-LITE TL	1,409,094.930	1,409,741.21	1,398,526.72	-11,214.49
FXPF11010402	SSBNHKZZ0 DOMETIC GROUP AB 144A 9.500% 06/26/2019	1,085,000.000	1,479,072.00	1,257,105.82	-221,966.18
FXPF11010402	Y2112GAB4 *OCEAN RIG 7/13 COV-LITE TLB1	1,066,896.990	1,077,565.96	831,518.18	-246,047.78
FXPF15010202	02554FAA0 AMERICAN EAGLE ENERGY COR 144A 11.000% 09/01/2019 DD 08/27/14	2,400,000.000	2,377,416.00	1,032,000.00	-1,345,416.00
FXPF15010202	02564PAA6 AMERICAN ENERGY - WOODFOR 144A 9.000% 09/15/2022 DD 09/16/14	1,700,000.000	1,630,317.00	1,088,000.00	-542,317.00
FXPF15010202	07317QAG0 BAYTEX ENERGY CORP 144A 5.625% 06/01/2024 DD 06/06/14	875,000.000	875,000.00	743,750.00	-131,250.00
FXPF15010202	228701AC2 CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13	600,000.000	615,000.00	562,500.00	-52,500.00
FXPF15010202	29260FAA8 ENDEAVOR ENERGY RESOURCES 144A 7.000% 08/15/2021 DD 08/09/13	4,800,000.000	5,028,000.00	4,248,000.00	-780,000.00
FXPF15010202	54238XAA6 LONESTAR RESOURCES AMERIC 144A 8.750% 04/15/2019 DD 04/04/14	2,100,000.000	2,106,000.00	1,575,000.00	-531,000.00
FXPF15010202	552704AC2 MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	2,200,000.000	2,332,000.00	1,991,000.00	-341,000.00
FXPF15010202	55973BAB8 MAGNUM HUNTER RESOURCES CORP 9.750% 05/15/2020 DD 05/15/13	1,975,000.000	2,096,500.00	1,560,250.00	-536,250.00
FXPF15010202	58605QAA7 MEMORIAL RESOURCE DEVELOP 144A 5.875% 07/01/2022 DD 07/10/14	1,300,000.000	1,300,000.00	1,176,500.00	-123,500.00
FXPF15010202	701885AA3 PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14	2,150,000.000	2,215,062.50	2,037,125.00	-177,937.50
FXPF15010202	74733VAC4 QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12	650,000.000	609,375.00	607,750.00	-1,625.00
FXPF15010202	74966CAA8 RKI EXPLORATION & PRODUCT 144A 8.500% 08/01/2021 DD 07/18/13	1,700,000.000	1,410,562.50	1,372,750.00	-37,812.50
FXPF15010202	74978QAA3 RSP PERMIAN INC 144A 6.625% 10/01/2022 DD 09/26/14	700,000.000	700,000.00	651,000.00	-49,000.00
FXPF15010202	76116AAB4 RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12	2,415,000.000	2,528,505.00	1,216,556.25	-1,311,948.75
FXPF15010202	79970YAC9 SANCHEZ ENERGY CORP 144A 6.125% 01/15/2023 DD 06/27/14	2,750,000.000	2,771,939.34	2,310,000.00	-461,939.34
FXPF15010202	879068AA2 TEINE ENERGY LTD 144A 6.875% 09/30/2022 DD 09/12/14	2,575,000.000	2,401,797.50	1,982,750.00	-419,047.50
FXPF15010202	89600LAA8 TRIANGLE USA PETROLEUM CO 144A 6.750% 07/15/2022 DD 07/18/14	250,000.000	250,000.00	165,000.00	-85,000.00
FXPF15010202	99AA81280 *CHIEF EXPLORATION 5/14 2ND LIEN TL	850,000.000	841,500.00	759,330.50	-82,169.50
FXPF15010202	NCB7TD7Y2 *ATHABASCA OIL CORP 7.500% 19-NOV-2017 144A	100,000.000	74,067.69	68,206.35	-5,861.34
FXPF20010102	00817YAF5 AETNA INC 6.625% 06/15/2036 DD 06/09/06	665,000.000	795,127.20	886,272.10	91,144.90
FXPF20010102	020039DC4 ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	2,015,000.000	2,623,348.65	2,966,503.15	343,154.50
FXPF20010102	026874DA2 AMERICAN INTERNATIONAL GROUP I 4.500% 07/06/2044 DD 07/16/14	500,000.000	496,985.00	528,255.00	31,270.00
FXPF20010102	06051GFG9 BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	1,500,000.000	1,541,550.00	1,657,185.00	115,635.00
FXPF20010102	172967DR9 CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	2,140,000.000	2,281,603.80	2,551,029.80	269,426.00
FXPF20010102	172967EW7 CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	1,500,000.000	2,104,035.00	2,296,395.00	192,360.00
FXPF20010102	212015AQ4 CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	1,000,000.000	997,170.00	866,660.00	-130,510.00
FXPF20010102	25459HAX3 DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	1,095,000.000	1,081,312.50	1,227,254.10	145,941.60

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	500,000.000	562,205.00	577,335.00	15,130.00
FXPF20010102 345370CQ1	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	840,000.000	757,570.80	886,300.80	128,730.00
FXPF20010102 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	400,000.000	449,936.00	490,284.00	40,348.00
FXPF20010102 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	1,245,000.000	1,434,738.00	1,573,854.30	139,116.30
FXPF20010102 46625HJM3	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	750,000.000	792,577.50	872,175.00	79,597.50
FXPF20010102 478366BB2	JOHNSON CONTROLS INC 5.250% 12/01/2041 DD 12/02/11	1,000,000.000	1,098,530.00	1,127,940.00	29,410.00
FXPF20010102 501044CN9	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	560,000.000	554,153.60	642,017.60	87,864.00
FXPF20010102 50247VAB5	LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	1,450,000.000	1,457,598.00	1,575,642.50	118,044.50
FXPF20010102 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	1,500,000.000	1,311,615.00	1,513,620.00	202,005.00
FXPF20010102 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	1,250,000.000	1,467,925.00	1,512,950.00	45,025.00
FXPF20010102 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	1,500,000.000	1,936,605.00	2,118,450.00	181,845.00
FXPF20010102 61166WAP6	MONSANTO CO 4.400% 07/15/2044 DD 07/01/14	1,500,000.000	1,488,105.00	1,556,310.00	68,205.00
FXPF20010102 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	1,800,000.000	2,227,644.00	2,464,236.00	236,592.00
FXPF20010102 652478BA5	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	950,000.000	1,200,420.00	1,429,085.00	228,665.00
FXPF20010102 652482CE8	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	500,000.000	557,260.00	636,325.00	79,065.00
FXPF20010102 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	1,250,000.000	1,266,775.00	1,391,162.50	124,387.50
FXPF20010102 694308GE1	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	1,150,000.000	1,317,313.50	1,464,065.00	146,751.50
FXPF20010102 71644EAJ1	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	1,765,000.000	2,335,852.90	2,229,618.60	-106,234.30
FXPF20010102 743263AE5	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	400,000.000	515,104.00	579,260.00	64,156.00
FXPF20010102 74432QAC9	PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03	425,000.000	456,445.75	517,535.25	61,089.50
FXPF20010102 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	2,050,000.000	2,234,213.00	2,658,481.00	424,268.00
FXPF20010102 884903AY1	THOMSON REUTERS CORP 5.500% 08/15/2035 DD 08/09/05	860,000.000	839,256.80	976,487.00	137,230.20
FXPF20010102 887317AH8	TIME WARNER INC 6.100% 07/15/2040 DD 07/14/10	750,000.000	881,970.00	913,365.00	31,395.00
FXPF20010102 88732JAJ7	TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07	600,000.000	756,750.00	772,494.00	15,744.00
FXPF20010102 907818DT2	UNION PACIFIC CORP 4.821% 02/01/2044 DD 08/21/13	500,000.000	484,260.00	570,855.00	86,595.00
FXPF20010102 91913YAE0	VALERO ENERGY CORP 7.500% 04/15/2032 DD 04/15/02	325,000.000	395,271.50	408,395.00	13,123.50
FXPF20010102 98420EAB1	XLIT LTD 5.250% 12/15/2043 DD 11/21/13	1,250,000.000	1,366,025.00	1,412,800.00	46,775.00
FXPF20010102 988498AK7	YUM! BRANDS INC 5.350% 11/01/2043 DD 10/31/13	1,000,000.000	971,650.00	1,093,550.00	121,900.00
FXPF20010302 001192AK9	AGL CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	410,000.000	369,680.60	432,037.50	62,356.90
FXPF20010302 00185AAC8	AON PLC 4.450% 05/24/2043 DD 05/24/13	800,000.000	757,346.80	797,336.00	39,989.20
FXPF20010302 00209AAF3	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	2,375,000.000	3,360,007.50	3,679,136.25	319,128.75
FXPF20010302 00817YAJ7	AETNA INC 4.500% 05/15/2042 DD 05/04/12	1,395,000.000	1,399,217.75	1,476,928.35	77,710.60
FXPF20010302 020039AJ2	ALLTEL CORP 6.800% 05/01/2029 DD 04/27/99	865,000.000	1,000,424.40	1,081,388.40	80,964.00
FXPF20010302 020039DC4	ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	335,000.000	436,139.85	493,190.35	57,050.50
FXPF20010302 023135AP1	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	635,000.000	629,761.25	666,584.90	36,823.65
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/06/2044 DD 07/16/14	800,000.000	807,941.30	845,208.00	37,266.70

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 05464HAB6	AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14	240,000.000	243,196.80	259,953.60	16,756.80
FXPF20010302 059438AH4	BANK ONE CORP 7.625% 10/15/2026 DD 10/29/96	290,000.000	381,350.00	384,296.40	2,946.40
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	3,070,000.000	3,112,458.97	3,437,847.40	325,388.43
FXPF20010302 06051GFG9	BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	975,000.000	982,670.69	1,077,170.25	94,499.56
FXPF20010302 06051GFL8	BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14	105,000.000	104,492.85	104,763.75	270.90
FXPF20010302 075896AC4	BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	415,000.000	418,880.25	434,210.35	15,330.10
FXPF20010302 17248RAJ5	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	1,910,000.000	2,324,279.00	2,552,906.00	228,627.00
FXPF20010302 172967BL4	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	280,000.000	334,726.00	348,818.40	14,092.40
FXPF20010302 172967CT6	CITIGROUP INC 5.850% 12/11/2034 DD 12/09/04	55,000.000	59,563.90	66,785.95	7,222.05
FXPF20010302 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	2,740,000.000	3,883,802.20	4,194,748.20	310,946.00
FXPF20010302 172967FX4	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	625,000.000	704,589.13	786,150.00	81,560.87
FXPF20010302 172967JC6	CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	1,100,000.000	1,094,896.00	1,097,536.00	2,640.00
FXPF20010302 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	2,569,000.000	2,976,407.92	3,183,530.49	207,122.57
FXPF20010302 22303QAH3	COVIDIEN INTERNATIONAL FINANCE 6.550% 10/15/2037 DD 04/15/08	1,865,000.000	2,400,264.75	2,436,156.25	35,891.50
FXPF20010302 25459HAX3	DIRECTV HOLDINGS LLC / DIRECTV 6.000% 08/15/2040 DD 08/17/10	735,000.000	797,585.25	823,773.30	26,188.05
FXPF20010302 26138EAJ8	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	450,000.000	574,425.00	653,467.50	79,042.50
FXPF20010302 26884ABB8	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	310,000.000	307,820.70	323,078.90	15,258.20
FXPF20010302 29268BAF8	ENEL FINANCE INTERNATIONA 144A 6.000% 10/07/2039 DD 10/07/09	585,000.000	561,091.05	687,392.55	126,301.50
FXPF20010302 299808AF2	EVEREST REINSURANCE HOLDINGS I 4.868% 06/01/2044 DD 06/05/14	415,000.000	415,000.00	434,633.65	19,633.65
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	485,000.000	493,894.90	560,014.95	66,120.05
FXPF20010302 344419AB2	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	140,000.000	117,747.00	130,824.40	13,077.40
FXPF20010302 362320BA0	GTE CORP 6.940% 04/15/2028 DD 04/15/98	1,010,000.000	1,146,491.40	1,263,166.60	116,675.20
FXPF20010302 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	3,720,000.000	4,357,677.50	4,559,641.20	201,963.70
FXPF20010302 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	2,333,000.000	2,734,624.28	2,949,238.62	214,614.34
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	470,000.000	537,416.80	587,030.00	49,613.20
FXPF20010302 444859BE1	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	450,000.000	464,323.50	478,485.00	14,161.50
FXPF20010302 46625HJY7	JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14	1,125,000.000	1,119,093.75	1,125,956.25	6,862.50
FXPF20010302 478366AW7	JOHNSON CONTROLS INC 5.700% 03/01/2041 DD 02/04/11	30,000.000	31,119.90	35,793.30	4,673.40
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	665,000.000	983,299.86	1,080,625.00	97,325.14
FXPF20010302 595620AB1	MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02	900,000.000	1,135,338.00	1,251,738.00	116,400.00
FXPF20010302 59562VAM9	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	635,000.000	721,398.10	797,769.55	76,371.45
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	300,000.000	328,278.00	373,341.00	45,063.00
FXPF20010302 61166WAQ4	MONSANTO CO 4.700% 07/15/2064 DD 07/01/14	2,065,000.000	2,051,067.44	2,165,193.80	114,126.36
FXPF20010302 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	1,360,000.000	1,739,465.14	1,861,867.20	122,402.06
FXPF20010302 61746BCY0	MORGAN STANLEY 6.250% 08/09/2026 DD 08/09/06	610,000.000	705,038.00	735,416.00	30,378.00
FXPF20010302 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	790,000.000	936,653.55	1,049,143.70	112,490.15



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 62952EAA5	NYU HOSPITALS CENTER 4.428% 07/01/2042 DD 08/07/12	785,000.000	655,255.20	795,322.75	140,067.55
FXPF20010302 652482AS9	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	46,000.000	52,244.04	60,062.20	7,818.16
FXPF20010302 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	530,000.000	502,270.40	591,718.50	89,448.10
FXPF20010302 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	1,295,000.000	1,265,059.60	1,488,071.55	223,011.95
FXPF20010302 68233JAF1	ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09	445,000.000	579,203.10	669,934.15	90,731.05
FXPF20010302 69352PAK9	PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14	800,000.000	822,128.00	832,920.00	10,792.00
FXPF20010302 694308GE1	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	555,000.000	635,746.95	706,570.50	70,823.55
FXPF20010302 71644EAJ1	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	1,550,000.000	1,979,055.50	1,958,022.00	-21,033.50
FXPF20010302 73755LAK3	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	420,000.000	446,006.40	518,469.00	72,462.60
FXPF20010302 74251VAF9	PRINCIPAL FINANCIAL GROUP INC 4.625% 09/15/2042 DD 09/10/12	370,000.000	366,348.10	388,377.90	22,029.80
FXPF20010302 743917AH9	PRUDENTIAL INSURANCE CO O 144A 8.300% 07/01/2025 DD 07/01/95	170,000.000	213,385.70	229,596.90	16,211.20
FXPF20010302 744320AM4	PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12	360,000.000	352,800.00	368,028.00	15,228.00
FXPF20010302 74432QBY0	PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13	320,000.000	344,118.40	360,435.20	16,316.80
FXPF20010302 837004CE8	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	1,390,000.000	1,516,059.10	1,712,952.60	196,893.50
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	860,000.000	1,078,354.00	1,058,015.00	-20,339.00
FXPF20010302 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	335,000.000	419,048.15	427,634.20	8,586.05
FXPF20010302 88732JAY4	TIME WARNER CABLE INC 5.875% 11/15/2040 DD 11/15/10	350,000.000	411,971.00	417,326.00	5,355.00
FXPF20010302 88732JBB3	TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11	350,000.000	387,250.50	406,672.00	19,421.50
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	1,350,000.000	1,601,613.00	1,808,973.00	207,360.00
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	280,000.000	338,760.80	382,404.40	43,643.60
FXPF20010302 92343VAW4	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	710,000.000	779,388.30	836,827.30	57,439.00
FXPF20010302 92343VBT0	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	280,000.000	353,410.40	358,722.00	5,311.60
FXPF20010302 92343VCL6	VERIZON COMMUNICATIONS IN 144A 5.012% 08/21/2054 DD 08/21/14	660,000.000	666,342.60	682,803.00	16,460.40
FXPF20010302 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	545,000.000	572,914.90	606,078.15	33,163.25
FXPF20010302 92857WAB6	VODAFONE GROUP PLC 6.250% 11/30/2032 DD 11/26/02	1,255,000.000	1,373,296.30	1,532,455.40	159,159.10
FXPF20010302 931427AB4	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	225,000.000	223,503.75	234,315.00	10,811.25
FXPF20010302 931427AC2	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	805,000.000	804,871.20	848,767.85	43,896.65
FXPF20010302 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	233,000.000	233,013.62	246,753.99	13,740.37
FXPF20010402 00101JAK2	ADT CORP/THE 6.250% 10/15/2021 DD 04/15/14	90,000.000	94,500.00	92,475.00	-2,025.00
FXPF20010402 00130HBU8	AES CORP/VA 5.500% 03/15/2024 DD 03/07/14	160,000.000	160,000.00	162,368.00	2,368.00
FXPF20010402 00130HBV6	AES CORP/VA VAR RT 06/01/2019 DD 05/20/14	115,000.000	114,712.50	112,125.00	-2,587.50
FXPF20010402 00434NAB1	WILLIAMS PARTNERS LP / ACMP FI 4.875% 03/15/2024 DD 03/07/14	290,000.000	291,072.18	294,350.00	3,277.82
FXPF20010402 00766TAA8	AECOM 144A 5.750% 10/15/2022 DD 10/06/14	320,000.000	323,600.00	327,200.00	3,600.00
FXPF20010402 007903AX5	ADVANCED MICRO DEVICES INC 7.500% 08/15/2022 DD 02/15/13	500,000.000	490,918.37	450,000.00	-40,918.37
FXPF20010402 008914AE3	AINSWORTH LUMBER CO LTD 144A 7.500% 12/15/2017 DD 11/27/12	375,000.000	400,125.00	386,250.00	-13,875.00
FXPF20010402 014477AQ6	ALERIS INTERNATIONAL INC 7.875% 11/01/2020 DD 10/23/12	195,000.000	198,479.21	194,025.00	-4,454.21

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 018804AQ7	ORBITAL ATK INC 144A 5.250% 10/01/2021 DD 11/01/13	125,000.000	125,312.50	125,937.50	625.00
FXPF20010402 02005NAJ9	ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11	238,000.000	277,270.00	279,055.00	1,785.00
FXPF20010402 02005NAL4	ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12	250,000.000	270,625.00	262,500.00	-8,125.00
FXPF20010402 02076XAG7	ALPHA NATURAL RESOURCES I 144A 7.500% 08/01/2020 DD 05/20/14	165,000.000	165,000.00	103,950.00	-61,050.00
FXPF20010402 02154VAA9	ALTICE SA 144A 7.750% 05/15/2022 DD 05/08/14	425,000.000	432,477.94	425,799.00	-6,678.94
FXPF20010402 02369AAG3	AMERICAN ACHIEVEMENT CORP 144A 10.875% 04/15/2016 DD 11/01/10	315,000.000	331,537.50	301,612.50	-29,925.00
FXPF20010402 03674PAJ2	ANTERO RESOURCES FINANCE CORP 6.000% 12/01/2020 DD 11/19/12	180,000.000	189,044.51	179,550.00	-9,494.51
FXPF20010402 03938LAR5	ARCELORMITTAL VAR RT 08/05/2015 DD 08/05/10	115,000.000	119,025.00	116,725.00	-2,300.00
FXPF20010402 03938LAS3	ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11	230,000.000	240,350.00	232,300.00	-8,050.00
FXPF20010402 03938LAX2	ARCELORMITTAL STEP 02/25/2022 DD 02/28/12	260,000.000	282,750.00	277,550.00	-5,200.00
FXPF20010402 045054AC7	ASHTAD CAPITAL INC 144A 5.625% 10/01/2024 DD 09/17/14	170,000.000	170,000.00	174,250.00	4,250.00
FXPF20010402 053499AH2	AVAYA INC 144A 9.000% 04/01/2019 DD 12/21/12	425,000.000	435,221.87	434,562.50	-659.37
FXPF20010402 05958AAL2	BANCO DO BRASIL SA/CAYMAN 144A 9.000% 06/15/2024 DD 06/18/14	180,000.000	180,000.00	167,400.00	-12,600.00
FXPF20010402 09664PAC6	BOART LONGYEAR MANAGEMENT 144A 10.000% 10/01/2018 DD 09/27/13	89,000.000	92,560.00	92,560.00	0.00
FXPF20010402 097793AB9	BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13	135,000.000	141,412.50	118,800.00	-22,612.50
FXPF20010402 10553MAD3	OI SA 144A 5.750% 02/10/2022 DD 02/10/12	35,000.000	33,696.81	32,025.00	-1,671.81
FXPF20010402 109478AA5	BRIGHTSTAR CORP 144A 9.500% 12/01/2016 DD 11/30/10	175,000.000	192,500.00	183,531.25	-8,968.75
FXPF20010402 110394AE3	BRISTOW GROUP INC 6.250% 10/15/2022 DD 10/12/12	85,000.000	89,734.50	84,575.00	-5,159.50
FXPF20010402 1248EPAU7	CCO HOLDINGS LLC / CCO HOLDING 6.500% 04/30/2021 DD 05/10/11	225,000.000	235,625.62	236,250.00	624.38
FXPF20010402 12516UAC9	CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12	135,000.000	152,212.50	150,525.00	-1,687.50
FXPF20010402 125581GR3	CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	475,000.000	487,255.00	488,062.50	807.50
FXPF20010402 12592BAA2	CNH INDUSTRIAL CAPITAL LL 144A 3.375% 07/15/2019 DD 06/30/14	205,000.000	203,823.30	195,775.00	-8,048.30
FXPF20010402 12623EAF8	CNH INDUSTRIAL CAPITAL LLC 3.625% 04/15/2018 DD 04/08/13	180,000.000	182,475.00	177,300.00	-5,175.00
FXPF20010402 126307AF4	CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11	300,000.000	320,437.50	331,500.00	11,062.50
FXPF20010402 12646RAB1	CST BRANDS INC 5.000% 05/01/2023 DD 11/01/13	225,000.000	218,733.78	227,250.00	8,516.22
FXPF20010402 12686CBA6	CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10	85,000.000	93,500.00	96,050.00	2,550.00
FXPF20010402 12686CBB4	CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12	100,000.000	102,250.00	101,250.00	-1,000.00
FXPF20010402 13057QAA5	CALIFORNIA RESOURCES CORP 144A 5.000% 01/15/2020 DD 10/01/14	200,000.000	200,000.00	173,500.00	-26,500.00
FXPF20010402 14574XAB0	CARROLS RESTAURANT GROUP INC 11.250% 05/15/2018 DD 11/15/12	350,000.000	397,250.00	376,250.00	-21,000.00
FXPF20010402 14889BAB8	*CATALYST PAPER CORP 11.000% 10/30/2017 DD 09/13/12	525,000.000	474,062.50	493,500.00	19,437.50
FXPF20010402 14987EAA5	CCOH SAFARI LLC 5.500% 12/01/2022 DD 11/05/14	155,000.000	155,258.33	157,325.00	2,066.67
FXPF20010402 150191AG9	CEDAR FAIR LP / CANADA'S 144A 5.375% 06/01/2024 DD 06/03/14	450,000.000	450,000.00	447,750.00	-2,250.00
FXPF20010402 15089QAC8	CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11	345,000.000	373,804.01	365,700.00	-8,104.01
FXPF20010402 156700AX4	CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13	355,000.000	376,215.84	388,725.00	12,509.16
FXPF20010402 15942RAD1	CHAPARRAL ENERGY INC 7.625% 11/15/2022 DD 05/02/12	175,000.000	187,250.00	114,625.00	-72,625.00
FXPF20010402 165167BU0	CHESAPEAKE ENERGY CORP 6.875% 11/15/2020 DD 05/15/06	340,000.000	391,772.72	365,500.00	-26,272.72

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 17121EAB3	FCA US LLC / CG CO-ISSUER INC 8.000% 06/15/2019 DD 12/15/11	215,000.000	232,737.50	226,018.75	-6,718.75
FXPF20010402 18451QAL2	CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13	415,000.000	426,524.09	422,262.50	-4,261.59
FXPF20010402 197677AJ6	HCA INC 7.050% 12/01/2027 DD 12/08/95	125,000.000	123,750.00	126,875.00	3,125.00
FXPF20010402 22282EAF9	COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14	325,000.000	332,285.15	330,687.50	-1,597.65
FXPF20010402 228227BD5	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	230,000.000	227,100.00	234,600.00	7,500.00
FXPF20010402 25380WAF3	DIGICEL GROUP LTD 144A 7.125% 04/01/2022 DD 04/02/14	165,000.000	166,505.62	153,450.00	-13,055.62
FXPF20010402 25470XAJ4	DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	500,000.000	536,029.41	512,500.00	-23,529.41
FXPF20010402 26153CAA1	DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13	325,000.000	342,935.19	333,125.00	-9,810.19
FXPF20010402 26818AAC8	DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14	195,000.000	198,778.12	198,900.00	121.88
FXPF20010402 269871AB5	EAGLE SPINCO INC 4.625% 02/15/2021 DD 02/15/14	260,000.000	254,800.00	246,350.00	-8,450.00
FXPF20010402 29271LAE4	ENDO FINANCE LLC / ENDO F 144A 5.375% 01/15/2023 DD 06/30/14	450,000.000	447,867.19	441,000.00	-6,867.19
FXPF20010402 29276KAT8	ENERGY XXI GULF COAST INC 144A 6.875% 03/15/2024 DD 05/27/14	230,000.000	190,487.83	124,200.00	-66,287.83
FXPF20010402 29444UAM8	EQUINIX INC 5.375% 04/01/2023 DD 03/05/13	75,000.000	73,709.14	75,000.00	1,290.86
FXPF20010402 335934AH8	FIRST QUANTUM MINERALS LT 144A 7.250% 05/15/2022 DD 05/13/14	270,000.000	270,000.00	243,000.00	-27,000.00
FXPF20010402 336130AA7	FIRST QUALITY FINANCE CO 144A 4.625% 05/15/2021 DD 05/14/13	185,000.000	175,750.00	169,275.00	-6,475.00
FXPF20010402 36159RAG8	GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13	800,000.000	755,812.50	786,000.00	30,187.50
FXPF20010402 37045VAD2	GENERAL MOTORS CO 3.500% 10/02/2018 DD 04/02/14	350,000.000	357,875.00	357,000.00	-875.00
FXPF20010402 37185LAE2	GENESIS ENERGY LP / GENESIS EN 5.750% 02/15/2021 DD 02/08/13	390,000.000	398,007.52	362,700.00	-35,307.52
FXPF20010402 413627BL3	CAESARS ENTERTAINMENT OPERATIN 11.250% 06/01/2017 DD 12/01/09	1,270,000.000	1,292,225.00	930,910.00	-361,315.00
FXPF20010402 427093AH2	HERCULES OFFSHORE INC 144A 7.500% 10/01/2021 DD 10/01/13	250,000.000	234,266.30	110,000.00	-124,266.30
FXPF20010402 44049HAG8	HORIZON LINES LLC 11.000% 10/15/2016 DD 10/15/12	221,000.000	220,447.50	222,105.00	1,657.50
FXPF20010402 444454AA0	HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11	125,000.000	139,375.00	137,500.00	-1,875.00
FXPF20010402 45763PAE6	INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14	175,000.000	173,584.25	173,250.00	-334.25
FXPF20010402 45779GAA6	INNOVATION VENTURES LLC / 144A 9.500% 08/15/2019 DD 08/02/12	175,000.000	169,647.06	174,562.50	4,915.44
FXPF20010402 459745GQ2	INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13	450,000.000	429,750.00	457,875.00	28,125.00
FXPF20010402 46262EAE5	IPAYMENT INC 10.250% 05/15/2018 DD 11/15/11	500,000.000	410,000.00	445,000.00	35,000.00
FXPF20010402 46611DAA3	JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13	375,000.000	405,056.82	388,312.50	-16,744.32
FXPF20010402 47010BAD6	JAGUAR LAND ROVER AUTOMOT 144A 4.250% 11/15/2019 DD 10/31/14	275,000.000	275,000.00	277,062.50	2,062.50
FXPF20010402 482539AA1	KLX INC 144A 5.875% 12/01/2022 DD 12/08/14	250,000.000	250,000.00	252,500.00	2,500.00
FXPF20010402 501889AB5	LKQ CORP 4.750% 05/15/2023 DD 11/15/13	210,000.000	195,300.00	201,600.00	6,300.00
FXPF20010402 513075BH3	LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14	250,000.000	251,562.50	257,500.00	5,937.50
FXPF20010402 521865AU9	LEAR CORP 4.750% 01/15/2023 DD 01/15/14	195,000.000	182,812.50	194,512.50	11,700.00
FXPF20010402 526057BU7	LENNAR CORP 4.500% 11/15/2019 DD 11/25/14	150,000.000	150,000.00	148,875.00	-1,125.00
FXPF20010402 527298AY9	LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14	210,000.000	219,900.00	217,350.00	-2,550.00
FXPF20010402 531359AA5	LIBERTY TIRE RECYCLING LL 144A 11.000% 10/01/2016 DD 09/30/10	475,000.000	476,187.50	395,437.50	-80,750.00
FXPF20010402 532716AU1	L BRANDS INC 5.625% 02/15/2022 DD 02/07/12	180,000.000	184,050.00	193,500.00	9,450.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 55181WAA2	VIRGIN MEDIA SECURED FINA 144A 5.375% 04/15/2021 DD 02/22/13	300,000.000	302,062.50	309,750.00	7,687.50
FXPF20010402 55342UAE4	MPT OPERATING PARTNERSHIP LP / 5.500% 05/01/2024 DD 04/17/14	255,000.000	255,000.00	265,837.50	10,837.50
FXPF20010402 553ESCBC7	*GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13	420,000.000	0.00	0.42	0.42
FXPF20010402 563571AJ7	MANITOWOC CO INC/THE 5.875% 10/15/2022 DD 10/19/12	185,000.000	186,850.00	187,775.00	925.00
FXPF20010402 56656PAB9	MARFRIG OVERSEAS LTD 144A 9.500% 05/04/2020 DD 05/04/10	425,000.000	433,318.75	429,250.00	-4,068.75
FXPF20010402 570506AS4	MARKWEST ENERGY PARTNERS LP / 4.875% 12/01/2024 DD 11/21/14	515,000.000	515,000.00	503,412.50	-11,587.50
FXPF20010402 573334AD1	MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13	205,000.000	211,150.00	192,700.00	-18,450.00
FXPF20010402 580638AB0	MCGRAW-HILL GLOBAL EDUCATION H 9.750% 04/01/2021 DD 04/01/14	225,000.000	250,500.00	248,625.00	-1,875.00
FXPF20010402 59804VAD7	MIDSTATES PETROLEUM CO INC / M 9.250% 06/01/2021 DD 05/31/13	190,000.000	195,567.20	95,000.00	-100,567.20
FXPF20010402 60877UBE6	MOMENTIVE PERFORMANCE MATERIAL 3.880% 10/24/2021 DD 10/24/14	420,000.000	364,350.00	355,950.00	-8,400.00
FXPF20010402 62886EAR9	NCR CORP 5.875% 12/15/2021 DD 06/15/14	225,000.000	227,250.00	231,187.50	3,937.50
FXPF20010402 62914QAD9	NII INTERNATIONAL TELECOM 144A 7.875% 08/15/2019 DD 05/23/13	595,000.000	449,225.00	425,425.00	-23,800.00
FXPF20010402 644535AF3	NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12	160,000.000	154,800.00	156,800.00	2,000.00
FXPF20010402 654902AC9	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	400,000.000	393,000.00	442,000.00	49,000.00
FXPF20010402 65548PAD8	NORBORD INC 144A 5.375% 12/01/2020 DD 11/26/13	375,000.000	372,656.25	363,750.00	-8,906.25
FXPF20010402 656533AB2	NORSKE SKOGINDUSTRIER ASA 144A 6.125% 10/15/2015 DD 10/02/03	475,000.000	370,500.00	422,750.00	52,250.00
FXPF20010402 66977WAN9	NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13	340,000.000	368,262.50	343,400.00	-24,862.50
FXPF20010402 67051XAA2	NUFARM AUSTRALIA LTD 144A 6.375% 10/15/2019 DD 10/05/12	235,000.000	243,225.00	236,762.50	-6,462.50
FXPF20010402 693320AS2	PHH CORP 6.375% 08/15/2021 DD 08/20/13	200,000.000	200,000.00	183,250.00	-16,750.00
FXPF20010402 693656AA8	PVH CORP 4.500% 12/15/2022 DD 12/20/12	175,000.000	165,812.50	172,812.50	7,000.00
FXPF20010402 69913JAB5	PARAGON OFFSHORE PLC 144A 7.250% 08/15/2024 DD 07/18/14	195,000.000	184,080.00	117,000.00	-67,080.00
FXPF20010402 725143AB7	PITTSBURGH GLASS WORKS LL 144A 8.000% 11/15/2018 DD 11/12/13	145,000.000	152,612.50	152,975.00	362.50
FXPF20010402 74112BAH8	PRESTIGE BRANDS INC 8.125% 02/01/2020 DD 08/01/12	320,000.000	358,400.00	340,800.00	-17,600.00
FXPF20010402 74112BAJ4	PRESTIGE BRANDS INC 144A 5.375% 12/15/2021 DD 12/17/13	185,000.000	186,850.00	181,762.50	-5,087.50
FXPF20010402 747301AA7	QUAD/GRAPHICS INC 144A 7.000% 05/01/2022 DD 04/28/14	175,000.000	175,138.16	165,375.00	-9,763.16
FXPF20010402 74965WAA5	ROC FINANCE LLC / ROC FIN 144A 12.125% 09/01/2018 DD 08/19/11	450,000.000	462,375.00	474,750.00	12,375.00
FXPF20010402 75281AAQ2	RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13	175,000.000	171,062.50	175,000.00	3,937.50
FXPF20010402 75508EAA6	RAYONIER AM PRODUCTS INC 144A 5.500% 06/01/2024 DD 05/22/14	625,000.000	625,000.00	513,281.25	-111,718.75
FXPF20010402 75886AAJ7	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	410,000.000	381,171.87	376,175.00	-4,996.87
FXPF20010402 759479AA6	RELIANCE INTERMEDIATE HOL 144A 9.500% 12/15/2019 DD 07/30/09	730,000.000	795,700.00	762,850.00	-32,850.00
FXPF20010402 76116AAB4	RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12	190,000.000	200,450.00	95,712.50	-104,737.50
FXPF20010402 77340RAD9	ROCKIES EXPRESS PIPELINE 144A 7.500% 07/15/2038 DD 06/27/08	115,000.000	116,457.68	126,500.00	10,042.32
FXPF20010402 77340RAP2	ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13	190,000.000	199,975.00	190,475.00	-9,500.00
FXPF20010402 774477AJ2	ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/2020 DD 09/25/12	190,000.000	194,425.67	196,175.00	1,749.33
FXPF20010402 785583AF2	SABINE PASS LNG LP 7.500% 11/30/2016 DD 05/30/07	155,000.000	175,150.00	161,200.00	-13,950.00
FXPF20010402 785592AJ5	*SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	190,000.000	190,000.00	186,437.50	-3,562.50



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 79546VAJ5	SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12	175,000.000	182,000.00	183,312.50	1,312.50
FXPF20010402 796038AC1	SAMSON INVESTMENT CO 10.750% 02/15/2020 DD 08/15/14	315,000.000	284,850.00	130,529.70	-154,320.30
FXPF20010402 80007PAQ2	SANDRIDGE ENERGY INC 8.125% 10/15/2022 DD 10/15/12	225,000.000	227,654.77	141,750.00	-85,904.77
FXPF20010402 806261AE3	SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13	175,000.000	174,562.50	175,000.00	437.50
FXPF20010402 80874YAR1	SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14	275,000.000	276,266.45	278,437.50	2,171.05
FXPF20010402 817565BT0	SERVICE CORP INTERNATIONAL/US 7.500% 04/01/2027 DD 04/09/07	350,000.000	369,250.00	393,750.00	24,500.00
FXPF20010402 832724AB4	SMURFIT KAPPA TREASURY FUNDING 7.500% 11/20/2025 DD 11/20/95	400,000.000	438,060.60	469,000.00	30,939.40
FXPF20010402 83404DAA7	SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13	160,000.000	156,000.00	157,600.00	1,600.00
FXPF20010402 84762LAR6	SPECTRUM BRANDS INC 144A 6.125% 12/15/2024 DD 12/04/14	225,000.000	225,000.00	228,375.00	3,375.00
FXPF20010402 851783AB6	SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/05/14	240,000.000	241,697.12	238,800.00	-2,897.12
FXPF20010402 852060AT9	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	450,000.000	486,562.62	435,375.00	-51,187.62
FXPF20010402 852061AR1	SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12	400,000.000	415,624.64	400,000.00	-15,624.64
FXPF20010402 85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	170,000.000	182,750.00	167,824.00	-14,926.00
FXPF20010402 85234XAA4	STACKPOLE INTERNATIONAL I 144A 7.750% 10/15/2021 DD 10/10/13	235,000.000	243,531.42	235,000.00	-8,531.42
FXPF20010402 85858EAA1	STENA INTERNATIONAL SA 144A 5.750% 03/01/2024 DD 02/21/14	700,000.000	700,937.50	658,000.00	-42,937.50
FXPF20010402 87261NAG5	TMX FINANCE LLC / TITLEMA 144A 8.500% 09/15/2018 DD 07/23/13	725,000.000	761,250.00	609,000.00	-152,250.00
FXPF20010402 87264AAD7	T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13	225,000.000	232,161.02	230,906.25	-1,254.77
FXPF20010402 87612BAK8	TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12	450,000.000	485,000.00	455,625.00	-29,375.00
FXPF20010402 877249AA0	TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12	185,000.000	203,589.42	196,100.00	-7,489.42
FXPF20010402 87927YAA0	TELECOM ITALIA SPA 144A 5.303% 05/30/2024 DD 05/30/14	120,000.000	120,297.90	121,500.00	1,202.10
FXPF20010402 89366QAA1	TRANSFIELD SERVICES LTD 144A 8.375% 05/15/2020 DD 05/13/14	250,000.000	250,000.00	266,250.00	16,250.00
FXPF20010402 89469AAB0	TREEHOUSE FOODS INC 4.875% 03/15/2022 DD 03/11/14	175,000.000	175,748.36	177,187.50	1,439.14
FXPF20010402 903914AA7	ULTRA PETROLEUM CORP 144A 5.750% 12/15/2018 DD 12/12/13	315,000.000	323,662.50	290,587.50	-33,075.00
FXPF20010402 911365AZ7	UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12	205,000.000	227,806.25	225,397.50	-2,408.75
FXPF20010402 913364AB1	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	235,000.000	234,517.45	245,575.00	11,057.55
FXPF20010402 913903AR1	UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14	250,000.000	248,875.00	250,000.00	1,125.00
FXPF20010402 914906AP7	UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	125,000.000	137,187.50	133,750.00	-3,437.50
FXPF20010402 91829KAA1	VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12	300,000.000	308,800.00	313,500.00	4,700.00
FXPF20010402 92343EAF9	VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	250,000.000	238,750.00	245,000.00	6,250.00
FXPF20010402 92933BAE4	WMG ACQUISITION CORP 144A 6.000% 01/15/2021 DD 11/01/12	300,000.000	311,625.00	300,000.00	-11,625.00
FXPF20010402 97314XAK0	WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14	170,000.000	170,000.00	160,446.00	-9,554.00
FXPF20010402 97314XAM6	WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14	200,000.000	200,000.00	187,000.00	-13,000.00
FXPF20010402 97381WAX2	WINDSTREAM CORP 7.500% 06/01/2022 DD 11/22/11	325,000.000	332,312.50	324,187.50	-8,125.00
FXPF20010402 978097AC7	WOLVERINE WORLD WIDE INC 6.125% 10/15/2020 DD 04/15/13	185,000.000	197,775.28	194,250.00	-3,525.28
FXPF20010402 98212BAD5	WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11	280,000.000	285,975.73	269,500.00	-16,475.73
FXPF20010402 98313RAA4	WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13	250,000.000	250,312.50	235,000.00	-15,312.50

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010402 988745AA3	ZACHRY HOLDINGS INC 144A 7.500% 02/01/2020 DD 01/25/13	180,000.000	188,100.00	180,900.00	-7,200.00
FXPF20010602 00213UAA4	A-S CO-ISSUER SUBSIDIARY 144A 7.875% 12/15/2020 DD 12/20/12	1,000,000.000	1,070,000.00	1,020,000.00	-50,000.00
FXPF20010602 00766TAA8	AECOM 144A 5.750% 10/15/2022 DD 10/06/14	440,000.000	444,824.28	449,900.00	5,075.72
FXPF20010602 00766TAC4	AECOM 144A 5.875% 10/15/2024 DD 10/06/14	180,000.000	181,500.00	184,050.00	2,550.00
FXPF20010602 008911AX7	AIR CANADA 144A 6.750% 10/01/2019 DD 09/26/13	1,000,000.000	1,081,250.00	1,040,000.00	-41,250.00
FXPF20010602 02076VAD8	ALPHA NATURAL RESOURCES 5/13 TLB	1,443,868.950	1,404,158.01	1,141,566.11	-262,591.90
FXPF20010602 02076XAG7	ALPHA NATURAL RESOURCES I 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	969,237.50	680,400.00	-288,837.50
FXPF20010602 021332AC5	ALTA MESA HOLDINGS LP / ALTA M 9.625% 10/15/2018 DD 04/15/11	2,680,000.000	2,779,002.50	2,224,400.00	-554,602.50
FXPF20010602 03232PAC2	AMSURG CORP 144A 5.625% 07/15/2022 DD 07/16/14	890,000.000	911,617.03	912,250.00	632.97
FXPF20010602 04349VAB9	*ASCEND PERFORMANCE TL 4/12 TLB	1,834,504.990	1,819,425.95	1,664,813.28	-154,612.67
FXPF20010602 04649VAH3	ASURION 6/13 COV-LITE INCREMENTAL TLB2	1,979,899.480	1,977,424.60	1,910,603.00	-66,821.60
FXPF20010602 04649VAM2	ASURION 2/14 COV-LITE 2ND LIEN	1,395,421.940	1,444,261.70	1,382,625.92	-61,635.78
FXPF20010602 04916RAB1	ATLAS IRON 12/12 COV-LITE TLB	1,008,652.860	1,012,178.50	862,398.20	-149,780.30
FXPF20010602 05604XAK2	BWAY 8/14 COV-LITE TLB	2,063,456.380	2,057,784.23	2,053,139.10	-4,645.13
FXPF20010602 09227YAD5	*BLACKBRUSH 7/14 COV-LT 2ND LN TL	1,445,102.690	1,441,764.42	1,170,533.18	-271,231.24
FXPF20010602 12505RAB1	CORRECT CARE SOLUTIONS 7/14 TL	317,463.670	315,876.35	310,320.74	-5,555.61
FXPF20010602 12505VAB2	CHARTER COMM OPERATING 8/14 TLG	307,017.540	305,482.45	308,746.05	3,263.60
FXPF20010602 12512YAD3	CDW 4/13 COV-LITE TL	1,984,853.210	1,972,447.89	1,921,099.72	-51,348.17
FXPF20010602 12543DAV2	CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14	1,250,000.000	1,318,750.00	1,324,225.00	5,475.00
FXPF20010602 12626JAB3	CPG INTERNATIONAL 9/13 COV-LITE TLB	990,251.300	991,489.13	973,545.76	-17,943.37
FXPF20010602 12630UAD8	CABLEVISION SYSTEMS 4/13 TLB	1,175,992.380	1,164,232.46	1,148,274.24	-15,958.22
FXPF20010602 12764HAB9	*CAELUS ENERGY 4/14 COV-LITE 2ND LIEN TL	1,000,000.000	980,000.00	875,000.00	-105,000.00
FXPF20010602 14983GAC0	HORSESHOE BALTIMORE 4/13 TLB	936,513.150	966,118.09	922,465.45	-43,652.64
FXPF20010602 15677GAB0	CERIDIAN 11/14 TL	1,021,090.910	1,028,749.09	1,002,588.74	-26,160.35
FXPF20010602 16282FAC5	CATALINA MARKETING 4/14 COV-LITE TL	1,492,500.000	1,485,037.50	1,416,949.65	-68,087.85
FXPF20010602 16282FAE1	CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL	1,000,000.000	990,000.00	925,000.00	-65,000.00
FXPF20010602 17107UAC3	CHROMAFLO TECHNOLOGIES 12/13 COV-LITE TLB	946,791.620	946,915.07	932,589.75	-14,325.32
FXPF20010602 17107UAE9	CHROMAFLO TECHNOLOGIES 12/13 COV-LITE 2ND LIEN TLB	1,000,000.000	1,010,000.00	980,000.00	-30,000.00
FXPF20010602 210797AK2	UNITED AIR LINES 8/14 TLB	1,662,500.000	1,645,875.00	1,644,495.13	-1,379.87
FXPF20010602 22739PAC0	CROSBY WORLDWIDE 11/13 COV-LITE TL	808,238.030	805,838.57	751,661.37	-54,177.20
FXPF20010602 24521QAC6	DEL MONTE 2/14 TLB 0.000% 12/31/2016 DD 02/12/14	118,748.510	113,404.83	113,404.83	0.00
FXPF20010602 24736CAY0	DELTA AIR LINES 2/14 TLB1	845,524.950	839,183.52	827,100.96	-12,082.56
FXPF20010602 24802GAP9	DELUXE 2/14 TL	1,319,966.200	1,319,609.83	1,204,469.16	-115,140.67
FXPF20010602 25260EAL5	DIAMOND FOODS 2/14 COV-LITE TL	1,985,000.000	1,992,443.75	1,965,150.00	-27,293.75
FXPF20010602 29089CAD8	EMERALD PERFORMANCE MATERIALS 7/14 COV-LITE TL	1,243,178.440	1,243,196.92	1,212,098.98	-31,097.94
FXPF20010602 29089CAG1	EMERALD PERFORMANCE MATERIALS 7/14 COV-LITE 2ND LIEN TL	68,965.510	68,620.68	66,939.99	-1,680.69

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 29101QAD1	EMSC (COV-LITE 5/11) TL	1,246,768.230	1,230,939.07	1,237,417.47	6,478.40
FXPF20010602 29268HAB4	*ENERGY & EXPLORATION 7/14 TLB	1,032,831.690	999,280.19	733,310.50	-265,969.69
FXPF20010602 29667WAB8	ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14	370,000.000	362,600.00	372,775.00	10,175.00
FXPF20010602 30068HAF5	EXCELITAS 10/13 TL	1,540,334.920	1,549,962.02	1,522,359.21	-27,602.81
FXPF20010602 30255FAD7	FLEETPRIDE 11/12 TL	989,899.000	980,000.00	968,447.89	-11,552.11
FXPF20010602 32007UBJ7	FIRST DATA 7/14 (USD) TL	2,000,000.000	2,005,000.00	1,958,760.00	-46,240.00
FXPF20010602 36249YAC4	CISION VOCUS 5/14 TL	2,412,425.410	2,374,253.03	2,343,068.18	-31,184.85
FXPF20010602 365556AK5	GARDNER DENVER 7/13 (USD) TL	2,482,405.730	2,481,155.77	2,317,946.35	-163,209.42
FXPF20010602 36740UAB8	GATES GLOBAL 6/14 (USD) COV-LITE TL	1,080,507.760	1,069,702.68	1,049,443.16	-20,259.52
FXPF20010602 383909AE8	WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14	490,000.000	499,248.98	502,250.00	3,001.02
FXPF20010602 383909AF5	WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14	595,000.000	613,487.50	620,287.50	6,800.00
FXPF20010602 412690AD1	HARLAND CLARKE HOLDINGS C 144A 6.875% 03/01/2020 DD 02/04/14	3,000,000.000	3,062,500.00	2,925,000.00	-137,500.00
FXPF20010602 428302AA1	HEXION US FINANCE CORP 6.625% 04/15/2020 DD 03/14/12	1,790,000.000	1,871,668.75	1,754,200.00	-117,468.75
FXPF20010602 44332EAK2	HUB INTERNATIONAL 10/13 (USD) TL	1,985,000.000	1,985,000.00	1,918,006.25	-66,993.75
FXPF20010602 44969CAT7	IMS HEALTH 3/14 (USD) TLB	1,985,000.000	1,982,518.75	1,935,375.00	-47,143.75
FXPF20010602 44986UAC3	INEOS GROUP HOLDINGS SA 144A 5.875% 02/01/2019 DD 02/18/14	1,250,000.000	1,278,125.00	1,184,375.00	-93,750.00
FXPF20010602 45567YAB1	INDIGO MERGER 7/14 TL	855,995.510	847,435.55	841,726.06	-5,709.49
FXPF20010602 45567YAC9	INDIGO MERGER 7/14 DELAYED TL	93,519.120	93,519.12	91,960.16	-1,558.96
FXPF20010602 45672JAB6	INEOS (USD COV-LITE 4/12) TL1	1,979,968.640	1,972,543.76	1,915,401.86	-57,141.90
FXPF20010602 46122XAA1	*INTREPID AVIATION GROUP H 144A 6.875% 02/15/2019 DD 01/29/14	1,900,000.000	1,996,750.00	1,843,000.00	-153,750.00
FXPF20010602 46590GAA1	JLL/DELTA DUTCH NEWCO BV 144A 7.500% 02/01/2022 DD 02/05/14	500,000.000	511,250.00	507,500.00	-3,750.00
FXPF20010602 46611NAG8	J.C. PENNEY 6/14 COV-LITE TL	997,489.300	995,516.56	956,592.24	-38,924.32
FXPF20010602 48207LAA1	JUPITER RESOURCES INC 144A 8.500% 10/01/2022 DD 09/18/14	390,000.000	373,639.50	293,475.00	-80,164.50
FXPF20010602 482539AA1	KLX INC 144A 5.875% 12/01/2022 DD 12/08/14	550,000.000	550,600.00	555,500.00	4,900.00
FXPF20010602 49387TAJ5	KIK CUSTOM PRODUCTS 5/13 COV-LITE TL	1,979,934.660	1,979,934.66	1,933,742.78	-46,191.88
FXPF20010602 49387TAL0	KIK CUSTOM PRODUCTS 5/13 2ND LIEN COV-LITE TL	500,000.000	506,250.00	496,665.00	-9,585.00
FXPF20010602 50105JAE7	KRONOS 10/12 2ND LIEN TL	999,216.360	1,031,690.89	1,014,204.61	-17,486.28
FXPF20010602 51861JAW9	LAUREATE EDUCATION 10/13 NEW 0.000% 06/15/2018 DD 09/23/13	2,566,627.280	2,505,692.15	2,438,295.92	-67,396.23
FXPF20010602 52729KAL0	LEVEL 3 10/14 INCREMENTAL B5 COV-LITE TLB	1,294,498.380	1,284,789.64	1,294,097.09	9,307.45
FXPF20010602 552697AN4	MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13	1,000,000.000	1,058,750.00	1,030,000.00	-28,750.00
FXPF20010602 55303BAB9	INTERNET BRANDS 6/14 COV-LITE 2ND LIEN	956,524.390	946,959.15	925,437.35	-21,521.80
FXPF20010602 554276AE5	MACDERMID 6/13 COV-LITE TL	1,372,775.600	1,358,483.78	1,343,604.12	-14,879.66
FXPF20010602 58504FAC9	MEDPACE 3/14 TL	1,905,660.380	1,917,570.76	1,881,839.63	-35,731.13
FXPF20010602 58605QAA7	MEMORIAL RESOURCE DEVELOP 144A 5.875% 07/01/2022 DD 07/10/14	270,000.000	260,875.00	244,350.00	-16,525.00
FXPF20010602 59562TAB8	SERVICE KING (MIDAS INT) 9/14 TLB	226,242.870	225,111.66	225,016.63	-95.03
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	1,030,000.000	1,029,725.00	999,100.00	-30,625.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 62640DAB3	MUNTERS 4/14 COV-LITE TLB	995,000.000	985,050.00	970,125.00	-14,925.00
FXPF20010602 62704PAE3	MURRAY ENERGY CORP 144A 9.500% 12/05/2020 DD 05/08/14	1,500,000.000	1,662,500.00	1,500,000.00	-162,500.00
FXPF20010602 62910FAH8	NFR ENERGY 1/13 2ND LIEN COV-LITE TL	710,194.730	722,623.14	539,747.99	-182,875.15
FXPF20010602 62937NAT4	NRG ENERGY 5/13 TLB	1,246,827.410	1,220,931.76	1,220,494.42	-437.34
FXPF20010602 63530VAG3	NATIONAL CINEMEDIA 4/13 TL	2,000,000.000	1,977,500.00	1,892,500.00	-85,000.00
FXPF20010602 63909DAB7	NATIONAL VISION 3/14 COV-LITE TL	1,990,000.000	1,985,025.00	1,922,837.50	-62,187.50
FXPF20010602 64021SAC3	NEIMAN MARCUS 3/14 COV-LITE TL	1,984,999.990	1,992,443.74	1,937,439.39	-55,004.35
FXPF20010602 656560AH2	NORTEK 4/14 COV-LITE TLB	2,099,663.970	2,097,524.19	2,049,796.95	-47,727.24
FXPF20010602 67054LAB3	NUMERICABLE-SFR SAS 144A 6.000% 05/15/2022 DD 05/08/14	325,000.000	325,000.00	326,787.50	1,787.50
FXPF20010602 67054LAC1	NUMERICABLE-SFR SAS 144A 6.250% 05/15/2024 DD 05/08/14	175,000.000	175,000.00	176,312.50	1,312.50
FXPF20010602 68347RAC3	ONE CALL MEDICAL COV-LT TL	1,980,000.000	1,989,900.00	1,955,250.00	-34,650.00
FXPF20010602 68347TAA3	OPAL ACQUISITION INC 144A 8.875% 12/15/2021 DD 12/17/13	950,000.000	961,875.00	964,250.00	2,375.00
FXPF20010602 69354EAC0	PRA INTERNATIONAL 9/13 COV-LITE TL	1,646,434.410	1,646,434.41	1,620,371.35	-26,063.06
FXPF20010602 69419BAA3	PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13	906,000.000	891,248.59	738,390.00	-152,858.59
FXPF20010602 69514WAG8	PACKAGING COORDINATORS 8/14 COV-LITE TL	721,595.740	714,592.01	694,535.90	-20,056.11
FXPF20010602 69514WAJ2	PACKAGING COORDINATORS 8/14 COV-LITE 2ND LIEN TL	355,871.890	348,754.45	345,195.73	-3,558.72
FXPF20010602 696026AA1	PALACE ENTERTAINMENT HOLD 144A 8.875% 04/15/2017 DD 02/28/11	1,250,000.000	1,293,750.00	1,268,750.00	-25,000.00
FXPF20010602 69866VAB5	PHILLIPS-MEDISIZE 6/14 COV-LITE TL	208,412.160	207,370.10	204,764.95	-2,605.15
FXPF20010602 69866VAE9	PHILLIPS-MEDISIZE 6/14 COV-LITE 2ND LIEN	189,723.320	187,826.09	185,928.85	-1,897.24
FXPF20010602 707388AL8	PENN ENGINEERING 8/14 (USD) COV-LITE TLB	866,888.760	862,554.31	859,303.48	-3,250.83
FXPF20010602 71659MAF3	PETROLEUM GEO-SERVICES 3/14 TLB	213,581.860	209,844.18	178,340.85	-31,503.33
FXPF20010602 72347NAL4	PINNACLE FOODS 4/13 TLG	1,747,071.940	1,736,152.77	1,691,934.35	-44,218.42
FXPF20010602 731745AM7	POLYMER GROUP INC 144A 6.875% 06/01/2019 DD 06/11/14	510,000.000	512,175.00	489,600.00	-22,575.00
FXPF20010602 731746AU7	POLYMER GROUP 12/13 COV-LITE TLB	2,066,545.210	2,069,962.98	2,032,963.85	-36,999.13
FXPF20010602 76775YBB3	RITE AID 3/14 TRANCHE 7 TL	1,985,000.000	1,985,000.00	1,972,593.75	-12,406.25
FXPF20010602 78404XAF2	SBA FINANCE 2/14 INCREMENTAL TLB	1,990,000.000	1,987,512.50	1,944,807.10	-42,705.40
FXPF20010602 78488CAE0	SEAWORLD 5/13 TLB	0.010	0.01	0.01	0.00
FXPF20010602 80875AAJ0	SCIENTIFIC GAMES 10/13 COV-LITE TLB	0.010	0.01	0.01	0.00
FXPF20010602 81172UAB1	SEADRILL PARTNERS 2/14 TL	0.010	0.01	0.01	0.00
FXPF20010602 81567GAB5	SEDGWICK CMS 2/14 TL	1,883,334.720	1,867,640.26	1,826,834.68	-40,805.58
FXPF20010602 81760HAB8	SERVICEMASTER 7/14 COV-LITE TLB	2,011,677.300	1,993,026.24	1,971,443.75	-21,582.49
FXPF20010602 82773WAD4	HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13	2,355,471.910	2,350,692.64	2,183,970.00	-166,722.64
FXPF20010602 83420LAB7	SOLENIS 7/14 (USD) COV-LITE TL	1,472,230.890	1,461,202.46	1,431,744.54	-29,457.92
FXPF20010602 83420LAF8	SOLENIS 7/14 (USD) COV-LITE 2ND LIEN TL	1,489,408.340	1,471,429.30	1,439,513.16	-31,916.14
FXPF20010602 84130EAC0	SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14	1,256,303.470	1,260,694.78	1,111,828.57	-148,866.21
FXPF20010602 84603HAB3	SOUTHWIRE CO 1/14 COV-LITE TL	1,985,000.000	1,985,000.00	1,907,247.55	-77,752.45

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 84857HAL4	SPIRIT AEROSYSTEMS 3/14 TLB	1,984,693.880	1,984,693.88	1,951,609.03	-33,084.85
FXPF20010602 85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	270,000.000	290,250.00	266,544.00	-23,706.00
FXPF20010602 86424MAB4	STYROLUTION 10/14 (USD) COV-LITE TLB	441,547.440	432,716.49	427,197.15	-5,519.34
FXPF20010602 86424MAC2	STYROLUTION 10/14 (EUR) COV-LITE TLB	443,125.510	544,088.11	521,839.12	-22,248.99
FXPF20010602 87159CAC3	SYNARC-BIOCORE 3/14 COV-LITE TL	992,500.000	992,500.00	942,875.00	-49,625.00
FXPF20010602 87159CAE9	SYNARC-BIOCORE 3/14 COV-LITE 2ND LIEN TL	1,000,000.000	1,005,000.00	873,750.00	-131,250.00
FXPF20010602 87484JAA8	TALOS PRODUCTION LLC / TA 144A 9.750% 02/15/2018 DD 02/06/13	1,000,000.000	1,055,000.00	910,000.00	-145,000.00
FXPF20010602 87978GAE9	TEMPLAR ENERGY 9/14 COV-LITE 2ND LIEN TL	2,356,602.190	2,337,067.92	1,687,327.17	-649,740.75
FXPF20010602 89236YAA2	TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12	2,508,000.000	2,754,507.50	2,439,030.00	-315,477.50
FXPF20010602 89255MAA4	MPL 2 ACQUISITION CANCO I 144A 9.875% 08/15/2018 DD 07/28/11	700,000.000	761,250.00	752,500.00	-8,750.00
FXPF20010602 89364MAY0	TRANSDIGM 5/14 COV-LITE TLD	529,490.020	525,518.85	519,339.70	-6,179.15
FXPF20010602 90210EAM8	TXU/TCEH 4/11 EXTENDED TLB 0.000% 10/10/2017 DD 04/07/11	6,272,774.620	4,483,589.06	4,048,574.20	-435,014.86
FXPF20010602 90343XAH7	US AIRWAYS 1/14 TLB1	3,960,000.000	3,950,100.00	3,868,761.60	-81,338.40
FXPF20010602 91335FAE1	UNIVAR 9/10 EXTENDED TLB1	2,438,310.080	2,432,648.13	2,354,651.66	-77,996.47
FXPF20010602 914908AV0	UNIVISION 1/14 TLC4	1,984,774.690	1,984,774.69	1,938,132.48	-46,642.21
FXPF20010602 918370AB3	VTR FINANCE BV 144A 6.875% 01/15/2024 DD 01/24/14	1,050,000.000	1,086,750.00	1,071,000.00	-15,750.00
FXPF20010602 92860RAB2	VOGUE 2/14 TL	2,516,328.530	2,525,216.47	2,491,165.24	-34,051.23
FXPF20010602 92912EAA1	VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13	1,200,000.000	1,305,000.00	1,296,000.00	-9,000.00
FXPF20010602 92939EAC6	WP MUSTANG (EFS) 5/14 COV-LITE TL	982,510.460	972,685.36	969,619.92	-3,065.44
FXPF20010602 92939EAE2	WP MUSTANG (EFS) 5/14 COV-LITE 2ND LIEN TL	643,685.100	631,701.82	617,937.70	-13,764.12
FXPF20010602 95081HAR5	WESCO AIRCRAFT 2/14 COV-LT TLB	1,950,000.000	1,945,125.00	1,914,412.50	-30,712.50
FXPF20010602 96925HAB8	IMG WORLDWIDE 5/14 COV-LITE TL	1,990,000.000	1,992,487.50	1,919,116.20	-73,371.30
FXPF20010602 96925HAE2	IMG WORLDWIDE 3/14 COV-LITE 2ND LIEN TL	1,000,000.000	1,017,083.33	952,500.00	-64,583.33
FXPF20010602 97246FAB2	WILSONART INTL COV-LT TLB	2,493,639.000	2,441,341.87	2,415,712.78	-25,629.09
FXPF20010602 97314XAK0	WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14	1,250,000.000	1,315,625.00	1,179,750.00	-135,875.00
FXPF20010602 97314XAM6	WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14	1,250,000.000	1,237,500.00	1,168,750.00	-68,750.00
FXPF20010602 98425CAF1	YRC 2/14 TL	1,864,075.450	1,882,437.85	1,844,278.97	-38,158.88
FXPF20010602 99AA76546	*EXTREME REACH 1/14 2ND LIEN TL	791,666.670	803,541.67	783,750.00	-19,791.67
FXPF20010602 99AA79953	*SIGNODE 4/14 (USD) COV-LITE TL	1,666,666.680	1,662,500.02	1,592,716.68	-69,783.34
FXPF20010602 99AA83112	*HEALOGICS 6/14 COV-LITE TL	2,564,347.960	2,563,196.06	2,519,471.87	-43,724.19
FXPF20010602 99AA84854	*ACOSTA 8/14 COV-LITE TL	851,869.380	845,480.36	850,651.21	5,170.85
FXPF20010602 99AA85166	*GREAT ATLANTIC & PACIFIC TEA 9/14 TLB	777,854.310	764,241.86	764,241.86	0.00
FXPF20010602 99AA85406	*YORK RISK SERVICES 9/14 COV-LITE TL	435,923.940	432,654.51	432,654.51	0.00
FXPF20010602 99AA85497	*YORK RISK SERVICES 9/14 DELAYED DRAW TLB	47,126.910	47,126.91	46,773.46	-353.45
FXPF20010602 99AA85521	*SERVICE KING (MIDAS INT) 9/14 DELAYED TL	25,492.150	25,492.15	25,353.98	-138.17
FXPF20010602 99AA85612	*BURGER KING 8/14 TLB	1,669,758.810	1,653,061.22	1,662,595.54	9,534.32

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 99AA85687	*BERLIN PACKAGING 9/14 COV-LITE TL	506,988.610	504,453.66	503,186.20	-1,267.46
FXPF20010602 99AA85695	*JELD-WEN 9/14 COV-LITE TLB	639,269.410	632,876.72	632,077.63	-799.09
FXPF20010602 99AA85877	*US ANESTHESIA 12/13 TLB	2,493,750.000	2,493,750.00	2,481,281.25	-12,468.75
FXPF20010602 99AA85901	*ARISTOCRAT LEISURE 9/14 (USD) TLB	1,978,494.620	1,958,709.67	1,938,924.73	-19,784.94
FXPF20010602 99AA86370	*WHEELABRATOR TECHNOLOGIES 10/14 COV-LITE TLB	1,414,774.010	1,400,626.27	1,419,485.21	18,858.94
FXPF20010602 99AA86396	*WHEELABRATOR TECHNOLOGIES 10/14 COV-LITE TLC	62,250.060	61,627.56	62,457.35	829.79
FXPF20010602 99AA86404	*WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN TL	536,185.260	530,823.41	538,640.99	7,817.58
FXPF20010602 99AA86537	*DTZ 10/14 TL	1,769,911.500	1,753,274.33	1,761,061.94	7,787.61
FXPF20010602 99AA86545	*DTZ 10/14 2ND LIEN TL 0.000% 10/28/2022 DD 10/06/14	295,990.130	290,070.33	290,810.30	739.97
FXPF20010602 99AA86636	*TRANSFIRST 10/14 COV-LITE TL	999,167.360	989,175.69	991,253.95	2,078.26
FXPF20010602 99AA86677	*CITADEL PLASTICS 10/14 TLB	1,698,513.800	1,681,528.66	1,677,282.38	-4,246.28
FXPF20010602 99AA86750	*ESSAR STEEL 10/14 TL	1,547,844.830	1,516,887.94	1,534,301.19	17,413.25
FXPF20010602 99AA86784	*TRANSFIRST 11/14 COV-LITE 2ND LIEN TL	367,278.800	363,606.01	362,001.00	-1,605.01
FXPF20010602 99AA86990	*NOVETTA SOLUTIONS 11/14 TL 0.000% 11/19/2020 DD 10/24/14	3,491,250.000	3,456,337.50	3,473,793.75	17,456.25
FXPF20010602 99AA87485	*EMDEON 12/14 INCREMENTAL TLB3	767,307.690	755,798.08	753,879.81	-1,918.27
FXPF20010602 99AA87519	*SONNEBORN 12/14 (USD) TL	852,130.330	845,739.35	852,130.33	6,390.98
FXPF20010602 99AA87634	*SIEMENS AUDIOLOGY 12/14 (USD) TLB2	573,770.490	568,032.79	570,781.15	2,748.36
FXPF20010602 99AA87824	*SONNEBORN 12/14 (USD) BV TL	150,375.940	149,248.12	150,375.94	1,127.82
FXPF20010602 C4438BAE6	*HUSKY INTERNATIONAL 6/14 COV-LITE 2ND LIEN TL	1,653,204.300	1,652,691.32	1,582,943.12	-69,748.20
FXPF20010602 D1200YAE7	SPRINGER 8/14 (USD) TLB3	1,984,999.990	1,989,959.51	1,948,198.09	-41,761.42
FXPF20010602 D5929GAB3	*ORION ENGINEERED 7/14 (USD) COV-LITE TL	445,790.130	441,332.23	445,790.13	4,457.90
FXPF20010602 D5929GAC1	*ORION ENGINEERED 7/14 (EUR) COV-LITE TL	519,325.170	686,443.23	626,838.40	-59,604.83
FXPF20010602 ED9009454	*AENOVA 8/14 COV-LITE TL	920,610.690	1,223,465.60	1,105,630.08	-117,835.52
FXPF20010602 ED9009462	*AENOVA 8/14 COV-LITE 2ND LIEN TL	376,470.590	499,966.30	449,853.89	-50,112.41
FXPF20010602 EF9001779	*NUMERICABLE / YPSO 4/14 (EUR) TLB1	750,000.000	1,032,026.44	901,457.00	-130,569.44
FXPF20010602 EFBLWP5H2	*NUMERICABLE-SFR SAS 144A 5.375% 05/15/2022	245,000.000	338,822.75	305,949.04	-32,873.71
FXPF20010602 EFBLWX1Z9	NUMERICABLE-SFR SAS 144A 5.625% 05/15/2024	130,000.000	179,783.50	162,812.23	-16,971.27
FXPF20010602 EH9010933	*FAMAR 10/14 TL 0.000%	3,814,127.560	4,799,844.96	4,592,208.63	-207,636.33
FXPF20010602 EXB8W6LG8	*TOWERGATE FINANCE PLC REGS VAR RT 02/15/2018	1,500,000.000	2,547,779.06	2,040,668.44	-507,110.62
FXPF20010602 G2967PAB0	*AVAGO 4/14 COV-LITE TLB	1,990,000.000	1,980,050.00	1,980,885.80	835.80
FXPF20010602 G8530YAB6	*STRATUS TECHNOLOGIES 4/14 TL	908,333.330	899,250.00	901,902.33	2,652.33
FXPF20010602 L5582BAH0	*ION TRADING TECHNOLOGIES 6/14 (USD) TL	408,882.350	408,882.35	402,749.11	-6,133.24
FXPF20010602 L5582BAL1	*ION TRADING TECHNOLOGIES 6/14 (USD) 2ND LIEN TL	766,007.910	766,007.91	723,877.47	-42,130.44
FXPF20010602 L7256GAB3	OXEA 7/13 COV-LITE (USD) 2ND LIEN TL	1,690,960.970	1,677,040.61	1,597,958.12	-79,082.49
FXPF20010602 L9308UAC4	*TRAVELPORT 9/14 TL	1,421,949.320	1,409,176.81	1,417,057.81	7,881.00
FXPF20010602 N0501WAC2	*ZIGGO 2/14 (USD) TLB1	739,574.460	733,103.18	717,978.89	-15,124.29

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 N0501WAE8	*ZIGGO 2/14 (USD) TLB2	476,595.750	472,760.64	462,679.15	-10,081.49
FXPF20010602 N0501WAG3	*ZIGGO 2/14 (USD) TLB3	783,829.790	783,829.79	760,941.96	-22,887.83
FXPF20010602 N4715WAC6	*PATHEON 1/14 (USD) TL	2,487,500.000	2,477,557.46	2,409,765.63	-67,791.83
FXPF30010002 00101JAG1	ADT CORP/THE 4.875% 07/15/2042 DD 01/15/13	2,200,000.000	1,655,500.00	1,628,000.00	-27,500.00
FXPF30010002 002447AA8	AWAS AVIATION CAPITAL LTD 144A 7.000% 10/17/2016 DD 10/18/10	1,170,400.000	1,217,748.00	1,196,734.00	-21,014.00
FXPF30010002 00287YAM1	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	575,000.000	556,950.75	593,210.25	36,259.50
FXPF30010002 00507XAC9	ACTIVISION 10/13 COV-LITE TLB	254,250.000	255,709.40	253,614.38	-2,095.02
FXPF30010002 007036QH2	ADJUSTABLE RATE MORTGAG 8 3A21 VAR RT 11/25/2035 DD 07/01/05	442,021.130	376,243.98	377,097.07	853.09
FXPF30010002 012873AH8	ALBERTA ENERGY CO LTD 8.125% 09/15/2030 DD 09/15/00	400,000.000	498,828.00	509,592.00	10,764.00
FXPF30010002 02109TAC6	ALROSA FINANCE SA 144A 7.750% 11/03/2020 DD 11/03/10	900,000.000	971,394.23	846,000.00	-125,394.23
FXPF30010002 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	600,000.000	652,266.00	682,992.00	30,726.00
FXPF30010002 023135AP1	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	600,000.000	595,050.00	629,844.00	34,794.00
FXPF30010002 023767AA4	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	613,636.910	653,028.74	661,193.77	8,165.03
FXPF30010002 023768AA2	AMERICAN AIRLINES 2011-1 144A 7.000% 07/31/2019 DD 01/25/11	371,305.550	392,655.62	397,296.94	4,641.32
FXPF30010002 02660LAB6	AMERICAN HOME MORTGAGE 4 1A12 VAR RT 10/25/2046 DD 08/30/06	2,052,726.752	1,324,090.88	1,379,227.10	55,136.22
FXPF30010002 02660XAD6	AMERICAN HOME MORTGAGE A 2 2A1 VAR RT 09/25/2046 DD 06/30/06	1,509,065.699	1,061,416.44	1,081,185.21	19,768.77
FXPF30010002 031162BA7	AMGEN INC 6.400% 02/01/2039 DD 01/16/09	2,500,000.000	2,861,900.00	3,174,100.00	312,200.00
FXPF30010002 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	600,000.000	595,980.00	582,288.00	-13,692.00
FXPF30010002 037735CK1	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	800,000.000	926,616.00	1,069,400.00	142,784.00
FXPF30010002 044209AM6	ASHLAND INC 6.875% 05/15/2043 DD 02/26/13	450,000.000	425,250.00	479,250.00	54,000.00
FXPF30010002 05367AAF0	AVIATION CAPITAL GROUP CO 144A 3.875% 09/27/2016 DD 09/27/13	400,000.000	413,156.00	410,072.00	-3,084.00
FXPF30010002 05578QAC7	BPCE SA 144A 4.625% 07/11/2024 DD 07/11/14	1,150,000.000	1,138,661.00	1,116,477.50	-22,183.50
FXPF30010002 05990GAA3	BANCO DE CREDITO DEL PERU 144A 4.250% 04/01/2023 DD 04/01/13	400,000.000	369,500.00	395,000.00	25,500.00
FXPF30010002 06051GEH8	BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11	200,000.000	218,554.00	223,170.00	4,616.00
FXPF30010002 067901AA6	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	700,000.000	592,263.00	643,118.00	50,855.00
FXPF30010002 101137AL1	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	700,000.000	869,743.00	938,882.00	69,139.00
FXPF30010002 115236AA9	BROWN & BROWN INC 4.200% 09/15/2024 DD 09/18/14	300,000.000	299,055.00	303,408.00	4,353.00
FXPF30010002 120111BL2	BUILDING MATERIALS CORP O 144A 6.750% 05/01/2021 DD 04/29/11	600,000.000	649,500.00	634,500.00	-15,000.00
FXPF30010002 120111BM0	BUILDING MATERIALS CORP O 144A 5.375% 11/15/2024 DD 11/10/14	350,000.000	350,000.00	349,125.00	-875.00
FXPF30010002 124857AK9	CBS CORP 4.900% 08/15/2044 DD 08/19/14	600,000.000	591,834.00	609,276.00	17,442.00
FXPF30010002 12630UAD8	CABLEVISION SYSTEMS 4/13 TLB	291,793.110	288,694.27	284,915.55	-3,778.72
FXPF30010002 126408GK3	CSX CORP 6.150% 05/01/2037 DD 04/25/07	800,000.000	893,256.00	1,034,720.00	141,464.00
FXPF30010002 126650BS8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	1,518,192.858	1,809,807.34	1,936,120.99	126,313.65
FXPF30010002 126650BY5	CVS PASS-THROUGH TRUST 144A 5.926% 01/10/2034 DD 12/21/11	929,490.090	1,013,014.05	1,080,866.85	67,852.80
FXPF30010002 12668BBN2	ALTERNATIVE LOAN TRUST 2 81 A1 VAR RT 02/25/2037 DD 12/29/05	187,378.282	141,000.28	146,651.61	5,651.33
FXPF30010002 13342BAD7	CAMERON INTERNATIONAL CORP 7.000% 07/15/2038 DD 06/26/08	500,000.000	604,565.00	613,860.00	9,295.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 14987BAE3	CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	375,000.000	351,037.50	372,491.25	21,453.75
FXPF30010002 151290BH5	CEMEX SAB DE CV 144A 5.875% 03/25/2019 DD 03/25/13	200,000.000	200,500.00	203,000.00	2,500.00
FXPF30010002 17178FAA4	CIELO SA / CIELO USA INC 144A 3.750% 11/16/2022 DD 11/16/12	600,000.000	534,000.00	540,000.00	6,000.00
FXPF30010002 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	500,000.000	756,755.00	765,465.00	8,710.00
FXPF30010002 172967HA2	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	700,000.000	805,441.00	905,135.00	99,694.00
FXPF30010002 196522AE6	COLORADO INTERSTATE GAS CO LLC 6.850% 06/15/2037 DD 06/27/97	2,500,000.000	2,701,025.00	2,778,050.00	77,025.00
FXPF30010002 212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	100,000.000	102,980.00	86,666.00	-16,314.00
FXPF30010002 224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	1,000,000.000	858,025.00	970,980.00	112,955.00
FXPF30010002 228227BD5	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	400,000.000	392,000.00	408,000.00	16,000.00
FXPF30010002 228227TAR7	CROWN CASTLE 4/13 TL	847,858.940	846,799.12	837,922.03	-8,877.09
FXPF30010002 24702NAB6	DELL 9/13 (USD) COV-LITE TLB	1,881,000.000	1,884,367.00	1,875,357.00	-9,010.00
FXPF30010002 25470DAJ8	DISCOVERY COMMUNICATIONS LLC 4.875% 04/01/2043 DD 03/19/13	150,000.000	149,782.50	154,653.00	4,870.50
FXPF30010002 26818AAC8	DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14	450,000.000	450,000.00	459,000.00	9,000.00
FXPF30010002 28336LBH1	KINDER MORGAN INC/DE 7.420% 02/15/2037 DD 08/15/06	2,000,000.000	1,899,520.00	2,379,400.00	479,880.00
FXPF30010002 29271NAB6	EFIH 6/14 DIP TL	1,109,068.800	1,097,978.11	1,108,381.18	10,403.07
FXPF30010002 29273RAJ8	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	2,300,000.000	2,698,544.00	2,854,599.00	156,055.00
FXPF30010002 293791AT6	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	2,100,000.000	2,220,603.00	2,416,239.00	195,636.00
FXPF30010002 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	100,000.000	94,040.00	104,272.00	10,232.00
FXPF30010002 31847RAE2	FIRST AMERICAN FINANCIAL CORP 4.300% 02/01/2023 DD 01/29/13	1,100,000.000	1,047,739.00	1,101,914.00	54,175.00
FXPF30010002 32053EAA6	FIRST HORIZON MORTGAGE AR1 1A1 VAR RT 05/25/2037 DD 03/01/07	1,286,275.768	1,034,392.72	1,030,306.89	-4,085.83
FXPF30010002 37045VAH3	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	150,000.000	148,138.50	156,313.50	8,175.00
FXPF30010002 37045VAJ9	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	200,000.000	198,532.00	211,000.00	12,468.00
FXPF30010002 373298BU1	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	300,000.000	416,712.00	464,928.00	48,216.00
FXPF30010002 380956AE2	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	500,000.000	497,585.00	502,130.00	4,545.00
FXPF30010002 38239FAA7	GOODMAN FUNDING PTY LTD 144A 6.375% 11/12/2020 DD 11/12/10	800,000.000	882,312.00	921,360.00	39,048.00
FXPF30010002 404121AC9	HCA INC 6.500% 02/15/2020 DD 08/01/11	500,000.000	549,375.00	560,250.00	10,875.00
FXPF30010002 40414LAE9	HCP INC 6.750% 02/01/2041 DD 01/24/11	1,000,000.000	1,183,670.00	1,357,400.00	173,730.00
FXPF30010002 40419VAJ1	HEINZ 3/13 (USD) COV-LITE TLB2	1,451,071.020	1,461,170.48	1,440,449.18	-20,721.30
FXPF30010002 404280AS8	HSBC HOLDINGS PLC VAR RT 12/29/2049 DD 09/17/14	1,100,000.000	1,100,000.00	1,111,000.00	11,000.00
FXPF30010002 459745GC3	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	300,000.000	347,250.00	336,000.00	-11,250.00
FXPF30010002 46625HJQ4	JPMORGAN CHASE & CO VAR RT 08/29/2049 DD 01/22/14	1,800,000.000	1,918,912.50	1,899,000.00	-19,912.50
FXPF30010002 482480AF7	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000.000	99,764.00	106,093.00	6,329.00
FXPF30010002 49427RAK8	KILROY REALTY LP 4.250% 08/15/2029 DD 08/06/14	200,000.000	197,764.00	200,016.00	2,252.00
FXPF30010002 494550BN5	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	500,000.000	461,780.00	475,185.00	13,405.00
FXPF30010002 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	200,000.000	199,436.00	203,012.00	3,576.00
FXPF30010002 49456BAH4	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	800,000.000	797,304.00	819,384.00	22,080.00

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 50076QAN6	KRAFT FOODS GROUP INC 6.500% 02/09/2040 DD 08/09/12	675,000.000	787,185.00	867,624.75	80,439.75
FXPF30010002 51783QAL2	LAS VEGAS SANDS 12/13 TLB	1,989,949.750	1,987,459.18	1,975,860.91	-11,598.27
FXPF30010002 524ESC7N4	*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	2,600,000.000	260.00	260.00	0.00
FXPF30010002 570506AQ8	MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12	300,000.000	302,250.00	303,750.00	1,500.00
FXPF30010002 570506AR6	MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13	800,000.000	750,000.00	770,000.00	20,000.00
FXPF30010002 583491AC9	MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09	300,000.000	253,890.00	285,000.00	31,110.00
FXPF30010002 59018YN64	BANK OF AMERICA CORP 6.875% 04/25/2018 DD 04/25/08	1,100,000.000	1,300,607.00	1,263,438.00	-37,169.00
FXPF30010002 59804VAB1	MIDSTATES PETROLEUM CO INC / M 10.750% 10/01/2020 DD 10/01/13	400,000.000	435,000.00	212,000.00	-223,000.00
FXPF30010002 61747YCG8	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	2,200,000.000	2,671,702.00	2,609,530.00	-62,172.00
FXPF30010002 620076BE8	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	300,000.000	299,643.00	316,293.00	16,650.00
FXPF30010002 62912XAC8	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	800,000.000	684,000.00	828,000.00	144,000.00
FXPF30010002 62937NAT4	NRG ENERGY 5/13 TLB	997,461.930	977,512.69	976,395.53	-1,117.16
FXPF30010002 63946CAE8	NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/19/2049 DD 03/19/13	300,000.000	297,000.00	311,250.00	14,250.00
FXPF30010002 67054LAC1	NUMERICABLE-SFR SAS 144A 6.250% 05/15/2024 DD 05/08/14	200,000.000	200,000.00	201,500.00	1,500.00
FXPF30010002 68268NAC7	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	600,000.000	660,282.00	690,522.00	30,240.00
FXPF30010002 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	400,000.000	394,408.00	418,180.00	23,772.00
FXPF30010002 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	800,000.000	797,872.00	794,232.00	-3,640.00
FXPF30010002 74153QAJ1	PRIDE INTERNATIONAL INC 7.875% 08/15/2040 DD 08/06/10	434,000.000	588,942.33	523,742.52	-65,199.81
FXPF30010002 747262AS2	QVC INC 4.850% 04/01/2024 DD 06/10/14	900,000.000	899,343.00	916,452.00	17,109.00
FXPF30010002 75625AAD6	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	1,200,000.000	1,144,296.00	1,221,480.00	77,184.00
FXPF30010002 75886AAJ7	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	200,000.000	182,000.00	183,500.00	1,500.00
FXPF30010002 761735AD1	REYNOLDS GROUP ISSUER INC / RE STEP 02/15/2021 DD 02/15/12	100,000.000	107,749.99	104,375.00	-3,374.99
FXPF30010002 77340RAM9	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	500,000.000	413,750.00	532,500.00	118,750.00
FXPF30010002 780097AH4	ROYAL BANK OF SCOTLAND GROUP P VAR RT 08/29/2049 DD 08/20/01	1,257,000.000	1,313,565.00	1,464,405.00	150,840.00
FXPF30010002 81172UAB1	SEADRILL PARTNERS 2/14 TL	495,000.000	490,050.00	382,882.50	-107,167.50
FXPF30010002 852061AS9	SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12	1,200,000.000	1,170,000.00	1,104,000.00	-66,000.00
FXPF30010002 87612BAM4	TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12	100,000.000	96,875.00	96,500.00	-375.00
FXPF30010002 87612BAP7	TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/14	350,000.000	313,250.00	318,500.00	5,250.00
FXPF30010002 87927VAR9	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	400,000.000	384,999.99	430,000.00	45,000.01
FXPF30010002 87938WAC7	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	1,400,000.000	1,543,276.00	1,841,672.00	298,396.00
FXPF30010002 887317AU9	TIME WARNER INC 4.650% 06/01/2044 DD 05/28/14	1,550,000.000	1,523,603.50	1,615,983.50	92,380.00
FXPF30010002 88732JAJ7	TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07	2,700,000.000	2,498,445.00	3,476,223.00	977,778.00
FXPF30010002 90131HAF2	21ST CENTURY FOX AMERICA 144A 4.750% 09/15/2044 DD 09/15/14	300,000.000	299,763.00	327,831.00	28,068.00
FXPF30010002 90261AAB8	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,400,000.000	1,603,434.00	1,648,304.00	44,870.00
FXPF30010002 90345WAA2	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	536,588.370	584,881.31	598,296.03	13,414.72
FXPF30010002 913364AB1	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	400,000.000	388,000.00	418,000.00	30,000.00

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	1,000,000.000	907,780.00	931,410.00	23,630.00
FXPF30010002 92343VAP9	VERIZON COMMUNICATIONS INC 6.900% 04/15/2038 DD 04/04/08	700,000.000	833,049.00	916,993.00	83,944.00
FXPF30010002 92343VBS2	VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13	1,091,000.000	1,254,780.92	1,343,871.98	89,091.06
FXPF30010002 92343VBT0	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	783,000.000	916,078.68	1,003,140.45	87,061.77
FXPF30010002 92343VCJ1	VERIZON COMMUNICATIONS IN 144A 4.862% 08/21/2046 DD 08/21/14	1,814,000.000	1,665,152.01	1,863,395.22	198,243.21
FXPF30010002 92343VCL6	VERIZON COMMUNICATIONS IN 144A 5.012% 08/21/2054 DD 08/21/14	783,000.000	721,060.63	810,052.65	88,992.02
FXPF30010002 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	700,000.000	802,228.00	778,449.00	-23,779.00
FXPF30010002 92553PAW2	VIACOM INC 5.250% 04/01/2044 DD 03/11/14	450,000.000	449,239.50	475,866.00	26,626.50
FXPF30010002 92718WAE9	VIMPELCOM HOLDINGS BV 144A 5.950% 02/13/2023 DD 02/13/13	600,000.000	565,500.00	455,700.00	-109,800.00
FXPF30010002 92857WAQ3	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	400,000.000	433,508.00	482,652.00	49,144.00
FXPF30010002 92857WBD1	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	100,000.000	90,456.00	97,459.00	7,003.00
FXPF30010002 92922FXJ2	WAMU MORTGAGE PASS-TH AR10 A1A VAR RT 07/25/2044 DD 07/27/04	395,404.950	375,195.81	363,286.21	-11,909.60
FXPF30010002 92926UAA9	WAMU MORTGAGE PASS-THR HY2 1A1 VAR RT 12/25/2036 DD 02/01/07	1,490,749.071	1,315,804.77	1,335,144.68	19,339.91
FXPF30010002 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	500,000.000	499,255.00	529,515.00	30,260.00
FXPF30010002 952845AE5	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	200,000.000	200,000.00	191,166.00	-8,834.00
FXPF30010002 962166AT1	WEYERHAEUSER CO 8.500% 01/15/2025 DD 01/15/95	400,000.000	509,536.00	528,572.00	19,036.00
FXPF30010002 962166AW4	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000.000	115,359.00	122,627.00	7,268.00
FXPF30010002 962166BT0	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	200,000.000	235,890.00	261,462.00	25,572.00
FXPF30010002 966387AH5	WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13	400,000.000	414,000.00	371,000.00	-43,000.00
FXPF30010002 969457BD1	WILLIAMS COS INC/THE 7.750% 06/15/2031 DD 06/13/01	637,000.000	683,004.14	682,182.41	-821.73
FXPF30010002 969457BM1	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	366,000.000	427,308.66	427,147.62	-161.04
FXPF30010002 983130AU9	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	1,050,000.000	997,875.00	997,500.00	-375.00
FXPF30010002 988498AD3	YUM! BRANDS INC 6.875% 11/15/2037 DD 10/19/07	52,000.000	59,208.24	67,169.44	7,961.20
FXPF30010002 98978VAH6	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,100,000.000	1,028,126.00	1,119,558.00	91,432.00
FXPF30010002 EEB1XHZY6	AYT CEDULAS CAJAS GLOBAL 4.750% 05/25/2027	400,000.000	601,947.84	616,766.36	14,818.52
FXPF30010002 EEB1XK5D8	SANTANDER ISSUANCES SAU VAR RT 05/29/2019	500,000.000	649,710.31	588,453.37	-61,256.94
FXPF30010002 EEBJVNTZ0	*BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/29/2049	2,000,000.000	2,889,220.78	2,465,472.03	-423,748.75
FXPF30010002 EFBLWFB46	NUMERICABLE-SFR SAS REGS 5.625% 05/15/2024	200,000.000	276,590.00	250,480.35	-26,109.65
FXPF30010002 EPBFCB7V3	*NOVO BANCO SA 5.000% 05/23/2019	250,000.000	323,773.88	295,356.26	-28,417.62
FXPF30010002 ESBDOVL31	CREDIT SUISSE AG REGS VAR RT 09/18/2025	350,000.000	518,438.18	478,574.35	-39,863.83
FXPF30010002 EXB3FMY0	BARCLAYS BANK PLC VAR RT 11/29/2049	900,000.000	1,979,251.88	1,841,864.06	-137,387.82
FXPF30010002 EXB41QB03	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	464,765.900	859,869.94	757,847.88	-102,022.06
FXPF30010002 EXB4K8X65	LBG CAPITAL NO.2 PLC REGS 15.000% 12/21/2019	100,000.000	245,171.66	213,929.10	-31,242.56
FXPF30010002 F22797RT7	*CREDIT AGRICOLE SA REGS VAR RT 01/23/2024 DD 01/23/14	1,400,000.000	1,499,096.67	1,424,542.00	-74,554.67
FXPF30010002 FJ6242591	TOKYO ELECTRIC POWER CO INC 4.100% 05/29/2015	10,000,000.000	98,005.48	83,978.64	-14,026.84
FXPF30010002 G2967PAB0	*AVAGO 4/14 COV-LITE TLB	1,196,992.480	1,194,993.83	1,191,510.25	-3,483.58

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FXPF30010002 G3066LAA9	ENN ENERGY HOLDINGS LTD REGS 6.000% 05/13/2021 DD 05/13/11	600,000.000	640,788.00	672,630.00	31,842.00
FXPF30010002 L2324EAB7	*ILFC (DELOS FINANCE) 2/14 TLB	500,000.000	493,750.00	494,790.00	1,040.00
FXPF30010002 N0306WAB1	*AMAYA 8/14 (USD) COV-LITE 2ND LIEN TL	400,000.000	396,000.00	394,000.00	-2,000.00
FXPF30010002 N0306WAF2	*AMAYA 7/14 (USD) COV-LITE TL	399,000.000	395,010.00	394,710.75	-299.25
FXPF30010002 NABMJ6SQ3	UBS AG REGS 5.125% 05/15/2024	600,000.000	597,000.00	602,394.00	5,394.00
TOTAL CORPORATE DEBT INSTRUMENTS			753,386,736.01	734,057,671.76	-19,329,064.25

CORPORATE STOCK - PREFERRED

FXPF11010302 LBB23F8S2	BANCO DO ESTADO DO RIO GRANDE PFD	167,700.000	895,632.10	914,773.15	19,141.05
FXPF11010402 02005N605	ALLY FINANCIAL INC 144A PFD 7% 144A	4,600.000	4,452,406.67	4,598,132.40	145,725.73
FXPF15010102 02665T405	AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE	43,500.000	1,086,195.00	1,078,365.00	-7,830.00
FXPF15010102 101121408	BOSTON PROPERTIES INC PFD 5.250% CUMULATIVE	25,500.000	485,010.00	592,110.00	107,100.00
FXPF15010102 22002T884	CORPORATE OFFICE PROPERTIES TR	133,982.000	3,140,538.08	3,491,570.92	351,032.84
FXPF15010102 23317H607	DDR CORP PFD 6.5% SERIES J	146,600.000	3,198,812.00	3,704,582.00	505,770.00
FXPF15010102 253868707	DIGITAL REALTY TRUST INC PFD 7.000%	115,849.000	2,515,081.79	2,954,149.50	439,067.71
FXPF15010102 253868806	DIGITAL REALTY TRUST INC PFD 6.625% CUMULATIVE	138.000	2,840.04	3,519.00	678.96
FXPF15010102 253868889	DIGITAL REALTY TRUST INC PFD 5.875% CUMULATIVE	28,800.000	522,720.00	662,976.00	140,256.00
FXPF15010102 26613Q205	DUPONT FABROS TECHNOLOGY INC PFD 7.875% CUMULATIVE	33,700.000	806,778.00	857,867.20	51,089.20
FXPF15010102 26613Q304	DUPONT FABROS TECHNOLOGY INC PFD 7.625% CUMULATIVE	45,977.000	1,046,896.29	1,173,333.04	126,436.75
FXPF15010102 26884U307	EPR PROPERTIES CVT PFD	73,498.000	2,061,618.90	2,287,257.76	225,638.86
FXPF15010102 26884U406	EPR PROPERTIES PFD	72,500.000	1,536,275.00	1,827,000.00	290,725.00
FXPF15010102 297178402	ESSEX PROPERTY TRUST INC PFD 7.125% SER H	13,246.000	336,448.40	347,707.50	11,259.10
FXPF15010102 38489R506	GRAMERCY PROPERTY TRUST INC PFD 7.125% NOT APPLICABLE	28,000.000	700,000.00	714,000.00	14,000.00
FXPF15010102 42217K700	HEALTH CARE REIT INC PFD 6.500% CUMULATIVE	144,964.000	3,297,931.00	3,864,740.24	566,809.24
FXPF15010102 49427F702	KILROY REALTY CORP PFD 6.875% CUMULATIVE	46,129.000	1,011,608.97	1,205,673.67	194,064.70
FXPF15010102 49427F801	KILROY REALTY CORP PFD 6.375% CUMULATIVE	72,500.000	1,491,325.00	1,812,500.00	321,175.00
FXPF15010102 49446R778	KIMCO REALTY CORP PFD 5.5% SER J	48,500.000	943,325.00	1,173,700.00	230,375.00
FXPF15010102 49446R794	KIMCO REALTY CORP PFD 6.000% CUMULATIVE	23,100.000	482,097.00	579,810.00	97,713.00
FXPF15010102 49446R828	KIMCO REALTY CORP PFD 6.900% CUMULATIVE	21,500.000	511,915.00	551,905.00	39,990.00
FXPF15010102 69360J644	PS BUSINESS PARKS INC PFD 5.700% NOT APPLICABLE	8,800.000	169,136.00	206,272.00	37,136.00
FXPF15010102 69360J669	PS BUSINESS PARKS INC PFD 5.375%	150,400.000	2,889,184.00	3,576,211.20	687,027.20
FXPF15010102 69360J685	PS BUSINESS PARKS INC PFD 6.000% CUMULATIVE	40,308.000	814,221.60	1,004,878.44	190,656.84
FXPF15010102 69360J719	PS BUSINESS PARKS INC PFD 6.450% CUMULATIVE	48,667.000	1,063,373.95	1,241,981.84	178,607.89
FXPF15010102 69360J883	PS BUSINESS PARKS INC PFD 6.875% CUMULATIVE	16,139.000	387,497.39	413,400.49	25,903.10
FXPF15010102 74460D125	PUBLIC STORAGE PFD 6.350% CUMULATIVE	43,472.000	1,003,768.48	1,126,359.52	122,591.04
FXPF15010102 74460D141	PUBLIC STORAGE PFD 6.500% CUMULATIVE	15,643.000	365,576.91	412,505.91	46,929.00

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FXPF15010102 74460D158	PUBLIC STORAGE PFD 6.500% CUMULATIVE	28,915.000	687,309.55	739,356.55	52,047.00
FXPF15010102 74460W206	PUBLIC STORAGE PFD 5.900%	22,814.000	486,622.62	574,228.38	87,605.76
FXPF15010102 74460W404	PUBLIC STORAGE PFD 5.750% CUMULATIVE	54,600.000	1,135,680.00	1,345,344.00	209,664.00
FXPF15010102 74460W602	PUBLIC STORAGE PFD 5.625% CUMULATIVE	51,100.000	1,034,264.00	1,247,351.00	213,087.00
FXPF15010102 74460W800	PUBLIC STORAGE PFD 5.375% CUMULATIVE	161,595.000	3,155,950.35	3,794,250.60	638,300.25
FXPF15010102 78440X507	SL GREEN REALTY CORP PFD 6.500% NOT APPLICABLE	114,573.000	2,441,550.63	2,935,360.26	493,809.63
FXPF15010102 804395606	SAUL CENTERS INC PFD 6.875% CUMULATIVE	8,200.000	182,286.00	218,858.00	36,572.00
FXPF15010102 876664608	TAUBMAN CENTERS INC PFD-J	203,391.000	4,232,566.71	5,175,690.78	943,124.07
FXPF15010102 917286700	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	71,952.000	1,657,054.56	1,888,020.48	230,965.92
FXPF15010102 929042851	VORNADO REALTY TRUST PFD 5.700% CUMULATIVE	213,300.000	4,214,808.00	5,131,998.00	917,190.00
FXPF15010202 63938Y308	NAVIOS MARITIME HOLDINGS INC PFD 8.625%	65,400.000	1,634,230.00	1,180,470.00	-453,760.00
FXPF20010102 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	3,000,000.000	2,944,500.00	3,052,500.00	108,000.00
FXPF20010302 037389AK9	AON CORP 8.205% 01/01/2027 DD 01/01/09	400,000.000	478,984.00	522,020.00	43,036.00
FXPF20010402 59025D207	MERRILL LYNCH CAPITAL TRUST II TR PFD SECS	20,000.000	513,000.00	519,400.00	6,400.00
FXPF20010502 015271703	ALEXANDRIA REAL ESTATE EQUITIE	32,250.000	737,575.00	835,275.00	97,700.00
FXPF20010502 03748R762	APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE	90,650.000	2,266,250.00	2,367,778.00	101,528.00
FXPF20010502 105368609	BRANDYWINE REALTY TRUST PFD 6.900% CUMULATIVE	77,650.000	1,788,135.00	2,046,077.50	257,942.50
FXPF20010502 124830605	CBL & ASSOCIATES PROPERTIES IN REPSTG 1/10TH PFD SER D %	225,050.000	5,348,447.50	5,671,260.00	322,812.50
FXPF20010502 124830803	CBL & ASSOCIATES PROPERTIES IN PFD 6.625%	16,850.000	366,469.00	423,272.00	56,803.00
FXPF20010502 22002T884	CORPORATE OFFICE PROPERTIES TR	17,450.000	457,123.00	454,747.00	-2,376.00
FXPF20010502 229663208	CUBESMART PFD 7.750% SER A	95,935.000	2,413,972.75	2,587,942.56	173,969.81
FXPF20010502 23317H607	DDR CORP PFD 6.5% SERIES J	19,650.000	429,285.50	496,555.50	67,270.00
FXPF20010502 23317H805	DDR CORP PFD 6.250% CUMULATIVE	76,100.000	1,591,720.19	1,902,500.00	310,779.81
FXPF20010502 294628409	EQUITY COMMONWEALTH SER 7.25%	60,200.000	1,342,710.50	1,535,100.00	192,389.50
FXPF20010502 294628508	EQUITY COMMONWEALTH	30,700.000	584,035.00	708,556.00	124,521.00
FXPF20010502 297178402	ESSEX PROPERTY TRUST INC PFD 7.125% SER H	44,525.000	1,134,445.00	1,168,781.25	34,336.25
FXPF20010502 33610F307	FIRST POTOMAC REALTY TRUST PFD 7.750%	9,750.000	235,676.00	248,235.00	12,559.00
FXPF20010502 370023202	GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE	144,100.000	2,912,680.00	3,606,823.00	694,143.00
FXPF20010502 379302409	GLIMCHER RLTY TR PFD SH BEN INT SER G	3,300.000	82,845.00	82,665.00	-180.00
FXPF20010502 379302508	GLIMCHER RLTY TR PFD-H	8,050.000	197,510.00	211,715.00	14,205.00
FXPF20010502 42217K700	HEALTH CARE REIT INC PFD 6.500% CUMULATIVE	100,900.000	2,298,319.00	2,689,994.00	391,675.00
FXPF20010502 444097208	HUDSON PACIFIC PROPERTIES INC PFD 8.375% CUMULATIVE	183,715.000	4,817,509.65	4,822,518.75	5,009.10
FXPF20010502 457461408	INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE	73,150.000	1,867,679.25	1,953,105.00	85,425.75
FXPF20010502 457461507	INLAND REAL ESTATE CORP PFD 6.950% CUMULATIVE	50,450.000	1,261,250.00	1,279,916.50	18,666.50
FXPF20010502 49427F702	KILROY REALTY CORP PFD 6.875% CUMULATIVE	46,750.000	1,121,080.00	1,221,904.75	100,824.75
FXPF20010502 49427F801	KILROY REALTY CORP PFD 6.375% CUMULATIVE	76,950.000	1,586,091.50	1,923,750.00	337,658.50

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010502 49446R828	KIMCO REALTY CORP PFD 6.900% CUMULATIVE	76,250.000	1,816,943.50	1,957,337.50	140,394.00
FXPF20010502 49803T201	KITE REALTY GROUP TRUST PFD 8.25% SER A	1,400.000	36,690.00	36,120.00	-570.00
FXPF20010502 69360J669	PS BUSINESS PARKS INC PFD 5.375%	50,250.000	966,859.02	1,194,844.50	227,985.48
FXPF20010502 69360J719	PS BUSINESS PARKS INC PFD 6.450% CUMULATIVE	38,950.000	852,227.50	994,004.00	141,776.50
FXPF20010502 69360J883	PS BUSINESS PARKS INC PFD 6.875% CUMULATIVE	91,000.000	2,186,549.00	2,330,965.00	144,416.00
FXPF20010502 737464206	POST PROPERTIES INC	4,632.000	270,451.75	279,819.12	9,367.37
FXPF20010502 74460D125	PUBLIC STORAGE PFD 6.350% CUMULATIVE	45,700.000	1,056,329.50	1,184,087.00	127,757.50
FXPF20010502 74460D141	PUBLIC STORAGE PFD 6.500% CUMULATIVE	400.000	9,348.00	10,548.00	1,200.00
FXPF20010502 74460D158	PUBLIC STORAGE PFD 6.500% CUMULATIVE	57,400.000	1,365,609.00	1,467,718.00	102,109.00
FXPF20010502 74460D182	PUBLIC STORAGE	45,800.000	1,199,960.00	1,186,220.00	-13,740.00
FXPF20010502 758849707	REGENCY CENTERS CORP PFD SER 6 6.625%	90,800.000	1,978,156.00	2,298,148.00	319,992.00
FXPF20010502 758849806	REGENCY CENTERS CORP PFD 6.000% CUMULATIVE	32,300.000	685,605.30	797,487.00	111,881.70
FXPF20010502 76131V608	RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE	37,400.000	812,684.00	961,180.00	148,496.00
FXPF20010502 78440X507	SL GREEN REALTY CORP PFD 6.500% NOT APPLICABLE	127,650.000	2,849,641.50	3,270,393.00	420,751.50
FXPF20010502 78573L205	SABRA HEALTH CARE REIT INC PFD 7.125% CUMULATIVE	7,200.000	185,616.00	195,408.00	9,792.00
FXPF20010502 804395606	SAUL CENTERS INC PFD 6.875% CUMULATIVE	14,700.000	360,881.00	392,343.00	31,462.00
FXPF20010502 81721M208	SENIOR HOUSING PROPERTIES TRUS PFD 5.625% SER	38,400.000	778,935.00	925,056.00	146,121.00
FXPF20010502 85254J201	STAG INDUSTRIAL INC PFD 9.000% CUMULATIVE	760.000	21,378.80	20,938.00	-440.80
FXPF20010502 866674203	SUN COMMUNITIES INC PFD 7.125%	18,200.000	423,458.00	465,920.00	42,462.00
FXPF20010502 876664608	TAUBMAN CENTERS INC PFD-J	100,400.000	2,107,524.00	2,554,878.80	447,354.80
FXPF20010502 876664707	TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE	137,500.000	2,745,518.00	3,410,000.00	664,482.00
FXPF20010502 88146M200	TERRENO REALTY CORP PFD SER A 7.75%	39,200.000	945,706.00	1,005,872.00	60,166.00
FXPF20010502 917286700	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	92,450.000	2,130,850.50	2,425,888.00	295,037.50
FXPF20010502 917286809	URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE	10,000.000	250,000.00	259,150.00	9,150.00
FXPF20010502 929042802	VORNADO REALTY TRUST 6.625%	200.000	4,604.00	5,120.00	516.00
FXPF20010502 929042869	VORNADO REALTY TRUST PFD 6.875% CUMULATIVE	60,640.000	1,460,250.90	1,603,928.00	143,677.10
FXPF20010502 929042877	VORNADO REALTY TRUST	52,850.000	1,214,331.00	1,342,390.00	128,059.00
FXPF20010502 948741889	WEINGARTEN REALTY INVESTORS PFD 6.500% CUMULATIVE	98,493.000	2,237,350.17	2,496,600.56	259,250.39
FXPF30010002 02005N605	ALLY FINANCIAL INC 144A PFD 7% 144A	1,543.000	1,489,317.50	1,542,373.54	53,056.04
FXPF30010002 02917T401	AMERICAN REALTY CAPITAL PROPER PFD 6.700% CUMULATIVE	8,535.000	185,084.00	195,024.75	9,940.75
FXPF30010002 172967GD7	CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12	1,000,000.000	925,350.00	985,000.00	59,650.00
FXPF30010002 19075Q862	COBANK ACB PFD 6.200% NON CUMULATIVE	3,000.000	300,000.00	300,000.00	0.00
FXPF30010002 225436AA2	CREDIT SUISSE GROUP AG 144A VAR RT 12/29/2049 DD 06/18/14	600,000.000	600,000.00	577,050.00	-22,950.00
FXPF30010002 268317AM6	ELECTRICITE DE FRANCE SA 144A VAR RT 12/29/2049 DD 01/22/14	500,000.000	496,875.00	526,875.00	30,000.00
FXPF30010002 361860208	GMAC CAPITAL TRUST I PFD 8.125% CUMULATIVE	8,000.000	215,450.00	211,440.00	-4,010.00
FXPF30010002 369622SP1	GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 07/27/12	1,000,000.000	1,032,500.00	1,088,750.00	56,250.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 48126HAA8	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 07/29/13	900,000.000	897,400.00	888,750.00	-8,650.00
FXPF30010002 48126HAC4	JPMORGAN CHASE & CO 6.100% 10/29/2049 DD 09/23/14	1,900,000.000	1,909,200.00	1,895,250.00	-13,950.00
FXPF30010002 539439AG4	LLOYDS BANKING GROUP PLC VAR RT 04/30/2049 DD 04/07/14	700,000.000	743,050.00	712,250.00	-30,800.00
FXPF30010002 759351703	REINSURANCE GROUP OF AMERICA I PFD 6.200%	19,000.000	461,130.00	527,440.00	66,310.00
FXPF30010002 78442P601	NAVIENT CORP LINKED	6,400.000	150,528.00	155,200.00	4,672.00
FXPF30010002 949746804	WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE	1,700.000	1,887,000.00	2,065,041.00	178,041.00
FXPF30010002 949746PM7	WELLS FARGO & CO VAR RT 03/29/2049 DD 02/08/08	1,100,000.000	1,226,500.00	1,214,125.00	-12,375.00
FXPF30010002 NAB3TP2V9	BG ENERGY CAPITAL PLC REGS VAR RT 11/30/2072	450,000.000	492,977.70	482,018.40	-10,959.30
FXPF30010002 NAB8CLP99	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 05/29/2049	400,000.000	445,000.00	428,000.00	-17,000.00
TOTAL CORPORATE STOCK - PREFERRED			141,268,647.47	157,807,552.81	16,538,905.34
CORPORATE STOCK - COMMON					
FXPF10010502 00404A109	ACADIA HEALTHCARE CO INC	70,200.000	3,238,037.77	4,296,942.00	1,058,904.23
FXPF10010502 005094107	ACTUA CORP	277,900.000	5,897,283.57	5,132,813.00	-764,470.57
FXPF10010502 05566U108	BOFI HOLDING INC	48,600.000	4,509,168.15	3,781,566.00	-727,602.15
FXPF10010502 101388106	BOTTOMLINE TECHNOLOGIES DE INC	52,400.000	1,857,108.21	1,324,672.00	-532,436.21
FXPF10010502 143436400	CARMIKE CINEMAS INC	101,000.000	3,153,187.71	2,653,270.00	-499,917.71
FXPF10010502 148887102	CATAMARAN CORP	12,100.000	473,867.08	626,175.00	152,307.92
FXPF10010502 159864107	CHARLES RIVER LABORATORIES INT	14,300.000	897,323.46	910,052.00	12,728.54
FXPF10010502 26168L205	DREW INDUSTRIES INC	50,600.000	2,380,318.29	2,584,142.00	203,823.71
FXPF10010502 292554102	ENCORE CAPITAL GROUP INC	90,000.000	4,300,096.58	3,996,000.00	-304,096.58
FXPF10010502 292562105	ENCORE WIRE CORP	38,000.000	1,778,110.87	1,418,540.00	-359,570.87
FXPF10010502 302693106	FXCM INC	144,600.000	2,268,530.11	2,396,022.00	127,491.89
FXPF10010502 353469109	FRANKLIN COVEY CO	84,500.000	1,748,066.97	1,635,920.00	-112,146.97
FXPF10010502 36225V104	GP STRATEGIES CORP	101,000.000	2,807,913.42	3,426,930.00	619,016.58
FXPF10010502 371532102	GENESCO INC	26,200.000	1,935,518.59	2,007,444.00	71,925.41
FXPF10010502 37253A103	GENTHERM INC	96,800.000	3,420,714.16	3,544,816.00	124,101.84
FXPF10010502 402635304	GULFPORT ENERGY CORP	55,500.000	3,298,794.42	2,316,570.00	-982,224.42
FXPF10010502 40425J101	HMS HOLDINGS CORP	125,400.000	2,720,331.29	2,650,956.00	-69,375.29
FXPF10010502 42222N103	HEALTHSTREAM INC	121,600.000	3,268,438.28	3,584,768.00	316,329.72
FXPF10010502 449575109	IGI LABORATORIES INC	181,900.000	1,273,738.09	1,600,720.00	326,981.91
FXPF10010502 53128T102	LIBERTY TAX INC	12,700.000	441,224.70	453,898.00	12,673.30
FXPF10010502 576323109	MASTEC INC	97,500.000	3,560,333.92	2,204,475.00	-1,355,858.92
FXPF10010502 576485205	MATADOR RESOURCES CO	118,800.000	2,871,139.75	2,403,324.00	-467,815.75
FXPF10010502 577933104	MAXIMUS INC	48,200.000	2,199,805.47	2,643,288.00	443,482.53
FXPF10010502 591520200	METHODE ELECTRONICS INC	53,400.000	1,713,873.95	1,949,634.00	235,760.05

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF10010502 61022P100	MONOTYPE IMAGING HOLDINGS INC	74,100.000	2,148,809.61	2,136,303.00	-12,506.61
FXPF10010502 69354N106	PRA GROUP INC	52,200.000	2,945,512.73	3,023,946.00	78,433.27
FXPF10010502 740585104	PREMIERE GLOBAL SERVICES INC	270,500.000	3,109,210.65	2,872,710.00	-236,500.65
FXPF10010502 74164F103	PRIMORIS SERVICES CORP	67,000.000	1,946,858.06	1,557,080.00	-389,778.06
FXPF10010502 761565100	REX ENERGY CORP	13,100.000	223,096.18	66,810.00	-156,286.18
FXPF10010502 780287108	ROYAL GOLD INC	23,500.000	1,617,138.51	1,473,450.00	-143,688.51
FXPF10010502 786449207	SAFEGUARD SCIENTIFICS INC	88,900.000	1,866,209.58	1,761,998.00	-104,211.58
FXPF10010502 79970Y105	SANCHEZ ENERGY CORP	5,800.000	153,892.76	53,882.00	-100,010.76
FXPF10010502 817340201	SEQUENTIAL BRANDS GROUP INC	59,100.000	729,710.74	771,846.00	42,135.26
FXPF10010502 86323X106	STREAMLINE HEALTH SOLUTIONS IN	122,800.000	668,102.17	531,724.00	-136,378.17
FXPF10010502 92827P102	VIRTUSA CORP	118,700.000	4,178,959.49	4,946,229.00	767,269.51
FXPF10010502 92932M101	WNS HOLDINGS LTD ADR	163,200.000	3,110,386.34	3,371,712.00	261,325.66
FXPF10010502 94733A104	WEB.COM GROUP INC	135,300.000	4,327,644.73	2,569,347.00	-1,758,297.73
FXPF10010502 983793100	XPO LOGISTICS INC	76,200.000	2,249,344.38	3,115,056.00	865,711.62
FXPF10010602 00164V103	AMC NETWORKS INC	83,025.000	4,982,611.67	5,294,504.25	311,892.58
FXPF10010602 03524A108	ANHEUSER-BUSCH INBEV NV ADR	15,800.000	1,665,774.14	1,774,656.00	108,881.86
FXPF10010602 037833100	APPLE INC	62,505.000	4,988,251.14	6,899,301.90	1,911,050.76
FXPF10010602 163072101	CHEESECAKE FACTORY INC/THE	80,650.000	3,775,965.09	4,057,501.50	281,536.41
FXPF10010602 25243Q205	DIAGEO PLC ADR	43,595.000	5,366,141.64	4,973,753.55	-392,388.09
FXPF10010602 254687106	WALT DISNEY CO/THE	50,475.000	4,087,122.82	4,754,240.25	667,117.43
FXPF10010602 278642103	EBAY INC	89,650.000	4,893,126.78	5,031,158.00	138,031.22
FXPF10010602 38259P508	GOOGLE INC	3,800.000	2,128,300.02	2,016,508.00	-111,792.02
FXPF10010602 38259P706	GOOGLE INC	13,211.000	7,123,441.18	6,954,270.40	-169,170.78
FXPF10010602 384802104	VW GRAINGER INC	19,875.000	4,901,894.03	5,065,938.75	164,044.72
FXPF10010602 502441306	LVMH MOET HENNESSY LOUIS VUITT ADR	167,625.000	5,701,768.91	5,365,005.75	-336,763.16
FXPF10010602 550021109	LULULEMON ATHLETICA INC	75,100.000	3,699,875.13	4,189,829.00	489,953.87
FXPF10010602 641069406	NESTLE SA ADR	62,250.000	4,668,369.15	4,570,146.00	-98,223.15
FXPF10010602 654106103	NIKE INC	8,825.000	650,333.05	848,523.75	198,190.70
FXPF10010602 741503403	PRICELINE GROUP INC/THE	7,835.000	8,897,993.10	8,933,545.35	35,552.25
FXPF10010602 751212101	RALPH LAUREN CORP	37,995.000	6,156,564.20	7,035,154.20	878,590.00
FXPF10010602 811065101	SCRIPPS NETWORKS INTERACTIVE I	73,000.000	5,548,095.12	5,494,710.00	-53,385.12
FXPF10010602 855244109	STARBUCKS CORP	24,100.000	1,739,302.04	1,977,405.00	238,102.96
FXPF10010602 887317303	TIME WARNER INC	76,425.000	4,865,423.32	6,528,223.50	1,662,800.18
FXPF10010602 911312106	UNITED PARCEL SERVICE INC	35,500.000	3,462,619.97	3,946,535.00	483,915.03
FXPF10010602 92826C839	VISA INC	20,120.000	4,241,087.40	5,275,464.00	1,034,376.60
FXPF10010602 966837106	WHOLE FOODS MARKET INC	74,125.000	3,218,273.87	3,737,382.50	519,108.63



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF10010602 969904101	WILLIAMS-SONOMA INC	76,025.000	4,974,736.33	5,753,572.00	778,835.67
FXPF10010702 00287Y109	ABBVIE INC	108,550.000	6,034,004.15	7,103,512.00	1,069,507.85
FXPF10010702 02376R102	AMERICAN AIRLINES GROUP INC	133,100.000	4,982,997.72	7,138,153.00	2,155,155.28
FXPF10010702 037833100	APPLE INC	47,300.000	4,772,664.22	5,220,974.00	448,309.78
FXPF10010702 247361702	DELTA AIR LINES INC	142,050.000	5,555,365.71	6,987,439.50	1,432,073.79
FXPF10010702 278865100	ECOLAB INC	51,800.000	5,927,154.43	5,414,136.00	-513,018.43
FXPF10010702 345370860	FORD MOTOR CO	349,950.000	4,928,447.87	5,424,225.00	495,777.13
FXPF10010702 37045V100	GENERAL MOTORS CO	136,750.000	4,135,073.85	4,773,942.50	638,868.65
FXPF10010702 375558103	GILEAD SCIENCES INC	30,825.000	3,271,685.08	2,905,564.50	-366,120.58
FXPF10010702 38259P508	GOOGLE INC	4,800.000	2,850,430.12	2,547,168.00	-303,262.12
FXPF10010702 38259P706	GOOGLE INC	6,425.000	3,750,094.52	3,382,120.00	-367,974.52
FXPF10010702 512807108	LAM RESEARCH CORP	79,125.000	5,663,717.50	6,277,777.50	614,060.00
FXPF10010702 59156R108	METLIFE INC	105,700.000	5,685,472.93	5,717,313.00	31,840.07
FXPF10010702 595112103	MICRON TECHNOLOGY INC	165,025.000	5,464,051.01	5,777,525.25	313,474.24
FXPF10010702 676220106	OFFICE DEPOT INC	738,650.000	3,664,747.08	6,333,923.75	2,669,176.67
FXPF10010702 806857108	SCHLUMBERGER LTD	52,400.000	5,707,567.17	4,475,484.00	-1,232,083.17
FXPF10010702 872590104	T-MOBILE US INC	244,950.000	7,064,334.19	6,598,953.00	-465,381.19
FXPF10010702 907818108	UNION PACIFIC CORP	50,300.000	5,305,862.44	5,992,239.00	686,376.56
FXPF11010202 017175100	ALLEGHANY CORP	1,858.000	734,494.01	861,183.00	126,688.99
FXPF11010202 018804104	ALLIANT TECHSYSTEMS INC	12,778.000	1,554,467.60	1,485,442.50	-69,025.10
FXPF11010202 025816109	AMERICAN EXPRESS CO	33,913.000	3,076,926.49	3,155,265.52	78,339.03
FXPF11010202 026874784	AMERICAN INTERNATIONAL GROUP I	23,469.000	1,241,436.86	1,314,498.69	73,061.83
FXPF11010202 035128206	ANGLOGOLD ASHANTI LTD ADR	106,686.000	1,250,359.92	928,168.20	-322,191.72
FXPF11010202 036752103	ANTHEM INC	12,347.000	1,140,739.33	1,551,647.49	410,908.16
FXPF11010202 053015103	AUTOMATIC DATA PROCESSING INC	13,199.000	935,392.32	1,100,400.63	165,008.31
FXPF11010202 054937107	BB&T CORP	71,264.000	2,659,572.48	2,771,456.96	111,884.48
FXPF11010202 064058100	BANK OF NEW YORK MELLON CORP/T	118,970.000	4,156,811.80	4,826,612.90	669,801.10
FXPF11010202 067901108	BARRICK GOLD CORP	92,457.000	1,630,016.91	993,912.75	-636,104.16
FXPF11010202 075896100	BED BATH & BEYOND INC	8,842.000	540,228.74	673,495.14	133,266.40
FXPF11010202 084423102	WR BERKLEY CORP	42,948.000	1,863,513.72	2,201,514.48	338,000.76
FXPF11010202 084670108	BERKSHIRE HATHAWAY INC	14.000	2,490,600.00	3,164,000.00	673,400.00
FXPF11010202 093671105	H&R BLOCK INC	25,941.000	753,326.64	873,692.88	120,366.24
FXPF11010202 115236101	BROWN & BROWN INC	16,409.000	499,339.19	540,020.19	40,681.00
FXPF11010202 15135U109	CENOVUS ENERGY INC	120,401.000	3,366,852.08	2,482,668.62	-884,183.46
FXPF11010202 172062101	CINCINNATI FINANCIAL CORP	42,673.000	2,234,785.01	2,211,741.59	-23,043.42
FXPF11010202 172908105	CINTAS CORP	39,650.000	2,362,743.50	3,110,146.00	747,402.50

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202 194162103	COLGATE-PALMOLIVE CO	18,800.000	1,225,948.00	1,300,772.00	74,824.00
FXPF11010202 20030N200	COMCAST CORP	91,689.000	4,593,771.40	5,278,077.29	684,305.89
FXPF11010202 204166102	COMMVault SYSTEMS INC	7,494.000	360,673.54	387,364.86	26,691.32
FXPF11010202 20825C104	CONOCOPHILLIPS	35,795.000	2,531,409.88	2,472,002.70	-59,407.18
FXPF11010202 244199105	DEERE & CO	18,839.000	1,563,627.40	1,666,686.33	103,058.93
FXPF11010202 247850100	DELTIC TIMBER CORP	5,260.000	357,364.40	359,784.00	2,419.60
FXPF11010202 25179M103	DEVON ENERGY CORP	35,533.000	2,198,426.71	2,174,974.93	-23,451.78
FXPF11010202 31847R102	FIRST AMERICAN FINANCIAL CORP	2,010.000	56,682.00	68,139.00	11,457.00
FXPF11010202 38059T106	GOLD FIELDS LTD ADR	169,329.000	541,852.80	767,060.37	225,207.57
FXPF11010202 380956409	GOLDCORP INC	102,392.000	2,218,834.64	1,896,299.84	-322,534.80
FXPF11010202 38259P508	GOOGLE INC	1,478.000	829,129.24	784,315.48	-44,813.76
FXPF11010202 38259P706	GOOGLE INC	1,478.000	827,280.15	778,019.20	-49,260.95
FXPF11010202 40049J206	GRUPO TELEVISA SAB ADR	107,584.000	3,255,491.84	3,664,311.04	408,819.20
FXPF11010202 451107106	IDACORP INC	17,542.000	909,377.28	1,161,104.98	251,727.70
FXPF11010202 458140100	INTEL CORP	123,853.000	3,204,635.54	4,494,625.37	1,289,989.83
FXPF11010202 46634E114	JPMORGAN CHASE & CO	48,200.000	934,598.00	1,002,560.00	67,962.00
FXPF11010202 478160104	JOHNSON & JOHNSON	10,999.000	1,007,398.41	1,150,165.43	142,767.02
FXPF11010202 496902404	KINROSS GOLD CORP	288,996.000	1,265,802.48	814,968.72	-450,833.76
FXPF11010202 535678106	LINEAR TECHNOLOGY CORP	57,983.000	2,641,125.65	2,644,024.80	2,899.15
FXPF11010202 539830109	LOCKHEED MARTIN CORP	12,832.000	1,907,605.12	2,471,058.24	563,453.12
FXPF11010202 573284106	MARTIN MARIETTA MATERIALS INC	12,398.000	1,239,056.12	1,367,747.36	128,691.24
FXPF11010202 57636Q104	MASTERCARD INC	13,639.000	1,139,483.90	1,175,136.24	35,652.34
FXPF11010202 580135101	MCDONALD'S CORP	24,209.000	2,386,121.52	2,268,383.30	-117,738.22
FXPF11010202 594918104	MICROSOFT CORP	136,964.000	5,123,823.24	6,361,977.80	1,238,154.56
FXPF11010202 637071101	NATIONAL OILWELL VARCO INC	56,803.000	4,053,720.32	3,722,300.59	-331,419.73
FXPF11010202 651639106	NEWMONT MINING CORP	19,010.000	437,800.30	359,289.00	-78,511.30
FXPF11010202 666807102	NORTHROP GRUMMAN CORP	18,013.000	2,064,469.93	2,654,936.07	590,466.14
FXPF11010202 67011P100	NOW INC	33,344.000	1,027,416.48	857,941.12	-169,475.36
FXPF11010202 681919106	OMNICOM GROUP INC	44,299.000	3,294,516.63	3,431,843.53	137,326.90
FXPF11010202 68389X105	ORACLE CORP	136,858.000	5,236,187.08	6,154,504.26	918,317.18
FXPF11010202 707887105	PENN WEST PETROLEUM LTD	79,227.000	662,337.72	164,792.16	-497,545.56
FXPF11010202 729251108	PLUM CREEK TIMBER CO INC	47,846.000	2,208,077.35	2,047,330.34	-160,747.01
FXPF11010202 73755L107	POTASH CORP OF SASKATCHEWAN IN	58,120.000	1,915,635.20	2,052,798.40	137,163.20
FXPF11010202 778296103	ROSS STORES INC	4,932.000	318,403.81	464,890.32	146,486.51
FXPF11010202 798241105	SAN JUAN BASIN ROYALTY TRUST	12,616.000	211,191.84	179,778.00	-31,413.84
FXPF11010202 810186106	SCOTTS MIRACLE-GRO CO/THE	26,824.000	1,668,989.28	1,671,671.68	2,682.40

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202 871829107	SYSCO CORP	12,343.000	445,582.30	489,893.67	44,311.37
FXPF11010202 88076W103	TERADATA CORP	53,318.000	2,332,847.19	2,328,930.24	-3,916.95
FXPF11010202 88579Y101	3M CO	23,241.000	3,259,550.25	3,818,961.12	559,410.87
FXPF11010202 902973304	US BANCORP/MN	60,607.000	2,448,522.80	2,724,284.65	275,761.85
FXPF11010202 92826C839	VISA INC	5,184.000	1,154,373.12	1,359,244.80	204,871.68
FXPF11010202 929160109	VULCAN MATERIALS CO	23,138.000	1,374,859.96	1,520,860.74	146,000.78
FXPF11010202 931142103	WAL-MART STORES INC	11,475.000	902,967.75	985,473.00	82,505.25
FXPF11010202 962166104	WEYERHAEUSER CO	64,492.000	2,036,012.44	2,314,617.88	278,605.44
FXPF11010202 983919101	XILINX INC	32,163.000	1,295,106.50	1,392,336.27	97,229.77
FXPF11010202 AA6637109	NEWCREST MINING LTD	236,028.000	1,647,067.12	2,103,441.77	456,374.65
FXPF11010202 EA4651454	OMV AG	16,430.000	787,635.81	437,583.48	-350,052.33
FXPF11010202 EB7097323	GROUPE BRUXELLES LAMBERT SA	42,700.000	3,926,290.77	3,655,591.30	-270,699.47
FXPF11010202 ED5120677	HEIDELBERGCEMENT AG	51,208.000	3,891,497.81	3,644,116.98	-247,380.83
FXPF11010202 ED5529026	DAIMLER AG (REGD)	9,655.000	836,828.32	805,778.77	-31,049.55
FXPF11010202 EF4002129	BOUYGUES SA	72,756.000	2,736,831.08	2,639,391.17	-97,439.91
FXPF11010202 EF4834778	VIVENDI SA	59,604.000	1,650,226.85	1,492,241.84	-157,985.01
FXPF11010202 EF5617099	NEOPOST SA	10,254.000	791,534.54	584,968.22	-206,566.32
FXPF11010202 EF5641560	CARREFOUR SA	66,944.000	2,642,264.80	2,049,441.36	-592,823.44
FXPF11010202 EF5671732	SANOFI	27,648.000	2,938,083.96	2,531,240.29	-406,843.67
FXPF11010202 EF5997111	SOCIETE TELEVISION FRANCAISE 1	29,688.000	573,129.18	456,952.83	-116,176.35
FXPF11010202 EF7062716	SODEXO SA	14,706.000	1,492,250.74	1,446,199.27	-46,051.47
FXPF11010202 EF7380480	CIE DE SAINT-GOBAIN EUR4	44,875.000	2,445,238.37	1,913,024.01	-532,214.36
FXPF11010202 EF7390117	WENDEL SA	6,113.000	888,008.83	687,480.49	-200,528.34
FXPF11010202 EFB11ZRK7	LEGRAND SA	10,670.000	588,991.22	562,219.66	-26,771.56
FXPF11010202 EFB15C551	TOTAL SA POST SUBDIVISION	41,803.000	2,565,036.82	2,150,819.78	-414,217.04
FXPF11010202 EFB1VP0K5	REXEL SA EUR5	10,576.000	190,921.48	190,042.71	-878.77
FXPF11010202 EFB1Y9TB7	DANONE SA EUR0.25 (POST SUBDIVISION)	42,148.000	2,913,386.16	2,777,014.65	-136,371.51
FXPF11010202 EI4492217	ITALMOBILIARE SPA	13,394.000	453,101.23	304,699.30	-148,401.93
FXPF11010202 EI5975939	ITALCEMENTI SPA	130,245.000	1,039,544.07	778,558.63	-260,985.44
FXPF11010202 ENB3Y0JD2	TNT EXPRESS NV	172,165.000	1,495,281.47	1,154,346.89	-340,934.58
FXPF11010202 ES7123874	NESTLE SA	35,672.000	2,619,195.59	2,618,902.43	-293.16
FXPF11010202 ESB0CDLF5	PARGESA HOLDING SA (POST SUBD)	14,400.000	1,164,176.08	1,116,610.48	-47,565.60
FXPF11010202 ESB142S69	KUEHNE + NAGEL INTERNATIONAL A (POST-SUBD)	1,965.000	258,729.97	267,563.53	8,833.56
FXPF11010202 EX0182702	CRH PLC	66,893.000	1,687,355.02	1,610,436.93	-76,918.09
FXPF11010202 EX0237407	DIAGEO PLC	33,816.000	934,244.32	974,669.65	40,425.33
FXPF11010202 EX0287584	BRITISH AMERICAN TOBACCO PLC GBP0.25	25,463.000	1,357,349.08	1,389,611.40	32,262.32

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202	EX0604317 WM MORRISON SUPERMARKETS PLC	264,782.000	1,144,602.94	760,490.57	-384,112.37
FXPF11010202	EX0925282 GLAXOSMITHKLINE PLC	62,347.000	1,648,305.21	1,337,672.34	-310,632.87
FXPF11010202	EX5140986 GAZPROM OAO	118,405.000	798,413.70	550,583.25	-247,830.45
FXPF11010202	EXB02L3W0 BERKELEY GROUP HOLDINGS PLC ORD GBP0.05	39,311.000	1,729,290.89	1,520,132.78	-209,158.11
FXPF11010202	EXB1XZS89 ANGLO AMERICAN PLC USD0.54(POST CONSOLIDATION)	21,600.000	472,230.00	404,326.00	-67,904.00
FXPF11010202	EXB2QPKJ1 FRESNILLO PLC	110,964.000	1,370,110.66	1,325,337.93	-44,772.73
FXPF11010202	FB6368369 BANGKOK BANK PCL	204,500.000	1,105,595.93	1,205,866.27	100,270.34
FXPF11010202	FH6390360 GUOCO GROUP LTD	40,000.000	491,375.14	469,383.67	-21,991.47
FXPF11010202	FH6449620 HYSAN DEVELOPMENT CO LTD	114,163.000	535,850.90	510,099.87	-25,751.03
FXPF11010202	FJ6192770 CHOFU SEISAKUSHO CO LTD	4,500.000	106,350.79	115,976.47	9,625.68
FXPF11010202	FJ6248994 KDDI CORP	58,600.000	3,607,268.84	3,732,667.58	125,398.74
FXPF11010202	FJ6331279 FAMILYMART CO LTD	2,500.000	97,872.96	94,874.68	-2,998.28
FXPF11010202	FJ6356938 FANUC CORP	20,200.000	3,699,633.61	3,360,348.48	-339,285.13
FXPF11010202	FJ6390929 NOMURA RESEARCH INSTITUTE LTD	27,900.000	879,962.87	862,166.86	-17,796.01
FXPF11010202	FJ6428729 HIROSE ELECTRIC CO LTD	14,800.000	2,109,357.28	1,738,054.05	-371,303.23
FXPF11010202	FJ6441508 HOYA CORP	94,000.000	2,613,272.37	3,218,399.28	605,126.91
FXPF11010202	FJ6490992 KEYENCE CORP	6,830.000	2,924,218.58	3,065,367.89	141,149.31
FXPF11010202	FJ6596723 MITSUBISHI ESTATE CO LTD	80,900.000	2,388,169.37	1,724,341.64	-663,827.73
FXPF11010202	FJ6641768 NISSIN FOODS HOLDINGS CO LTD	19,700.000	832,196.33	948,071.19	115,874.86
FXPF11010202	FJ6644804 NITORI HOLDINGS CO LTD	4,400.000	186,499.06	237,808.07	51,309.01
FXPF11010202	FJ6763968 SMC CORP/JAPAN	13,000.000	3,277,674.66	3,466,449.65	188,774.99
FXPF11010202	FJ6791597 SECOM CO LTD	69,500.000	4,192,283.81	4,025,834.92	-166,448.89
FXPF11010202	FJ6804580 SHIN-ETSU CHEMICAL CO LTD	5,900.000	344,664.85	387,083.68	42,418.83
FXPF11010202	FJ6804820 SHIMANO INC	22,900.000	1,967,432.49	2,989,157.04	1,021,724.55
FXPF11010202	FJ6985389 ASTELLAS PHARMA INC	202,200.000	2,397,042.88	2,844,241.08	447,198.20
FXPF11010202	FJB2Q4CS7 MS&AD INSURANCE GROUP HOLDINGS	122,000.000	3,275,619.54	2,931,072.89	-344,546.65
FXPF11010202	FJB62G7K0 SOMPO JAPAN NIPPONKOA HOLDINGS	109,650.000	3,050,440.91	2,790,292.63	-260,148.28
FXPF11010202	FK6175079 KT&G CORP	26,058.000	1,839,504.54	1,804,134.06	-35,370.48
FXPF11010202	FK6490924 KIA MOTORS CORP	22,077.000	1,229,594.00	1,050,472.81	-179,121.19
FXPF11010202	FK6535439 LOTTE CONFECTIONERY CO LTD	340.000	615,985.25	550,607.33	-65,377.92
FXPF11010202	FM6472118 JARDINE MATHESON HOLDINGS LTD USD0.25(SINGAPORE REG)	28,800.000	1,506,528.00	1,755,360.00	248,832.00
FXPF11010202	FZ6455536 ISRAEL CHEMICALS LTD	99,639.000	830,468.53	724,097.94	-106,370.59
FXPF11010202	G5480U104 LIBERTY GLOBAL PLC	3,974.000	170,080.93	199,514.67	29,433.74
FXPF11010202	G5480U120 LIBERTY GLOBAL PLC	31,994.000	1,306,362.98	1,545,630.14	239,267.16
FXPF11010202	G96666105 WILLIS GROUP HOLDINGS PLC LIMITED COMPANY	27,876.000	1,249,123.56	1,249,123.56	0.00
FXPF11010202	LM2448206 INDUSTRIAS PENOLES SAB DE CV NPV	22,300.000	551,968.48	436,491.33	-115,477.15

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010202	NC2009826 AGNICO EAGLE MINES LIMITED	47,299.000	1,247,803.27	1,180,994.67	-66,808.60
FXPF11010202	NC2171576 CANADIAN NATURAL RESOURCES LTD	80,953.000	2,738,306.64	2,510,538.97	-227,767.67
FXPF11010202	SDBKJ9RT5 ISS A/S	17,435.000	565,975.45	504,598.58	-61,376.87
FXPF11010202	SNB1VQF41 ORKLA ASA SUBDIVISION)	4,506.000	30,403.89	30,740.96	337.07
FXPF11010202	SS5679575 INVESTOR AB	28,964.000	970,036.50	1,040,791.13	70,754.63
FXPF11010202	SS5679591 INVESTOR AB	37,686.000	1,298,525.80	1,370,575.06	72,049.26
FXPF11010302	021441100 ALTERA CORP	132,450.000	4,306,081.95	4,892,703.00	586,621.05
FXPF11010302	02319V103 AMBEV SA	694,250.000	5,047,798.24	4,318,235.00	-729,563.24
FXPF11010302	032654105 ANALOG DEVICES INC	184,450.000	9,286,423.98	10,240,664.00	954,240.02
FXPF11010302	056752108 BAIDU INC ADR	54,500.000	9,694,460.00	12,424,365.00	2,729,905.00
FXPF11010302	091727107 BITAUTO HOLDINGS LTD	21,401.000	1,007,142.60	1,506,844.41	499,701.81
FXPF11010302	093671105 H&R BLOCK INC	56,230.000	1,712,078.67	1,893,826.40	181,747.73
FXPF11010302	12572Q105 CME GROUP INC/IL	35,500.000	3,046,548.40	3,147,075.00	100,526.60
FXPF11010302	225310101 CREDIT ACCEPTANCE CORP	10,782.000	1,401,552.18	1,470,772.62	69,220.44
FXPF11010302	278865100 ECOLAB INC	71,400.000	7,495,217.94	7,462,728.00	-32,489.94
FXPF11010302	31620M106 FIDELITY NATIONAL INFORMATION	198,000.000	10,586,865.48	12,315,600.00	1,728,734.52
FXPF11010302	38259P508 GOOGLE INC	12,140.000	6,710,533.65	6,442,212.40	-268,321.25
FXPF11010302	38259P706 GOOGLE INC	9,540.000	5,339,818.99	5,021,856.00	-317,962.99
FXPF11010302	384802104 WW GRAINGER INC	32,550.000	8,230,800.87	8,296,669.50	65,868.63
FXPF11010302	412822108 HARLEY-DAVIDSON INC	148,788.000	10,343,619.45	9,806,617.08	-537,002.37
FXPF11010302	45866F104 INTERCONTINENTAL EXCHANGE INC	13,400.000	2,971,334.72	2,938,486.00	-32,848.72
FXPF11010302	553530106 MSC INDUSTRIAL DIRECT CO INC	54,787.000	4,489,077.45	4,451,443.75	-37,633.70
FXPF11010302	82966C103 SIRONA DENTAL SYSTEMS INC	58,727.000	4,399,807.17	5,130,977.99	731,170.82
FXPF11010302	EDB4YVF55 BRENNTAG AG	50,300.000	3,113,213.93	2,830,855.10	-282,358.83
FXPF11010302	EEB8CLHY5 PROSEGUR CIA DE SEGURIDAD SA EUR0.06 (REGD)	746,747.000	5,124,320.54	4,264,997.70	-859,322.84
FXPF11010302	EF4196897 INGENICO	45,440.000	4,356,489.52	4,799,062.17	442,572.65
FXPF11010302	EFB11ZRK7 LEGRAND SA	121,000.000	6,679,281.93	6,375,686.90	-303,595.03
FXPF11010302	EFB28DTJ8 BUREAU VERITAS SA	93,600.000	2,740,097.66	2,073,803.05	-666,294.61
FXPF11010302	EFB62G1B5 EDENRED	102,976.000	3,443,638.94	2,860,333.23	-583,305.71
FXPF11010302	EI4419012 BREMBO SPA	6,479.000	193,526.60	217,165.62	23,639.02
FXPF11010302	EIB019M67 AZIMUT HOLDING SPA	156,000.000	4,262,660.77	3,403,483.43	-859,177.34
FXPF11010302	EN5769208 ARCADIS NV	47,609.000	1,506,495.51	1,436,199.11	-70,296.40
FXPF11010302	ENB1W8P10 AALBERTS INDUSTRIES NV (POST-SUBD)	239,743.000	7,681,632.08	7,117,628.46	-564,003.62
FXPF11010302	ES7123874 NESTLE SA	118,372.000	8,691,394.38	8,690,421.58	-972.80
FXPF11010302	EX0750698 ROTORK PLC	72,487.000	3,443,656.59	2,628,969.75	-814,686.84
FXPF11010302	EX0969702 BABCOCK INTERNATIONAL GROUP PL	626,575.000	12,474,502.40	10,336,523.19	-2,137,979.21

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

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FXPF11010302	EX3163832 INTERTEK GROUP PLC	178,000.000	9,280,697.50	6,477,935.31	-2,802,762.19
FXPF11010302	EXB00LBS2 CATLIN GROUP LTD	497,635.000	4,784,527.27	5,206,539.78	422,012.51
FXPF11010302	EXB01TND4 BOOKER GROUP PLC	880,000.000	2,102,315.25	2,244,821.04	142,505.79
FXPF11010302	EXB06QFB8 IG GROUP HOLDINGS PLC	587,199.000	5,981,215.26	6,583,092.39	601,877.13
FXPF11010302	EXB0744B8 BUNZL PLC	103,137.000	2,476,899.52	2,836,800.72	359,901.20
FXPF11010302	EXB1VZ0M0 HARGREAVES LANSDOWN PLC GBP0.004 (WI)	358,931.000	7,295,437.13	5,663,791.20	-1,631,645.93
FXPF11010302	EXB1Z4ST0 PROVIDENT FINANCIAL PLC GBP0.20727272	148,503.000	4,077,513.12	5,700,842.31	1,623,329.19
FXPF11010302	EXB23K0M2 CAPITA PLC	494,800.000	9,661,886.15	8,340,097.69	-1,321,788.46
FXPF11010302	EXB24CGK6 RECKITT BENCKISER GROUP PLC ORD GBP0.10	137,637.000	10,702,812.17	11,181,206.65	478,394.48
FXPF11010302	EXB5SC095 SBERBANK OF RUSSIA	428,060.000	4,646,335.06	1,733,643.00	-2,912,692.06
FXPF11010302	EXB946ZZ0 SPIRAX-SARCO ENGINEERING PLC	5,394.000	267,120.98	241,888.70	-25,232.28
FXPF11010302	EXBBG9VN7 AVEVA GROUP PLC	41,872.000	1,505,454.18	857,896.36	-647,557.82
FXPF11010302	EXBCKFY52 FOXTONS GROUP PLC	466,624.000	2,277,481.66	1,165,952.51	-1,111,529.15
FXPF11010302	EXBKRC5K3 POLYPIPE GROUP PLC	406,671.000	1,666,036.54	1,572,572.36	-93,464.18
FXPF11010302	EXBMSKPJ1 AA PLC	181,000.000	750,094.88	994,840.48	244,745.60
FXPF11010302	EXBRS65X2 INDIVIOR PLC	137,637.000	243,476.30	320,628.08	77,151.78
FXPF11010302	EZ4519573 KERRY GROUP PLC DUBLIN LISTING	87,057.000	6,057,989.75	6,011,943.44	-46,046.31
FXPF11010302	FH6136235 HENGAN INTERNATIONAL GROUP CO HKD0.10	375,000.000	4,406,031.99	3,919,321.45	-486,710.54
FXPF11010302	FKB29ZGV3 KEPSCO PLANT SERVICE & ENGINEER ENGINEERING CO LTD	32,140.000	2,159,484.95	2,330,490.10	171,005.15
FXPF11010302	FL6366999 GUDANG GARAM TBK PT TJAP) IDR500	98,500.000	339,933.15	482,758.36	142,825.21
FXPF11010302	FL6709099 BANK RAKYAT INDONESIA PERSERO	8,480,000.000	5,051,750.13	7,976,762.46	2,925,012.33
FXPF11010302	FLB1Z5HY3 MEDIA NUSANTARA CITRA TBK PT	3,232,500.000	697,229.64	662,944.44	-34,285.20
FXPF11010302	FMB15F665 THAI BEVERAGE PCL	3,820,000.000	1,769,466.06	1,989,132.90	219,666.84
FXPF11010302	G96666105 WILLIS GROUP HOLDINGS PLC LIMITED COMPANY	175,900.000	7,734,445.06	7,882,079.00	147,633.94
FXPF11010302	LBB55DVB9 CETIP SA - MERCADOS ORGANIZADO ORGANIZADOS	154,525.000	1,585,137.86	1,871,832.44	286,694.58
FXPF11010302	LM2421047 GRUPO FINANCIERO BANORTE SAB D D CV COM MXN3.5	324,400.000	2,262,872.76	1,787,091.37	-475,781.39
FXPF11010302	N20146101 CIMPRESS NV	23,282.000	1,280,263.46	1,742,424.88	462,161.42
FXPF11010302	N7902X106 SENSATA TECHNOLOGIES HOLDING N	64,800.000	2,994,543.55	3,396,168.00	401,624.45
FXPF11010302	SDB573M10 CHR HANSEN HOLDING A/S	84,615.000	3,366,408.25	3,771,666.79	405,258.54
FXPF11010302	SS5048565 SWEDISH MATCH AB	199,000.000	6,404,462.39	6,223,000.02	-181,462.37
FXPF11010302	SSB1XFTL9 HEXAGON AB	91,229.000	2,899,294.28	2,820,223.93	-79,070.35
FXPF11010402	99VVA06N3 MMODAL INC COMMON	951.000	0.00	0.00	0.00
FXPF11010402	99VVA1288 EAGLE BULK SHIPPING INC WARRANTS	1,211.740	0.00	17,776.23	17,776.23
FXPF11010402	NC99V9GV3 MMODAL INC CL A WT 31-JUL-2017	6,542.000	0.00	196.26	196.26
FXPF11010402	NC99V9GW1 MMODAL INC CL B WT 31-JUL-2017	8,627.000	0.00	258.81	258.81
FXPF11010402	Y2187A127 EAGLE BULK SHIPPING INC	21,540.000	0.00	315,991.80	315,991.80

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010502 025816109	AMERICAN EXPRESS CO	12,755.000	1,028,589.36	1,186,725.20	158,135.84
FXPF11010502 064058100	BANK OF NEW YORK MELLON CORP/T	116,407.000	4,159,746.57	4,722,631.99	562,885.42
FXPF11010502 25490A309	DIRECTV	54,148.000	4,505,123.28	4,694,631.60	189,508.32
FXPF11010502 278642103	EBAY INC	177,383.000	8,890,817.72	9,954,733.96	1,063,916.24
FXPF11010502 38259P508	GOOGLE INC	6,493.000	3,469,608.93	3,445,575.38	-24,033.55
FXPF11010502 38259P706	GOOGLE INC	3,452.000	1,816,486.44	1,817,132.80	646.36
FXPF11010502 437076102	HOME DEPOT INC/THE	63,661.000	5,979,186.35	6,682,495.17	703,308.82
FXPF11010502 548661107	LOWE'S COS INC	135,139.000	6,867,836.80	9,297,563.20	2,429,726.40
FXPF11010502 57636Q104	MASTERCARD INC	50,456.000	3,568,778.42	4,347,288.96	778,510.54
FXPF11010502 580135101	MCDONALD'S CORP	24,495.000	2,211,587.36	2,295,181.50	83,594.14
FXPF11010502 594918104	MICROSOFT CORP	208,635.000	9,011,330.74	9,691,095.75	679,765.01
FXPF11010502 68389X105	ORACLE CORP	186,065.000	7,049,835.15	8,367,343.05	1,317,507.90
FXPF11010502 857477103	STATE STREET CORP	61,432.000	4,024,480.74	4,822,412.00	797,931.26
FXPF11010502 87612E106	TARGET CORP	93,218.000	5,613,040.58	7,076,178.38	1,463,137.80
FXPF11010502 902973304	US BANCORP/MN	39,346.000	1,531,422.74	1,768,602.70	237,179.96
FXPF11010502 92826C839	VISA INC	30,296.000	6,050,818.93	7,943,611.20	1,892,792.27
FXPF11010502 931142103	WAL-MART STORES INC	43,136.000	3,281,476.35	3,704,519.68	423,043.33
FXPF11010502 949746101	WELLS FARGO & CO	74,906.000	3,574,016.50	4,106,346.92	532,330.42
FXPF11010502 988498101	YUM! BRANDS INC	104,136.000	6,957,248.33	7,586,307.60	629,059.27
FXPF11010502 ED4846280	SAP SE	107,791.000	7,295,066.32	7,598,997.42	303,931.10
FXPF11010502 EF5671732	SANOFI	60,180.000	6,247,719.38	5,509,622.41	-738,096.97
FXPF11010502 EFB1Y9TB7	DANONE SA EUR0.25 (POST SUBDIVISION)	29,974.000	1,973,046.21	1,974,903.61	1,857.40
FXPF11010502 ENB12T3J2	UNILEVER NV	144,895.000	5,578,214.09	5,722,777.56	144,563.47
FXPF11010502 ES7103066	NOVARTIS AG	47,232.000	4,098,078.87	4,389,750.11	291,671.24
FXPF11010502 ES7123874	NESTLE SA	100,602.000	7,174,858.81	7,385,815.83	210,957.02
FXPF11010502 EX0870611	LLOYDS BANKING GROUP PLC GBP0.1	3,810,008.000	4,552,433.73	4,504,280.43	-48,153.30
FXPF11010502 EX0884703	TESCO PLC	2,093,464.000	5,964,530.55	6,169,401.77	204,871.22
FXPF15010202 29250N105	ENBRIDGE INC	100,000.000	4,416,960.25	5,141,000.00	724,039.75
FXPF15010202 29250X103	ENBRIDGE ENERGY MANAGEMENT LLC	88,855.000	2,717,256.29	3,446,685.45	729,429.16
FXPF15010202 29336T100	ENLINK MIDSTREAM LLC	21,164.000	820,008.98	752,591.84	-67,417.14
FXPF15010202 49456B101	KINDER MORGAN INC/DE	684,585.907	21,562,512.37	28,964,829.73	7,402,317.36
FXPF15010202 62942X108	NRG YIELD INC	40,000.000	1,841,990.52	1,885,600.00	43,609.48
FXPF15010202 682680103	ONEOK INC	181,200.000	9,782,121.99	9,021,948.00	-760,173.99
FXPF15010202 718546104	PHILLIPS 66	113,200.000	8,944,507.18	8,116,440.00	-828,067.18
FXPF15010202 81663A105	SEMGROUP CORP	64,750.000	4,513,633.29	4,428,252.50	-85,380.79
FXPF15010202 847560109	SPECTRA ENERGY CORP	186,800.000	7,061,880.17	6,780,840.00	-281,040.17

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF15010202 87612G101	TARGA RESOURCES CORP	52,400.000	7,146,978.91	5,557,020.00	-1,589,958.91
FXPF15010202 969457100	WILLIAMS COS INC/THE	257,200.000	11,082,396.14	11,558,568.00	476,171.86
FXPF15010202 G00349103	ABENGOA YIELD PLC	103,500.000	3,467,384.50	2,827,620.00	-639,764.50
FXPF15010302 126408103	CSX CORP	81,200.000	2,957,101.00	2,941,876.00	-15,225.00
FXPF15010302 391164100	GREAT PLAINS ENERGY INC	76,200.000	2,052,898.65	2,164,842.00	111,943.35
FXPF15010302 655844108	NORFOLK SOUTHERN CORP	38,000.000	3,982,578.60	4,165,180.00	182,601.40
FXPF15010302 69331C108	PG&E CORP	41,600.000	2,143,032.32	2,214,784.00	71,751.68
FXPF15010302 AA6200882	TRANSURBAN GROUP	725,100.000	5,170,940.22	5,091,248.32	-79,691.90
FXPF15010302 AAB01WT60	DUET GROUP	1,491,800.000	3,008,414.09	2,942,163.02	-66,251.07
FXPF15010302 AAB0T9JZ8	SPARK INFRASTRUCTURE GROUP	891,200.000	1,452,082.76	1,553,437.80	101,355.04
FXPF15010302 AAB5W7K28	MACQUARIE ATLAS ROADS GROUP	409,200.000	1,074,655.95	1,071,580.22	-3,075.73
FXPF15010302 AABPXR7J7	AUSNET SERVICES	996,500.000	1,106,692.19	1,084,596.08	-22,096.11
FXPF15010302 EA4359694	FLUGHAFEN WIEN AG	3,800.000	373,026.03	353,232.96	-19,793.07
FXPF15010302 ED7107557	FRAPORT AG FRANKFURT AIRPORT S	30,500.000	1,861,107.81	1,772,989.46	-88,118.35
FXPF15010302 EE4065665	ABERTIS INFRAESTRUCTURAS SA EUR3	107,410.000	2,195,781.34	2,135,431.26	-60,350.08
FXPF15010302 EFB00ZQQ8	SES SA 1 'A' SHS	132,100.000	4,924,225.01	4,749,871.58	-174,353.43
FXPF15010302 EFB0M7KJ8	EUTELSAT COMMUNICATIONS SA PROMESSES EUR1	113,400.000	3,781,060.45	3,676,801.06	-104,259.39
FXPF15010302 EFB164FY4	AEROPORTS DE PARIS	11,900.000	1,483,805.92	1,443,559.40	-40,246.52
FXPF15010302 EFB1XH021	VINCI SA	107,600.000	5,913,812.56	5,925,464.80	11,652.24
FXPF15010302 EI4063984	ASTM SPA	11,600.000	148,183.97	134,189.70	-13,994.27
FXPF15010302 EI7251479	SNAM SPA	1,078,800.000	5,628,639.80	5,352,147.95	-276,491.85
FXPF15010302 EI7307420	SOCIETA INIZIATIVE AUTOSTRADAL	36,900.000	370,238.88	356,537.00	-13,701.88
FXPF15010302 EI7598002	HERA SPA	445,800.000	1,134,051.72	1,049,211.36	-84,840.36
FXPF15010302 EI7667161	ATLANTIA SPA	247,900.000	6,024,369.36	5,798,447.07	-225,922.29
FXPF15010302 EIB01BN53	TERNA RETE ELETTRICA NAZIONALE	1,057,700.000	5,102,041.43	4,812,310.77	-289,730.66
FXPF15010302 ES5951409	FLUGHAFEN ZUERICH AG (REGD)	2,300.000	1,523,602.79	1,542,746.44	19,143.65
FXPF15010302 EXB18V862	PENNON GROUP PLC	206,400.000	2,919,790.25	2,959,219.49	39,429.24
FXPF15010302 FJ6895224	TOHO GAS CO LTD	264,000.000	1,391,503.12	1,303,540.54	-87,962.58
FXPF15010302 FJ6895448	TOKYO GAS CO LTD	839,000.000	4,515,852.92	4,563,258.47	47,405.55
FXPF15010302 FKB10S8B3	MACQUARIE KOREA INFRASTRUCTURE KRW5000	119,000.000	760,737.54	741,618.58	-19,118.96
FXPF40012102 999E93487	FINISTERRE SOVEREIGN DEBT FUND	500,000.000	54,467,820.50	57,391,862.50	2,924,042.00
FXPF99910002 019645407	ALLIS CHALMERS CORP	1,134.000	536,762.26	536,762.26	0.00
FXPF99910002 045188109	ASKMENOW INC	200.000	0.20	0.20	0.00
FXPF99910002 355361106	FRANKS NURSERY & CRAFTS INC NEW COM	540.000	0.00	0.00	0.00
FXPF99910002 56501R106	MANULIFE FINANCIAL CORP	24,808.000	489,461.84	473,584.72	-15,877.12
FXPF99910002 591324207	METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF99910002 60975R105	MONOGENESIS CORP	2.000	0.00	0.00	0.00
FXPF99910002 88650T104	TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			1,119,694,904.78	1,153,378,361.11	33,683,456.33
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF15010202 00434L109	ACCESS MIDSTREAM PARTNERS L P UNIT	50,000.000	2,901,290.00	2,710,000.00	-191,290.00
FXPF15010202 03673L103	ANTERO MIDSTREAM PARTNERS LP	69,210.000	1,832,621.89	1,903,275.00	70,653.11
FXPF15010202 049392103	ATLAS PIPELINE PARTNERS LP	138,600.000	4,192,558.88	3,778,236.00	-414,322.88
FXPF15010202 118230101	BUCKEYE PARTNERS LP	123,000.000	8,921,168.73	9,306,180.00	385,011.27
FXPF15010202 12637A103	CSI COMPRESSCO LP	72,200.000	1,640,453.11	947,986.00	-692,467.11
FXPF15010202 206812109	CONE MIDSTREAM PARTNERS LP	29,100.000	724,869.58	701,892.00	-22,977.58
FXPF15010202 226378107	CRESTWOOD MIDSTREAM PARTNERS L	219,700.000	4,970,499.16	3,335,046.00	-1,635,453.16
FXPF15010202 23311P100	DCP MIDSTREAM PARTNERS LP	378,400.000	18,235,980.61	17,190,712.00	-1,045,268.61
FXPF15010202 257454108	DOMINION MIDSTREAM PARTNERS LP UNIT REPSTG LTD PATNERSHIP INT	10,000.000	355,000.00	392,000.00	37,000.00
FXPF15010202 26885B100	EQT MIDSTREAM PARTNERS LP	8,269.000	732,008.35	727,672.00	-4,336.35
FXPF15010202 292480100	ENABLE MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER IN	53,600.000	1,174,914.40	1,039,304.00	-135,610.40
FXPF15010202 29250R106	ENBRIDGE ENERGY PARTNERS LP	170,000.000	4,517,609.55	6,783,000.00	2,265,390.45
FXPF15010202 29273R109	ENERGY TRANSFER PARTNERS LP	204,086.000	11,020,178.26	13,265,590.00	2,245,411.74
FXPF15010202 29273V100	ENERGY TRANSFER EQUITY LP	70,000.000	3,002,037.50	4,016,600.00	1,014,562.50
FXPF15010202 29336U107	ENLINK MIDSTREAM PARTNERS LP	22,600.000	612,336.78	655,626.00	43,289.22
FXPF15010202 293792107	ENTERPRISE PRODUCTS PARTNERS L	737,247.000	24,445,089.26	26,629,361.64	2,184,272.38
FXPF15010202 37946R109	GLOBAL PARTNERS LP/MA	108,228.000	3,561,967.03	3,570,441.72	8,474.69
FXPF15010202 435763107	HOLLY ENERGY PARTNERS LP	5,000.000	144,700.00	149,550.00	4,850.00
FXPF15010202 55336V100	MPLX LP	11,700.000	763,286.15	859,833.00	96,546.85
FXPF15010202 559080106	MAGELLAN MIDSTREAM PARTNERS LP	130,000.000	8,255,551.76	10,745,800.00	2,490,248.24
FXPF15010202 570759100	MARKWEST ENERGY PARTNERS LP	385,200.000	24,611,638.47	25,881,588.00	1,269,949.53
FXPF15010202 67058H102	NUSTAR ENERGY LP	5,000.000	285,629.88	288,750.00	3,120.12
FXPF15010202 68268N103	ONEOK PARTNERS LP	235,000.000	11,945,842.41	9,313,050.00	-2,632,792.41
FXPF15010202 718549207	PHILLIPS 66 PARTNERS LP	61,200.000	3,970,309.37	4,218,516.00	248,206.63
FXPF15010202 726503105	PLAINS ALL AMERICAN PIPELINE L	237,400.000	11,684,828.00	12,183,368.00	498,540.00
FXPF15010202 72651A108	PLAINS GP HOLDINGS LP	376,600.000	10,018,185.19	9,671,088.00	-347,097.19
FXPF15010202 74735R115	QEP MIDSTREAM PARTNERS LP	209,100.000	4,623,184.38	3,510,789.00	-1,112,395.38
FXPF15010202 75885Y107	REGENCY ENERGY PARTNERS LP	333,000.000	8,139,501.66	7,992,000.00	-147,501.66
FXPF15010202 822634101	SHELL MIDSTREAM PARTNERS LP	84,700.000	1,997,990.16	3,471,006.00	1,473,015.84
FXPF15010202 866142102	SUMMIT MIDSTREAM PARTNERS LP	53,900.000	1,998,380.53	2,048,200.00	49,819.47
FXPF15010202 86722Y101	SUNCOKE ENERGY PARTNERS LP	94,700.000	2,645,244.14	2,569,211.00	-76,033.14

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF15010202 86764L108	SUNOCO LOGISTICS PARTNERS LP	53,200.000	2,169,071.64	2,222,696.00	53,624.36
FXPF15010202 874697105	TALLGRASS ENERGY PARTNERS LP	40,500.000	1,609,249.58	1,810,350.00	201,100.42
FXPF15010202 87611X105	TARGA RESOURCES PARTNERS LP	117,500.000	6,456,931.12	5,625,900.00	-831,031.12
FXPF15010202 88160T107	TESORO LOGISTICS LP	37,200.000	2,060,637.50	2,189,220.00	128,582.50
FXPF15010202 903318103	USD PARTNERS LP	45,900.000	779,152.00	650,403.00	-128,749.00
FXPF15010202 91914J102	VALERO ENERGY PARTNERS LP	10,000.000	395,798.00	432,500.00	36,702.00
FXPF15010202 958254104	WESTERN GAS PARTNERS LP	348,196.000	21,401,006.67	25,435,717.80	4,034,711.13
FXPF15010202 95825R103	WESTERN GAS EQUITY PARTNERS LP	45,200.000	2,575,519.50	2,722,396.00	146,876.50
FXPF15010202 96950F104	WILLIAMS PARTNERS LP	277,200.000	13,052,708.19	12,404,700.00	-648,008.19
FXPF15010202 Y2745C102	GOLAR LNG PARTNERS LP	48,693.000	1,396,198.41	1,516,786.95	120,588.54
FXPF15010202 Y3262R100	HOEGH LNG PARTNERS LP	65,935.000	1,340,987.50	1,360,898.40	19,910.90
FXPF15010202 Y48125101	KNOT OFFSHORE PARTNERS LP	36,590.000	945,399.63	813,761.60	-131,638.03
FXPF15010202 Y7545W109	SEADRILL PARTNERS LLC	80,200.000	2,451,046.47	1,301,646.00	-1,149,400.47
FXPF40010502 999220635	KINETIC VENTURES VIII LP	14,919,140.000	15,647,128.87	14,919,140.00	-727,988.87
FXPF40010802 999174733	OCM OPPORTUNITIES FUND VII LP	1,549,969.000	1,412,570.40	1,549,969.00	137,398.60
FXPF40010902 999179930	OCM OPPORTUNITIES FUND VII-B	1,267,786.000	1,433,354.98	1,267,786.00	-165,568.98
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	7,392,220.000	7,948,814.94	7,392,220.00	-556,594.94
FXPF40011302 999272214	TENOR OPPORTUNITY FUND LTD	88,365.017	107,973,465.41	116,970,752.29	8,997,286.88
FXPF40011602 99VVA3KH4	BRIGADE CAPITAL MGMT	22,844.110	26,823,938.47	26,477,007.10	-346,931.37
FXPF40012202 99VVAA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	100,000.000	101,895,864.00	112,175,149.00	10,279,285.00
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	150,000.000	152,094,443.00	152,107,696.05	13,253.05
FXPF70010202 999149453	RREEF AMERICAN REIT III INC	421,447.599	20,555,454.66	17,514,344.00	-3,041,110.66
FXPF70010302 999272271	UBS TRUMBULL PROPERTY FUND LP	25,957.536	244,092,615.42	251,763,876.95	7,671,261.53
FXPF80010402 999270838	BLUEMOUNTAIN EQUITY ALT FD LTD RESTRICTED 1.5% SER 27	1,755,237.529	187,110,446.63	180,185,962.17	-6,924,484.46
FXPF80010502 99VVAR5F2	SEER CAPITAL PARTNERS DEDICATED FUND I LTD	100,000.000	115,332,695.40	121,094,006.70	5,761,311.30
FXPF80010602 99VVA2UV4	ARISTEIA INTERNATIONAL LTD	37,032.650	50,000,000.00	48,180,588.63	-1,819,411.37
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			1,272,879,353.58	1,299,941,145.00	27,061,791.42
REAL ESTATE					
FXPF70010002 999G11062	PRISA I REAL ESTATE FUND	1,712.919	67,400,525.40	76,393,853.38	8,993,327.98
FXPF70010102 999G11070	PRISA II REAL ESTATE FUND	1,231.853	26,859,334.64	30,679,485.67	3,820,151.03
TOTAL REAL ESTATE			94,259,860.04	107,073,339.05	12,813,479.01
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002 996194627	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	279,022.494	34,546,464.72	36,628,152.11	2,081,687.39
FXPF00010002 99A208927	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	404,127.920	404,127.92	404,127.92	0.00

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF00010002 99A208943	METRO LIFE SEP A/C 45	330,505.041	222,474,931.20	241,789,438.55	19,314,507.35
FXPF99910002 999G11120	JOHN HANCOCK MUTUAL INS GAC 229	766,908.720	766,908.72	766,908.72	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS			258,192,432.56	279,588,627.30	21,396,194.74

OTHER INVESTMENTS

FXPF11010202 FMB596MT4	SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017	1,059,000.000	893,993.86	828,316.06	-65,677.80
FXPF11010202 FMB9DL6Q2	SINGAPORE GOVERNMENT BOND 0.500% 04/01/2018	906,000.000	683,088.25	672,651.84	-10,436.41
FXPF11010202 LMBDC7KX7	MEXICAN BONOS 4.750% 06/14/2018	5,070,000.000	363,612.31	343,202.51	-20,409.80
FXPF11010202 LMBSM42M4	MEXICAN BONOS 5.000% 12/11/2019	5,311,300.000	5,282,430.50	357,996.34	-4,924,434.16
FXPF11010402 74514LB89	PUERTO RICO CMWLTH 5.000% 07/01/2041 DD 04/03/12	125,000.000	86,437.50	86,253.75	-183.75
FXPF11010402 74514LE86	PUERTO RICO CMWLTH 8.000% 07/01/2035 DD 03/17/14	3,560,000.000	3,271,487.50	3,097,200.00	-174,287.50
FXPF11010402 74529JAP0	PUERTO RICO SALES TAX FING COR 0.000% 08/01/2054 DD 07/31/07	8,185,000.000	607,408.85	621,487.05	14,078.20
FXPF11010402 8827562Q1	TEXAS ST PUBLIC FIN AUTH 8.250% 07/01/2024 DD 09/30/14	2,445,000.000	2,445,000.00	2,449,694.40	4,694.40
FXPF11010402 888808DE9	TOBACCO SETTLEMENT FING CORP N 4.750% 06/01/2034 DD 01/29/07	315,000.000	228,498.76	235,900.35	7,401.59
FXPF11010402 888808DF6	TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2041 DD 01/29/07	2,405,000.000	1,727,213.57	1,814,211.75	86,998.18
FXPF20010102 02765UCR3	AMERICAN MUNI PWR-OHIO INC OH 6.053% 02/15/2043 DD 10/15/09	1,685,000.000	1,769,704.95	2,194,089.05	424,384.10
FXPF20010102 072024NT5	BAY AREA CA TOLL AUTH TOLL BRI 6.793% 04/01/2030 DD 07/01/10	740,000.000	872,245.40	944,913.40	72,668.00
FXPF20010102 072024NU2	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/2040 DD 07/01/10	235,000.000	281,250.35	333,178.30	51,927.95
FXPF20010102 072024PY2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	550,000.000	667,859.50	804,875.50	137,016.00
FXPF20010102 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	4,000,000.000	5,028,400.00	5,869,360.00	840,960.00
FXPF20010102 13063BFV9	CALIFORNIA ST 7.950% 03/01/2036 DD 04/01/10	1,480,000.000	1,710,909.60	1,838,071.20	127,161.60
FXPF20010102 167505NG7	CHICAGO IL BRD OF EDU 6.319% 11/01/2029 DD 11/02/10	615,000.000	608,437.95	636,285.15	27,847.20
FXPF20010102 167725AC4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,045,000.000	2,276,821.20	2,582,303.30	305,482.10
FXPF20010102 20281PCT7	CMWLTH FING AUTH PA 6.218% 06/01/2039 DD 11/12/09	790,000.000	818,645.40	983,194.50	164,549.10
FXPF20010102 20772G4Z8	CONNECTICUT ST 5.632% 12/01/2029 DD 12/23/09	1,200,000.000	1,290,048.00	1,436,052.00	146,004.00
FXPF20010102 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	1,035,000.000	1,133,231.85	1,331,041.05	197,809.20
FXPF20010102 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	2,500,000.000	2,322,350.00	2,481,725.00	159,375.00
FXPF20010102 452252FH7	ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/2034 DD 05/21/09	1,460,000.000	1,649,581.00	1,889,546.60	239,965.60
FXPF20010102 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,650,000.000	1,826,665.50	2,082,135.00	255,469.50
FXPF20010102 592125AM0	MET GOVT NASHVILLE & DAVIDSON 6.731% 07/01/2043 DD 04/21/10	500,000.000	550,695.00	678,990.00	128,295.00
FXPF20010102 59259NZN6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	865,000.000	967,433.30	1,153,045.00	185,611.70
FXPF20010102 59259YCA5	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	1,500,000.000	1,715,745.00	1,957,650.00	241,905.00
FXPF20010102 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	1,500,000.000	1,576,710.00	1,988,580.00	411,870.00
FXPF20010102 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	2,000,000.000	2,633,300.00	3,005,480.00	372,180.00
FXPF20010102 64966HYM6	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	405,000.000	449,963.10	515,046.60	65,083.50
FXPF20010102 64971M5L2	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	400,000.000	439,408.00	497,404.00	57,996.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	825,000.000	902,657.25	1,017,571.50	114,914.25
FXPF20010102 65830TAG0	NORTH CAROLINA ST TURNPIKE AUT 6.700% 01/01/2039 DD 07/29/09	700,000.000	752,437.00	794,059.00	41,622.00
FXPF20010102 677632MV0	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	1,575,000.000	1,577,992.50	1,901,796.75	323,804.25
FXPF20010102 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	1,345,000.000	1,527,691.35	1,702,554.80	174,863.45
FXPF20010102 73358WCX0	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	980,000.000	1,054,930.80	1,201,617.20	146,686.40
FXPF20010102 735389MT2	PORT OF SEATTLE WA REVENUE 7.000% 05/01/2036 DD 07/16/09	805,000.000	896,021.35	942,598.65	46,577.30
FXPF20010102 759136QP2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	460,000.000	529,257.60	647,818.00	118,560.40
FXPF20010102 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	1,000,000.000	1,164,750.00	1,338,980.00	174,230.00
FXPF20010102 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	300,000.000	338,328.00	416,823.00	78,495.00
FXPF20010102 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	735,000.000	845,242.65	993,889.05	148,646.40
FXPF20010102 91412F7X9	UNIV OF CALIFORNIA CA REVENUES 6.270% 05/15/2031 DD 08/27/09	500,000.000	531,205.00	565,425.00	34,220.00
FXPF20010102 91412F7Y7	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	1,750,000.000	1,928,517.50	2,249,327.50	320,810.00
FXPF20010102 917565LK7	UTAH ST TRANSIT AUTH SALES TAX 5.705% 06/15/2040 DD 10/20/10	390,000.000	388,139.70	467,418.90	79,279.20
FXPF20010102 93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	1,060,000.000	1,091,450.20	1,228,370.40	136,920.20
FXPF20010102 99F700C5A	US ULTRA BOND (CBT) EXP MAR 15	30.000	0.00	204,609.38	204,609.38
FXPF20010302 13063BBU5	CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	205,000.000	258,880.15	303,646.00	44,765.85
FXPF20010302 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	215,000.000	323,992.60	335,470.95	11,478.35
FXPF20010302 249218BC1	DENVER CO PUBLIC SCHS COPS 4.242% 12/15/2037 DD 04/23/13	205,000.000	182,708.30	210,781.00	28,072.70
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	190,000.000	250,163.50	285,520.60	35,357.10
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	625,000.000	804,032.80	906,456.25	102,423.45
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	295,415.10	333,023.40	37,608.30
FXPF20010302 650035VB1	NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10	225,000.000	250,463.25	289,253.25	38,790.00
FXPF25010002 99QACRC31	CCP_IRS R US0003M P 3.213% 2044 AUG 13	250,000,000.000	0.01	263,300,000.00	263,299,999.99
FXPF25010002 99QACUFJ6	CCP_IRS R US0003M P 2.623% 2029 DEC 29	215,000,000.000	0.01	221,776,800.00	221,776,799.99
FXPF25010002 99QACUFL1	CCP_IRS R US0003M P 2.576% 2029 DEC 29	215,000,000.000	0.01	221,776,800.00	221,776,799.99
FXPF30010002 02765UEH3	AMERICAN MUNI PWR-OHIO INC OH 7.734% 02/15/2033 DD 12/21/10	300,000.000	371,739.00	415,539.00	43,800.00
FXPF30010002 02765UEJ9	AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10	500,000.000	633,930.00	754,070.00	120,140.00
FXPF30010002 105756BW9	BRAZILIAN GOVERNMENT INTERNATI 5.000% 01/27/2045 DD 08/01/14	6,950,000.000	6,810,444.00	6,811,000.00	556.00
FXPF30010002 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	100,000.000	129,347.00	154,319.00	24,972.00
FXPF30010002 13077CTL8	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10	300,000.000	339,480.00	398,859.00	59,379.00
FXPF30010002 54473ENS9	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	4,500,000.000	5,264,595.00	6,566,175.00	1,301,580.00
FXPF30010002 59259NZN6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	300,000.000	335,526.00	399,900.00	64,374.00
FXPF30010002 626207YM0	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	900,000.000	940,410.00	1,186,290.00	245,880.00
FXPF30010002 646136WV9	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	4,000,000.000	4,314,240.00	4,463,080.00	148,840.00
FXPF30010002 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	2,600,000.000	3,310,944.00	3,770,858.00	459,914.00
FXPF30010002 64971MT44	NEW YORK CITY NY TRANSITIONAL 5.267% 05/01/2027 DD 06/04/10	300,000.000	323,214.00	356,361.00	33,147.00



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07	450,000.000	349,024.50	389,227.50	40,203.00
FXPF30010002 91086QAS7	MEXICO GOVERNMENT INTERNATIONAL 6.750% 09/27/2034 DD 09/27/04	1,200,000.000	1,416,000.00	1,567,200.00	151,200.00
FXPF30010002 91086QBE7	MEXICO GOVERNMENT INTERNATIONAL 5.550% 01/21/2045 DD 01/21/14	5,360,000.000	5,331,699.20	6,231,000.00	899,300.80
FXPF30010002 93976AAH5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	2,000,000.000	2,137,420.00	2,512,480.00	375,060.00
FXPF30010002 99QAB9AN0	CCP_CD X IG19 5Y CME 1.000% 12/20/2017 DD 09/20/12	7,600,000.000	162,652.62	143,453.95	-19,198.67
FXPF30010002 99QABGFE9	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	700,000.000	7,839.78	1,436.67	-6,403.11
FXPF30010002 99QABGGJ7	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	700,000.000	7,839.78	1,436.67	-6,403.11
FXPF30010002 99QABGHB3	CDS_SP UL TOYOTA MOTOR CORP 1.000% 03/20/2015 DD 12/21/09	200,000.000	2,239.94	410.48	-1,829.46
FXPF30010002 99QABLP49	CDS SP UL UNITED KINGDOM OF GI R 100BPS 2015 SEP 20	1,000,000.000	15,772.73	7,035.92	-8,736.81
FXPF30010002 99QACCT51	CCP CD X SP UL NA.IG.19 1.000% 12/20/2017 DD 09/20/12	10,000,000.000	211,870.00	187,910.00	-23,960.00
FXPF30010002 99QACDWQ9	CCP_CD X IG20 5Y CME REC 100BPS 2018 JUN 20	9,500,000.000	188,911.12	183,046.57	-5,864.55
FXPF30010002 99QACHPJ4	CCP UL CD X.NA.HY.18 (ICE) P 500BPS 2017 JUN 20	4,600,000.000	98,932.20	79,851.40	-19,080.80
FXPF30010002 99QACJPT8	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	100,000.000	582.23	693.48	111.25
FXPF30010002 99QACLSJ2	CDS SP UL GENERAL MOTORS COMPA R 500BP 2019 MAR 20	700,000.000	119,739.64	104,218.09	-15,521.55
FXPF30010002 99QACPLB7	CCP_IRS USD-LIBOR-BBA 3M CME PAY 2.70% 2024 MAY 21	7,800,000.000	0.02	-304,819.32	-304,819.34
FXPF30010002 99QACQBP5	CCP_P IRS USD-LIBOR-BBA 3M CME REC 2.25% 2019 DEC 17	13,600,000.000	0.01	-315,446.02	-315,446.03
FXPF30010002 99QACQSF9	CCP_IRS US0003M CME PAY 2.7% 2024 JUL 18	11,400,000.000	0.02	-441,353.96	-441,353.98
FXPF30010002 99QACSUE5	CCP_CD X SP UL CD X IG23 5Y R 100 BPS 2019 DEC 20	74,500,000.000	1,186,289.16	1,191,180.50	4,891.34
FXPF30010002 99QACTB20	IFL PAY 1.5325 R US CPI 2016 NOV 07	700,000.000	15.00	-11,209.59	-11,224.59
FXPF30010002 99QACTDL6	IFL PAY 1.54 R US CPI 2016 NOV 07	200,000.000	0.00	-2,770.75	-2,770.75
FXPF30010002 99QACUDR0	CCP_IRS PLIB3M 100BPS R2.250% 2020 JUN 17 CME	4,200,000.000	0.02	-50,158.67	-50,158.69
FXPF30010002 99ZAL2153	BNP PARIBAS CAT 2 REPO 0.140% 01/05/2015 DD 12/31/14	8,700,000.000	8,700,000.00	8,700,000.00	0.00
FXPF30010002 99ZAL2Y81	CITIGROUP CAT 2MM REPO 0.150% 01/02/2015 DD 12/30/14	7,300,000.000	7,300,000.00	7,300,000.00	0.00
FXPF30010002 99ZAL2Y99	JP MORGAN CP REP 0.150% 01/02/2015 DD 12/30/14	800,000.000	800,000.00	800,000.00	0.00
FXPF30010002 AA9QDUU73	CCP_IRS. P AUD-BBR-BBSW 3M CME REC 3.25% 2017 SEP 21	30,900,000.000	0.18	231,504.90	231,504.72
FXPF30010002 AAB3WCKZ9	AUSTRALIA GOVERNMENT BOND 5.500% 04/21/2023	128,000.000	126,509.52	126,834.04	324.52
FXPF30010002 EDF306C5S	EURO-BUND FUTURE (EUX) EXP MAR 15	16.000	0.00	59,050.44	59,050.44
FXPF30010002 EHB7JR3H2	HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2036	500,000.000	335,663.41	302,573.00	-33,090.41
FXPF30010002 EX9QDVLB8	CCP_IRS R BP0006M P 2.75% 2025 MAR 18	4,100,000.000	0.04	-517,884.71	-517,884.75
FXPF30010002 EX9QDWD09	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 3.00% 2024 SEP 11	700,000.000	6,252.15	-37,000.78	-43,252.93
FXPF30010002 FJ9QCT5X4	CCP_IRS JPY-LIBOR-BBA 6M CME VAR RT 0% 2013 JAN 25	619,400,000.000	-52,585.03	-252,029.89	-199,444.86
FXPF30010002 FJ9QDF6V6	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	10,000,000.000	0.00	145.35	145.35
FXPF30010002 FJ9QDFZ77	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2015 MAR 20	10,000,000.000	0.00	43.96	43.96
FXPF30010002 FJ9QDGMS3	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	10,000,000.000	0.00	122.18	122.18
FXPF30010002 FJ9QDH7G4	CDS SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	10,000,000.000	0.00	122.18	122.18
FXPF30010002 FJ9QDYXY9	CD X SP UL ITRAXX_JAPAN_22_1 R 100BPS 2019 DEC 20	10,000,000.000	1,474.85	1,345.87	-128.98

BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	FLBP0S1C3 INDONESIA GOVERNMENT INTE 144A 2.875% 07/08/2021	500,000.000	678,423.83	612,587.81	-65,836.02
FXPF30010002	LB9QDUBY1 IRS ZCS P BRL-CDI R 11.68% 2021 JAN 04	1,800,000.000	0.00	-5,377.18	-5,377.18
FXPF30010002	LB9QDWB19 IRS P BRL-CDI DAILY R 11 UAG 2021 JAN 04	400,000.000	0.00	-4,698.77	-4,698.77
FXPF30010002	LBB1RB7L3 BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028	2,300,000.000	943,202.29	868,708.15	-74,494.14
FXPF30010002	LBB4Q5YM9 BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023	94,000.000	33,651.38	29,591.39	-4,059.99
FXPF30010002	LBB62L3V9 BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021	94,000.000	34,632.40	30,161.71	-4,470.69
FXPF30010002	LM9160911 MEXICAN UDIBONOS 4.000% 11/15/2040	1,882,460.000	157,361.42	143,658.40	-13,703.02
FXPF30010002	LM9QDSZS9 CCP IRS P TI28D R 5.610% CME 2021 JUL 07	1,900,000.000	347.33	-773.54	-1,120.87
FXPF30010002	LM9QDW7N2 CCP IRS P MXN TIE 0BP R 5.840% 2021 SEP 14 CME	5,300,000.000	808.03	2,065.13	1,257.10
FXPF30010002	LM9QDYAW4 CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.81% 2021 SEP 29	3,400,000.000	0.00	831.80	831.80
FXPF30010002	LM9QDYDQ4 CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.75% 2021 SEP 30	1,000,000.000	0.00	-1.14	-1.14
FXPF30010002	LMB1G14F9 MEXICAN UDIBONOS 4.500% 11/22/2035	3,712,630.000	334,295.21	302,324.29	-31,970.92
FXPF30010002	LMBNH74X8 MEXICAN UDIBONOS 4.000% 11/08/2046	3,503,468.000	295,124.06	273,700.60	-21,423.46
FXPF30010002	NA9QA91B2 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	600,000.000	43,851.90	13,519.75	-30,332.15
FXPF30010002	NA9QA9XE1 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	100,000.000	7,308.65	2,253.29	-5,055.36
FXPF30010002	NA9QA9XJ0 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	100,000.000	7,308.65	2,253.29	-5,055.36
FXPF30010002	NA9QA9Y75 CDS SP UL BP P.L.C. R 500BPS 2015 JUN 20	100,000.000	7,308.65	2,253.29	-5,055.36
FXPF30010002	NA9QBB621 CDS SP UL ABU DHABI R 100BPS 2015 SEP 20	400,000.000	6,220.50	2,236.43	-3,984.07
FXPF30010002	NA9QBCHU5 CDS SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	500,000.000	7,140.64	2,999.68	-4,140.96
FXPF30010002	NA9QBCLM8 CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	1,200,000.000	16,081.34	6,735.79	-9,345.55
FXPF30010002	NA9QBCY85 CDS SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	800,000.000	10,720.90	4,490.53	-6,230.37
FXPF30010002	NA9QBD130 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	600,000.000	9,722.15	4,112.06	-5,610.09
FXPF30010002	NA9QBD155 CDS SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	2,000,000.000	35,056.94	18,987.92	-16,069.02
FXPF30010002	NA9QBD2W5 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	500,000.000	8,101.80	3,426.72	-4,675.08
FXPF30010002	NA9QBD3A2 CDS SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	2,100,000.000	32,469.19	18,522.76	-13,946.43
FXPF30010002	NA9QBD6U5 CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	400,000.000	5,539.51	2,768.94	-2,770.57
FXPF30010002	NA9QBDAN6 CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	5,200,000.000	85,029.15	31,892.28	-53,136.87
FXPF30010002	NA9QBDAW6 CDS SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	1,000,000.000	16,351.76	6,133.13	-10,218.63
FXPF30010002	NA9QBDC46 CDS SP UL TOTAL SA R 100BPS 2015 SEP 20	1,000,000.000	16,113.26	6,182.66	-9,930.60
FXPF30010002	NA9QBDDJ2 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	500,000.000	7,297.44	2,786.80	-4,510.64
FXPF30010002	NA9QBDDL7 CDS SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	500,000.000	7,297.44	2,786.80	-4,510.64
FXPF30010002	NA9QBDWM4 CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	400,000.000	7,148.21	3,762.07	-3,386.14
FXPF30010002	NA9QBDYR1 CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	500,000.000	8,935.26	4,702.59	-4,232.67
FXPF30010002	NA9QBEBP8 CDS SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	100,000.000	1,384.88	692.24	-692.64
FXPF30010002	NA9QBEBU7 CDS SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	1,000,000.000	17,870.52	9,405.17	-8,465.35
FXPF30010002	NA9QBEDD3 CDS SP UL ABU DHABI R 100BPS 2015 DEC 20	700,000.000	12,305.85	5,163.63	-7,142.22

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QBG1H2 CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	1,200,000.000	18,081.35	10,255.39	-7,825.96
FXPF30010002	NA9QBG1M1 CDS SP UL DANONE R 100BPS 2016 MAR 20	500,000.000	9,818.41	5,375.26	-4,443.15
FXPF30010002	NA9QBG1P4 CDS SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	3,000,000.000	42,326.73	16,248.54	-26,078.19
FXPF30010002	NA9QBG4L0 CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	1,500,000.000	29,415.18	17,100.87	-12,314.31
FXPF30010002	NA9QBG4X4 CDS SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	500,000.000	9,805.06	5,700.29	-4,104.77
FXPF30010002	NA9QBG562 CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	500,000.000	10,150.76	4,417.00	-5,733.76
FXPF30010002	NA9QBG5U9 CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	800,000.000	16,241.21	7,067.19	-9,174.02
FXPF30010002	NA9QBG6C8 CDS SP UL BP P.L.C. R 100BPS 2016 MAR 20	500,000.000	10,150.76	4,417.00	-5,733.76
FXPF30010002	NA9QBJB02 CDS SP UL ABU DHABI R 100BPS 2016 MAR 20	100,000.000	1,959.90	915.53	-1,044.37
FXPF30010002	NA9QBM2S4 CDS SP UL BP P.L.C. R 100BPS 2016 JUN 20	400,000.000	8,717.81	4,048.65	-4,669.16
FXPF30010002	NA9QBM775 CDS SP UL ABU DHABI R 100BPS 2016 JUN 20	1,400,000.000	28,837.41	15,067.93	-13,769.48
FXPF30010002	NA9QBMRR9 CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	400,000.000	6,815.06	4,878.92	-1,936.14
FXPF30010002	NA9QBMTY2 CDS SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	300,000.000	5,111.29	3,659.19	-1,452.10
FXPF30010002	NA9QBMYL4 CDS SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	500,000.000	9,405.22	6,775.48	-2,629.74
FXPF30010002	NA9QBP8C6 CDS SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	900,000.000	19,549.27	12,622.99	-6,926.28
FXPF30010002	NA9QBP8J1 CDS SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	300,000.000	4,415.45	2,421.10	-1,994.35
FXPF30010002	NA9QC1P13 CDS SP UL TOTAL SAR 100BPS 2015 SEP 20	2,100,000.000	33,837.85	12,983.59	-20,854.26
FXPF30010002	NA9QC72Z0 CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	1,100,000.000	6,404.57	7,628.23	1,223.66
FXPF30010002	NA9QC8W02 CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	1,900,000.000	11,062.45	13,176.03	2,113.58
FXPF30010002	NA9QCD5Q4 CDS SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	1,200,000.000	15,731.89	12,537.96	-3,193.93
FXPF30010002	NA9QCG4K1 CDS SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	1,900,000.000	56,593.76	47,235.24	-9,358.52
FXPF30010002	NA9QCKMG1 CDS SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	500,000.000	75,281.76	60,715.27	-14,566.49
FXPF30010002	NA9QCLGL5 CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	100,000.000	1,689.11	1,863.24	174.13
FXPF30010002	NA9QCNA37 CDS SP UL METLIFE INC. R 100BPS 2017 DEC 20	3,200,000.000	54,051.36	59,623.78	5,572.42
FXPF30010002	NA9QCNCB2 CDS SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	800,000.000	17,919.86	13,089.01	-4,830.85
FXPF30010002	NA9QCNBQ5 CDS SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	1,000,000.000	23,396.53	18,476.43	-4,920.10
FXPF30010002	NA9QCNK69 CDS SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	1,200,000.000	20,205.48	24,649.15	4,443.67
FXPF30010002	NA9QCRK52 CDS SP UL AT&T INC. R 100BPS 2023 MAR 20	500,000.000	226.50	-1,941.13	-2,167.63
FXPF30010002	NA9QCT647 CDS SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	100,000.000	440.35	640.53	200.18
FXPF30010002	NA9QCULB1 CDS SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	1,200,000.000	152,895.62	98,305.90	-54,589.72
FXPF30010002	NA9QCWFF5 CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	400,000.000	-25,063.04	-43,665.86	-18,602.82
FXPF30010002	NA9QD1QH6 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.85% 2019 DEC 04	3,400,000.000	0.01	0.01	0.00
FXPF30010002	NA9QDBVM7 CDS SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	300,000.000	5,430.95	4,696.39	-734.56
FXPF30010002	NA9QDGHK6 CDS SP UL MORGAN STANLEY R 100BPS 2019 MAR 20	200,000.000	266.67	2,524.56	2,257.89
FXPF30010002	NA9QDLD86 CDS SP UL FORD MOTOR COMPANY R 500BPS 2019 JUN 20	300,000.000	58,715.42	53,179.30	-5,536.12
FXPF30010002	NA9QDME59 CDS SP UL NEWMONT MINING CORP R 100BPS 2019 JUN 20	200,000.000	0.00	-3,067.00	-3,067.00



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QDMFN9 CDS SP UL VERIZON COMMUNICATI R 100BPS 2019 JUN 20	500,000.000	10,964.53	8,761.89	-2,202.64
FXPF30010002	NA9QDQ675 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	3,400,000.000	30,697.61	-16,594.58	-47,292.19
FXPF30010002	NA9QDQ683 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,800,000.000	17,114.23	-8,785.37	-25,899.60
FXPF30010002	NA9QDQ915 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	4,800,000.000	48,077.25	-23,427.65	-71,504.90
FXPF30010002	NA9QDQUG8 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	400,000.000	0.00	-1,952.30	-1,952.30
FXPF30010002	NA9QDUMW3 CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 SEP 20	6,500,000.000	0.00	-45,177.41	-45,177.41
FXPF30010002	NA9QDVXW9 CDS SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	500,000.000	0.00	-69,023.55	-69,023.55
FXPF30010002	NA9QDX0W1 CDS SP UL FORD MOTOR COMPANY R 500BPS 2019 DEC 20	900,000.000	170,642.52	170,795.85	153.33
FXPF30010002	NA9QDY520 CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	300,000.000	0.00	2,699.01	2,699.01
FXPF30010002	NA9QDY587 CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	900,000.000	0.00	8,097.04	8,097.04
FXPF30010002	NA9QDY8T8 CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	800,000.000	2,924.16	7,197.37	4,273.21
FXPF30010002	NAB02ZV0 MEXICO GOVERNMENT INTERNATIONAL 6.750% 09/27/2034	1,000,000.000	1,180,000.00	1,306,000.00	126,000.00
FXPF30010002	XX9QA9VQ5 CDS SP UL BP P.L.C. R 100BPS 2015 JUN 20	100,000.000	1,905.66	432.77	-1,472.89
FXPF30010002	XX9QD0XK2 IFL PAY 0.9 R EUR HICP EX TOB 2019 NOV 15	2,000,000.000	1,043.33	-33,994.44	-35,037.77
FXPF30010002	XX9QD10D2 IFL L HICP EX TOB P 0.7% 2018 DEC 15	100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1679 IFL R EUROSTAT HICP P 0.6% 2018 DEC 15	50,000.000	25.33	-783.42	-808.75
FXPF30010002	XX9QD18G7 IFL R EUROSTAT HICP P 0.6% DUB 2018 DEC 15	50,000.000	0.00	-518.20	-518.20
FXPF30010002	XX9QD1CL1 IFL PAY 0.91 R EUR HICP EX TOB 2019 NOV 26	300,000.000	64.40	5,377.92	5,313.52
FXPF30010002	XX9QD1JE0 IFL R HICP EX P 0.91% 2019 NOV 26	100,000.000	47.61	-1,894.45	-1,942.06
FXPF30010002	XX9QD1R27 IFL R EUROSTAT HICP P 0.8% UAG 2019 DEC 10	100,000.000	64.20	-1,393.01	-1,457.21
FXPF30010002	XX9QD1RB7 IFL R EUROSTAT HICP P 0.75% 2019 DEC 10	200,000.000	929.07	-2,157.79	-3,086.86
FXPF30010002	XX9QD1RK7 IFL R EUROSTAT HICP P 0.75% 2019 DEC 10	300,000.000	336.87	-3,123.39	-3,460.26
FXPF30010002	XX9QD1RM3 IFL R EUROSTAT HICP P 0.75%CBK VAR RT C 15	100,000.000	446.65	438.64	-8.01
FXPF30010002	XX9QD1T33 IFL R HICPEX TOB P 0.8% 2019 DEC 10	50,000.000	111.93	-657.20	-769.13
FXPF30010002	XX9QD1YU7 IFL R HICP EX TOB P 0.85% 2019 DEC 15	50,000.000	15.99	15.73	-0.26
FXPF30010002	XX9QD2BL0 IFL R EUROSTAT HICP P 0.35% 2017 DEC 15	50,000.000	4.95	-257.32	-262.27
FXPF30010002	XX9QDEZX2 CDS SP UL UPC HOLDING B.V. R 500BPS 2021 MAR 20	350,000.000	50,808.97	51,685.00	876.03
FXPF30010002	XX9QDFMC9 CDS SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	400,000.000	37,856.67	66,076.16	28,219.49
FXPF30010002	XX9QDHLL6 CDS SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	300,000.000	36,191.87	49,557.13	13,365.26
FXPF30010002	XX9QDKNJ2 CCP_IRS R EUR003M P 0.4% 2015 MAR 14 CME	13,700,000.000	0.05	-11,024.66	-11,024.71
FXPF30010002	XX9QDNLB5 CDS SP UL UNITYMEDIA KABELBW R 500BPS 2021 JUN 20	400,000.000	58,661.12	78,394.23	19,733.11
FXPF30010002	XX9QDPRK4 CDS_SP UL GREEK GOVT R 100BPS 2015 JUN 15	500,000.000	0.00	-39,555.69	-39,555.69
FXPF30010002	XX9QDQUU6 CDS SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	300,000.000	45,558.30	37,216.76	-8,341.54
FXPF30010002	XX9QDV558 CCP_IRS P EUR 6MB R 1.250% CME 2025 MAR 18	6,900,000.000	63,286.04	-331,477.43	-394,763.47
FXPF30010002	XX9QDVFP3 IFL R HICPEX P 1.05% 2019 SEP 15 DUB	200,000.000	132.03	-6,240.22	-6,372.25
FXPF30010002	XX9QDVFW8 IFL R HICPEX P 1.05% 2019 SEP 15 BNP	400,000.000	0.00	-11,088.17	-11,088.17



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	XX9QDVGP2 IFL R EUROSTAT HICP P 1.05% 2019 SEP 15	100,000.000	118.58	-3,146.15	-3,264.73
FXPF30010002	XX9QDW2T7 IFL R EUROSTAT HICP P 1.05% 2019 SEP 15	500,000.000	1,849.03	-15,730.76	-17,579.79
FXPF30010002	XX9QDX505 IFL R EUROSTAT HICP P 1% 2019 OCT 15	800,000.000	0.00	-19,190.21	-19,190.21
FXPF30010002	XX9QDX6B0 IRS INF R HICP EX TOB P 1% 2019 OCT 15	1,400,000.000	92.17	-33,582.87	-33,675.04
FXPF30010002	XX9QDX828 CCP_CD.X SP UL ITRAXX EUROPE S REC 100BPS 2019 DEC 20	9,100,000.000	196,306.27	198,999.01	2,692.74
FXPF30010002	XX9QDXZ02 IFS R EUR HICP ALL ITEMS 3M P 1.05% 2019 SEP 15	200,000.000	0.00	-5,544.09	-5,544.09
FXPF30010002	XX9QDY1D9 IFL_R HICP EX TOB P 0.9% 2019 OCT 15	800,000.000	0.00	-16,171.14	-16,171.14
FXPF30010002	XX9QDZAA2 IRS INF R SWAP EM1.0 P 1% CBK VAR RATE 10/22/2019	200,000.000	0.00	-4,844.35	-4,844.35
FXPF30010002	XX9QDZRT3 IFL R EUROSTAT HICP P 1% 2019 OCT 15	200,000.000	0.00	-4,797.56	-4,797.56
FXPF25010002	99QACS9AA IRS P US0003M R 2.315 01052015 CALL JAN 15 002.315 ED 1/05/15	1,950,000,000.000	25,400,000.00	4,321,746.00	-21,078,254.00
FXPF25010002	99QACU9CC IRS P US0003M R 2.282% 4/02/25 CALL MAR 15 002.282 ED 3/31/15	600,000,000.000	6,450,000.00	5,931,078.00	-518,922.00
FXPF25010002	99QACU9DA IRS P US0003M R 2.325 04022015 CALL APR 25 002.325 ED 4/02/25	2,200,000,000.000	25,130,000.00	25,470,434.00	340,434.00
FXPF25010202	6488169OW S & P 500 INDEX (OTC) PUT MAR 15 2062.020 ED 3/31/15	240,056.000	13,011,035.20	16,262,502.50	3,251,467.30
FXPF30010002	99QAB89UX IRS R US0003M P 3.45% 9/23/45 PUT SEP 15 003.450 ED 09/21/15	7,400,000.000	1,199,343.01	73,455.80	-1,125,887.21
FXPF30010002	99QACG9SS IRS P US0003M R 5.2% 08/02/46 PUT JUL 16 005.200 ED 07/29/16	1,400,000.000	54,326.55	2,337.82	-51,988.73
FXPF30010002	99QACM9OP IRS R 3.85% 30YR DUB 03/06/45 PUT MAR 15 003.850 ED 03/04/15	6,300,000.000	342,300.00	47.57	-342,252.43
FXPF30010002	99QACM9OT IRS R 3.85% 30YR JPM 03/06/45 PUT MAR 15 003.850 ED 03/04/15	2,000,000.000	92,000.00	15.10	-91,984.90
FXPF30010002	99QACN9OE IRS R 3.85% 30YR MYC 030645 PUT MAR 15 003.850 ED 030415	6,300,000.000	283,500.00	47.57	-283,452.43
FXPF30010002	99QACQ9TB IRS P USD 30Y 700BPS R 3.950% PUT AUG 17 003.950 ED 081517	1,300,000.000	91,000.00	36,831.38	-54,168.62
FXPF30010002	99QACR9TD IRS P US0003M R 3.95% 08/17/47 PUT AUG 17 003.950 ED 08/15/17	400,000.000	24,680.00	11,332.68	-13,347.32
FXPF30010002	99QACR9TL IRS P USD 627BPS R 3.950% PUT AUG 17 003.950 ED 08/17/17	1,700,000.000	106,370.00	48,289.98	-58,080.02
FXPF30010002	99QACR9TM IRS P USD30Y 584BPS R 3.950% PUT AUG 17 003.950 ED 08/17/17	500,000.000	29,200.00	14,202.94	-14,997.06
FXPF30010002	99QACR9TQ IRS P USD 30Y 575BPS R 3.950% PUT AUG 17 003.950 ED 08/17/17	400,000.000	23,020.00	11,362.35	-11,657.65
FXPF30010002	99QACS9TG IRS P USD 30Y 64BPS R 3.9500% PUT AUG 17 003.950 ED 08/17/17	3,400,000.000	225,760.00	96,579.96	-129,180.04
FXPF30010002	99QACT9LM IRS P USD 2Y 18BPS R 1.14% CALL DEC 15 001.140 ED 120115	37,800,000.000	74,041.23	76,540.46	2,499.23
FXPF25010002	99QACRC49 CCP IRS_R US0003M P 3.213% 2044 AUG 13	-250,000,000.000	-0.01	-290,585,000.00	-290,584,999.99
FXPF25010002	99QACUFG2 CCP IRS R US0003M P 2.623% 2029 DEC 29	-215,000,000.000	-0.01	-224,864,200.00	-224,864,199.99
FXPF25010002	99QACUFG3 CCP IRS R US0003M P 2.576% 2029 DEC 29	-215,000,000.000	-0.01	-223,559,150.00	-223,559,149.99
FXPF30010002	999BRCUS0 BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-310,000.000	-310,000.00	-310,000.00	0.00
FXPF30010002	999DUBUS4 DB CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-290,000.000	-290,000.00	-290,000.00	0.00
FXPF30010002	999GSCD99 DOM MFA CASH COLL GSC VAR RT 01/01/2049 DD 07/01/08	-725,000.000	-725,000.00	-725,000.00	0.00
FXPF30010002	999GSTUS1 GOLDMAN INTL (GST) CASH COLL VAR RT 01/01/2049 DD 07/01/08	-230,000.000	-230,000.00	-230,000.00	0.00
FXPF30010002	999JPMUS3 JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-290,000.000	-290,000.00	-290,000.00	0.00
FXPF30010002	999MYCUS8 MORGAN STANLEY (MYC) CASH COLL VAR RT 01/01/2049 DD 07/01/08	-69,000.000	-69,000.00	-69,000.00	0.00
FXPF30010002	99QAB9AM2 CCP CDX IG19 5Y CME REC 100BPS 2017 DEC 20	-7,600,000.000	0.00	0.00	0.00
FXPF30010002	99QABGFD1 CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	-700,000.000	0.00	0.00	0.00



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	99QABGG73 CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	-200,000.000	0.00	0.00	0.00
FXPF30010002	99QABGGH1 CDS SP UL TOYOTA MOTOR CORP R 100BPS 2015 MAR 20	-700,000.000	0.00	0.00	0.00
FXPF30010002	99QACCT69 CCP_CDX SP UL NA.IG.19 2017 DEC 20	-10,000,000.000	0.00	0.00	0.00
FXPF30010002	99QACDWP1 CCP CDX IG20 5Y CME REC 100BPS 2018 JUN 20	-9,500,000.000	-0.01	0.00	0.01
FXPF30010002	99QACHPK1 CCP-UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20..	-4,600,000.000	0.00	0.00	0.00
FXPF30010002	99QACLSK9 CDS-SP UL GENERAL MOTORS COMPA R 500BP 2019 MAR 20	-700,000.000	0.00	0.00	0.00
FXPF30010002	99QACPLA9 CCP IRS USD-LIBOR-BBA 3M CME PAY 2.70% 2024 MAY 21	-7,800,000.000	-0.02	0.00	0.02
FXPF30010002	99QACQBN0 CCP P IRS USD-LIBOR-BBA 3M CME REC 2.25% 2019 DEC 17	-13,600,000.000	-329,664.01	0.00	329,664.01
FXPF30010002	99QACQSE2 CCP IRS US0003M CME PAY 2.7% 2024 JUL 18	-11,400,000.000	-0.02	0.00	0.02
FXPF30010002	99QACSUD7 CCP CDS SP UL CDX IG23 5Y R 100BPS 2019 DEC 20	-74,500,000.000	-0.12	0.00	0.12
FXPF30010002	99QACTB38 IFL_PAY 1.5325 R US CPI 2016 NOV 07	-700,000.000	0.00	0.00	0.00
FXPF30010002	99QACTDM4 IFL_PAY 1.54 R US CPI 2016 NOV 07	-200,000.000	0.00	0.00	0.00
FXPF30010002	99QACUDS8 CCP IRS P LIB3M 100BPS R2.250% 2020 JUN 17 CME	-4,200,000.000	-40,761.02	0.00	40,761.02
FXPF30010002	AA9QDUU81 CCP_IRS_P AUD-BBR-BBSW 3M CME REC 3.25% 2017 SEP 21	-30,900,000.000	-31,339.54	0.00	31,339.54
FXPF30010002	EX9QDVL80 CCP IRS R BP0006M P 2.75% 2025 MAR 18	-4,100,000.000	-102,352.56	0.00	102,352.56
FXPF30010002	EX9QDWD17 CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 3.00% 2024 SEP 11	-700,000.000	-0.02	0.00	0.02
FXPF30010002	FJ9QCT5Y2 CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	-619,400,000.000	0.00	0.00	0.00
FXPF30010002	FJ9QDF0C4 CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2015 MAR 20	-10,000,000.000	-1,004.99	0.00	1,004.99
FXPF30010002	FJ9QDF6Z7 CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	-10,000,000.000	-2,550.41	0.00	2,550.41
FXPF30010002	FJ9QDGMX2 CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	-10,000,000.000	-2,285.61	0.00	2,285.61
FXPF30010002	FJ9QDH7M1 CDS_SP UL TOKYO ELECTRIC POWE R 100BPS 2016 MAR 20	-10,000,000.000	-1,697.45	0.00	1,697.45
FXPF30010002	FJ9QDYXZ6 CDX_SP UL ITRAXX_JAPAN_22_1 R 100BPS 2019 DEC 20	-10,000,000.000	0.00	0.00	0.00
FXPF30010002	LB9QDUBZ8 IRS_ZCS P BRL-CDI R 11.68% 2021 JAN 04	-1,800,000.000	-5,305.48	0.00	5,305.48
FXPF30010002	LB9QDWB27 IRS_P BRL-CDI DAILY R 11 UAG 2021 JAN 04	-400,000.000	-1,394.09	0.00	1,394.09
FXPF30010002	LM9QDSZT7 CCP_IRS P TI28D R 5.610% CME VAR RATE 07/07/2021	-1,900,000.000	-262.63	0.00	262.63
FXPF30010002	LM9QDW7P7 CCP_IRS P MXN TIE 0BP R 5.840% 2021 SEP 14 CME	-5,300,000.000	0.00	0.00	0.00
FXPF30010002	LM9QDYAX2 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.81% 2021 SEP 29	-3,400,000.000	-124.98	0.00	124.98
FXPF30010002	LM9QDYDR2 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.75% 2021 SEP 30	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QA91D8 CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-600,000.000	0.00	0.00	0.00
FXPF30010002	NA9QA9XH4 CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QA9XN1 CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QA9Y91 CDS_SP UL BP P.L.C. R 500BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBB639 CDS_SP UL ABU DHABI R 100BPS 2015 SEP 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBB6U9 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 SEP 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBCHV3 CDS_SP UL BHP BILLITON LIMITE R 100BPS 2015 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBCLP1 CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	-1,200,000.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

BNY MELLON

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

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FXPF30010002	NA9QBCY93 CDS_SP UL RIO TINTO LIMITED R 100BPS 2015 SEP 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD148 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	-600,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD163 CDS_SP UL COMCAST CORPORATION R 100BPS 2015 DEC 20	-2,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD2X3 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 DEC 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD3L8 CDS_SP UL POTASH CORPORATION R 100BPS 2015 DEC 20	-2,100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBD6V3 CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDAQ9 CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	-5,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDAX4 CDS_SP UL ROYAL DUTCH SHELL P R 100BPS 2015 SEP 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDC79 CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDDK9 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDDM5 CDS_SP UL CANADIAN NATURAL RE R 100BPS 2015 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDWN2 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBDYS9 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBEBR4 CDS_SP UL GENERAL ELECTRIC CA R 100BPS 2015 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBEBX1 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2015 DEC 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBEDE1 CDS_SP UL ABU DHABI R 100BPS 2015 DEC 20	-700,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG1J8 CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 MAR 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG1N9 CDS_SP UL DANONE R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG1Q2 CDS_SP UL TECK RESOURCES LIM R 100BPS 2016 MAR 20	-3,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG4M8 CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	-1,500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG4Y2 CDS_SP UL CATERPILLAR INC. R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG588 CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG5V7 CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBG6E4 CDS_SP UL BP P.L.C. R 100BPS 2016 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBJB10 CDS_SP UL ABU DHABI R 100BPS 2016 MAR 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBM2U9 CDS_SP UL BP P.L.C. R 100BPS 2016 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBM783 CDS_SP UL ABU DHABI R 100BPS 2016 JUN 20	-1,400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBMRS7 CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBMTZ9 CDS_SP UL TOYOTA MOTOR CREDIT R 100BPS 2016 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBMYM2 CDS_SP UL ROGERS COMMUNICATIO R 100BPS 2016 JUN 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBP8D4 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2016 JUN 20	-900,000.000	0.00	0.00	0.00
FXPF30010002	NA9QBP8K8 CDS_SP UL FREEPORT-MCMORAN CO R 100BPS 2016 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC1P39 CDS_SP UL TOTAL SA R 100BPS 2015 SEP 20	-2,100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC7207 CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	-1,100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC7272 CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QC8W36 CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	-1,900,000.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QCD5S0 CDS_SP UL ANADARKO PETROLEUM R 100BPS 2017 JUN 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCG4M7 CDS_SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	-1,900,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCKMH9 CDS_SP UL FORD MOTOR COMPANY R 500BPS 2017 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCLGN1 CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNA86 CDS_SP UL METLIFE INC. R 100BPS 2017 DEC 20	-3,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNBP7 CDS_SP UL PLAINS ALL AMERICAN R 100BPS 2017 DEC 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNBR3 CDS_SP UL ENTERPRISE PRODUCTS R 100BPS 2017 DEC 20	-1,000,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCNLB7 CDS_SP UL PRUDENTIAL FINANCIA R 100BPS 2017 DEC 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCRK78 CDS_SP UL AT&T INC. R 100BPS 2023 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCT654 CDS_SP UL H. J. HEINZ COMPANY R 100BPS 2018 MAR 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCULE5 CDS_SP UL MGM RESORTS INTERNA R 500BPS 2018 MAR 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QCWFG3 CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QD1QK9 CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.85% 2019 DEC 04	-3,400,000.000	-0.01	-0.01	0.00
FXPF30010002	NA9QDBVQ8 CDS_SP UL BERKSHIRE HATHAWAY R 100BPS 2018 DEC 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDGH5 CDS_SP UL MORGAN STANLEY R 100BPS 2019 MAR 20	-200,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDLEH5 CDS_SP UL FORD MOTOR COMPANY R 500BPS 2019 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDME75 CDS_SP UL NEWMONT MINING CORP R 100BPS 2019 JUN 20	-200,000.000	-9,890.92	0.00	9,890.92
FXPF30010002	NA9QDMFQ2 CDS_SP UL VERIZON COMMUNICATI R 100BPS 2019 JUN 20	-500,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQ7B5 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-1,800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQ7C3 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-3,400,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQ931 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-4,800,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDQUK9 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-400,000.000	-82.74	0.00	82.74
FXPF30010002	NA9QDUMZ6 CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 SEP 20	-6,500,000.000	-59,138.43	0.00	59,138.43
FXPF30010002	NA9QDVXY5 CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	-500,000.000	-26,287.20	0.00	26,287.20
FXPF30010002	NA9QDX0X9 CDS_SP UL FORD MOTOR COMPANY R 500BPS 2019 DEC 20	-900,000.000	0.00	0.00	0.00
FXPF30010002	NA9QDY553 CDS_SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	-300,000.000	-1,974.71	0.00	1,974.71
FXPF30010002	NA9QDY6A1 CDS_SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	-900,000.000	-2,441.62	0.00	2,441.62
FXPF30010002	NA9QDY8X9 CDS_SP UL KINGDOM OF SPAIN R 100BPS 2019 DEC 20	-800,000.000	0.00	0.00	0.00
FXPF30010002	XX9QA9VS1 CDS_SP UL BP P.L.C. R 100BPS 2015 JUN 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD0XL0 IFL_PAY 0.9 R EUR HICP EX TOB 2019 NOV 15	-2,000,000.000	-354.34	0.00	354.34
FXPF30010002	XX9QD10E0 IFL L HICP EX TOB R 0.7% 2018 DEC 15	-100,000.000	-200.38	-197.26	3.12
FXPF30010002	XX9QD1687 IFL R EUROSTAT HICP P 0.6% 2018 DEC 15	-50,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD18H5 IFL_R EUROSTAT HICP P 0.6% DUB 2018 DEC 15	-50,000.000	-50.62	0.00	50.62
FXPF30010002	XX9QD1CP2 IFL_PAY 0.91 R EUR HICP EX TOB 2019 NOV 26	-300,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1JF7 IFL_R HICP EX P 0.91% 2019 NOV 26	-100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1R43 IFL_R EUROSTAT HICP P 0.8% UAG 2019 DEC 10	-100,000.000	0.00	0.00	0.00

Schedule of Investments at End of Plan Year at Revalued Cost
Report ID: M1102E
BNY MELLON
Status: FINAL
FXP COMBINE MGRS - FXPG00000300
1/1/2014 - 12/31/2014
FXP ALL MANAGER ACCOUNTS

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FXPF30010002	XX9QD1RC5 IFL_R EUROSTAT HICP P 0.75% 2019 DEC 10	-200,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1RL5 IFL_R EUROSTAT HICP P 0.75% 2019 DEC 10	-300,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1RN1 IFL_R EUROSTAT HICP P 0.75%CBK 0.750% C 15	-100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1T41 IFL_R HICPEX TOB P 0.8% 2019 DEC 10	-50,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD1YV5 IFL_R HICP EX TOB P 0.85% 2019 DEC 15	-50,000.000	0.00	0.00	0.00
FXPF30010002	XX9QD2BM8 IFL_R EUROSTAT HICP P 0.35% 2017 DEC 15	-50,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDEZY0 CDS_SP UL UPC HOLDING B.V. R 500BPS 2021 MAR 20	-350,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDFME5 CDS_SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDHLN2 CDS_SP UL VIRGIN MEDIA FINANC R 500BPS 2019 MAR 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDKNH6 CCP IRS R EUR003M P 0.4% 0.400% R 14 CME	-13,700,000.000	-0.05	0.00	0.05
FXPF30010002	XX9QDNLE9 CDS_SP UL UNITYMEDIA KABELBW R 500BPS 2021 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDPRQ1 CDS SP UL GREEK GOVT R 100BPS 2015 JUN 15	-500,000.000	-22,059.98	0.00	22,059.98
FXPF30010002	XX9QDQUY8 CDS_SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDV541 CCP IRS P EUR 6MB R 1.250% CME 2025 MAR 18	-6,900,000.000	-0.02	0.00	0.02
FXPF30010002	XX9QDVF32 IFL_R HICPEX P 1.05% 2019 SEP 15 BNP	-400,000.000	-1,097.67	0.00	1,097.67
FXPF30010002	XX9QDVFQ1 IFL_R HICPEX P 1.05% 2019 SEP 15 DUB	-200,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDVGQ0 IFL_R EUROSTAT HICP P 1.05% 2019 SEP 15	-100,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDW2W0 IFL_R EUROSTAT HICP P 1.05% 2019 SEP 15	-500,000.000	0.00	0.00	0.00
FXPF30010002	XX9QDX539 IFL_R EUROSTAT HICP P 1% 2019 OCT 15	-800,000.000	-822.13	0.00	822.13
FXPF30010002	XX9QDX6C8 IRS_INF R HICP EX TOB P 1% 2019 OCT 15	-1,400,000.000	-3,103.87	0.00	3,103.87
FXPF30010002	XX9QDX836 CCP_CD_X_SP UL ITRAXX EUROPE S REC 100BPS 2019 DEC 20	-9,100,000.000	-0.03	0.00	0.03
FXPF30010002	XX9QDXZ10 IFS_R EUR HICP ALL ITEMS 3M P 1.05% 2019 SEP 15	-200,000.000	-50.38	0.00	50.38
FXPF30010002	XX9QDY1C1 IFL R HICP EX TOB P 0.9% 2019 OCT 15	-800,000.000	-1,843.99	0.00	1,843.99
FXPF30010002	XX9QDZAB0 IRS_INF R SWAP EM1.0 P 1% CBK 2019 OCT 22	-200,000.000	-731.04	0.00	731.04
FXPF30010002	XX9QDZRU0 IFL_R EUROSTAT HICP P 1% 2019 OCT 15	-200,000.000	0.00	0.00	0.00
FXPF30010002	99QAB89UK IRS R US0003M P 2.5% DUB 9/20 PUT SEP 15 002.500 ED 09/21/15	-31,200,000.000	-1,254,077.14	-216,652.80	1,037,424.34
FXPF30010002	99QABG9OD INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220	-4,500,000.000	-2,252.61	-1,241.46	1,011.15
FXPF30010002	99QABM9VE INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	-3,400,000.000	-2,689.33	-1,242.53	1,446.80
FXPF30010002	99QACG9SR IRS P US0003M R 5.2% 08/02/21 PUT JUL 16 005.200 ED 07/29/16	-5,200,000.000	-61,728.94	-4,349.64	57,379.30
FXPF30010002	99QACM9ON IRS R 3.38% 10YR DUB 03/06/25 PUT MAR 15 003.3825 ED 3/04/15	-13,200,000.000	-341,523.81	-221.76	341,302.05
FXPF30010002	99QACM9OY IRS R 3.394% 10YR JPM 030625 PUT MAR 15 003.394 ED 030415	-4,200,000.000	-91,132.08	-65.48	91,066.60
FXPF30010002	99QACN9OA IRS R 3.385% 10YR MYC 030625 PUT MAR 15 003.385 ED 030415	-13,400,000.000	-283,098.59	-221.50	282,877.09
FXPF30010002	99QACQ9TC IRS P USD5Y 179BPS R 3.950% PUT AUG 17 003.950 ED 08/15/17	-5,300,000.000	-95,135.00	-45,066.54	50,068.46
FXPF30010002	99QACR9HA IRS P US0003M R 2.91% CALL AUG 15 002.910 ED 081715	-21,800,000.000	-78,480.00	-102,563.33	-24,083.33
FXPF30010002	99QACR9TB IRS P US0003M R 3.91% 08/17/22 PUT AUG 17 003.910 ED 08/15/17	-1,600,000.000	-24,800.00	-14,098.06	10,701.94
FXPF30010002	99QACR9TJ IRS R US0003M P 2.91% PUT AUG 15 002.910 ED 081715	-21,800,000.000	-78,480.00	-32,513.39	45,966.61



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

Schedule of Investments at End of Plan Year at Revalued Cost

1/1/2014 - 12/31/2014

Report ID: M1102E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QACR9TK	IRS P USD 5Y 157BPS R 3.900% PUT AUG 17 003.900 ED 08/17/17	-6,700,000.000	-105,511.75	-59,817.87	45,693.88
FXPF30010002 99QACR9TN	IRS P USD5Y 147BPS R 3.920% PUT AUG 17 003.920 ED 08/17/17	-2,100,000.000	-30,870.00	-18,418.55	12,451.45
FXPF30010002 99QACR9TP	IRS P USD5Y 145BPS R 3.900% PUT AUG 17 003.900 ED 08/17/17	-1,500,000.000	-21,750.00	-13,392.02	8,357.98
FXPF30010002 99QACS9BA	CDS SP UL IG23 5Y 100BPS 12/15 CALL FEB 15 000.550 ED 021815	-6,600,000.000	-4,455.00	-1,511.86	2,943.14
FXPF30010002 99QACS9NA	CDS SP UL IG23 5Y 100BPS 12/19 PUT FEB 15 000.800 ED 02/18/15	-6,600,000.000	-11,880.00	-6,970.13	4,909.87
FXPF30010002 99QACS9TH	IRS P USD 5Y 166BPS R 3.870% PUT AUG 17 003.870 ED 08/17/17	-13,600,000.000	-225,760.00	-124,701.66	101,058.34
FXPF30010002 99QACT9BL	IRS P US0003M R 2.30% CALL FEB 15 002.300 ED 021815	-3,300,000.000	-15,200.00	-28,181.84	-12,981.84
FXPF30010002 99QACT9DA	IRS P USD 10Y 49BPS R 2.3% CALL APR 15 002.300 ED 4/13/15	-6,100,000.000	-29,857.50	-49,852.31	-19,994.81
FXPF30010002 99QACT9LL	IRS P USD 10Y 9BPS R 2.15% CALL DEC 15 002.150 ED 120115	-7,800,000.000	-77,480.00	-98,955.71	-21,475.71
FXPF30010002 99QACT9NC	IRS P USD 10Y 49BPS R 2.8% PUT FEB 15 002.800 ED 02/13/15	-6,100,000.000	-29,215.00	-1,869.65	27,345.35
FXPF30010002 99QACT9NJ	IRS P US0003M R 2.75% PUT FEB 15 002.750 ED 02/18/15	-3,300,000.000	-17,352.50	-1,989.80	15,362.70
FXPF30010002 XX9QDV9IJ	IRS P EUR2Y 17BPS R .3500% CALL SEP 15 000.350 ED 9/08/15	-6,900,000.000	-15,863.53	-28,456.58	-12,593.05
FXPF30010002 XX9QDV9UB	IRS P EUR 18BPS R .3500% 91017 PUT SEP 15 000.350 ED 09/08/15	-6,900,000.000	-16,316.78	-5,481.09	10,835.69
FXPF30010002 XX9QDW9CA	IRS P EUR 10Y 20BPS R .9500% CALL MAR 15 000.950 ED 032315	-600,000.000	-1,553.10	-11,644.92	-10,091.82
FXPF30010002 XX9QDW9CB	IRS P EUR006M R 0.95% 03/25/25 CALL MAR 15 000.950 ED 3/23/15	-500,000.000	-1,004.36	-9,704.10	-8,699.74
FXPF30010002 XX9QDW9OA	IRS P EUR 10Y 64BPS R 1.550% PUT MAR 15 001.550 ED 032315	-600,000.000	-4,969.92	-144.72	4,825.20
FXPF30010002 XX9QDW9OB	IRS P EUR006M R 1.55% 03/25/25 PUT MAR 15 001.550 ED 03/23/15	-500,000.000	-4,535.83	-120.61	4,415.22
FXPF30010002 XX9QDY9AA	CDS SP UL CDX ITRA V1 5Y CALL JAN 15 000.600 ED 1/21/15	-1,400,000.000	-2,468.50	-1,649.50	819.00
FXPF30010002 XX9QDY9AB	CDS SP UL CDX ITRA V1 5Y CALL JAN 15 000.600 ED 1/21/15	-600,000.000	-842.66	-706.92	135.74
FXPF30010002 XX9QDY9AC	CDS SP UL CDX ITRA V1 5Y CALL JAN 15 000.600 ED 1/21/15	-800,000.000	-971.32	-942.57	28.75
FXPF30010002 XX9QDY9AD	CDS SP UL CDX ITRA V1 5Y 12/19 CALL JAN 15 000.600 ED 012115	-700,000.000	-1,359.40	-824.75	534.65
FXPF30010002 XX9QDY9BB	CDS SP UL CDX ITRA V1 5Y CALL FEB 15 000.550 ED 021815	-2,600,000.000	-2,280.73	-2,450.21	-169.48
FXPF30010002 XX9QDY9BC	CDS SP UL CDX ITRA V1 5Y CALL FEB 15 000.550 ED 021815	-900,000.000	-677.19	-848.15	-170.96
FXPF30010002 XX9QDY9CA	CDS SP UL CDX ITRA V1 5Y CALL MAR 15 000.500 ED 3/18/15	-1,000,000.000	-920.96	-708.50	212.46
FXPF30010002 XX9QDY9CB	CDS SP UL CDX ITRA V1 5Y CALL MAR 15 000.500 ED 031815	-1,000,000.000	-748.07	-708.50	39.57
FXPF30010002 XX9QDY9MB	CDS SP UL CDX ITRA V1 5Y 12201 PUT JAN 15 001.200 ED 01/21/15	-1,300,000.000	-3,228.36	-7.87	3,220.49
FXPF30010002 XX9QDY9MD	CDS SP UL CDX ITRA V1 5Y 12201 PUT DEC 15 001.000 ED 01/21/15	-400,000.000	-949.90	-22.08	927.82
FXPF30010002 XX9QDY9MF	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 001.000 ED 01/21/15	-800,000.000	-2,198.25	-44.17	2,154.08
FXPF30010002 XX9QDY9MG	CDS SP UL CDX ITRA V1 5Y 12/19 PUT JAN 15 001.000 ED 01/21/15	-600,000.000	-1,685.31	-33.13	1,652.18
FXPF30010002 XX9QDY9MH	CDS SP UL CDX ITRA V1 5Y 1219 PUT JAN 16 000.900 ED 01/21/15	-1,000,000.000	-1,956.33	-156.77	1,799.56
FXPF30010002 XX9QDY9MK	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 000.090 ED 01/21/15	-700,000.000	-1,183.99	-1,143.50	40.49
FXPF30010002 XX9QDY9ML	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 000.900 ED 012115	-3,600,000.000	-1,434.83	-564.39	870.44
FXPF30010002 XX9QDY9MM	CDS SP UL CDX ITRA V1 5Y PUT JAN 15 000.850 ED 012115	-1,800,000.000	-993.34	-422.38	570.96
FXPF30010002 XX9QDY9NB	CDS SP UL CDX ITRA V1 5Y PUT FEB 15 000.850 ED 02/18/15	-2,600,000.000	-5,213.10	-2,463.32	2,749.78
FXPF30010002 XX9QDY9ND	CDS SP UL CDX ITRA V1 5Y PUT FEB 15 000.850 ED 02/18/15	-900,000.000	-1,834.05	-852.69	981.36
FXPF30010002 XX9QDY9OA	CDS SP UL CDX ITRA V1 5Y PUT MAR 15 000.850 ED 031815	-1,000,000.000	-1,719.13	-1,759.17	-40.04



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	XX9QDY9OB CDS SP UL CDX ITRA V1 5Y PUT MAR 15 000.850 ED 031815	-1,000,000.000	-1,888.58	-1,759.17	129.41
TOTAL OTHER INVESTMENTS			185,863,616.92	139,097,409.49	-46,766,207.43
COMMON/COLLECTIVE TRUST					
FXPF10010402	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	2,054,459.580	2,054,459.58	2,054,459.58	0.00
FXPF10010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	5,184,165.760	5,184,165.76	5,184,165.76	0.00
FXPF10010602	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	423,470.160	423,470.16	423,470.16	0.00
FXPF10010702	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,899,228.480	1,899,228.48	1,899,228.48	0.00
FXPF11010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	51,704,153.870	51,704,153.87	51,704,153.87	0.00
FXPF11010302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	17,082,747.780	17,082,747.78	17,082,747.78	0.00
FXPF11010402	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,232,480.760	1,232,480.76	1,232,480.76	0.00
FXPF11010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	18,588,960.830	18,588,960.83	18,588,960.83	0.00
FXPF15010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,506,955.680	1,506,955.68	1,506,955.68	0.00
FXPF15010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	2,666,064.960	2,666,064.96	2,666,064.96	0.00
FXPF15010302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	2,402,638.840	2,402,638.84	2,402,638.84	0.00
FXPF20010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	65.040	65.04	65.04	0.00
FXPF20010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	868,914.780	868,914.78	868,914.78	0.00
FXPF20010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,179,979.980	1,179,979.98	1,179,979.98	0.00
FXPF20010302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	3,500,962.680	3,500,962.68	3,500,962.68	0.00
FXPF20010402	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,778,427.670	1,778,427.67	1,778,427.67	0.00
FXPF20010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	594,371.600	594,371.60	594,371.60	0.00
FXPF20010602	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	20,152,476.050	20,152,476.05	20,152,476.05	0.00
FXPF25010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	6,902,310.910	6,902,310.91	6,902,310.91	0.00
FXPF25010202	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	250,631.150	250,631.15	250,631.15	0.00
FXPF30010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1,059,747.370	1,059,747.37	1,059,747.37	0.00
FXPF30010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	371,021.840	371,021.84	371,021.84	0.00
FXPF40010502	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	1.980	1.98	1.98	0.00
FXPF40010802	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	0.140	0.14	0.14	0.00
FXPF40010902	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	0.460	0.46	0.46	0.00
FXPF40011002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	3.270	3.27	3.27	0.00
FXPF40011302	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	52.610	52.61	52.61	0.00
FXPF50010902	99VVA1049 DRIEHAUS EMERGING MARKETS GROWTH CIT CL B	10,000,000.000	100,000,000.00	89,800,000.00	-10,200,000.00
FXPF60010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	13.660	13.66	13.66	0.00
FXPF60010002	99VVAJNZ6 BLACKROCK MSCI WORLD INDEX FD	13,791,475.790	310,607,094.65	309,309,716.22	-1,297,378.43
FXPF70010002	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	770,129.940	770,129.94	770,129.94	0.00
FXPF70010102	996115960 EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	445,554.830	445,554.83	445,554.83	0.00



BNY MELLON

Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF70010202 996115960	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	3.800	3.80	3.80	0.00
FXPF70010302 996115960	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	0.300	0.30	0.30	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	17,317.74	-161,383.26
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	4,414.448	42,505,569.77	47,877,045.61	5,371,475.84
FXPF99910002 996115960	EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	132,428,002.360	132,428,002.36	132,428,002.36	0.00
FXPF99910002 996190955	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	1,113,249.200	1,113,249.20	271,354.49	-841,894.71
FXPF99910002 996189387	LEHMAN LIQUIDATING TRUST 0.000% 12/31/2049 DD 05/01/01	-890,599.360	-890,599.36	-890,599.36	0.00
<u>TOTAL COMMON/COLLECTIVE TRUST</u>			<u>728,562,014.38</u>	<u>721,432,833.82</u>	<u>-7,129,180.56</u>
103-12 INVESTMENT ENTITIES					
FXPF50010202 371996109	GENESIS EMERGING COMMINGLED FD	127,140.443	19,147,030.30	107,369,681.63	88,222,651.33
<u>TOTAL 103-12 INVESTMENT ENTITIES</u>			<u>19,147,030.30</u>	<u>107,369,681.63</u>	<u>88,222,651.33</u>
REGISTERED INVESTMENT COMPANIES					
FXPF10010702 464288752	ISHARES U.S. HOME CONSTRUCTI ETF	309,500.000	7,472,252.50	8,009,860.00	537,607.50
FXPF10010702 81369Y209	HEALTH CARE SELECT SECTOR	183,575.000	11,952,428.85	12,552,858.50	600,429.65
FXPF10010702 81369Y308	CONSUMER STAPLES SPDR	189,900.000	8,545,624.50	9,208,251.00	662,626.50
FXPF10010702 81369Y506	ENERGY SELECT SECTOR SPDR	45,825.000	4,449,163.21	3,627,507.00	-821,656.21
FXPF10010702 81369Y605	FINANCIAL SELECT SECTOR SPDR	522,425.000	12,507,164.96	12,919,570.25	412,405.29
FXPF10010702 81369Y704	INDUSTRIAL SELECT SECT SPDR	96,400.000	5,387,817.83	5,454,312.00	66,494.17
FXPF10010702 81369Y803	TECHNOLOGY SELECT SECT SPDR	321,600.000	12,867,566.39	13,298,160.00	430,593.61
FXPF11010202 78463V107	SPDR GOLD SHARES	127,438.000	19,199,205.97	14,474,408.04	-4,724,797.93
FXPF30010102 464288646	ISHARES 1-3 YEAR CREDIT BOND ETF	255,160.000	26,929,186.02	26,837,728.80	-91,457.22
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>109,310,410.23</u>	<u>106,382,655.59</u>	<u>-2,927,754.64</u>
<u>GRAND TOTAL</u>			<u>5,591,008,885.79</u>	<u>5,773,311,279.76</u>	<u>182,302,393.97</u>

-51,844,103.12 C

Reconciliation to the financial statements:

Amount from above \$5,773,311,280

Foreign cash (\$1,616,805)

401(h) Account (\$38,722,294)

\$5,732,972,181

234,146,497.09 I

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00185AAG9	AON PLC 4.600% 06/14/2044 DD 05/28/14	20,000.000	-19,947.80	19,863.40
00404AAF6	ACADIA HEALTHCARE CO INC 144A 5.125% 07/01/2022 DD 07/01/14	65,000.000	-65,000.00	65,487.50
00434NAA3	ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12	1,250,000.000	-1,284,375.00	1,321,000.00
00769EAS9	ADVANTAGE SALES 7/14 TL	417,408.590	-416,365.07	413,234.50
00769EAT7	ADVANTAGE SALES 7/14 DELAYED TL	6,956.810	-6,956.81	6,887.24
00769EAV2	ADVANTAGE SALES 7/14 2ND LIEN TL	96,885.810	-96,159.17	98,096.88
007903AY3	ADVANCED MICRO DEVICES IN 144A 6.750% 03/01/2019 DD 02/26/14	45,000.000	-45,000.00	45,168.75
007903BA4	ADVANCED MICRO DEVICES 144A 7.000% 07/01/2024 DD 06/16/14	325,000.000	-325,000.00	332,062.50
00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	1,460,000.000	-1,457,408.50	1,497,642.00
00973DAB0	AKORN 11/13 COV-LITE TLB	423,373.760	-422,315.33	424,832.52
01609WAJ1	ALIBABA GROUP HOLDING 144A 4.500% 11/28/2034 DD 11/28/14	825,000.000	-820,371.75	838,439.25
032177AE7	AMSTED INDUSTRIES 144A 5.000% 03/15/2022 DD 03/17/14	795,000.000	-795,000.00	797,987.50
03524BAE6	ANHEUSER-BUSCH INBEV FINANCE I 3.700% 02/01/2024 DD 01/27/14	1,540,000.000	-1,539,615.00	1,587,217.00
03524BAF3	ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14	1,330,000.000	-1,330,600.90	1,367,497.10
035659AA9	ANNA MERGER SUB INC 144A 7.750% 10/01/2022 DD 09/26/14	465,000.000	-465,000.00	466,162.50
03852CAU0	ARAMARK 2/14 (USD) TLF	1,990,000.000	-1,975,075.00	1,962,637.50
04338GAB5	ARYSTA LIFE SCIENCE 5/13 COV-LITE TLB	1,995,329.810	-2,002,812.30	1,999,927.63
04338GAE9	ARYSTA LIFE SCIENCE 5/13 2ND LIEN COV-LITE TL	1,000,000.000	-1,027,500.00	1,009,678.06
047478AC6	ATHLON HLDS LP / FIN COR 144A 6.000% 05/01/2022 DD 05/01/14	1,000,000.000	-1,000,000.00	1,053,625.00
04939MAJ8	ATLAS PIPELINE PARTNERS LP / A 5.875% 08/01/2023 DD 08/01/13	3,250,000.000	-3,236,250.00	3,193,125.00
060505ED2	BANK OF AMERICA CORP VAR RT 12/29/2049 DD 05/29/13	2,525,000.000	-2,397,060.25	2,395,337.50
06051GFB0	BANK OF AMERICA CORP 4.125% 01/22/2024 DD 01/21/14	905,000.000	-904,246.25	930,905.05
06051GFF1	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14	342,000.000	-350,913.40	355,062.32
06051GFH7	BANK OF AMERICA CORP 4.200% 08/26/2024 DD 08/26/14	430,000.000	-435,469.60	435,035.90
06406HCS6	BANK OF NEW YORK MELLON CORP/T 3.650% 02/04/2024 DD 02/04/14	217,000.000	-216,207.95	221,064.41
064255AX0	BK TOKYO-MITSUBISHI UFJ 144A 4.700% 03/10/2044 DD 03/10/14	420,000.000	-418,861.80	433,981.80
06740L8C2	BARCLAYS BANK PLC 7.625% 11/21/2022 DD 11/21/12	2,500,000.000	-2,800,000.00	2,806,250.00
07317QAF2	BAYTEX ENERGY CORP 144A 5.125% 06/01/2021 DD 06/06/14	130,000.000	-130,000.00	131,137.50
08579JAK8	BERRY PLASTICS 12/13 COV-LITE TLE	2,000,000.000	-2,000,000.00	1,995,000.00
090613AJ9	BIOMET INC 6.500% 08/01/2020 DD 02/01/13	225,000.000	-239,625.00	239,343.75
09071FAF8	BIOSCRIP 7/13 COV-LITE TLB	147,040.350	-144,834.74	145,753.75
09071FAG6	BIOSCRIP 7/13 COV-LITE DELAYED TL	88,881.670	-87,548.45	88,103.96
09627HAA4	BLUELINE RENTAL FINANCE C 144A 7.000% 02/01/2019 DD 01/31/14	235,000.000	-235,000.00	241,712.50
097751BJ9	BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14	750,000.000	-750,000.00	761,000.00
097793AC7	BONANZA CREEK ENERGY INC 5.750% 02/01/2023 DD 07/18/14	385,000.000	-385,000.00	344,575.00
1248EPBD4	CCO HOLDINGS LLC / CCO HOLDING 5.750% 09/01/2023 DD 03/01/14	925,000.000	-926,343.75	949,375.00
12505FAA9	CBS OUTDOOR AMERICAS CAPI 144A 5.250% 02/15/2022 DD 01/31/14	150,000.000	-150,000.00	151,875.00
12505FAC5	CBS OUTDOOR AMERICAS CAPI 144A 5.625% 02/15/2024 DD 01/31/14	150,000.000	-150,000.00	151,875.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
12516UAD7	CEMEX FINANCE LLC 144A 6.000% 04/01/2024 DD 04/01/14	200,000.000	-200,000.00	200,250.00
12543DAT7	CHS / CMNTY HEALTH SYS INC 6.875% 02/01/2022 DD 01/27/14	1,200,000.000	-1,200,000.00	1,243,156.25
12543DAU4	CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14	475,000.000	-477,187.50	487,837.50
125581GS1	CIT GROUP INC 3.875% 02/19/2019 DD 02/19/14	475,000.000	-475,000.00	481,317.50
126307AG2	CSC HOLDINGS LLC 144A 5.250% 06/01/2024 DD 05/23/14	1,885,000.000	-1,881,056.25	1,849,731.25
12768RAD9	CAESARS ENTERTAINMENT OPERATIN 8.500% 02/15/2020 DD 08/15/12	455,000.000	-359,350.00	385,037.50
13057QAC1	CALIFORNIA RESOURCES CRP 144A 5.500% 09/15/2021 DD 10/01/14	185,000.000	-185,000.00	185,925.00
13057QAE7	CALIFORNIA RESOURCES CRP 144A 6.000% 11/15/2024 DD 10/01/14	2,020,000.000	-2,020,000.00	2,050,075.00
131347CE4	CALPINE CORP 5.375% 01/15/2023 DD 07/22/14	735,000.000	-736,843.75	717,943.75
131347CF1	CALPINE CORP 5.750% 01/15/2025 DD 07/22/14	295,000.000	-295,000.00	296,106.25
131477AM3	CALUMET SPECIALTY PROD 144A 6.500% 04/15/2021 DD 03/31/14	180,000.000	-180,000.00	180,900.00
14040HBF1	CAPITAL ONE FINANCIAL CO 3.750% 04/24/2024 DD 04/24/14	50,000.000	-49,954.50	50,591.50
14149YBB3	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	900,000.000	-885,870.00	894,132.00
144577AG8	CARRIZO OIL & GAS INC 144A 7.500% 09/15/2020 DD 09/15/14	525,000.000	-527,937.50	533,093.75
146900AM7	CASCADES INC 144A 5.500% 07/15/2022 DD 06/19/14	425,000.000	-425,000.00	426,250.00
151020AM6	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	23,000.000	-22,918.58	22,712.50
15135BAD3	CENTENE CORP 4.750% 05/15/2022 DD 04/29/14	400,000.000	-400,000.00	401,825.00
15671BAL5	CENVEO CORP 144A 8.500% 09/15/2022 DD 06/26/14	390,000.000	-390,000.00	365,625.00
16117LBC2	CHARTER COMM OPERATING 4/13 TLE	1,984,924.610	-1,972,518.84	1,957,631.91
165167CN5	CHESAPEAKE ENERGY CORP 4.875% 04/15/2022 DD 04/24/14	440,000.000	-440,000.00	459,362.50
165263AA2	CHESAPEAKE OILFIELD OP 144A 6.500% 07/15/2022 DD 06/26/14	130,000.000	-130,000.00	131,300.00
167486SD2	CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	815,000.000	-815,000.00	833,524.95
17121EAG2	CHRYSLER GROUP LLC / CG C 144A 8.250% 06/15/2021 DD 12/15/13	290,000.000	-320,450.00	326,250.00
171798AC5	CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	800,000.000	-800,000.00	777,375.00
172967HQ7	CITIGROUP INC VAR RT 12/29/2049 DD 04/30/14	2,070,000.000	-2,070,000.00	2,080,418.75
172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	240,000.000	-242,901.25	246,192.00
17302XAJ5	CITGO PETROLEUM CORP 144A 6.250% 08/15/2022 DD 07/29/14	2,650,000.000	-2,738,375.00	2,698,125.00
18911XAA5	CLOUD PEAK ENRGY RES/FIN 6.375% 03/15/2024 DD 03/11/14	75,000.000	-75,000.00	77,062.50
199300AB0	COLUMBUS INTL INC 144A 7.375% 03/30/2021 DD 03/31/14	370,000.000	-370,000.00	382,025.00
20030NBK6	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	650,000.000	-647,003.50	671,597.90
20467BAA7	COMPRESSCO PARTNERS LP 144A 7.250% 08/15/2022 DD 08/04/14	1,500,000.000	-1,477,620.00	1,511,250.00
20822VAE5	CONNOLLY 5/14 COV-LITE 2ND LIEN TL	1,000,000.000	-990,000.00	997,150.42
20826FAC0	CONOCOPHILLIPS COMPANY 4.300% 11/15/2044 DD 11/12/14	210,000.000	-208,840.80	216,617.10
20854PAJ8	CONSOL ENERGY INC 144A 5.875% 04/15/2022 DD 04/16/14	1,250,000.000	-1,256,875.00	1,300,000.00
21036PAN8	CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14	1,280,000.000	-1,297,937.50	1,303,946.00
21220LAA1	CONTOURGLOBAL POWER HLDG 144A 7.125% 06/01/2019 DD 05/20/14	395,000.000	-395,000.00	400,925.00
21685WCJ4	COOPERATIEVE CENTRALE RAIFFEIS 5.250% 05/24/2041 DD 05/24/11	1,085,000.000	-1,144,421.25	1,178,376.25
222795403	COUSINS PTYS INC PFD SER B	11,150.000	-279,307.50	278,750.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
225310AF8	CREDIT ACCEPTANCE CORP 144A 6.125% 02/15/2021 DD 01/22/14	470,000.000	-470,000.00	487,625.00
226373AH1	CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14	3,950,000.000	-4,011,500.00	3,979,625.00
226373AJ7	CRESTWOOD MIDSTREAM PARTNERS L 6.000% 12/15/2020 DD 06/15/13	950,000.000	-976,125.00	969,000.00
237194AK1	DARDEN RESTAURANTS INC 3.350% 11/01/2022 DD 10/04/12	150,000.000	-135,598.50	144,515.12
24422ESP5	JOHN DEERE CAPITAL CORP 3.350% 06/12/2024 DD 06/12/14	20,000.000	-19,984.80	20,038.20
247916AD1	DENBURY RESOURCES INC 5.500% 05/01/2022 DD 04/30/14	805,000.000	-805,000.00	765,762.50
25152RXA6	DEUTSCHE BANK AG LONDON 3.700% 05/30/2024 DD 05/30/14	23,000.000	-22,912.37	22,948.25
257867BB6	RR DONNELLEY & SONS CO 6.000% 04/01/2024 DD 03/20/14	100,000.000	-100,000.00	100,500.00
26112TAE6	DOWNSTREAM DEVELOPMENT AU 144A 10.500% 07/01/2019 DD 07/01/11	475,000.000	-494,362.50	514,187.50
264411760	DUKE REALTY CORP PFD 6.500% CUMULATIVE	1,700.000	-43,010.00	42,500.00
26442RAB7	DUKE ENERGY PROGRESS INC 4.375% 03/30/2044 DD 03/06/14	1,705,000.000	-1,705,511.50	1,801,744.00
26885BAA8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/2024 DD 08/01/14	64,000.000	-63,630.08	63,728.64
26885LAA6	EQTY 2014-MZ CLA 144A VAR RT 05/08/2031 DD 06/18/14	485,000.000	-485,750.00	485,757.81
29085TAA1	EMECO PTY LTD 144A 9.875% 03/15/2019 DD 03/17/14	200,000.000	-197,126.00	204,500.00
29273XAN6	ENERGY TRANSFER EQTY 12/13 TLB	2,000,000.000	-1,980,000.00	1,965,000.00
29276KAS0	ENERGY XXI GULF COAST INC 7.500% 12/15/2021 DD 12/15/13	1,000,000.000	-1,055,000.00	530,225.00
29379VBC6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	700,000.000	-698,915.00	703,640.00
29414DAA8	ENVISION HEALTHCARE CORP 144A 5.125% 07/01/2022 DD 06/18/14	210,000.000	-210,787.50	212,625.00
294628300	EQUITY COMWLTH SR NT	56,100.000	-1,225,964.00	1,122,000.00
30219GAK4	EXPRESS SCRIPTS HOLDING 3.500% 06/15/2024 DD 06/05/14	18,000.000	-17,868.96	17,874.18
30283FAA9	FWCT-2 ESCROW CORP 144A 5.125% 08/01/2021 DD 01/27/14	100,000.000	-100,000.00	101,250.00
315409AG7	FERRO 7/14 COV-LITE TL	323,942.840	-322,323.13	317,664.13
319963AY0	FIRST DATA CORP 144A 8.250% 01/15/2021 DD 12/17/10	450,000.000	-480,375.00	493,175.00
319963BG8	FIRST DATA CORP VAR RT 01/15/2021 DD 11/15/13	1,439,000.000	-1,621,262.50	1,671,888.75
319963BL7	FIRST DATA CORP 11.750% 08/15/2021 DD 02/15/14	909,000.000	-958,913.58	1,058,483.75
341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	835,000.000	-832,244.50	836,653.30
35804GAJ7	FRESENIUS US FINANCE II I 144A 4.250% 02/01/2021 DD 02/14/14	950,000.000	-954,050.00	971,875.00
36162JAA4	GEO GROUP INC/THE 5.875% 10/15/2024 DD 09/25/14	400,000.000	-400,000.00	410,750.00
364725BB6	GANNETT CO INC 144A 4.875% 09/15/2021 DD 09/08/14	175,000.000	-172,429.25	172,593.75
37185LAF9	GENESIS ENERGY LP 5.625% 06/15/2024 DD 05/15/14	8,065,000.000	-8,057,562.50	7,835,375.00
38122NNZ1	GOLDEN ST TOBACCO SECURITIZATI 5.000% 06/01/2033 DD 03/14/07	470,000.000	-376,051.70	385,355.70
38141EC31	GOLDMAN SACHS GROUP INC 4.800% 07/08/2044 DD 07/08/14	2,225,000.000	-2,220,133.30	2,292,318.45
38141GVM3	GOLDMAN SACHS GROUP INC 4.000% 03/03/2024 DD 03/03/14	445,000.000	-443,656.10	443,691.70
402635AB2	GULFPORT ENERGY CORP 7.750% 11/01/2020 DD 05/01/13	1,875,000.000	-1,985,625.00	1,910,156.25
402635AC0	GULFPORT ENERGY CORP 144A 7.750% 11/01/2020 DD 05/01/14	3,000,000.000	-3,182,500.00	3,058,750.00
404119BM0	HCA INC 3.750% 03/15/2019 DD 03/17/14	95,000.000	-95,000.00	95,118.75
404119BN8	HCA INC 5.000% 03/15/2024 DD 03/17/14	1,350,000.000	-1,347,968.75	1,357,468.75
404119BQ1	HCA INC 5.250% 04/15/2025 DD 10/17/14	1,275,000.000	-1,280,000.00	1,302,500.00



BNY MELLON

5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
427093AJ8	HERCULES OFFSHORE INC 144A 6.750% 04/01/2022 DD 03/26/14	390,000.000	-390,687.50	376,143.75
43129TAC6	HILAND PART LP/CORP 144A 5.500% 05/15/2022 DD 05/14/14	1,750,000.000	-1,762,500.00	1,697,500.00
431318AN4	HILCORP ENERGY I/HILCORP 144A 5.000% 12/01/2024 DD 07/09/14	210,000.000	-203,175.00	174,900.00
43162TAG5	HILLMAN 6/14 COV-LITE TLB	351,097.180	-350,219.44	352,852.67
43644AAU3	HOLOGIC 8/13 TLB	1,993,492.410	-1,991,000.54	1,991,000.54
446413AG1	HUNTINGTON INGALLS INDUS 144A 5.000% 12/15/2021 DD 12/02/14	400,000.000	-400,000.00	404,000.00
44928QAB5	GOODPACK 8/14 COV-LITE TL	349,801.780	-347,178.27	348,927.28
451102AX5	ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13	350,000.000	-350,000.00	364,875.00
451102AY3	ICAHN ENTERPRISES LP / IC 144A 3.500% 03/15/2017 DD 01/21/14	105,000.000	-105,000.00	106,443.75
451102AZ0	ICAHN ENTERPRISES LP / IC 144A 4.875% 03/15/2019 DD 01/21/14	405,000.000	-405,000.00	412,378.13
451102BC0	ICAHN ENTERPRISES LP / IC 144A 6.000% 08/01/2020 DD 08/01/13	805,000.000	-828,537.50	830,037.50
451102BD8	ICAHN ENTERPRISES LP / IC 144A 5.875% 02/01/2022 DD 01/29/14	75,000.000	-75,032.81	76,781.25
451102BF3	ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14	925,000.000	-925,404.69	946,337.50
452308AQ2	ILLINOIS TOOL WORKS INC 4.875% 09/15/2041 DD 03/15/12	120,000.000	-124,189.20	128,613.60
45672RAC6	IPREO 7/14 COV-LITE TLB	526,748.970	-524,115.23	520,697.03
458140AP5	INTEL CORP 4.250% 12/15/2042 DD 12/11/12	883,000.000	-821,984.70	893,748.19
459200HU8	INTERNATIONAL BUSINESS MACHINE 3.625% 02/12/2024 DD 02/12/14	655,000.000	-653,637.60	673,003.20
466112AP4	JBS USA LLC/JBS USA FINA 144A 5.875% 07/15/2024 DD 06/25/14	500,000.000	-500,000.00	500,007.50
46611DAB1	JBS INVESTMENTS GMBH 144A 7.250% 04/03/2024 DD 04/03/14	550,000.000	-550,400.00	575,125.00
46611VAP0	JBS USA 9/13 COV-LITE TLB	1,997,493.730	-1,997,493.73	1,994,996.87
46613BAE7	J. CREW 2/14 COV-LITE TLB	1,990,000.000	-1,987,512.50	1,912,480.79
46625HJW1	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 03/10/14	600,000.000	-604,200.00	607,200.00
46642DAN8	JP MORGAN CHASE COM INN E 144A VAR RT 06/15/2029 DD 06/27/14	200,000.000	-200,000.00	200,062.50
46642DAQ1	JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14	510,000.000	-510,000.00	510,159.38
478373AE3	JOHNSON CONTROLS INC 4.950% 07/02/2064 DD 06/13/14	6,000.000	-5,987.64	5,975.28
48019TAA2	JONES ENERGY HLDGS/FIN 144A 6.750% 04/01/2022 DD 04/01/14	1,220,000.000	-1,226,275.00	1,279,375.00
48127FAA1	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 06/09/14	800,000.000	-806,000.00	785,890.00
48203RAD6	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	350,000.000	-385,227.50	389,504.50
48207WAA7	JURASSIC HOLDINGS III INC 144A 6.875% 02/15/2021 DD 02/07/14	680,000.000	-680,000.00	702,793.75
48586JAB5	KATE SPADE 4/14 COV-LITE TLB	399,000.000	-397,005.00	377,722.50
49314MAL3	KEY SAFETY SYSTEMS 7/14 COV-LITE TL	363,470.480	-363,025.77	363,016.14
494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	1,200,000.000	-1,396,992.00	1,343,676.00
505742AD8	LADDER CAP FIN LLLP/CORP 144A 5.875% 08/01/2021 DD 08/01/14	175,000.000	-175,000.00	177,625.00
513075BF7	LAMAR MEDIA CORP 144A 5.375% 01/15/2024 DD 01/10/14	50,000.000	-50,312.50	50,625.00
52189WAF0	LEARFIELD COMMUNICATIONS 4/14 TL	1,994,987.470	-2,007,456.14	1,982,155.39
52471TAB3	LEGACY RESERVES LP / LEGACY RE 8.000% 12/01/2020 DD 12/01/13	1,705,000.000	-1,668,308.40	1,824,350.00
552704AB4	MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12	2,000,000.000	-2,080,000.00	1,677,175.00
55354GAA8	MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14	475,000.000	-475,000.00	483,312.50

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
55616XAL1	MACYS RETAIL HLDGS INC 3.625% 06/01/2024 DD 05/23/14	30,000.000	-29,969.70	29,718.30
56656UAF9	MARFRIG HOLDING EUROPE B 144A 6.875% 06/24/2019 DD 06/24/14	200,000.000	-200,000.00	200,900.00
580037AB5	MCDERMOTT INTERNATIONAL 144A 8.000% 05/01/2021 DD 04/16/14	160,000.000	-160,000.00	161,200.00
585055BD7	MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14	330,000.000	-344,232.90	345,787.20
587118AD2	THE MEN'S WEARHOUSE INC 144A 7.000% 07/01/2022 DD 06/18/14	190,000.000	-190,000.00	193,325.00
589331AQ0	MERCK SHARP & DOHME CORP 5.850% 06/30/2039 DD 06/25/09	575,000.000	-673,313.50	673,313.50
59001KAD2	MERITOR INC 6.250% 02/15/2024 DD 02/13/14	75,000.000	-75,000.00	75,375.00
595112AZ6	MICRON TECHNOLOGY INC 144A 5.875% 02/15/2022 DD 02/10/14	450,000.000	-463,062.50	480,375.00
607848AA6	MODULAR SPACE CORP 144A 10.250% 01/31/2019 DD 02/25/14	70,000.000	-70,000.00	70,700.00
61166WAN1	MONANTO CO 4.200% 07/15/2034 DD 07/01/14	545,000.000	-541,484.75	563,371.95
61746BDQ6	MORGAN STANLEY 3.875% 04/29/2024 DD 04/28/14	910,000.000	-908,916.60	923,038.85
61761JQK8	MORGAN STANLEY VAR RT 07/29/2049 DD 04/29/14	300,000.000	-300,000.00	302,280.00
61761JVL0	MORGAN STANLEY 3.700% 10/23/2024 DD 10/23/14	1,085,000.000	-1,083,112.10	1,082,003.45
61762V507	MORGAN STANLEY PFD 6.625% NON CUMULATIVE	18,400.000	-460,000.00	468,892.50
625453105	MULTIMEDIA GAMES HLDG CO INC	58,405.000	-1,826,685.28	2,093,857.39
629377BV3	NRG ENERGY INC 144A 6.250% 07/15/2022 DD 01/27/14	780,000.000	-780,000.00	817,050.00
64110LAF3	NETFLIX INC 144A 5.750% 03/01/2024 DD 02/19/14	425,000.000	-425,000.00	440,937.50
6488159LL	S & P 500 INDEX (OTC) CALL DEC 13 1694.590 ED 123113	176,325.380	27,113,553.68	-27,113,553.68
6488159LR	S & P 500 INDEX (OTC) CALL DEC 13 1779.44 ED 123113	114,058.250	7,860,894.59	-7,860,894.59
6488179XF	S & P 500 INDEX (OTC) PUT DEC 14 1942.690 ED 123114	504,454.000	-21,701,611.08	46,862,263.24
65409YAZ8	VNU 4/14 TLB2	2,000,000.000	-1,995,000.00	2,015,000.00
65543AAD6	NORANDA ALUMINUM ACQUISITION C 11.000% 06/01/2019 DD 12/01/13	625,000.000	-625,000.00	578,600.00
665772CL1	NORTHERN STATES PWR-MINN 4.125% 05/15/2044 DD 05/13/14	21,000.000	-20,938.89	20,859.72
670346AN5	NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	1,215,000.000	-1,208,208.15	1,301,114.55
67059TAD7	NUSTAR LOGISTICS LP 6.750% 02/01/2021 DD 08/19/13	100,000.000	-110,000.00	107,750.00
67090FAF3	NUVEEN INVESTMENTS INC 144A 9.125% 10/15/2017 DD 09/19/12	615,000.000	-642,675.00	674,296.88
67108LAJ2	OZLM LTD 14-6A C 144A VAR RT 04/17/2026 DD 04/16/14	460,000.000	-441,186.00	428,950.00
674215AG3	OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14	430,000.000	-432,575.00	423,550.00
681904AS7	OMNICARE INC 4.750% 12/01/2022 DD 11/21/14	150,000.000	-150,000.00	151,500.00
681904AT5	OMNICARE INC 5.000% 12/01/2024 DD 11/21/14	150,000.000	-150,000.00	152,250.00
69318FAB4	PBF HOLDING CO LLC / PBF FINAN 8.250% 02/15/2020 DD 02/15/13	1,000,000.000	-1,092,500.00	1,041,662.50
69336TAF3	PHI INC 5.250% 03/15/2019 DD 03/17/14	130,000.000	-130,000.00	130,975.00
693475AP0	PNC FINANCIAL SERVICES 3.900% 04/29/2024 DD 04/28/14	30,000.000	-29,921.10	30,408.90
69351UAS2	PPL ELECTRIC UTILITIES 4.125% 06/15/2044 DD 06/05/14	369,000.000	-363,373.13	386,210.68
69480UAC1	PACIFIC RUBIALES ENERGY C 144A 7.250% 12/12/2021 DD 12/12/11	450,000.000	-474,150.00	494,225.00
708130AB5	JC PENNEY CORP INC 5.750% 02/15/2018 DD 04/27/07	85,000.000	-70,975.00	78,200.00
708160BJ4	JC PENNEY CORP INC 7.650% 08/15/2016 DD 08/19/96	130,000.000	-120,418.75	131,300.00
71656LBB6	PETROLEOS MEXICANOS 144A 5.500% 06/27/2044 DD 06/27/14	275,000.000	-280,211.25	282,837.50

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
723456AS8	PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14	450,000.000	-449,039.06	472,500.00
729417AH8	PLY GEM 1/14 COV-LITE TL	1,991,789.390	-1,984,320.18	1,965,660.50
740212AC9	PRECISION DRILLING CORP 6.625% 11/15/2020 DD 05/15/11	695,000.000	-745,387.50	673,749.60
74112CAR4	PRESTIGE BRANDS 8/14 INCREMENTAL TLB2	334,029.230	-332,359.08	334,864.30
75886AAL2	REGENCY ENERGY PARTNERS LP / R 5.875% 03/01/2022 DD 02/10/14	575,000.000	-570,252.60	594,406.25
75886AAQ1	REGENCY ENERGY PART/FINA 5.000% 10/01/2022 DD 07/25/14	1,000,000.000	-991,580.00	980,000.00
761565AC4	REX ENERGY CORP 144A 6.250% 08/01/2022 DD 07/17/14	1,250,000.000	-1,250,000.00	1,237,500.00
762760AA4	RICE ENERGY INC 144A 6.250% 05/01/2022 DD 04/25/14	4,435,000.000	-4,446,600.00	4,387,027.50
771196BE1	ROCHE HOLDING INC 144A 3.350% 09/30/2024 DD 09/29/14	1,780,000.000	-1,775,496.60	1,779,645.50
78118MAB2	WESTERN PIPELINE 3/13 TL 0.000% 03/27/2020 DD 03/22/13	1,880,668.310	-1,878,317.48	1,880,668.31
78420KAB9	SGMS ESCROW CORP 144A 10.000% 12/01/2022 DD 11/21/14	405,000.000	-363,953.25	365,443.75
816851AV1	SEMPRA ENERGY 3.550% 06/15/2024 DD 06/13/14	24,000.000	-23,929.92	24,099.84
817565CA0	SERVICE CORP INTL 144A 5.375% 05/15/2024 DD 05/12/14	75,000.000	-75,123.36	76,031.25
817565CB8	SERVICE CORP INTERNATIONAL/US 5.375% 05/15/2024 DD 05/12/14	400,000.000	-400,657.89	405,250.00
81760GAQ7	SERVICEMASTER 2/13 COV-LITE TLC	1,989,898.980	-1,994,873.72	1,989,898.98
81760NAN9	SERVICEMASTER CO/TN 8.000% 02/15/2020 DD 02/13/12	155,000.000	-164,900.00	167,012.50
81760NAR0	SERVICEMASTER COMPANY 7.000% 08/15/2020 DD 02/15/13	263,000.000	-271,239.04	280,423.75
828807CR6	SIMON PROPERTY GROUP LP 3.750% 02/01/2024 DD 01/21/14	1,995,000.000	-1,982,611.05	2,039,813.10
83578BAE3	DATATEL 3/14 TLB1	230,139.920	-226,400.15	229,276.90
843830AF7	SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14	400,000.000	-400,000.00	406,115.00
85205TAE0	SPIRIT AEROSYSTEMS INC 144A 5.250% 03/15/2022 DD 03/18/14	160,000.000	-160,000.00	162,000.00
85259GAD5	STALLION OILFIELD COV-LITE TLB	775,547.000	-788,043.87	732,891.92
853254AN0	STANDARD CHARTERED PLC 144A 5.700% 03/26/2044 DD 03/26/14	925,000.000	-944,386.40	993,467.50
857524AC6	REPUBLIC OF POLAND 4.000% 01/22/2024 DD 01/22/14	197,000.000	-195,412.18	198,477.50
858577AR0	STENAAB 144A 7.000% 02/01/2024 DD 01/23/14	565,000.000	-569,250.00	591,050.00
864486AH8	SUBURBAN PROPANE PARTNRS 5.500% 06/01/2024 DD 05/27/14	825,000.000	-825,000.00	835,312.50
86614WAB2	SUMMIT MIDSTREAM HOLDINGS LLC 7.500% 07/01/2021 DD 01/01/14	1,000,000.000	-1,000,000.00	1,098,000.00
86614WAC0	SUMMIT MID HLDS LLC / FI 5.500% 08/15/2022 DD 07/15/14	2,900,000.000	-2,914,625.00	2,914,500.00
86723CAC2	SUNCOKE ENRGY PART LP/FI 144A 7.375% 02/01/2020 DD 02/01/14	2,000,000.000	-2,105,000.00	2,095,375.00
86853TAP8	SUPERVALU 5/13 COV-LITE TLB	843,905.510	-841,795.75	825,536.39
869233106	SUSSER HOLDINGS CORP	66,200.000	-4,284,259.12	5,187,690.72
87247EAK5	TI AUTOMOTIVE 7/14 COV-LITE TL	1,585,430.460	-1,577,503.31	1,563,185.03
87264AAG0	T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13	1,250,000.000	-1,320,312.50	1,296,875.00
87264AAM7	T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	1,350,000.000	-1,350,787.50	1,351,221.87
87264AAN5	T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14	1,405,000.000	-1,405,000.00	1,403,112.50
87612EBD7	TARGET CORP 3.500% 07/01/2024 DD 06/26/14	1,800,000.000	-1,792,008.00	1,816,254.00
877249AD4	TAYLOR MORRISON COMM/MON 144A 5.625% 03/01/2024 DD 03/05/14	2,030,000.000	-2,030,000.00	1,994,475.00
88156LAC4	TERVITA CORP 144A 8.000% 11/15/2018 DD 02/14/13	1,850,000.000	-1,880,875.00	1,862,500.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
88160QAH6	TESORO LOGISTICS LP/CORP 144A 6.250% 10/15/2022 DD 10/29/14	500,000.000	-500,000.00	515,000.00
88233FAD2	TXU/TCEH 5/14 COV-LITE DIP TL	251,237.620	-250,295.48	252,807.86
88432CAG1	WIND RIVER CLO 14-1A D 144A VAR RT 04/18/2026 DD 05/01/14	330,000.000	-312,675.00	313,293.75
887228AA2	TIME INC 144A 5.750% 04/15/2022 DD 04/29/14	475,000.000	-475,000.00	479,837.50
888808DD1	TOBACCO SETTLEMENT FING CORP N 5.000% 06/01/2029 DD 01/29/07	435,000.000	-353,876.85	371,433.45
89153VAG4	TOTAL CAPITAL INTERNATIONAL SA 3.700% 01/15/2024 DD 08/12/13	1,025,000.000	-1,037,751.00	1,053,276.40
89367CAB9	TRANSFIRST 12/12 TL	240,000.000	-237,600.00	238,800.00
89668QAB4	TRINSEO OP / TRINSEO FIN 8.750% 02/01/2019 DD 02/01/14	2,340,000.000	-2,352,762.50	2,501,250.00
896818AJ0	TRIUMPH GROUP INC 144A 5.250% 06/01/2022 DD 06/03/14	320,000.000	-320,000.00	321,600.00
911365BB9	UNITED RENTALS NORTH AMERICA I 5.750% 11/15/2024 DD 03/26/14	505,000.000	-505,000.00	508,787.50
91159HHG8	US BANCORP/MN 3.700% 01/30/2024 DD 01/30/14	294,000.000	-293,682.48	301,085.40
91911KAD4	VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13	725,000.000	-768,500.00	724,750.00
92275PAF6	VENOCO INC 8.875% 02/15/2019 DD 02/15/11	1,500,000.000	-1,466,400.00	1,199,325.00
92277GAD9	VENTAS REALTY LP 3.750% 05/01/2024 DD 04/17/14	12,000.000	-11,916.48	11,924.28
92345MAL6	VERINT SYSTEMS 1/14 TLB	875,388.540	-875,751.67	871,011.61
92531XAP7	VERSO PAPER HOLDINGS LLC / VER 11.750% 01/15/2019 DD 07/15/12	1,165,000.000	-1,266,937.50	1,209,362.50
92769VAF6	VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14	200,000.000	-200,000.00	202,000.00
927804FQ2	VIRGINIA ELECTRIC AND POWER CO 3.450% 02/15/2024 DD 02/07/14	81,000.000	-80,836.38	80,484.84
927804FR0	VIRGINIA ELECTRIC AND POWER CO 4.450% 02/15/2044 DD 02/07/14	263,000.000	-260,927.56	259,346.93
92933BAF1	WMG ACQUISITION CORP 144A 5.625% 04/15/2022 DD 04/09/14	325,000.000	-325,000.00	327,843.75
92978TAJ0	WACHOVIA BANK COMMERCIA C31 AJ VAR RT 04/15/2047 DD 05/01/07	1,090,000.000	-1,117,038.29	1,128,746.09
931142DQ3	WAL-MART STORES INC 4.300% 04/22/2044 DD 04/22/14	1,705,000.000	-1,701,684.45	1,719,338.35
93317CAL0	WALTER INVESTMENT 12/13 COV-LITE TL	865,000.000	-860,675.00	856,350.00
93368VAC6	ABRA AUTO BODY 9/14 COV-LITE TL	225,882.350	-224,188.23	224,053.09
94155UAA7	WATERJET HOLDINGS INC 144A 7.625% 02/01/2020 DD 01/31/14	330,000.000	-330,000.00	349,800.00
949746RG8	WELLS FARGO & COMPANY VAR RT 12/29/2049 DD 04/22/14	600,000.000	-600,000.00	619,020.00
94974BFY1	WELLS FARGO & COMPANY 4.100% 06/03/2026 DD 06/03/14	3,161,000.000	-3,170,829.02	3,207,902.46
94974BGA2	WELLS FARGO & COMPANY 3.300% 09/09/2024 DD 09/09/14	885,000.000	-882,610.50	886,573.30
95235LAQ3	WEST CORP 1/14 B10 TLB	1,757,663.880	-1,751,072.64	1,740,087.24
959319AG9	WESTERN REFINING INC 6.250% 04/01/2021 DD 03/25/13	400,000.000	-415,000.00	400,000.00
962178AK5	WEYERHAEUSER REAL ESTATE 144A 4.375% 06/15/2019 DD 06/13/14	490,000.000	-486,304.00	485,100.00
96524WAQ7	WHITEHORSE LTD 1A D 144A VAR RT 05/01/2026 DD 05/09/14	435,000.000	-416,730.00	406,638.00
969457BB5	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	1,285,000.000	-1,397,563.15	1,507,305.00
98212BAE3	WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14	250,000.000	-250,000.00	250,000.00
983793AB6	XPO LOGISTICS INC 144A 7.875% 09/01/2019 DD 08/25/14	640,000.000	-647,800.00	678,575.00
99AA70994	EAGLE BULK SHIPPING 6/12 PIK RC	11,545.680	-10,304.52	11,545.68
99AA76843	PHARMEDIUM 1/14 COV-LITE TL 0.000% 01/22/2021 DD 01/08/14	2,133,200.650	-2,137,115.42	2,099,956.74
99AA78021	LA QUINTA 2/14 TLB 0.000% 02/19/2021 DD 02/11/14	1,923,809.520	-1,926,214.28	1,923,809.52

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99AA79714	BAUER PERFORMANCE 4/14 TLB	1,468,699.960	-1,461,356.46	1,472,371.71
99AA79995	KATE SPADE 4/14 COV-LITE TLB	2,000,000.000	-1,990,000.00	1,995,000.00
99AA80811	MOMENTIVE 4/14 DIP TLB	347,826.090	-346,086.96	348,695.66
99AA80951	MALLINCKRODT 4/14 BRIDGE	620,000.000	-620,000.00	620,000.00
99AA81157	CATALENT PHARMA 5/14 (USD) COV-LITE TLB	1,400,000.000	-1,393,000.00	1,409,916.67
99AA81199	CONNOLLY 4/14 COV-LITE TL 0.000% 05/14/2021 DD 04/23/14	1,015,544.040	-1,005,388.60	1,029,026.17
99AA81272	SCHAEFFLER 5/14 (USD) TLE	622,950.820	-621,393.44	625,286.89
99AA81827	ZEBRA 4/14 BRIDGE	820,000.000	-820,000.00	820,000.00
99AA81967	POST HOLDINGS 5/14 TL 0.000% 06/02/2021 DD 04/18/14	356,275.300	-354,493.92	358,947.36
99AA82189	EFIH 5/14 DIP TL	432,900.430	-432,900.43	432,900.43
99AA82221	RYMAN HOSPITALITY PROPERTIES 6/14 COV-LITE TLB	503,144.650	-501,886.79	505,660.37
99AA82619	AMERICAN ENERGY BRIDGE LOAN A 0.000% 06/17/2015 DD 06/16/14	1,320,000.000	-1,320,000.00	1,320,000.00
99AA82783	CUSTOM SENSORS 6/14 COV-LITE TL	394,004.280	-393,019.27	393,786.20
99AA83229	TERRAFORM POWER 6/14 TL	184,331.800	-183,410.14	185,714.29
99AA83492	CIENA CORP 7/14 TLB	238,805.970	-237,611.94	238,805.97
99AA83500	AMSURG 7/14 COV-LITE TLB	290,909.090	-290,181.82	292,363.64
99AA83666	QOL MEDS 7/14 COV-LITE TLB	157,055.900	-156,270.62	157,448.54
99AA83856	KEY SAFETY SYSTEMS 7/14 TL	1,291,500.280	-1,289,920.14	1,292,509.26
99AA83906	DAVE & BUSTER'S 7/14 COV-LITE TL	224,448.900	-223,887.78	225,571.14
99AA84110	SOUTHCROSS ENERGY 7/14 COV-LITE TLB	113,940.050	-113,370.35	114,509.75
99AA84201	FERRO 7/14 COV-LITE TL	218,430.040	-217,337.89	217,337.88
99AA84235	SPRINGER 7/14 (USD) TLB3	1,830.260	-1,834.83	1,830.26
99AA85414	AECOM 9/14 COV-LITE TLB	638,722.550	-635,528.94	637,860.18
99AA85505	FLEETCOR 8/14 TLB	793,650.790	-789,682.54	789,682.54
99AA87139	PACKERS SANITATION SERVICES 11/14 TL	140,056.020	-139,355.74	140,406.16
99AA87428	ROYALTY PHARMA 12/14 TLB4	406,504.070	-404,471.55	405,995.94
99F139C5A	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 15	63.000	0.00	-53,744.74
99F139F4A	US 10YR TREAS NTS FUTURE (CBT) EXP JUN 14	83.000	0.00	-145,661.85
99F139L4A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 14	81.000	0.00	-128,788.99
99F167C5C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 15	361.000	0.00	214,287.50
99F700F4A	US ULTRA BOND FUT (CBT) EXP JUN 14	350.000	0.00	748,700.60
99F700I4A	US ULTRA BOND (CBT) EXP SEP 14	35.000	0.00	172,812.50
99F700L4A	US ULTRA BOND FUTURE (CBT) EXP DEC 14	57.000	0.00	245,103.63
99QACD9XA	IRS P US0003M R 2.685% 1/03/24 PUT DEC 13 002.685 ED 12/31/13	510,000,000.000	18,426,000.00	-18,426,000.00
99QACD9XB	IRS P US0003M R 2.7375% 010324 PUT DEC 13 002.7375 ED 12/31/13	510,000,000.000	16,018,000.00	-16,018,000.00
99QACD9XC	IRS P US0003M R 2.825% 1/03/24 PUT DEC 13 002.825 ED 12/31/13	510,000,000.000	11,998,000.00	-11,998,000.00
99QACD9XD	IRS R US0003M P 2.82313% 01/03 PUT DEC 13 002.82313 ED 12/31/13	510,000,000.000	12,080,000.00	-12,080,000.00
99QACDWR7	CCP CDX IG20 5Y CME PAY 100BPS 2018 JUN 20	600,000.000	10,974.48	-0.01

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99QACDWS5	CCP_CDX IG20 5Y CME PAY 100BPS 2018 JUN 20	600,000.000	-0.01	846.25
99QACE9MB	IRS P US0003M R 2.71% 01/03/24 PUT JAN 24 002.710 ED 01/03/24	510,000,000.000	17,282,000.00	-17,282,000.00
99QACF9XA	IRS P US0003M R 3.44% 01/03/34 PUT DEC 13 003.440 ED 12/31/13	330,000,000.000	16,861,000.00	-16,861,000.00
99QACF9XB	IRS P US0003M R 3.5175% 010334 PUT DEC 13 003.5175 ED 123113	330,000,000.000	13,020,000.00	-13,020,000.00
99QACF9XC	IRS P US0003M R 3.43% 01/03/34 PUT DEC 13 003.430 ED 12/31/13	330,000,000.000	17,330,000.00	-17,330,000.00
99QACF9XD	IRS_P US0003M R 3.565% 1/03/34 PUT DEC 13 003.565 ED 12/31/13	330,000,000.000	10,680,000.00	-10,680,000.00
99QACF9XE	IRS P US0003M R 3.6475% 1/3/34 PUT DEC 13 003.6475 ED 123113	330,000,000.000	6,631,000.00	-6,631,000.00
99QACF9XF	IRS P US0003M R 3.594% 010334 PUT DEC 13 003.594 ED 12/31/13	170,000,000.000	4,770,000.00	-4,770,000.00
99QACJ9OQ	IRS R US0003M P 2% 040414 PUT MAR 14 002.000 ED 033114	87,800,000.000	99,008.20	-39,510.00
99QACLTH5	IRS-R US CPI URBAN CONSUMER P 1.81% 2016 FEB 3	1,100,000.000	0.00	12,647.06
99QACLUN0	IRS-P 1.81% R US CPI URBAN CONSUMER 2016 FEB 3	1,100,000.000	0.00	12,235.29
99QACLVU3	IRS-P 1.775% R US CPI URBAN CONSUMERS NSA 2016 JAN 29	300,000.000	-60.00	3,100.83
99QACM7N4	CCP CDX UL CDX IG22 5Y VAR RT 06/20/2019 DD 03/20/14	89,550,000.000	0.26	-0.39
99QACM7P9	CCP_CDX UL CDX IG22 5Y 1.000% 06/20/2019 DD 03/20/14	89,550,000.000	-1,442,217.61	1,602,305.25
99QACM8P8	CCP CDX HY22 5Y ICE 5.000% 06/20/2019 DD 03/20/14	12,177,000.000	-997,528.99	630,092.14
99QACM8Q6	CCP CDX HY22 5Y ICE VAR RT 06/20/2019 DD 03/20/14	12,177,000.000	0.04	-0.04
99QACM9XA	IRS R US0003M P 3.65% 010525 PUT DEC 14 003.650 ED 123114	80,000,000.000	855,000.00	-870,000.00
99QACM9XB	IRS P US0003M R 4.0% 010525 PUT DEC 14 004.000 ED 123114	150,000,000.000	870,000.00	-205,500.00
99QACN9XA	IRS P US0003M R 4.0% 01/05/25 PUT DEC 14 000.2301 ED 123114	300,000,000.000	1,410,000.00	-411,000.00
99QACN9XB	IRS P US0003M R 4.0% 01/05/25 PUT DEC 14 004.000 ED 12/31/14	350,000,000.000	918,750.00	-479,500.00
99QACQ9AA	IRS R US0003M P 2.335% CALL JAN 15 002.585 ED 010515	850,000,000.000	-6,736,250.00	22,400,000.00
99QACQ9AB	IRS P US0003M R 2.56 01052015 CALL JAN 25 002.650 ED 010525	1,100,000,000.000	-6,919,000.00	27,200,000.00
99QACR9AB	IRS P US0003M R 2.58% 01/05/25 CALL JAN 15 002.580 ED 1/05/15	600,000,000.000	-3,135,000.00	16,300,000.00
99ZAK0760	CITIGROUP CAT 2MM REPO 0.050% 05/06/2014 DD 05/02/14	14,600,000.000	-14,600,000.00	14,600,000.00
99ZAK0H36	CITIGROUP CAT 2MM REPO 0.060% 05/01/2014 DD 04/29/14	9,800,000.000	-9,800,000.00	9,800,000.00
99ZAK0SQ3	CITIGROUP CAT 2MM REPO 0.050% 05/02/2014 DD 04/30/14	9,500,000.000	-9,500,000.00	9,500,000.00
99ZAK0Z02	CITIGROUP CAT 2MM REPO 0.050% 05/05/2014 DD 05/01/14	12,400,000.000	-12,400,000.00	12,400,000.00
99ZAK12T3	CITIGROUP CAT 2MM REPO 0.040% 05/12/2014 DD 05/08/14	2,900,000.000	-2,900,000.00	2,900,000.00
99ZAK19U3	CITIGROUP CAT 2MM REPO 0.040% 05/13/2014 DD 05/09/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZAK1CE5	CITIGROUP CAT 2MM REPO 0.040% 05/07/2014 DD 05/05/14	13,700,000.000	-13,700,000.00	13,700,000.00
99ZAK1N60	CITIGROUP CAT 2MM REPO 0.040% 05/08/2014 DD 05/06/14	4,100,000.000	-4,100,000.00	4,100,000.00
99ZAK1WE3	CITIGROUP CAT 2MM REPO 0.040% 05/09/2014 DD 05/07/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZAK2113	CITIGROUP CAT 2MM REPO 0.050% 05/19/2014 DD 05/15/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK2816	CITIGROUP CAT 2MM REPO 0.050% 05/20/2014 DD 05/16/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK2D02	CITIGROUP CAT 2MM REPO 0.040% 05/14/2014 DD 05/12/14	4,600,000.000	-4,600,000.00	4,600,000.00
99ZAK2NQ4	CITIGROUP CAT 2MM REPO 0.040% 05/15/2014 DD 05/13/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZAK2VM4	CITIGROUP CAT 2MM REPO 0.040% 05/16/2014 DD 05/14/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAK30Y0	JP MORGAN CP REP REPO 0.050% 05/27/2014 DD 05/22/14	5,500,000.000	-5,500,000.00	5,500,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZAK35X7	JP MORGAN CP REPO 0.060% 05/28/2014 DD 05/23/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAK3CS0	CITIGROUP CAT 2MM REPO 0.050% 05/21/2014 DD 05/19/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAK3KB8	CITIGROUP CAT 2MM REPO 0.050% 05/22/2014 DD 05/20/14	4,800,000.000	-4,800,000.00	4,800,000.00
99ZAK3UB7	CITIGROUP CAT 2MM REPO 0.050% 05/23/2014 DD 05/21/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAK4341	CITIGROUP CAT 2MM REPO 0.080% 06/03/2014 DD 05/30/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZAK4820	CITIGROUP CAT 2MM REPO 0.080% 06/04/2014 DD 06/02/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAK4FH9	CITIGROUP CAT 2MM REPO 0.050% 05/29/2014 DD 05/27/14	3,700,000.000	-3,700,000.00	3,700,000.00
99ZAK4LG4	CITIGROUP CAT 2MM REPO 0.060% 05/30/2014 DD 05/28/14	3,700,000.000	-3,700,000.00	3,700,000.00
99ZAK4XF3	CITIGROUP CAT 2MM REPO 0.080% 06/02/2014 DD 05/29/14	5,200,000.000	-5,200,000.00	5,200,000.00
99ZAK5JR0	CITIGROUP CAT 2MM REPO 0.080% 06/05/2014 DD 06/03/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK5PH5	CITIGROUP CAT 2MM REPO 0.090% 06/06/2014 DD 06/04/14	4,200,000.000	-4,200,000.00	4,200,000.00
99ZAK5Z01	CITIGROUP CAT 2MM REPO 0.090% 06/09/2014 DD 06/05/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAK6023	CITIGROUP CAT 2MM REPO 0.110% 06/16/2014 DD 06/12/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAK67M2	CITIGROUP CAT 2MM REPO 0.110% 06/17/2014 DD 06/13/14	3,600,000.000	-3,600,000.00	3,600,000.00
99ZAK6A30	CITIGROUP CAT 2MM REPO 0.080% 06/11/2014 DD 06/09/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAK6L95	CITIGROUP CAT 2MM REPO 0.090% 06/12/2014 DD 06/10/14	5,600,000.000	-5,600,000.00	5,600,000.00
99ZAK6UD6	CITIGROUP CAT 2MM REPO 0.100% 06/13/2014 DD 06/11/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAK76F6	CITIGROUP CAT 2MM REPO 0.080% 06/24/2014 DD 06/20/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAK7EM2	CITIGROUP CAT 2MM REPO 0.110% 06/18/2014 DD 06/16/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZAK7KP8	CITIGROUP CAT 2MM REPO 0.110% 06/19/2014 DD 06/17/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAK7UZ5	CITIGROUP CAT 2MM REPO 0.090% 06/20/2014 DD 06/18/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZAK7ZG2	CITIGROUP CAT 2MM REPO 0.080% 06/23/2014 DD 06/19/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZAK80T0	CITIGROUP CAT 2MM REPO 0.130% 06/30/2014 DD 06/26/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZAK88V7	CITIGROUP CAT 2MM REPO 0.120% 07/01/2014 DD 06/27/14	8,200,000.000	-8,200,000.00	8,200,000.00
99ZAK8CB6	CITIGROUP CAT 2MM REPO 0.080% 06/25/2014 DD 06/23/14	4,300,000.000	-4,300,000.00	4,300,000.00
99ZAK8LV0	DEUTSCHE BANK REPO 0.090% 06/26/2014 DD 06/24/14	4,300,000.000	-4,300,000.00	4,300,000.00
99ZAK8TF9	CITIGROUP CAT 2MM REPO 0.100% 06/27/2014 DD 06/25/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZAK9175	JP MORGAN CP REPO 0.080% 07/08/2014 DD 07/03/14	8,300,000.000	-8,300,000.00	8,300,000.00
99ZAK99U6	CITIGROUP CAT 2MM REPO 0.080% 07/09/2014 DD 07/07/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZAK9GW4	CITIGROUP CAT 2MM REPO 0.100% 07/02/2014 DD 06/30/14	10,600,000.000	-10,600,000.00	10,600,000.00
99ZAK9PY0	CITIGROUP CAT 2MM REPO 0.080% 07/03/2014 DD 07/01/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZAK9X47	JP MORGAN CP REPO 0.090% 07/07/2014 DD 07/02/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZAKJ082	CITIGROUP CAT 2MM REPO 0.030% 01/08/2014 DD 01/06/14	2,100,000.000	-2,100,000.00	2,100,000.00
99ZAKJ5D6	CITIGROUP CAT 2MM REPO 0.030% 01/09/2014 DD 01/07/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKJKT4	CITIGROUP CAT 2MM REPO 0.050% 01/06/2014 DD 01/02/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAKJSW9	CITIGROUP CAT 2MM REPO 0.040% 01/07/2014 DD 01/03/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAKK4P7	CITIGROUP CAT 2MM REPO 0.040% 01/16/2014 DD 01/14/14	9,400,000.000	-9,400,000.00	9,400,000.00
99ZAKKDR3	JP MORGAN CP REP REPO 0.030% 01/10/2014 DD 01/08/14	1,400,000.000	-1,400,000.00	1,400,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZAKKK20	CITIGROUP CAT 2MM REPO 0.030% 01/13/2014 DD 01/09/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZAKKR64	TD SECURITIES REPO 0.030% 01/14/2014 DD 01/10/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZAKKX83	CITIGROUP CAT 2MM REPO 0.030% 01/15/2014 DD 01/13/14	8,400,000.000	-8,400,000.00	8,400,000.00
99ZAKL4D2	DEUTSCHE BANK REPO 0.020% 01/24/2014 DD 01/22/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAKLA45	TD SECURITIES REPO 0.030% 01/17/2014 DD 01/15/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZAKLHP1	BNP PARIBAS CAT 2 REPO 0.020% 01/21/2014 DD 01/16/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAKLMK6	JP MORGAN CP REP REPO 0.020% 01/22/2014 DD 01/17/14	8,400,000.000	-8,400,000.00	8,400,000.00
99ZAKLXW8	DEUTSCHE BANK REPO 0.020% 01/23/2014 DD 01/21/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAKMA76	DEUTSCHE BANK REPO 0.010% 01/27/2014 DD 01/23/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKMH20	DEUTSCHE BANK REPO 0.020% 01/28/2014 DD 01/24/14	7,400,000.000	-7,400,000.00	7,400,000.00
99ZAKMW64	JP MORGAN CP REP REPO 0.010% 01/30/2014 DD 01/28/14	800,000.000	-800,000.00	800,000.00
99ZAKMZV6	DEUTSCHE BANK REPO 0.010% 01/30/2014 DD 01/28/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAKN6V6	CITIGROUP CAT 2MM REPO 0.030% 02/07/2014 DD 02/05/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAKNNF2	DEUTSCHE BANK REPO 0.030% 02/04/2014 DD 01/31/14	1,300,000.000	-1,300,000.00	1,300,000.00
99ZAKNVN6	JP MORGAN CP REP REPO 0.030% 02/05/2014 DD 02/03/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZAKNVQ9	DEUTSCHE BANK REPO 0.020% 02/05/2014 DD 02/03/14	1,300,000.000	-1,300,000.00	1,300,000.00
99ZAKP0L9	CITIGROUP CAT 2MM REPO 0.040% 02/13/2014 DD 02/11/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKPMH4	CITIGROUP CAT 2MM REPO 0.030% 02/11/2014 DD 02/07/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZAKPT20	CITIGROUP CAT 2MM REPO 0.050% 02/12/2014 DD 02/10/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZAKQAB8	JP MORGAN CP REP REPO 0.030% 02/18/2014 DD 02/13/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZAKQGL0	JP MORGAN CP REP REPO 0.040% 02/19/2014 DD 02/14/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKR1T7	JP MORGAN CP REP REPO 0.060% 03/03/2014 DD 02/27/14	8,200,000.000	-8,200,000.00	8,200,000.00
99ZAKRBX7	JP MORGAN CP REP REPO 0.040% 02/25/2014 DD 02/21/14	2,300,000.000	-2,300,000.00	2,300,000.00
99ZAKRJW1	JP MORGAN CP REP REPO 0.030% 02/26/2014 DD 02/24/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZAKRU16	JP MORGAN CP REP REPO 0.050% 02/28/2014 DD 02/26/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAKSCJ5	JP MORGAN CP REP REPO 0.070% 03/04/2014 DD 02/28/14	9,000,000.000	-9,000,000.00	9,000,000.00
99ZAKSHE1	JP MORGAN CP REP REPO 0.060% 03/05/2014 DD 03/03/14	5,700,000.000	-5,700,000.00	5,700,000.00
99ZAKSTM0	JP MORGAN CP REP REPO 0.060% 03/06/2014 DD 03/04/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZAKSX11	JP MORGAN CP REP REPO 0.080% 03/07/2014 DD 03/05/14	4,700,000.000	-4,700,000.00	4,700,000.00
99ZAKT9M0	JP MORGAN CP REP REPO 0.080% 03/18/2014 DD 03/14/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZAKU1C7	JP MORGAN CP REP REPO 0.070% 03/24/2014 DD 03/20/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKU6G3	CREDIT SUISSE REPO 0.060% 03/24/2014 DD 03/21/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZAKU8D8	JP MORGAN CP REP REPO 0.060% 03/25/2014 DD 03/21/14	3,800,000.000	-3,800,000.00	3,800,000.00
99ZAKUH97	JP MORGAN CP REP REPO 0.080% 03/19/2014 DD 03/17/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZAKUQY2	JP MORGAN CP REP REPO 0.070% 03/20/2014 DD 03/18/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKUT60	JP MORGAN CP REP REPO 0.060% 03/21/2014 DD 03/19/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAKV6J5	JP MORGAN CP REP REPO 0.070% 04/01/2014 DD 03/28/14	5,100,000.000	-5,100,000.00	5,100,000.00
99ZAKVE64	JP MORGAN CP REP REPO 0.060% 03/26/2014 DD 03/24/14	4,900,000.000	-4,900,000.00	4,900,000.00



BNY MELLON

5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

FXP COMBINE MGRS - FXPG00000300

1/1/2014 - 12/31/2014

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZAKVME8	JP MORGAN CP REP REPO 0.060% 03/27/2014 DD 03/25/14	700,000.000	-700,000.00	700,000.00
99ZAKVVA6	JP MORGAN CP REP REPO 0.050% 03/28/2014 DD 03/26/14	700,000.000	-700,000.00	700,000.00
99ZAKVZU8	JP MORGAN CP REP REPO 0.050% 03/31/2014 DD 03/27/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZAKW2Y4	JP MORGAN CP REP REPO 0.060% 04/07/2014 DD 04/03/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZAKW950	JP MORGAN CP REP REPO 0.060% 04/08/2014 DD 04/04/14	1,900,000.000	-1,900,000.00	1,900,000.00
99ZAKWGF0	JP MORGAN CP REP REPO 0.060% 04/02/2014 DD 03/31/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZAKWNY1	JP MORGAN CP REP REPO 0.060% 04/03/2014 DD 04/01/14	6,800,000.000	-6,800,000.00	6,800,000.00
99ZAKWSM2	JP MORGAN CP REP REPO 0.060% 04/04/2014 DD 04/02/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZAKX0Q1	JP MORGAN CP REP REPO 0.060% 04/14/2014 DD 04/10/14	4,600,000.000	-4,600,000.00	4,600,000.00
99ZAKX7L5	JP MORGAN CP REP REPO 0.060% 04/15/2014 DD 04/11/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZAKXGW1	JP MORGAN CP REP REPO 0.060% 04/09/2014 DD 04/07/14	800,000.000	-800,000.00	800,000.00
99ZAKXLX3	JP MORGAN CP REP REPO 0.050% 04/10/2014 DD 04/08/14	2,400,000.000	-2,400,000.00	2,400,000.00
99ZAKXWJ2	JP MORGAN CP REP REPO 0.050% 04/11/2014 DD 04/09/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZAKY0C0	BNP PARIBAS CAT 2 REPO 0.050% 04/22/2014 DD 04/17/14	6,800,000.000	-6,800,000.00	6,800,000.00
99ZAKY9B3	CITIGROUP CAT 2MM REPO 0.060% 04/23/2014 DD 04/21/14	3,800,000.000	-3,800,000.00	3,800,000.00
99ZAKYEV3	CITIGROUP CAT 2MM REPO 0.060% 04/16/2014 DD 04/14/14	5,900,000.000	-5,900,000.00	5,900,000.00
99ZAKYPT6	CITIGROUP CAT 2MM REPO 0.070% 04/17/2014 DD 04/15/14	6,100,000.000	-6,100,000.00	6,100,000.00
99ZAKYT13	BNP PARIBAS CAT 2 REPO 0.060% 04/21/2014 DD 04/16/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZAKZ0W3	CITIGROUP CAT 2MM REPO 0.050% 04/29/2014 DD 04/25/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZAKZ7V8	CITIGROUP CAT 2MM REPO 0.040% 04/30/2014 DD 04/28/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZAKZFY3	CITIGROUP CAT 2MM REPO 0.050% 04/24/2014 DD 04/22/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZAKZPZ9	CITIGROUP CAT 2MM REPO 0.040% 04/25/2014 DD 04/23/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZAL0587	CITIGROUP CAT 2MM REPO 0.170% 12/18/2014 DD 12/16/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZAL0D47	CITIGROUP CAT 2MM REPO 0.160% 12/12/2014 DD 12/10/14	2,800,000.000	-2,800,000.00	2,800,000.00
99ZAL0N12	CREDIT SUISSE REPO 0.170% 12/15/2014 DD 12/12/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZAL0TE8	CITIGROUP CAT 2MM REPO 0.160% 12/16/2014 DD 12/12/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZAL0Z43	CITIGROUP CAT 2MM REPO 0.170% 12/17/2014 DD 12/15/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZAL16L5	CITIGROUP CAT 2MM REPO 0.150% 12/26/2014 DD 12/23/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZAL19M0	JP MORGAN CP REP 0.140% 12/29/2014 DD 12/24/14	8,700,000.000	-8,700,000.00	8,700,000.00
99ZAL1A48	CITIGROUP CAT 2MM REPO 0.160% 12/19/2014 DD 12/17/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZAL1G91	CITIGROUP CAT 2MM REPO 0.180% 12/22/2014 DD 12/18/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZAL1QB5	CITIGROUP CAT 2MM REPO 0.170% 12/23/2014 DD 12/19/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZAL1W02	CITIGROUP CAT 2MM REPO 0.150% 12/24/2014 DD 12/22/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZAL2GE8	CITIGROUP CAT 2MM REPO 0.130% 12/30/2014 DD 12/26/14	8,400,000.000	-8,400,000.00	8,400,000.00
99ZAL2M68	CITIGROUP CAT 2MM REPO 0.130% 12/31/2014 DD 12/29/14	8,500,000.000	-8,500,000.00	8,500,000.00
99ZALA296	CITIGROUP CAT 2MM REPO 0.080% 07/15/2014 DD 07/11/14	9,300,000.000	-9,300,000.00	9,300,000.00
99ZALA9M0	CITIGROUP CAT 2MM REPO 0.090% 07/16/2014 DD 07/14/14	9,800,000.000	-9,800,000.00	9,800,000.00
99ZALAJ31	CITIGROUP CAT 2MM REPO 0.070% 07/10/2014 DD 07/08/14	5,600,000.000	-5,600,000.00	5,600,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZALAR99	CITIGROUP CAT 2MM REPO 0.070% 07/11/2014 DD 07/09/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALAW36	CITIGROUP CAT 2MM REPO 0.080% 07/14/2014 DD 07/10/14	7,800,000.000	-7,800,000.00	7,800,000.00
99ZALB7J7	CITIGROUP CAT 2MM REPO 0.080% 07/22/2014 DD 07/18/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZALBKL7	CITIGROUP CAT 2MM REPO 0.090% 07/17/2014 DD 07/15/14	9,900,000.000	-9,900,000.00	9,900,000.00
99ZALBSP0	CITIGROUP CAT 2MM REPO 0.090% 07/18/2014 DD 07/16/14	9,900,000.000	-9,900,000.00	9,900,000.00
99ZALBZU1	CITIGROUP CAT 2MM REPO 0.090% 07/21/2014 DD 07/17/14	10,000,000.000	-10,000,000.00	10,000,000.00
99ZALCBW1	CITIGROUP CAT 2MM REPO 0.080% 07/23/2014 DD 07/21/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALCMN9	CITIGROUP CAT 2MM REPO 0.070% 07/24/2014 DD 07/22/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZALCU83	CITIGROUP CAT 2MM REPO 0.070% 07/25/2014 DD 07/23/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZALCYX4	CITIGROUP CAT 2MM REPO 0.090% 07/28/2014 DD 07/24/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZALD4H0	CITIGROUP CAT 2MM REPO 0.080% 07/31/2014 DD 07/29/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZALDFM7	JP MORGAN CP REP REPO 0.080% 07/29/2014 DD 07/25/14	2,100,000.000	-2,100,000.00	2,100,000.00
99ZALDS76	JP MORGAN CP REP REPO 0.090% 07/30/2014 DD 07/28/14	4,400,000.000	-4,400,000.00	4,400,000.00
99ZALE2Z0	CITIGROUP CAT 2MM REPO 0.100% 08/05/2014 DD 08/01/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALEGF9	CITIGROUP CAT 2MM REPO 0.110% 08/01/2014 DD 07/30/14	5,400,000.000	-5,400,000.00	5,400,000.00
99ZALESK5	CITIGROUP CAT 2MM REPO 0.100% 08/04/2014 DD 07/31/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZALFOR7	CITIGROUP CAT 2MM REPO 0.080% 08/08/2014 DD 08/06/14	9,700,000.000	-9,700,000.00	9,700,000.00
99ZALFDS1	CITIGROUP CAT 2MM REPO 0.080% 08/06/2014 DD 08/04/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALFP90	CITIGROUP CAT 2MM REPO 0.070% 08/07/2014 DD 08/05/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALG0S3	JP MORGAN CP REP REPO 0.070% 08/14/2014 DD 08/13/14	6,600,000.000	-6,600,000.00	6,600,000.00
99ZALG6Q1	CITIGROUP CAT 2MM REPO 0.070% 08/15/2014 DD 08/13/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZALGA52	CITIGROUP CAT 2MM REPO 0.070% 08/11/2014 DD 08/07/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZALGGQ0	CITIGROUP CAT 2MM REPO 0.070% 08/12/2014 DD 08/08/14	9,400,000.000	-9,400,000.00	9,400,000.00
99ZALGXN8	CITIGROUP CAT 2MM REPO 0.070% 08/14/2014 DD 08/12/14	2,500,000.000	-2,500,000.00	2,500,000.00
99ZALH119	CITIGROUP CAT 2MM REPO 0.070% 08/21/2014 DD 08/19/14	1,300,000.000	-1,300,000.00	1,300,000.00
99ZALH7S4	CITIGROUP CAT 2MM REPO 0.070% 08/22/2014 DD 08/20/14	3,600,000.000	-3,600,000.00	3,600,000.00
99ZALHAP6	CITIGROUP CAT 2MM REPO 0.100% 08/18/2014 DD 08/14/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALHJQ5	CITIGROUP CAT 2MM REPO 0.100% 08/19/2014 DD 08/15/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZALHSE2	CITIGROUP CAT 2MM REPO 0.080% 08/20/2014 DD 08/18/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZALJ7H4	CITIGROUP CAT 2MM REPO 0.060% 08/28/2014 DD 08/26/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZALJF28	CITIGROUP CAT 2MM REPO 0.080% 08/25/2014 DD 08/21/14	4,100,000.000	-4,100,000.00	4,100,000.00
99ZALJQV2	CITIGROUP CAT 2MM REPO 0.080% 08/26/2014 DD 08/22/14	4,500,000.000	-4,500,000.00	4,500,000.00
99ZALJZS9	CITIGROUP CAT 2MM REPO 0.070% 08/27/2014 DD 08/25/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALK492	CITIGROUP CAT 2MM REPO 0.080% 09/04/2014 DD 09/02/14	8,800,000.000	-8,800,000.00	8,800,000.00
99ZALKFB5	CITIGROUP CAT 2MM REPO 0.060% 08/29/2014 DD 08/27/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZALKL28	JP MORGAN CP REPO 0.080% 09/02/2014 DD 08/28/14	7,600,000.000	-7,600,000.00	7,600,000.00
99ZALKUV4	JP MORGAN CP REP REPO 0.090% 09/03/2014 DD 08/29/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZALL4S8	CITIGROUP CAT 2MM REPO 0.070% 09/10/2014 DD 09/08/14	6,200,000.000	-6,200,000.00	6,200,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZALL8J4	CITIGROUP CAT 2MM REPO 0.070% 09/11/2014 DD 09/09/14	6,300,000.000	-6,300,000.00	6,300,000.00
99ZALLCA8	CITIGROUP CAT 2MM REPO 0.090% 09/05/2014 DD 09/03/14	8,000,000.000	-8,000,000.00	8,000,000.00
99ZALLMZ2	CITIGROUP CAT 2MM REPO 0.100% 09/08/2014 DD 09/04/14	7,700,000.000	-7,700,000.00	7,700,000.00
99ZALLT77	CITIGROUP CAT 2MM REPO 0.080% 09/09/2014 DD 09/05/14	6,300,000.000	-6,300,000.00	6,300,000.00
99ZALM571	CITIGROUP CAT 2MM REPO 0.080% 09/17/2014 DD 09/15/14	7,500,000.000	-7,500,000.00	7,500,000.00
99ZALM9R3	CITIGROUP CAT 2MM REPO 0.070% 09/18/2014 DD 09/16/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZALMJ50	CITIGROUP CAT 2MM REPO 0.060% 09/12/2014 DD 09/10/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALMNQ9	CITIGROUP CAT 2MM REPO 0.070% 09/15/2014 DD 09/11/14	6,800,000.000	-6,800,000.00	6,800,000.00
99ZALMYK0	CITIGROUP CAT 2MM REPO 0.080% 09/16/2014 DD 09/12/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZALN488	CITIGROUP CAT 2MM REPO 0.050% 09/24/2014 DD 09/22/14	5,000,000.000	-5,000,000.00	5,000,000.00
99ZALNL89	CITIGROUP CAT 2MM REPO 0.060% 09/19/2014 DD 09/17/14	7,900,000.000	-7,900,000.00	7,900,000.00
99ZALNT65	CITIGROUP CAT 2MM REPO 0.060% 09/22/2014 DD 09/18/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZALNYS1	CITIGROUP CAT 2MM REPO 0.050% 09/23/2014 DD 09/19/14	7,200,000.000	-7,200,000.00	7,200,000.00
99ZALP053	CITIGROUP CAT 2MM REPO 0.050% 09/30/2014 DD 09/26/14	6,300,000.000	-6,300,000.00	6,300,000.00
99ZALP9K1	JP MORGAN CP REP REPO 0.000% 10/01/2014 DD 09/29/14	9,500,000.000	-9,500,000.00	9,500,000.00
99ZALPBU6	CITIGROUP CAT 2MM REPO 0.050% 09/25/2014 DD 09/23/14	6,400,000.000	-6,400,000.00	6,400,000.00
99ZALPLZ4	CITIGROUP CAT 2MM REPO 0.050% 09/26/2014 DD 09/24/14	6,700,000.000	-6,700,000.00	6,700,000.00
99ZALPTW3	JP MORGAN CP REP REPO 0.050% 09/29/2014 DD 09/25/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZALQ2S9	CITIGROUP CAT 2MM REPO 0.060% 10/07/2014 DD 10/03/14	1,500,000.000	-1,500,000.00	1,500,000.00
99ZALQ6U0	JP MORGAN CP REP 0.070% 10/08/2014 DD 10/06/14	4,600,000.000	-4,600,000.00	4,600,000.00
99ZALQFJ5	BNP PARIBAS CAT 2 REPO 0.050% 10/02/2014 DD 09/30/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZALQMS7	CITIGROUP CAT 2MM REPO 0.050% 10/03/2014 DD 10/01/14	10,500,000.000	-10,500,000.00	10,500,000.00
99ZALQT19	CITIGROUP CAT 2MM REPO 0.060% 10/06/2014 DD 10/02/14	6,900,000.000	-6,900,000.00	6,900,000.00
99ZALR257	CITIGROUP CAT 2MM REPO 0.070% 10/15/2014 DD 10/10/14	5,200,000.000	-5,200,000.00	5,200,000.00
99ZALRG52	JP MORGAN CP REP REPO 0.070% 10/09/2014 DD 10/07/14	5,100,000.000	-5,100,000.00	5,100,000.00
99ZALRPV5	CITIGROUP CAT 2MM REPO 0.060% 10/10/2014 DD 10/08/14	5,600,000.000	-5,600,000.00	5,600,000.00
99ZALRWA3	CITIGROUP CAT 2MM REPO 0.080% 10/14/2014 DD 10/09/14	5,300,000.000	-5,300,000.00	5,300,000.00
99ZALS586	CITIGROUP CAT 2MM REPO 0.100% 10/22/2014 DD 10/20/14	7,100,000.000	-7,100,000.00	7,100,000.00
99ZALSQ91	CITIGROUP CAT 2MM REPO 0.140% 10/20/2014 DD 10/16/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZALSX02	CITIGROUP CAT 2MM REPO 0.120% 10/21/2014 DD 10/17/14	7,900,000.000	-7,900,000.00	7,900,000.00
99ZALT5Q4	CITIGROUP CAT 2MM REPO 0.120% 10/29/2014 DD 10/27/14	4,000,000.000	-4,000,000.00	4,000,000.00
99ZALTFV2	CITIGROUP CAT 2MM REPO 0.110% 10/23/2014 DD 10/21/14	8,200,000.000	-8,200,000.00	8,200,000.00
99ZALTPB5	CITIGROUP CAT 2MM REPO 0.100% 10/24/2014 DD 10/22/14	8,100,000.000	-8,100,000.00	8,100,000.00
99ZALTVY8	CITIGROUP CAT 2MM REPO 0.110% 10/27/2014 DD 10/23/14	3,300,000.000	-3,300,000.00	3,300,000.00
99ZALTZN8	CITIGROUP CAT 2MM REPO 0.120% 10/28/2014 DD 10/24/14	2,000,000.000	-2,000,000.00	2,000,000.00
99ZALU0G8	CITIGROUP CAT 2MM REP 0.130% 11/04/2014 DD 10/31/14	9,500,000.000	-9,500,000.00	9,500,000.00
99ZALU953	CITIGROUP CAT 2MM REPO 0.110% 11/05/2014 DD 11/03/14	7,300,000.000	-7,300,000.00	7,300,000.00
99ZALUFS6	CITIGROUP CAT 2MM REPO 0.090% 10/30/2014 DD 10/28/14	6,000,000.000	-6,000,000.00	6,000,000.00



BNY MELLON

FXP COMBINE MGRS - FXPG00000300

5500 Acquisitions & Dispositions of Assets within Plan Year

1/1/2014 - 12/31/2014

Report ID: M2574E

Status: FINAL

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZALUN08	CITIGROUP CAT 2MM REPO 0.120% 10/31/2014 DD 10/29/14	9,000,000.000	-9,000,000.00	9,000,000.00
99ZALUTE2	CITIGROUP CAT 2MM REPO 0.160% 11/03/2014 DD 10/30/14	9,100,000.000	-9,100,000.00	9,100,000.00
99ZALV035	CITIGROUP CAT 2MM REPO 0.100% 11/12/2014 DD 11/07/14	9,300,000.000	-9,300,000.00	9,300,000.00
99ZALVFN5	CITIGROUP CAT 2MM REPO 0.100% 11/06/2014 DD 11/04/14	7,600,000.000	-7,600,000.00	7,600,000.00
99ZALVLT5	CITIGROUP CAT 2MM REP 0.100% 11/07/2014 DD 11/05/14	8,700,000.000	-8,700,000.00	8,700,000.00
99ZALVTK6	CITIGROUP CAT 2MM REP 0.100% 11/10/2014 DD 11/06/14	9,400,000.000	-9,400,000.00	9,400,000.00
99ZALW4E5	CITIGROUP CAT 2MM REPO 0.130% 11/19/2014 DD 11/17/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALW8R2	CITIGROUP CAT 2MM REPO 0.120% 11/20/2014 DD 11/18/14	8,300,000.000	-8,300,000.00	8,300,000.00
99ZALWAJ7	CITIGROUP CAT 2MM REPO 0.100% 11/13/2014 DD 11/10/14	8,700,000.000	-8,700,000.00	8,700,000.00
99ZALWVG85	CITIGROUP CAT 2MM REPO 0.110% 11/14/2014 DD 11/12/14	1,500,000.000	-1,500,000.00	1,500,000.00
99ZALWVH8	CITIGROUP CAT 2MM REPO 0.130% 11/17/2014 DD 11/13/14	1,000,000.000	-1,000,000.00	1,000,000.00
99ZALWSS8	CREDIT SUISSE REPO 0.150% 11/17/2014 DD 11/14/14	3,900,000.000	-3,900,000.00	3,900,000.00
99ZALWVK9	CITIGROUP CAT 2MM REPO 0.150% 11/18/2014 DD 11/14/14	4,300,000.000	-4,300,000.00	4,300,000.00
99ZALX1Q9	CITIGROUP CAT 2MM REPO 0.120% 11/26/2014 DD 11/24/14	10,700,000.000	-10,700,000.00	10,700,000.00
99ZALXJY3	CITIGROUP CAT 2MM REPO 0.120% 11/21/2014 DD 11/19/14	9,100,000.000	-9,100,000.00	9,100,000.00
99ZALXNR3	CITIGROUP CAT 2MM REPO 0.110% 11/24/2014 DD 11/20/14	10,200,000.000	-10,200,000.00	10,200,000.00
99ZALXVH6	CITIGROUP CAT 2MM REPO 0.120% 11/25/2014 DD 11/21/14	9,600,000.000	-9,600,000.00	9,600,000.00
99ZALY0D7	CITIGROUP CAT 2MM REPO 0.160% 12/03/2014 DD 12/01/14	7,000,000.000	-7,000,000.00	7,000,000.00
99ZALY4F8	CITIGROUP CAT 2MM REP 0.170% 12/04/2014 DD 12/02/14	7,400,000.000	-7,400,000.00	7,400,000.00
99ZALYCZ5	CITIGROUP CAT 2MM REPO 0.140% 11/28/2014 DD 11/25/14	8,900,000.000	-8,900,000.00	8,900,000.00
99ZALYP73	CITIGROUP CAT 2MM REPO 0.170% 12/02/2014 DD 11/28/14	4,900,000.000	-4,900,000.00	4,900,000.00
99ZALZ0A0	CITIGROUP CAT 2MM REPO 0.160% 12/10/2014 DD 12/08/14	3,200,000.000	-3,200,000.00	3,200,000.00
99ZALZ358	CITIGROUP CAT 2MM REPO 0.150% 12/11/2014 DD 12/09/14	2,500,000.000	-2,500,000.00	2,500,000.00
99ZALZEH0	CITIGROUP CAT 2MM REPO 0.160% 12/05/2014 DD 12/03/14	6,200,000.000	-6,200,000.00	6,200,000.00
99ZALZMG3	CITIGROUP CAT 2MM REPO 0.180% 12/08/2014 DD 12/04/14	6,500,000.000	-6,500,000.00	6,500,000.00
99ZALZTR2	CITIGROUP CAT 2MM REPO 0.170% 12/09/2014 DD 12/05/14	2,900,000.000	-2,900,000.00	2,900,000.00
AA9QDG7C9	IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18	500,000.000	-6,277.28	7,767.44
AA9QDJQK4	IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18	2,300,000.000	-29,450.77	35,886.35
EDF306F4S	EURO-BUND FUTURE (EUX) EXP JUN 14	3.000	0.00	5,893.92
EDF306L4S	EURO-BUND FUTURE (EUX) EXP DEC 14	3.000	0.00	-6,376.06
EEB3T9JJ6	SPAIN GOVERNMENT BOND 5.500% 04/30/2021	2,200,000.000	-3,661,371.37	3,472,251.86
EEBJ0XHV4	BONOS Y OBLIG DEL ESTADO 2.750% 04/30/2019	4,500,000.000	-6,449,441.90	6,458,968.06
EIB7M5HQ9	ITALY BUONI POLIENNALI DEL TES 5.500% 11/01/2022	200,000.000	-332,791.19	317,551.70
ELBLWP5D8	ALTICE SA 7.250% 05/15/2022	375,000.000	-518,606.25	480,262.65
ELBN5TDD7	MONITCHEM HOLDCO 3 S.A. 5.250% 06/15/2021	535,000.000	-724,940.38	661,896.32
ELBN65NJ4	MONITCHEM HOLDCO 3 SA 5.250% 06/15/2021	500,000.000	-684,562.58	618,594.69
ELBN65NL9	MONITCHEM HOLDCO 3 SA VAR RT 06/15/2021	210,000.000	-286,555.50	260,884.52
EX9QDH9N7	CCP IRS GBP-LIBOR-BBA 6M CME PAY 3.00% 2024 SEP 17	2,900,000.000	20,587.00	-249,529.45

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EX9QDH9P2	CCP_IRS GBP-LIBOR-BBA 6M CME PAY 3.00% 2024 SEP 17	2,900,000.000	-5,918.32	0.06
EXB7KPHK7	TIME WARNER CABLE INC 5.250% 07/15/2042	500,000.000	-836,048.07	894,402.48
EXBKX5B08	LLOYDS BANKING GROUP PLC VAR RT 12/29/2049	400,000.000	-727,465.63	634,250.25
FJ9QDK967	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2019 JUN 20	10,000,000.000	-636.59	1,709.02
FJB153TQ0	TOKYO ELECTRIC POWER CO INC 2.080% 05/31/2016	10,000,000.000	-96,760.42	98,952.99
G4700EAB3	GOODPACK 8/14 COV-LITE 2ND LIEN TL	165,133.290	-163,894.79	165,133.29
L2475MAF7	REXAM 5/14 COV-LITE 2ND LIEN TL	235,000.000	-232,650.00	233,825.00
L6232UAD9	MALLINCKRODT 7/14 ADD-ON COV-LITE TLB1	830,449.840	-826,297.59	825,777.66
L7300KAB0	ORTHO-CLINICAL 5/14 COV-LITE TLB	754,342.430	-746,799.01	755,694.33
N8879VAB3	TRONOX (2/12) TLB	1,996,641.480	-1,996,641.48	2,001,633.08
NA9QD0US9	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 2.45% 2024 NOV 19	800,000.000	-0.01	0.01
NA9QD0UU4	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.45% 2024 NOV 19	800,000.000	0.01	-1,295.55
NA9QDGF00	CDS SP UL REPUBLIC OF ITALY R 100BPS 2016 MAR 20	7,500,000.000	-3,704.00	89,722.95
NA9QDJ0H5	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20	2,100,000.000	39,526.82	-11,478.38
NA9QDJ0N2	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20	1,800,000.000	30,803.56	-9,838.62
NA9QDJ0S1	CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 MAR 20	700,000.000	0.00	7,298.64
NA9QDJ0X0	CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 MAR 20	700,000.000	0.00	7,298.64
NA9QDJ0Z5	CDS SP UL KINGDOM OF SPAIN R 100BPS 2019 MAR 20	700,000.000	0.00	7,298.64
NA9QDJ283	CDS SP UL COMMONWEALTH BANK O R 100BPS 2019 MAR 20	500,000.000	0.00	8,676.00
NA9QDK3V6	CDS SP UL KB HOME R 500BPS 2019 JUN 20	300,000.000	-30,193.84	34,860.00
NA9QDLZG4	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	400,000.000	5,278.78	-3,027.37
NA9QDQ923	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	2,700,000.000	0.00	-20,434.78
NABH579X3	CREDIT SUISSE GROUP AG VAR RT 12/29/2049	300,000.000	-335,250.00	317,625.00
Q3930AAC2	FORTESCUE 11/13 COV-LITE TL	1,180,465.360	-1,168,660.71	1,171,161.59
SDBKWP6Q3	OW BUNKER A/S	47,433.000	-1,421,070.36	629,928.62
XX9QC6VV8	CCP_CDX SP UL ITRAXX EUR 20 1.000% S 2018 DEC 20 ICE	18,550,000.000	-340,302.57	335,218.89
XX9QC6VW6	CCP CDX SP UL ITRAXX EUR 20 R 100BPS 2018 DEC 20 ICE	18,550,000.000	0.07	-0.05
XX9QDJ9L6	CCP ICE CDX ITRAXX XOVER20 5Y 5.000% BPS 2018 DEC 20	400,000.000	-58,298.77	63,759.83
XX9QDJ9M4	CCP ICE CDX ITRAXX XOVER20 5Y REC_500BPS 2018 DEC 20	400,000.000	0.03	-0.01
XX9QDJHFO	CCP IRS EUR-EURIBOR-6M CME PAY 2.00% 2024 SEP 17	31,700,000.000	83,305.66	-1,607,386.81
XX9QDJHGB	CCP_IRS EUR-EURIBOR-6M CME PAY 2.00% 2024 SEP 17	31,700,000.000	-134,587.29	0.09
XX9QDK7W1	CCP_CDX ITRAXX MAIN 21 5Y 1.000% BP 2019 JUN 20 ICE	27,600,000.000	-437,719.42	629,599.76
XX9QDK7X9	CCP CDX ITRAXX MAIN 21 5Y REC 100BP 2019 JUN 20 ICE	27,600,000.000	0.11	-0.20
XX9QDQ633	CCP ITRAXX SF21 5Y BP ICE REC_100BP 2017 JUN 20	2,400,000.000	0.01	-0.01
XX9QDQ641	CCP_ITRAXX SF21 5Y BP ICE 1.000% BP 2017 JUN 20	2,400,000.000	-50,784.62	63,081.58
Y2112MAB1	OCEAN RIG 7/14 TLB	3,265,517.910	-3,244,495.24	2,821,315.05

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2014
#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)
Single Transactions								
	EB Temp Investment Fund VAR RT 12/31/2049 FEE CL 15	\$ 360,014,105	\$ —	\$ —	\$ —	\$ —	\$ 360,014,105	N/A
	BLACKROCK MSCI ACWI	N/A	\$ 684,018,703	\$ —	\$ —	\$ 647,236,926	\$ 684,018,703	\$ 36,781,777
	BLACKROCK MSCI ACWI WORLD INDEX FUND	\$ 598,749,972	\$ —	\$ —	\$ —	\$ —	\$ 598,749,972	N/A
Series								
	US Treasury Bond 152 Transactions							
	0.000% 11/15/2043 DD 11/15/13	\$ 613,894,363	\$ —	\$ —	\$ —	\$ —	\$ 613,894,363	N/A
	US Treasury Bond 144 Transactions							
	0.000% 11/15/2043 DD 11/15/13	\$ —	\$ 606,083,863	\$ —	\$ —	\$ 595,264,516	\$ 606,083,863	\$ 10,819,347
	US Treasury Bond 229 Transactions							
	3.75% 11/15/2043 DD 11/15/13	\$ 293,711,043	\$ —	\$ —	\$ —	\$ —	\$293,711,043	N/A
	US Treasury Bond 90 Transactions							
	3.75% 11/15/2043 DD 11/15/13	\$ —	\$ 304,778,051	\$ —	\$ —	\$ 301,880,416	\$ 304,778,051	\$ 2,897,635

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2014
#34-1843785 Plan 001

(a) Identity of party involved	(b) Description of asset	(c) Purchase price	(d) Selling price	(e) Lease rental	(f) Expense incurred with transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain/ (loss)
	BNY Mellon Cash Reserve							
	424 Transactions							
	0.010% 12/31/2049 DD 06/26/97	\$ 345,042,096	\$ —	\$ —	\$ —	\$ —	\$ 345,042,096	N/A
	BNY Mellon Cash Reserve							
	423 Transactions							
	0.010% 12/31/2049 DD 06/26/97	\$ —	\$ 344,873,352	\$ —	\$ —	\$ 344,873,352	\$ 344,873,352	\$ —
	EB Temp Investment Fund							
	1,731 Transactions							
	VAR RT 12/31/2049 FEE CL 15	\$6,053,822,754	\$ —	\$ —	\$ —	\$ —	\$6,053,822,754	N/A
	EB Temp Investment Fund							
	1,418 Transactions							
	VAR RT 12/31/2049 FEE CL 15	\$ —	\$ 6,025,771,857	\$ —	\$ —	\$ 6,025,771,857	\$6,025,771,857	\$ —
	Money Market Fund							
	10 Transactions	\$ 730,015,419	\$ —	\$ —	\$ —	\$ —	\$ 730,015,419	N/A
	Money Market Fund							
	19 Transactions	\$ —	\$ 730,015,419	\$ —	\$ —	\$ 730,015,419	\$ 730,015,419	\$ —
	BLACKROCK MSCI ACWI							
	10 Transactions	\$ 730,013,564	\$ —	\$ —	\$ —	\$ —	\$ 730,013,564	N/A

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2014
#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)
	BLACKROCK MSCI ACWI							
	2 Transactions	\$ —	\$ 779,544,575	\$ —	\$ —	\$ 737,629,161	\$ 779,544,575	\$ 41,915,414
	BLACKROCK MSCI WORLD INDEX FUND							
	5 Transactions	\$ 839,673,784	\$ —	\$ —	\$ —	\$ —	\$ 839,673,784	N/A
	BLACKROCK MSCI WORLD INDEX FUND							
	4 Transactions	\$ —	\$ 525,000,000	\$ —	\$ —	\$ 529,066,690	\$ 525,000,000	\$ (4,066,690)