

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 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</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.)	
	☒ 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 ☐ special extension (enter description)	☐ the DFVC program

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 (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <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	Filed with authorized/valid electronic signature.	10/15/2018	CHRISTINE L WALKER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2017)
v. 170203

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 or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 45137
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	6a(1) 15732
a(2) Total number of active participants at the end of the plan year	6a(2) 15465
b Retired or separated participants receiving benefits	6b 20122
c Other retired or separated participants entitled to future benefits	6c 4901
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 40488
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 4344
f Total. Add lines 6d and 6e	6f 44832
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 283
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 1C 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
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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)** ☒ 1 **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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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 370	0	01/01/2017	12/31/2017

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

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

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	210240436

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

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. 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	403677
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c Additions: (1) Contributions deposited during the year	7c(1)	0		
	(2) Dividends and credits	7c(2)		0
	(3) Interest credited during the year	7c(3)		5364
	(4) Transferred from separate account	7c(4)		21572680
	(5) Other (specify below)	7c(5)		0

(6) Total additions	7c(6)	21578044
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d Total of balance and additions (add lines 7b and 7c(6))	7d	21981721
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	21194445	
(2) Administration charge made by carrier	7e(2)	340930	
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)	37304	

▶ RISCK CHARGE

(5) Total deductions	7e(5)	21572679
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	409042
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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)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
▶ 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) ▶ 001
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 01 Day 01 Year 2017			
2	Assets:			
a	Market value	2a	6216463816	
b	Actuarial value	2b	6320754630	
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	24498	4197754255	4197754255
b	For terminated vested participants	4907	351343129	351343129
c	For active participants	15732	2293164557	2448502196
d	Total	45137	6842261941	6997599580
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	5.86 %	
6	Target normal cost	6	175707961	

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	
VLAD SACHELARIE	10/05/2018
Type or print name of actuary	Date
AON CONSULTING, INC.	17-07106
Firm name	Most recent enrollment number
5005 ROCKSIDE ROAD SUITE 1000 INDEPENDENCE, OH 44131	216-525-5358
Address of the firm	Telephone number (including area code)

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>8.67</u> %	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		291863703
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>6.04</u> %		17628568
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		309492271
d Portion of (c) to be added to prefunding balance		309492271
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	309492271

Part III Funding Percentages

14 Funding target attainment percentage	14	85.90%
15 Adjusted funding target attainment percentage	15	85.90%
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	86.05%
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
01/05/2018	500000000	0			
01/22/2018	750000000	0			
Totals ▶			18(b)	1250000000	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	1178192674

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: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	☐ 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	175707961
b Excess assets, if applicable, but not greater than line 31a	31b	0
32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	986337221	294908380
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	470616341
	Carryover balance	Prefunding balance
35 Balances elected for use to offset funding requirement		308151840
36 Additional cash requirement (line 34 minus line 35)	36	162464501
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	1178192674
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	38a	1015728173
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	308151840
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
		2017
		This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning **01/01/2017** and ending **12/31/2017**

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

98-0494721

(b) Enter name and EIN or address of person who provided you disclosures 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
ALEUTIAN FUND, LTD. P.O. BOX 309 UGLAND HOUSE GEORGE TOWN, GRAND CAYMAN 1-1104 KY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
AQR DELTA XN OFFSHORE FUND L.P. TWO GREENWHICH PLAZA 3RD FLOOR GREENWICH, CT 06830

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

DODGE & COX FUNDS

C/O DST ASSET MANAGER SOLUTIONS, INC
P.O. BOX 8422
BOSTON, ME 02266-8422

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

GLOBAL INFRASTRUCTURE PARTNERS

1345 AVENUE OF THE AMERICA
NEW YORK, NY 10105

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

K3 PRIVATE INVESTORS, L.P.

2101 ROSECRANS AVE
SUITE 6250
EL SEGUNDO, CA 90245

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

LEONARD GREEN & PARTNERS

11111 SANTA MONICA BOULEVARD
SUITE 2000
LOS ANGELES, CA 90025

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

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

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

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

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

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

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	22617828	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	2247213	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1572974	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	1537702	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MAWER

CENTRE 10 517 - 10TH AVENUE SW, SUITE 600
CALGARY, ALBERTA T2R 0A8 CA

(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	1523550	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BAIN CAPITAL VENTURE FUND

45-3645898

(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	1423161	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)

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 58	NONE	1401308	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AON HEWITT INVESTMENT CONSULTANT, I

27-2436452

(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	1204763	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	1159007	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)

ARTISAN PARTNERS HOLDINGS LP

39-1807188

(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	1158724	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1112031	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BAILLIE GIFFORD

98-0473976

(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	1005502	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	980240	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	658208	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

LOOMIS SAYLES AND CO.

04-3200030

(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	398250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

HEWITT ASSOCIATES

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	307640	Yes ☐ No ☒	Yes ☐ No ☐		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?
16 28 50 51	NONE	297291	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TRIGUARD MANAGEMENT

200 SPECTRUM CENTER DRIVE
SUITE 2050
IRVINE, CA 92618

(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	290205	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)

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 62 65	NONE	267737	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	97583	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET GLOBAL ADVISORS

1 IRON STREET
BOSTON, MA 02210

(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	75000	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)

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	51946	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 99	NONE	51520	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	48449	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BRIGADE CAPITAL MANAGEMENT, LLC

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	47456	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

OAKTREE CAPITAL MANAGEMENT, L.P

95-4878221

(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	40100	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER US INC.

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?
50 99	NONE	21485	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)

TOWERS WATSON DELAWARE INC

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	20600	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

K&L GATES

210 SIXTH AVENUE
PITTSBURGH, PA 15222-2613

(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	14527	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BUCK CONSULTANTS LLC

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	11715	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)

SBERBANK OF RUSSIA

19VAVILOVA ST.
MOSCOW, RUSSIA 117997 RU

(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?
49 50	NONE	7961	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	5913	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
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE 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 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2017</div> This Form is Open to Public Inspection.
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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>879631605</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>213820401</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>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>15955</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE ACWI IMI LD</u>		
b Name of sponsor of entity listed in (a): <u>THE NORHTERN TRUST COMPANY</u>		
c EIN-PN <u>45-6138589-039</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>409611766</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PROPERTY INCOME FUND</u>		
b Name of sponsor of entity listed in (a): <u>UBS TRUMBULL</u>		
c EIN-PN <u>80-0227394-001</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>59624075</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LOOMIS SAYLES SENIOR LOAN FUND</u>		
b Name of sponsor of entity listed in (a): <u>LOOMIS SAYLES AND COMPANY</u>		
c EIN-PN <u>82-0542784-001</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>178858786</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)

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.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</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	14930463	2651771
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	125000000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	389545002	286679192
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	80800091	47069605
(2) U.S. Government securities.....	1c(2)	120880847	124564133
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	770951515	613408376
(B) All other.....	1c(3)(B)	521588941	813368883
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	19350716	19467384
(B) Common	1c(4)(B)	1069397311	1199923942
(5) Partnership/joint venture interests	1c(5)	665968831	545473268
(6) Real estate (other than employer real property)	1c(6)	437271229	660001219
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	1600774280	1741562588
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	324526700	564493135
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	240948974	226236907
(15) Other	1c(15)	322511555	166501663

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1)	
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	6579446455 8261402066
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	4441232 4064533
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	362541407 309551823
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	366982639 313616356
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	6212463816 7947785710

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.

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	1250000000
	(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)	1250000000
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	302405
	(B) U.S. Government securities	2b(1)(B)	504059
	(C) Corporate debt instruments	2b(1)(C)	66157527
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans	2b(1)(E)	
	(F) Other	2b(1)(F)	7010654
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	73974645
(2)	Dividends: (A) Preferred stock	2b(2)(A)	408869
	(B) Common stock	2b(2)(B)	19194771
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	38089578
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	57693218
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	7336866299
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	7169274246
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	167592053
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	26830751
	(B) Other	2b(5)(B)	346716352
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	373547103

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		276785564
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		53694685
c Other income	2c		-6910382
d Total income. Add all income amounts in column (b) and enter total.....	2d		2246376886

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	459388875	
(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)		459388875
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)	109681	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	15695681	
(4) Other	2i(4)	35860755	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		51666117
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		511054992

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1735321894
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	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?	X		25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

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

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4086085. (See instructions.)

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 34-1843765		
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		3 103
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		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2017 v. 170203		

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: 44.0% Investment-Grade Debt: 22.0% High-Yield Debt: 2.0% Real Estate: 10.0% Other: 22.0%

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

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

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

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

FirstEnergy Corp. Master Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2017 and 2016**

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

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, 2017 and 2016, 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, 2017, 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, 2017 and 2016, and for the year ended December 31, 2017, 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, 2017, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2017, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2017, 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 15, 2018

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

	As of December 31,	
	2017	2016
Assets		
Investments held, at fair value	\$ 6,724,722,874	\$ 6,189,901,453
Employer contributions receivable	1,250,000,000	—
Due from broker for securities sold	266,056,681	364,463,602
Accrued interest and dividends receivable	20,622,511	25,081,400
Total assets	<u>8,261,402,066</u>	<u>6,579,446,455</u>
Liabilities		
Administrative expenses payable	4,064,533	4,441,232
Due to broker for securities purchased	<u>309,551,823</u>	<u>362,541,407</u>
Total liabilities	<u>313,616,356</u>	<u>366,982,639</u>
Net assets available for benefits	<u>\$ 7,947,785,710</u>	<u>\$ 6,212,463,816</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, 2017
<hr/>	
Additions:	
Contributions:	
Employer	\$ 1,250,000,000
Investment Income:	
Interest and dividends	131,667,863
Net appreciation in fair value of investments	864,709,023
Total investment income	<u>996,376,886</u>
Total additions	<u>2,246,376,886</u>
Deductions:	
Administrative expenses	51,666,117
Benefit payments	459,388,875
Total deductions	<u>511,054,992</u>
Net increase in net assets available for benefits	1,735,321,894
Net assets available for benefits, beginning of year	<u>6,212,463,816</u>
Net assets available for benefits, end of year	<u><u>\$ 7,947,785,710</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,	
	2017	2016
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 5,167,198,594	\$ 4,897,291,723
Other participants	3,945,930,553	3,495,878,460
Total vested benefits	9,113,129,147	8,393,170,183
Nonvested benefits	226,138,896	246,248,775
Total actuarial present value of accumulated plan benefits	<u>\$ 9,339,268,043</u>	<u>\$ 8,639,418,958</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, 2017
Actuarial present value of accumulated plan benefits, beginning of year	<u>\$ 8,639,418,958</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	301,210,309
Change in discount period	357,514,866
Benefits paid	(459,388,875)
Change in assumptions	500,512,785
Net increase in actuarial present value of accumulated plan benefits	<u>699,849,085</u>
Actuarial present value of accumulated plan benefits, end of year	<u><u>\$ 9,339,268,043</u></u>

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

Note 1 - Description of the Plan

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

General

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

Non-bargaining employees hired on or after January 1, 2014, will participate in the cash-balance portion of the Plan. Under the cash-balance provisions, 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 after completing three years of service. The balance of these accounts will be provided to employees when they leave the Company. Participation in the cash-balance plan for bargaining-unit employees was handled in accordance with individual collective bargaining agreements and was negotiated as required.

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

Plan Termination

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

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

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

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

Actuarial Present Value of Accumulated Plan Benefits

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

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2017 and 2016

The actuarial present value of accumulated plan benefits as of December 31, 2017 and 2016, 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, 2017 and 2016, were:

Mortality

The mortality assumption used the RP-2014 combined healthy mortality table for males and RP-2014 blue collar mortality table for females, both projected generationally, using projection scale MP-17 for the 2017 mortality assumption and using projection scale MP-2016 for the 2016 mortality assumption.

Retirement Age

In 2017 and 2016, active participants were assumed to retire at the following rates:

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

Discount Rates

The discount rates used to determine present value of accumulated plan benefits were 3.75% and 4.25% in 2017 and 2016, respectively.

Actuarial Method

In 2017 and 2016, the present value of accumulated plan benefits was determined by applying the Unit Credit Cost Method. The foregoing actuarial assumptions are based on the presumption that the Plan will continue. In the event the Plan was to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Note 2 - Significant Accounting Policies

Basis of Accounting

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

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 8 for further discussion of fair value measurements. Securities are valued at quoted market prices; if quoted market prices are not available, estimated fair values, as determined by Bank of New York Mellon (Trustee) or insurers, are used. The fair values of real estate and private equity investments have been estimated based upon future income generation, location of property and current market rates for similar investments.

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

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

The Statement of Changes in Net Assets Available for Benefits presents the net appreciation or depreciation in the fair value of the Plan's investments, which consist of the net realized gains or losses and the net unrealized appreciation or depreciation of those investments.

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 15, 2018, the date the financial statements were issued.

Note 3 - Recent Accounting Pronouncements

In August 2018, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2018-13, *Fair Value Measurement (Topic 820): Disclosure Framework-Changes to the Disclosure Requirements for Fair Value Measurement*. ASU 2018-13 eliminates, adds and modifies certain disclosure requirements for fair value measurements as part of the FASB's disclosure framework project. The ASU is effective in 2020 and early adoption is permitted. Plan management is currently evaluating the impact of ASU 2018-13 on the Plan's financial statements.

Note 4 - Plan Tax Status

The latest determination letter for the Plan is March 22, 2016, 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, 2017 and 2016, 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 5 - Contributions by the Company

It is the Company's policy to make contributions to the Plan in amounts estimated to be necessary to fully provide for all employees' benefits by the time they retire. During the 2017 and 2016 Plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

In early 2018, the Company contributed \$1.25 billion to its qualified pension plan, all of which was related to the 2017 plan year. In January 2018, the Company satisfied its minimum required funding obligations of \$500 million and addressed funding obligations for future years to its qualified pension plan with additional contributions of \$750 million. The amount related to the 2017 plan year was recorded on the Statements of Net Assets Available for Benefits as employer contributions receivable.

Note 6 - Information Certified by the Plan Trustee

The Trustee certified the following information included in the 2017 and 2016 financial statements in accordance with 29 CFR Section 2520.103-5 of the DOL's rules and regulations for reporting and disclosure under ERISA: investments held, at fair value, accrued interest and dividends receivable, due to or from broker for securities purchased or sold and interest and dividends income. As of December 31, 2017 and 2016, the Plan held \$1,338,456,515 and \$1,147,094,485, respectively, of investments in hedge funds, derivatives, private equity and real estate funds. These assets, related activity and net appreciation in fair value of investments are not covered by the certifications received from the Trustee as of December 31, 2017 and 2016.

Note 7 - Party-in-Interest

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

Note 8 - Investments and Fair Value Measurements

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

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.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2017 and 2016

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.

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

Private equity fund investments in 2017 and 2016 are valued using the investments' Net Asset Value (NAV) as a practical expedient of fair value. The NAV is based on the underlying assets owned by the funds. Such funds are not reflected in the fair value hierarchy as a result of the Plan's adoption of ASU 2015-07.

There were no changes in valuation methodologies for assets measured at fair value during 2017.

The following tables set forth by level within the fair value hierarchy, the fair value of the Plan's investments. During 2017 and 2016, there were no significant transfers among levels.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2017 and 2016

December 31, 2017	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 236,016,348	\$ —	\$ 236,016,348
Equity investments				
Domestic	694,644,549	27,335,521	—	721,980,070
International	514,352,078	1,575,035,430	—	2,089,387,508
Fixed income				
Government bonds	—	250,807,677	—	250,807,677
Corporate bonds	—	1,375,648,731	—	1,375,648,731
Mortgaged-backed securities (non-gov't)	—	29,827,490	—	29,827,490
High yield debt	—	682,598,535	—	682,598,535
Alternatives				
Hedge funds (absolute return)	—	638,512,025	—	638,512,025
Derivatives	—	(1,185,986)	—	(1,185,986)
Real estate funds	—	—	643,445,554	643,445,554
Total	<u>\$1,208,996,627</u>	<u>\$4,814,595,771</u>	<u>\$643,445,554</u>	6,667,037,952
Private equity funds				57,684,922
Total investments held, at fair value				<u>\$6,724,722,874</u>
December 31, 2016	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 463,432,029	\$ —	\$ 463,432,029
Equity investments				
Domestic	1,048,643,235	12,575,817	—	1,061,219,052
International	421,767,354	1,261,125,298	—	1,682,892,652
Fixed income				
Government bonds	—	105,673,968	—	105,673,968
Corporate bonds	—	1,245,078,544	—	1,245,078,544
Mortgaged-backed securities (non-gov't)	—	112,117,356	—	112,117,356
High yield debt	—	372,393,367	—	372,393,367
Alternatives				
Hedge funds (absolute return)	—	500,316,595	—	500,316,595
Derivatives	—	(807,882)	—	(807,882)
Real estate funds	—	—	614,603,099	614,603,099
Total	<u>\$1,470,410,589</u>	<u>\$4,071,905,092</u>	<u>\$614,603,099</u>	6,156,918,780
Private equity funds				32,982,673
Total investments held, at fair value				<u>\$6,189,901,453</u>

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

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2017 and 2016

The following table provides a reconciliation of changes in the fair value of investments classified as Level 3 in the fair value hierarchy during 2017:

	Real Estate
Balance as of December 31, 2016	\$ 614,603,099
Dispositions	(8,486,754)
Realized gains, net	31,067,429
Unrealized gains, net	6,261,780
Balance as of December 31, 2017	<u>\$ 643,445,554</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)	\$ 643,445,554	\$ —	Quarterly, to not currently redeemable	60 to 90 days notice, to not available
Private Equity Funds ^(b)	\$ 57,684,922	\$ 107,704,378	From any time, to not currently redeemable	From 30 days, to not available

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

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

Note 9 - Derivatives

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

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2017 and 2016

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, 2017	Derivatives not designated as hedging instruments	As of December 31, 2017
Credit default swaps	\$ 2,925,430	Credit default swaps	\$ 275,128
Interest rate swaps	498,833	Interest rate swaps	889,085
Futures	17,250	Futures	3,463,163
	<u>\$ 3,441,513</u>	Equity index swaps	123
			<u>\$ 4,627,499</u>

Derivative Assets		Derivative Liabilities	
Derivatives not designated as hedging instruments	As of December 31, 2016	Derivatives not designated as hedging instruments	As of December 31, 2016
Credit default swaps	\$ 2,965,699	Credit default swaps	\$ 298,041
Interest rate swaps	133,525	Interest rate swaps	662,119
Futures	227,797	Futures	3,174,151
	<u>\$ 3,327,021</u>	Equity index swaps	592
			<u>\$ 4,134,903</u>

The effects of derivatives on the net appreciation in fair value of investments for the year ended December 31, 2017, were as follows:

Derivatives not designated as hedging instruments	Amount of Gain on Derivatives, net
Futures	\$ 54,774,224
Interest rate swaps	1,081,453
Credit default swaps	87,903
	<u>\$ 55,943,580</u>

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2017
#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 1-73 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, 2017
#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 1-8 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, 2017
#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)

See page 1 (Series) of the attached report from Bank of New York Mellon for the Transactions in Excess of Five Percent of Plan Assets.



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF10010802 AA9123453	AUD (AUSTRALIAN DOLLARS)	14,866.980	10,765.18	11,628.21	863.03
FXPF10010802 ES9123450	CHF (SWISS FRANC)	23,790.020	23,407.31	24,412.54	1,005.23
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,686.780	191,138.72	209,252.54	18,113.82
FXPF10010802 FH9123487	HKD CURRENCY AT BROKER	0.010	0.00	0.00	0.00
FXPF10010802 FJ9123483	JPY CURRENCY AT BROKER	0.020	0.00	0.00	0.00
FXPF10010802 XX9123458	EUR (EURO)	16,573.740	17,481.15	19,901.75	2,420.60
FXPF11010002 XX9123458	EUR (EURO)	15,116.910	17,706.87	18,152.39	445.52
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-2.95	-3.19	-0.24
FXPF11010202 ES9123450	CHF (SWISS FRANC)	42,374.840	41,693.17	43,483.67	1,790.50
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,519.520	4,348.89	4,761.03	412.14
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.21	-1.33	-0.12
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	1,091,378.000	9,357.21	9,688.22	331.01
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.08	0.00
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	87,366.88	98,567.69	11,200.81
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-42.960	-2.12	-2.20	-0.08
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,294.72	7,807.65	512.93
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.43	-4.74	-0.31
FXPF11010202 XX9123458	EUR (EURO)	15,461.790	16,469.89	18,566.52	2,096.63
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	0.88	1.00	0.12
FXPF11010302 AA9123453	AUD (AUSTRALIAN DOLLARS)	9.500	7.43	7.43	0.00
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	-1.000	-1.34	-1.35	-0.01
FXPF11010302 XX9123458	EUR (EURO)	192,108.720	229,339.39	230,684.15	1,344.76
FXPF11010502 ES9123450	CHF (SWISS FRANC)	41,782.670	41,110.47	42,876.01	1,765.54
FXPF11010502 XX9123458	EUR (EURO)	11,393.140	12,166.42	13,680.88	1,514.46
FXPF11010602 FJ9123459	JPY (JAPANESE YEN)	2.000	0.02	0.02	0.00
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	204.910	14.49	16.55	2.06
FXPF11010602 LB9123459	BRL (BRAZILIAN REAL)	0.010	0.00	0.00	0.00
FXPF11010602 SD9123458	DKK (DANISH KRONE)	88.500	14.19	14.27	0.08
FXPF15010302 XX9123458	EUR (EURO)	-6.250	-7.50	-7.51	-0.01
FXPF20010402 XX9123458	EUR (EURO)	37,066.670	39,096.07	44,509.66	5,413.59
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	155,000.000	155,000.00	155,000.00	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	975,000.000	975,000.00	975,000.00	0.00
FXPF20010602 99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	270,000.000	270,000.00	270,000.00	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	5,913.080	4,398.15	4,624.92	226.77
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	291.110	359.71	393.80	34.09
FXPF20010602 XX9123458	EUR (EURO)	1,625,261.350	1,950,783.05	1,951,613.83	830.78
FXPF30010002 999617962	CASH HELD AT MERRILL LYNCH	217,000.000	217,000.00	217,000.00	0.00
FXPF30010002 999CSCUS7	SWAP/ISDA STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08	60,000.000	60,000.00	60,000.00	0.00
FXPF30010002 999K42324	CASH COLLATERAL HELD AT MERRIL 0.000% 01/01/2049 DD 07/01/08	3,203,000.000	3,203,000.00	3,203,000.00	0.00
FXPF30010002 999K43140	CASH COLLATERAL HELD AT MERRIL VAR RT 01/01/2049 DD 07/01/08	631,000.000	631,000.00	631,000.00	0.00
FXPF30010002 999MEIUS7	MERRILL LYNCH INTL CASH COLL VAR RT 01/01/2049 DD 07/01/08	270,000.000	270,000.00	270,000.00	0.00
FXPF30010002 AA9123453	AUD (AUSTRALIAN DOLLARS)	1,309.720	985.50	1,024.40	38.90
FXPF30010002 AA9123487	AUD CURRENCY AT BROKER	22,104.100	16,837.70	17,288.72	451.02
FXPF30010002 ES9123450	CHF (SWISS FRANC)	677.340	666.44	695.06	28.62
FXPF30010002 EX9123459	GBP (GREAT BRITISH POUNDS)	98,020.000	131,150.09	132,596.56	1,446.47
FXPF30010002 FJ9123459	JPY (JAPANESE YEN)	11,326,780.000	100,069.13	100,548.43	479.30
FXPF30010002 FM9123452	SGD (SINGAPORE DOLLARS)	666.360	494.00	498.62	4.62
FXPF30010002 KS9123453	ZAR (SOUTH AFRICAN RAND)	960,879.030	75,113.63	77,615.43	2,501.80
FXPF30010002 LA9123451	ARS (ARGENTINE PESO)	516,334.830	28,828.61	27,428.15	-1,400.46
FXPF30010002 LB9123459	BRL (BRAZILIAN REAL)	28,807.990	8,864.13	8,684.69	-179.44
FXPF30010002 LM9123455	MXN (MEXICAN PESO)	3,282,026.340	171,421.39	167,745.59	-3,675.80
FXPF30010002 NC9123455	CAD (CANADIAN DOLLARS)	82.660	61.64	65.97	4.33
FXPF30010002 XX9123458	EUR (EURO)	63,225.170	75,121.24	75,920.78	799.54
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	9,104.140	10,737.84	10,932.25	194.41
FXPF60010002 999F83998	BLACKROCK CASH	0.120	0.12	0.12	0.00
TOTAL INTEREST-BEARING CASH			9,105,652.24	9,156,669.25	51,017.01

U. S. GOVERNMENT SECURITIES

FXPF11010802 912796NP0	U S TREASURY BILL 0.000% 01/25/2018 DD 07/27/17	5,474,000.000	5,461,342.63	5,461,342.63	0.00
FXPF11010802 912796NW5	U S TREASURY BILL 0.000% 03/15/2018 DD 09/14/17	3,274,000.000	3,264,695.42	3,264,695.42	0.00
FXPF20010102 912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	1,250,000.000	1,248,095.70	1,252,050.00	3,954.30
FXPF20010302 912796NU9	U S TREASURY BILL 0.000% 03/08/2018 DD 09/07/17	7,200,000.000	7,176,794.98	7,176,794.98	0.00
FXPF20010302 912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	9,089,000.000	9,049,784.63	9,100,361.25	50,576.62
FXPF20010702 912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	3,780,000.000	3,756,798.77	3,784,725.00	27,926.23
FXPF20010702 9128283F5	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	185,000.000	183,766.41	182,391.50	-1,374.91
FXPF30010002 01F030629	COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18	1,300,000.000	1,292,687.50	1,298,297.00	5,609.50
FXPF30010002 01F032625	COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18	3,000,000.000	3,067,500.00	3,075,360.00	7,860.00
FXPF30010002 19075Q862	COBANK ACB PFD 6.200% NON-CUMULATIVE	3,000.000	297,000.00	321,825.00	24,825.00
FXPF30010002 31339D4L9	FHLMC MULTICLASS MTG 2411 FJ VAR RT 12/15/2029 DD 02/15/02	15,317.520	15,308.17	15,340.50	32.33



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 31394UAB8	FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	1,610,303.700	1,747,839.73	1,722,300.32	-25,539.41
FXPF30010002 912803EC3	U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13	4,650,000.000	2,031,771.00	2,308,911.00	277,140.00
FXPF30010002 912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	22,350,000.000	10,492,518.42	10,931,161.50	438,643.08
FXPF30010002 912803EF6	U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/18/14	7,400,000.000	3,223,030.99	3,592,848.00	369,817.01
FXPF30010002 912803EK5	U S TREASURY BD PRIN STRIP 0.000% 11/15/2044 DD 11/17/14	4,650,000.000	1,935,283.50	2,207,494.50	272,211.00
FXPF30010002 912803EL3	U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	4,650,000.000	1,920,031.50	2,186,011.50	265,980.00
FXPF30010002 912803EP4	U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	3,150,000.000	1,281,577.50	1,460,907.00	179,329.50
FXPF30010002 912810RQ3	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	8,713,000.000	8,136,078.90	8,291,290.80	155,211.90
FXPF30010002 912810RS9	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	8,285,000.000	7,727,724.14	7,881,106.25	153,382.11
FXPF30010002 912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	3,112,000.000	3,248,392.55	3,271,863.44	23,470.89
FXPF30010002 912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	7,540,000.000	7,513,506.85	7,549,425.00	35,918.15
FXPF30010002 912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	2,000,000.000	2,009,885.10	2,003,280.00	-6,605.10
FXPF30010002 9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	10,299,000.000	10,187,903.18	10,154,196.06	-33,707.12
FXPF30010002 9128283F5	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	2,745,000.000	2,700,718.26	2,706,295.50	5,577.24
FXPF30010002 912828N71	US TREAS-CPI INFLAT 0.625% 01/15/2026 DD 01/15/16	934,308.000	946,201.36	949,266.27	3,064.91
FXPF30010002 912828N89	U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16	4,700,000.000	4,621,293.78	4,610,418.00	-10,875.78
FXPF30010002 912828V49	US TREAS-CPI INFLAT 0.375% 01/15/2027 DD 01/15/17	1,225,380.000	1,212,544.47	1,216,545.01	4,000.54
FXPF30010002 912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	14,859,000.000	14,878,414.39	14,816,651.85	-61,762.54
FXPF30010002 912828XL9	US TREAS-CPI INFLAT 0.375% 07/15/2025 DD 07/15/15	1,768,272.000	1,769,281.61	1,770,977.46	1,695.85
TOTAL U. S. GOVERNMENT SECURITIES			122,397,771.44	124,564,132.74	2,166,361.30
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FXPF20010102 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,000,000.000	2,266,920.00	2,293,000.00	26,080.00
FXPF20010102 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	670,000.000	673,329.90	723,003.70	49,673.80
FXPF20010102 01609WAV4	ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17	1,000,000.000	998,310.00	1,041,190.00	42,880.00
FXPF20010102 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	870,000.000	922,739.40	983,526.30	60,786.90
FXPF20010102 023135BK1	AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17	1,000,000.000	991,820.00	1,090,890.00	99,070.00
FXPF20010102 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	1,675,000.000	1,550,916.00	1,776,572.00	225,656.00
FXPF20010102 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	785,000.000	1,180,553.65	1,248,448.30	67,894.65
FXPF20010102 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	2,060,000.000	2,166,852.20	2,303,389.00	136,536.80
FXPF20010102 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,340,000.000	1,281,361.60	1,392,206.40	110,844.80
FXPF20010102 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	990,000.000	1,017,046.80	1,115,304.30	98,257.50
FXPF20010102 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	920,000.000	982,495.60	1,054,586.80	72,091.20
FXPF20010102 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	1,170,000.000	1,263,424.50	1,370,116.80	106,692.30
FXPF20010102 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	835,000.000	1,080,231.15	1,134,556.25	54,325.10
FXPF20010102 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,020,000.000	1,139,299.20	1,250,571.00	111,271.80



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 06051GGG8	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	900,000.000	976,464.00	1,014,264.00	37,800.00
FXPF20010102 070101AH3	BASIN ELECTRIC POWER COOP 144A 4.750% 04/26/2047 DD 04/26/17	1,000,000.000	1,096,028.75	1,114,020.00	17,991.25
FXPF20010102 09062XAD5	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	500,000.000	535,075.00	593,540.00	58,465.00
FXPF20010102 10922NAD5	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	1,000,000.000	993,160.00	1,020,130.00	26,970.00
FXPF20010102 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	1,390,000.000	1,555,854.80	1,649,679.80	93,825.00
FXPF20010102 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	2,325,000.000	2,605,441.50	2,787,047.25	181,605.75
FXPF20010102 144141CU0	DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03	1,005,000.000	1,251,144.60	1,285,093.50	33,948.90
FXPF20010102 17275RAF9	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	855,000.000	1,041,561.00	1,131,336.00	89,775.00
FXPF20010102 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	2,680,000.000	2,790,201.60	3,016,715.20	226,513.60
FXPF20010102 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	805,000.000	825,455.05	824,336.10	-1,118.95
FXPF20010102 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,934,000.000	2,003,798.06	1,978,926.82	-24,871.24
FXPF20010102 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	1,005,000.000	945,182.40	1,023,190.50	78,008.10
FXPF20010102 208251AE8	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	565,000.000	710,521.40	742,076.65	31,555.25
FXPF20010102 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	1,005,000.000	1,154,363.10	1,212,793.80	58,430.70
FXPF20010102 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	1,000,000.000	1,255,470.00	1,272,370.00	16,900.00
FXPF20010102 25468PDB9	WALT DISNEY CO/THE 4.125% 06/01/2044 DD 06/02/14	570,000.000	589,294.50	615,588.60	26,294.10
FXPF20010102 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	1,657,000.000	2,038,971.64	2,192,691.53	153,719.89
FXPF20010102 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	1,375,000.000	1,816,773.75	1,895,643.75	78,870.00
FXPF20010102 341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	1,070,000.000	1,371,419.00	1,430,215.50	58,796.50
FXPF20010102 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	1,250,000.000	1,309,887.50	1,352,825.00	42,937.50
FXPF20010102 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	766,000.000	1,080,014.04	1,103,798.34	23,784.30
FXPF20010102 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	1,170,000.000	1,557,422.10	1,602,759.60	45,337.50
FXPF20010102 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	1,810,000.000	1,808,479.60	2,011,688.30	203,208.70
FXPF20010102 377372AB3	GLAXOSMITHKLINE CAPITAL INC 5.375% 04/15/2034 DD 04/06/04	1,220,000.000	1,427,766.00	1,499,343.40	71,577.40
FXPF20010102 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	670,000.000	703,386.10	764,175.20	60,789.10
FXPF20010102 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	835,000.000	1,035,040.95	1,125,246.00	90,205.05
FXPF20010102 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	525,000.000	650,837.25	690,417.00	39,579.75
FXPF20010102 404280AQ2	HSBC HOLDINGS PLC 5.250% 03/14/2044 DD 03/12/14	1,300,000.000	1,482,741.00	1,524,419.00	41,678.00
FXPF20010102 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	2,175,000.000	2,472,822.75	2,741,326.50	268,503.75
FXPF20010102 412822AE8	HARLEY-DAVIDSON INC 4.625% 07/28/2045 DD 07/28/15	750,000.000	797,137.50	816,030.00	18,892.50
FXPF20010102 437076AS1	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	835,000.000	1,054,905.60	1,129,930.35	75,024.75
FXPF20010102 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	670,000.000	868,172.60	921,879.80	53,707.20
FXPF20010102 546676AU1	LOUISVILLE GAS & ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	605,000.000	685,331.90	734,536.55	49,204.65
FXPF20010102 58013MFC3	MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	1,000,000.000	1,010,670.00	1,088,410.00	77,740.00
FXPF20010102 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,000,000.000	1,081,420.00	1,165,050.00	83,630.00
FXPF20010102 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	1,005,000.000	1,032,315.90	1,123,760.85	91,444.95



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	835,000.000	1,050,772.35	1,134,547.90	83,775.55
FXPF20010102 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	585,000.000	710,628.75	760,540.95	49,912.20
FXPF20010102 594918BC7	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	670,000.000	644,928.60	697,108.20	52,179.60
FXPF20010102 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	1,505,000.000	1,411,313.75	1,585,517.50	174,203.75
FXPF20010102 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	1,170,000.000	1,246,541.40	1,371,357.00	124,815.60
FXPF20010102 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	1,005,000.000	1,002,819.15	1,122,092.55	119,273.40
FXPF20010102 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	1,005,000.000	1,111,700.85	1,207,135.65	95,434.80
FXPF20010102 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	1,205,000.000	1,632,678.60	1,668,479.15	35,800.55
FXPF20010102 65334HAE2	NEXEN ENERGY ULC 5.875% 03/10/2035 DD 03/10/05	670,000.000	752,557.40	820,441.80	67,884.40
FXPF20010102 674599CF0	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	470,000.000	489,039.70	532,801.40	43,761.70
FXPF20010102 68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	1,000,000.000	958,760.00	1,031,540.00	72,780.00
FXPF20010102 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,120,000.000	1,301,563.20	1,416,049.60	114,486.40
FXPF20010102 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	2,010,000.000	1,948,011.60	2,167,865.40	219,853.80
FXPF20010102 695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,345,000.000	1,711,391.45	1,807,370.65	95,979.20
FXPF20010102 706451BR1	PETROLEOS MEXICANOS 6.625% 06/15/2038 DD 12/15/08	2,000,000.000	2,087,000.00	2,080,000.00	-7,000.00
FXPF20010102 713409AC4	PEPSI-COLA METROPOLITAN BOTTLI 7.000% 03/01/2029 DD 03/08/99	610,000.000	833,985.90	823,115.70	-10,870.20
FXPF20010102 713448DV7	PEPSICO INC 4.000% 05/02/2047 DD 05/02/17	600,000.000	597,402.00	639,126.00	41,724.00
FXPF20010102 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	1,000,000.000	1,043,000.00	1,043,850.00	850.00
FXPF20010102 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	1,340,000.000	1,718,201.60	1,813,368.40	95,166.80
FXPF20010102 744320AZ5	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	2,538,000.000	2,609,520.84	2,594,876.58	-14,644.26
FXPF20010102 744448CG4	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	1,000,000.000	940,540.00	1,010,390.00	69,850.00
FXPF20010102 74456QAQ9	PUBLIC SERVICE ELECTRIC & GAS 5.700% 12/01/2036 DD 12/18/06	990,000.000	1,219,769.10	1,263,269.70	43,500.60
FXPF20010102 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	1,000,000.000	1,014,525.00	1,007,410.00	-7,115.00
FXPF20010102 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	1,725,000.000	2,224,525.50	2,404,874.25	180,348.75
FXPF20010102 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	670,000.000	640,694.20	713,583.50	72,889.30
FXPF20010102 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	1,000,000.000	999,090.00	1,019,920.00	20,830.00
FXPF20010102 824348AX4	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,000,000.000	993,130.00	1,093,340.00	100,210.00
FXPF20010102 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	750,000.000	752,700.00	775,957.50	23,257.50
FXPF20010102 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	835,000.000	775,890.35	812,713.85	36,823.50
FXPF20010102 87612EBG0	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	1,000,000.000	995,930.00	1,017,880.00	21,950.00
FXPF20010102 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	2,000,000.000	2,232,820.00	2,269,700.00	36,880.00
FXPF20010102 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	1,000,000.000	1,431,650.00	1,506,640.00	74,990.00
FXPF20010102 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	1,545,000.000	1,985,355.90	2,105,186.10	119,830.20
FXPF20010102 90131HBZ7	21ST CENTURY FOX AMERICA INC 4.950% 10/15/2045 DD 10/21/15	1,000,000.000	1,183,010.00	1,176,940.00	-6,070.00
FXPF20010102 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	1,040,000.000	1,047,332.00	1,124,385.60	77,053.60
FXPF20010102 911312AN6	UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	570,000.000	651,909.00	681,765.60	29,856.60



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	2,000,000.000	2,544,180.00	2,651,420.00	107,240.00
FXPF20010102 91324PAR3	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,005,000.000	1,222,974.45	1,306,831.65	83,857.20
FXPF20010102 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	1,170,000.000	1,288,895.40	1,382,004.00	93,108.60
FXPF20010102 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	1,000,000.000	990,760.00	1,020,270.00	29,510.00
FXPF20010102 927804FE9	VIRGINIA ELECTRIC & POWER CO 6.350% 11/30/2037 DD 12/04/07	670,000.000	862,946.60	923,615.10	60,668.50
FXPF20010102 92826CAE2	VISA INC 4.150% 12/14/2035 DD 12/14/15	1,005,000.000	1,052,214.90	1,115,811.30	63,596.40
FXPF20010102 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	670,000.000	641,223.50	706,608.80	65,385.30
FXPF20010102 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	1,670,000.000	1,766,136.20	1,866,458.80	100,322.60
FXPF20010102 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,325,000.000	1,667,446.25	1,776,348.00	108,901.75
FXPF20010302 00115AAG4	AEP TRANSMISSION CO LLC 144A 3.750% 12/01/2047 DD 09/28/17	415,000.000	413,999.85	426,798.45	12,798.60
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,210,000.000	2,473,175.30	2,533,765.00	60,589.70
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	1,120,000.000	1,233,492.00	1,243,547.20	10,055.20
FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	585,000.000	615,928.95	626,845.05	10,916.10
FXPF20010302 00440EAQ0	CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	640,000.000	646,118.40	694,950.40	48,832.00
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	1,475,000.000	1,565,935.97	1,665,422.50	99,486.53
FXPF20010302 009279AC4	AIRBUS SE 144A 3.950% 04/10/2047 DD 04/10/17	1,510,000.000	1,519,014.35	1,609,493.90	90,479.55
FXPF20010302 010392EZ7	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	400,000.000	500,284.00	525,684.00	25,400.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	105,890.40	110,715.30	4,824.90
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	605,000.000	578,325.55	624,692.75	46,367.20
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	320,000.000	321,590.40	345,315.20	23,724.80
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	625,000.000	590,537.50	640,593.75	50,056.25
FXPF20010302 01626PAG1	ALIMENTATION COUCHE-TARD 144A 4.500% 07/26/2047 DD 07/26/17	385,000.000	394,151.45	400,704.15	6,552.70
FXPF20010302 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	465,000.000	493,188.30	525,677.85	32,489.55
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	1,120,000.000	1,148,254.43	1,222,009.60	73,755.17
FXPF20010302 02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	1,624,000.000	1,508,159.81	1,611,511.44	103,351.63
FXPF20010302 023135BK1	AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17	700,000.000	733,621.00	763,623.00	30,002.00
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	134,661.36	139,183.74	4,522.38
FXPF20010302 02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	750,000.000	752,820.00	767,415.00	14,595.00
FXPF20010302 02364WAP0	AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	380,000.000	430,038.40	476,542.80	46,504.40
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	455,000.000	519,268.75	578,173.05	58,904.30
FXPF20010302 025816BF5	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	445,000.000	454,465.88	472,870.35	18,404.47
FXPF20010302 03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	440,000.000	438,649.20	454,022.80	15,373.60
FXPF20010302 03073EAQ8	AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17	565,000.000	562,254.10	567,017.05	4,762.95
FXPF20010302 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	2,985,000.000	3,016,278.67	3,251,829.15	235,550.48
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	410,000.000	465,632.90	474,583.20	8,950.30
FXPF20010302 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	2,785,000.000	2,999,456.81	3,114,047.75	114,590.94



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FXPF20010302 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	4,168,000.000	4,669,877.32	4,830,670.32	160,793.00
FXPF20010302 036752AB9	ANTHEM INC 3.650% 12/01/2027 DD 11/21/17	1,085,000.000	1,091,325.55	1,105,973.05	14,647.50
FXPF20010302 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	1,455,000.000	1,489,626.00	1,547,014.20	57,388.20
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	545,000.000	583,113.45	580,637.55	-2,475.90
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	1,810,000.000	1,841,073.00	1,860,209.40	19,136.40
FXPF20010302 037411BC8	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	520,000.000	504,278.65	503,760.40	-518.25
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	740,000.000	725,290.89	768,830.40	43,539.51
FXPF20010302 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	460,000.000	478,411.35	518,222.20	39,810.85
FXPF20010302 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	2,185,000.000	2,397,958.03	2,558,722.40	160,764.37
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	775,000.000	771,387.88	794,220.00	22,832.12
FXPF20010302 03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	465,000.000	529,639.65	540,464.85	10,825.20
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	400,000.000	420,080.00	451,336.00	31,256.00
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	1,000,000.000	1,026,743.30	1,117,620.00	90,876.70
FXPF20010302 040555CU6	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	355,000.000	332,947.40	365,568.35	32,620.95
FXPF20010302 040555CW2	ARIZONA PUBLIC SERVICE CO 2.950% 09/15/2027 DD 09/11/17	800,000.000	799,448.00	787,928.00	-11,520.00
FXPF20010302 04351LAA8	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	495,000.000	539,723.25	577,363.05	37,639.80
FXPF20010302 04351LAB6	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	1,090,000.000	1,075,872.14	1,152,544.20	76,672.06
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	200,000.000	266,640.00	271,750.00	5,110.00
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	385,000.000	389,974.20	389,901.05	-73.15
FXPF20010302 046353AM0	ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	350,000.000	351,312.50	380,744.00	29,431.50
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	315,000.000	356,171.52	386,205.75	30,034.23
FXPF20010302 05565QDN5	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	405,000.000	405,000.00	409,977.45	4,977.45
FXPF20010302 059165EH9	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	321,000.000	288,832.59	314,509.38	25,676.79
FXPF20010302 06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	565,000.000	582,752.30	584,419.05	1,666.75
FXPF20010302 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	2,235,000.000	2,378,576.40	2,423,924.55	45,348.15
FXPF20010302 06051GGW3	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	2,160,000.000	2,143,540.80	2,160,475.20	16,934.40
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	198,942.15	202,743.75	3,801.60
FXPF20010302 084659AF8	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	220,000.000	239,692.20	245,944.60	6,252.40
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	140,000.000	147,385.00	157,761.80	10,376.80
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	690,000.000	712,859.70	771,413.10	58,553.40
FXPF20010302 084670BK3	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	210,000.000	224,446.89	241,999.80	17,552.91
FXPF20010302 09062XAD5	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	620,000.000	710,105.40	735,989.60	25,884.20
FXPF20010302 092113AN9	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	325,000.000	330,681.00	331,743.75	1,062.75
FXPF20010302 10922NAD5	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	915,000.000	908,869.50	933,418.95	24,549.45
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	380,000.000	452,276.00	458,439.60	6,163.60
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	229,820.91	245,438.70	15,617.79



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	480,000.000	537,111.68	569,673.60	32,561.92
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	355,000.000	435,503.35	438,936.20	3,432.85
FXPF20010302 12189LAX9	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	340,000.000	395,429.90	398,337.20	2,907.30
FXPF20010302 12189TAN4	BURLINGTON NORTHERN SANTA FE L 6.750% 03/15/2029 DD 03/10/99	141,000.000	179,982.27	185,093.52	5,111.25
FXPF20010302 126408HC0	CSX CORP 3.950% 05/01/2050 DD 04/21/15	805,000.000	793,673.65	800,983.05	7,309.40
FXPF20010302 126408HG1	CSX CORP 4.250% 11/01/2066 DD 10/18/16	275,000.000	277,205.50	274,777.25	-2,428.25
FXPF20010302 14040HBN4	CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17	1,460,000.000	1,472,103.40	1,475,578.20	3,474.80
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	385,000.000	384,953.80	418,136.95	33,183.15
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	485,000.000	517,145.80	569,928.35	52,782.55
FXPF20010302 151020AW4	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	1,540,000.000	1,549,441.30	1,599,644.20	50,202.90
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	762,276.00	765,510.00	3,234.00
FXPF20010302 172062AF8	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	685,000.000	856,270.55	884,444.60	28,174.05
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	206,121.00	205,014.00	-1,107.00
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2050 DD 09/18/14	515,000.000	488,518.70	579,127.80	90,609.10
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	435,000.000	468,825.60	515,314.05	46,488.45
FXPF20010302 19416QEK2	COLGATE-PALMOLIVE CO 3.700% 08/01/2047 DD 07/28/17	250,000.000	248,295.00	255,715.00	7,420.00
FXPF20010302 20030NAK7	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	368,000.000	475,694.54	497,513.92	21,819.38
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	720,000.000	746,542.98	795,578.40	49,035.42
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,535,000.000	1,520,506.53	1,585,777.80	65,271.27
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	3,262,776.760	3,315,420.04	3,341,148.66	25,728.62
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,646,000.000	2,756,125.22	2,707,466.58	-48,658.64
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	1,320,000.000	1,266,408.00	1,368,074.40	101,666.40
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	410,000.000	441,545.40	471,737.80	30,192.40
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	1,085,000.000	1,085,743.75	1,127,466.90	41,723.15
FXPF20010302 209111EU3	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	1,062,000.000	1,437,363.90	1,524,936.42	87,572.52
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	223,717.40	240,697.70	16,980.30
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	835,000.000	869,318.50	951,315.50	81,997.00
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	495,000.000	519,284.70	566,621.55	47,336.85
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	605,000.000	641,517.80	695,804.45	54,286.65
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	420,000.000	419,424.60	458,295.60	38,871.00
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	445,000.000	443,353.50	465,389.90	22,036.40
FXPF20010302 21685WCJ4	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	245,000.000	285,150.60	308,967.05	23,816.45
FXPF20010302 24820RAG3	STATOIL ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	617,048.75	611,225.25	-5,823.50
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	160,962.45	176,304.15	15,341.70
FXPF20010302 257375AJ4	DOMINION ENERGY GAS HOLDINGS L 4.600% 12/15/2044 DD 12/08/14	715,000.000	726,409.30	786,628.70	60,219.40
FXPF20010302 263534CC1	EI DU PONT DE NEMOURS & CO 4.900% 01/15/2041 DD 09/23/10	630,000.000	718,433.10	719,730.90	1,297.80



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FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	523,000.000	535,023.77	575,634.72	40,610.95
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	945,000.000	883,215.90	960,781.50	77,565.60
FXPF20010302 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	350,000.000	367,972.50	397,743.50	29,771.00
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	1,570,000.000	1,597,553.50	1,731,490.20	133,936.70
FXPF20010302 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	265,000.000	263,876.40	270,660.40	6,784.00
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	1,015,000.000	931,993.30	941,970.75	9,977.45
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2036 DD 06/22/16	1,375,000.000	1,258,097.50	1,303,417.50	45,320.00
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	750,000.000	819,507.50	837,412.50	17,905.00
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	1,165,000.000	1,307,126.20	1,345,575.00	38,448.80
FXPF20010302 278865AZ3	ECOLAB INC 144A 3.950% 12/01/2047 DD 11/27/17	225,000.000	227,355.75	229,997.25	2,641.50
FXPF20010302 278865BB5	ECOLAB INC 144A 3.250% 12/01/2027 DD 11/27/17	785,000.000	788,218.50	785,416.05	-2,802.45
FXPF20010302 29336UAG2	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	2,045,000.000	2,160,153.95	2,160,931.05	777.10
FXPF20010302 30231GAW2	EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	1,115,000.000	1,160,611.05	1,247,952.60	87,341.55
FXPF20010302 33616CAC4	FIRST REPUBLIC BANK/CA 4.625% 02/13/2047 DD 02/13/17	380,000.000	400,558.00	406,398.60	5,840.60
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	660,000.000	813,753.60	828,511.20	14,757.60
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	321,095.20	345,544.10	24,448.90
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	405,402.37	434,928.30	29,525.93
FXPF20010302 344419AB2	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	610,000.000	625,937.47	642,409.30	16,471.83
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	625,000.000	953,875.00	937,687.50	-16,187.50
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	7,536,000.000	8,003,171.59	8,155,911.36	152,739.77
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	1,155,000.000	1,206,634.26	1,209,978.00	3,343.74
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	455,000.000	504,827.05	504,035.35	-791.70
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	595,000.000	767,978.40	785,780.80	17,802.40
FXPF20010302 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,355,000.000	1,706,539.89	1,752,272.45	45,732.56
FXPF20010302 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	95,000.000	135,806.73	136,894.05	1,087.32
FXPF20010302 372546AU5	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	95,000.000	102,723.50	113,413.85	10,690.35
FXPF20010302 373334JN2	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	92,000.000	110,650.98	115,956.71	5,305.73
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,005,000.000	1,016,999.70	1,068,576.30	51,576.60
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,565,000.000	1,625,049.05	1,815,900.80	190,851.75
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	530,000.000	529,914.56	589,057.90	59,143.34
FXPF20010302 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	570,000.000	636,222.00	650,119.20	13,897.20
FXPF20010302 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	1,190,000.000	1,437,888.48	1,516,726.40	78,837.92
FXPF20010302 38141GWQ3	GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17	720,000.000	721,968.63	717,098.40	-4,870.23
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	4,145,000.000	4,160,572.23	4,262,676.55	102,104.32
FXPF20010302 384802AB0	WW GRAINGER INC 4.600% 06/15/2045 DD 06/11/15	610,000.000	652,144.90	667,693.80	15,548.90
FXPF20010302 384802AC8	WW GRAINGER INC 3.750% 05/15/2046 DD 05/16/16	725,000.000	679,503.45	698,718.75	19,215.30



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FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	805,000.000	802,150.30	836,161.55	34,011.25
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	355,000.000	460,119.05	482,327.85	22,208.80
FXPF20010302 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	1,005,000.000	1,326,585.75	1,321,655.40	-4,930.35
FXPF20010302 404280AJ8	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	450,000.000	612,882.00	613,552.50	670.50
FXPF20010302 404280BK4	HSBC HOLDINGS PLC VAR RT 03/13/2028 DD 03/13/17	700,000.000	719,332.05	729,498.00	10,165.95
FXPF20010302 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	180,000.000	204,647.40	226,868.40	22,221.00
FXPF20010302 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	375,000.000	501,994.34	554,085.00	52,090.66
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	897,400.80	1,022,234.40	124,833.60
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	360,000.000	518,875.20	514,792.80	-4,082.40
FXPF20010302 406216BE0	HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	320,000.000	341,603.20	349,385.60	7,782.40
FXPF20010302 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	1,465,000.000	1,660,313.80	1,682,347.40	22,033.60
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	960,000.000	990,457.07	1,057,353.60	66,896.53
FXPF20010302 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	575,000.000	513,206.25	553,144.25	39,938.00
FXPF20010302 444859BF8	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	730,000.000	758,630.60	755,834.70	-2,795.90
FXPF20010302 458140BF6	INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17	640,000.000	650,003.20	664,601.60	14,598.40
FXPF20010302 459200HF1	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	290,000.000	300,573.40	307,115.80	6,542.40
FXPF20010302 459200JH5	INTERNATIONAL BUSINESS MACHINE 4.700% 02/19/2046 DD 02/19/16	205,000.000	236,971.80	242,340.75	5,368.95
FXPF20010302 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	1,090,000.000	1,131,343.70	1,139,006.40	7,662.70
FXPF20010302 461070AG9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	506,932.00	535,600.00	28,668.00
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	345,000.000	407,520.90	434,486.10	26,965.20
FXPF20010302 46625HJB7	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	416,000.000	502,450.69	535,100.80	32,650.11
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	3,300,000.000	3,307,458.36	3,392,301.00	84,842.64
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	480,000.000	496,735.83	500,587.20	3,851.37
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	1,655,000.000	1,671,728.60	1,708,837.15	37,108.55
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	2,407,360.181	2,530,617.01	2,655,727.53	125,110.52
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,580,000.000	1,574,273.35	1,669,238.40	94,965.05
FXPF20010302 478160CG7	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	825,000.000	823,077.75	880,943.25	57,865.50
FXPF20010302 478165AH6	SC JOHNSON & SON INC 144A 4.750% 10/15/2046 DD 10/16/15	510,000.000	597,031.50	596,195.10	-836.40
FXPF20010302 478375AU2	JOHNSON CONTROLS INTERNATIONAL 4.500% 02/15/2047 DD 02/07/17	511,000.000	551,203.99	561,379.49	10,175.50
FXPF20010302 487836BQ0	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	450,000.000	467,442.00	477,414.00	9,972.00
FXPF20010302 532457BR8	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	338,000.000	336,756.86	362,900.46	26,143.60
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	175,000.000	186,845.75	199,983.00	13,137.25
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	215,000.000	228,538.55	234,337.10	5,798.55
FXPF20010302 548661DJ3	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	200,000.000	217,102.00	221,054.00	3,952.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	490,000.000	475,442.10	492,004.10	16,562.00
FXPF20010302 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	1,715,000.000	1,709,488.13	1,825,651.80	116,163.67



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FXPF20010302 552081AM3	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	215,000.000	219,639.70	227,523.75	7,884.05
FXPF20010302 571748BC5	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	495,000.000	495,601.62	548,301.60	52,699.98
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	723,000.000	872,877.90	953,882.82	81,004.92
FXPF20010302 575718AA9	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	115,000.000	139,393.80	158,789.70	19,395.90
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	815,000.000	820,411.60	951,724.40	131,312.80
FXPF20010302 575718AF8	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	605,000.000	517,613.80	593,916.40	76,302.60
FXPF20010302 575767AJ7	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	180,000.000	198,493.20	219,009.60	20,516.40
FXPF20010302 57636QAH7	MASTERCARD INC 3.800% 11/21/2046 DD 11/21/16	435,000.000	454,005.15	462,361.50	8,356.35
FXPF20010302 578454AC4	MAYO CLINIC 4.000% 11/15/2047 DD 03/28/13	190,000.000	181,807.20	199,319.50	17,512.30
FXPF20010302 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	505,000.000	483,724.35	485,193.90	1,469.55
FXPF20010302 585055AW6	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	185,000.000	193,034.55	206,737.50	13,702.95
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,767,000.000	1,924,377.63	2,058,643.35	134,265.72
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	185,000.000	178,641.55	194,897.50	16,255.95
FXPF20010302 586054AC2	MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15	350,000.000	339,591.00	378,409.50	38,818.50
FXPF20010302 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	540,000.000	554,677.20	603,811.80	49,134.60
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	650,000.000	843,225.50	845,045.50	1,820.00
FXPF20010302 59156RBD9	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	625,000.000	615,106.25	661,606.25	46,500.00
FXPF20010302 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	455,000.000	498,337.70	533,933.40	35,595.70
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,195,000.000	1,282,387.45	1,389,223.35	106,835.90
FXPF20010302 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	180,000.000	187,146.00	188,775.00	1,629.00
FXPF20010302 59156RBR8	METLIFE INC 4.600% 05/13/2046 DD 11/13/15	185,000.000	204,985.72	211,022.10	6,036.38
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	1,065,000.000	1,006,776.45	1,116,833.55	110,057.10
FXPF20010302 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	315,000.000	293,720.95	331,852.50	38,131.55
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	4,130,000.000	4,032,298.00	4,418,397.90	386,099.90
FXPF20010302 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	425,000.000	471,962.50	498,142.50	26,180.00
FXPF20010302 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	475,000.000	476,876.25	489,720.25	12,844.00
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	2,755,000.000	2,653,682.42	2,872,115.05	218,432.63
FXPF20010302 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	1,225,000.000	1,247,386.94	1,367,724.75	120,337.81
FXPF20010302 594918CB8	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	650,000.000	681,057.82	769,678.00	88,620.18
FXPF20010302 61166WAJ0	MONSANTO CO 3.600% 07/15/2042 DD 07/12/12	450,000.000	377,667.00	412,299.00	34,632.00
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	2,590,000.000	2,592,316.42	2,681,919.10	89,602.68
FXPF20010302 623115AD4	MOUNT SINAI HOSPITALS GROUP INC 3.981% 07/01/2048 DD 12/21/17	355,000.000	355,000.00	355,366.01	366.01
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	525,000.000	633,436.25	683,529.00	50,092.75
FXPF20010302 62952EAE7	NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	375,000.000	375,000.00	404,073.75	29,073.75
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	815,000.000	1,070,771.45	1,152,866.40	82,094.95
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	215,265.64	233,300.48	18,034.84



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16	535,000.000	505,826.45	569,593.10	63,766.65
FXPF20010302 651229AX4	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	960,000.000	1,101,398.40	1,123,574.40	22,176.00
FXPF20010302 665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	315,000.000	289,034.55	311,752.35	22,717.80
FXPF20010302 665772CN7	NORTHERN STATES POWER CO/MN 4.000% 08/15/2045 DD 08/11/15	200,000.000	199,238.00	216,542.00	17,304.00
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	825,000.000	816,774.75	839,470.50	22,695.75
FXPF20010302 668131AA3	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	215,000.000	287,048.65	288,646.10	1,597.45
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	500,000.000	566,605.00	603,585.00	36,980.00
FXPF20010302 674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	280,000.000	290,903.18	309,946.00	19,042.82
FXPF20010302 678858BS9	OKLAHOMA GAS & ELECTRIC CO 3.850% 08/15/2047 DD 08/11/17	395,000.000	393,743.90	411,179.20	17,435.30
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	936,436.15	960,074.50	23,638.35
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,683,000.000	1,955,831.13	2,127,867.39	172,036.26
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	1,055,000.000	1,063,656.43	1,137,859.70	74,203.27
FXPF20010302 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	595,000.000	591,798.90	665,043.40	73,244.50
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,950,000.000	1,902,965.90	2,074,819.50	171,853.60
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	610,000.000	607,700.30	626,183.30	18,483.00
FXPF20010302 694308GJ0	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	1,883,000.000	2,300,137.60	2,349,814.53	49,676.93
FXPF20010302 694308GS0	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	586,000.000	686,370.08	706,803.90	20,433.82
FXPF20010302 694308HA8	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	1,240,000.000	1,244,024.00	1,194,764.80	-49,259.20
FXPF20010302 694308HD2	PACIFIC GAS & ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	165,000.000	180,391.20	180,346.65	-44.55
FXPF20010302 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	380,000.000	431,087.20	421,260.40	-9,826.80
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	595,000.000	778,805.45	813,067.50	34,262.05
FXPF20010302 713448BZ0	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	235,000.000	237,288.90	249,109.40	11,820.50
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	320,000.000	315,289.60	320,544.00	5,254.40
FXPF20010302 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	900,000.000	898,110.00	904,815.00	6,705.00
FXPF20010302 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	870,000.000	905,496.00	908,149.50	2,653.50
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	1,320,000.000	1,897,144.55	2,024,272.80	127,128.25
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	255,000.000	307,721.25	332,137.50	24,416.25
FXPF20010302 717081ED1	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	335,000.000	361,331.00	371,893.55	10,562.55
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	1,300,000.000	1,326,552.28	1,398,917.00	72,364.72
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	495,000.000	494,901.00	493,653.60	-1,247.40
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	350,000.000	379,141.00	383,477.50	4,336.50
FXPF20010302 737679CZ1	POTOMAC ELECTRIC POWER CO 5.400% 06/01/2035 DD 06/01/05	515,000.000	606,113.80	608,549.75	2,435.95
FXPF20010302 737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	485,000.000	635,558.55	671,841.40	36,282.85
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	810,000.000	827,804.70	883,167.30	55,362.60
FXPF20010302 740816AD5	PRESIDENT & FELLOWS OF HARVARD 5.625% 10/01/2038 DD 01/30/08	220,000.000	283,047.60	297,587.40	14,539.80
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	310,000.000	333,175.60	344,596.00	11,420.40



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 743315AQ6	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	185,000.000	173,567.00	186,518.85	12,951.85
FXPF20010302 744320AZ5	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	660,000.000	678,598.80	674,790.60	-3,808.20
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	1,345,000.000	1,339,512.40	1,410,420.80	70,908.40
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	1,270,000.000	1,232,509.60	1,335,951.10	103,441.50
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	393,420.80	415,905.00	22,484.20
FXPF20010302 745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	752,000.000	912,093.28	987,511.36	75,418.08
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	494,132.40	535,713.75	41,581.35
FXPF20010302 75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	470,000.000	485,975.30	484,344.40	-1,630.90
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	285,000.000	393,522.40	415,008.45	21,486.05
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	355,000.000	326,969.20	361,901.20	34,932.00
FXPF20010302 792860AK4	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	295,000.000	394,214.40	417,867.50	23,653.10
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	1,015,000.000	1,030,331.31	1,141,235.55	110,904.24
FXPF20010302 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	1,235,000.000	1,122,985.50	1,238,334.50	115,349.00
FXPF20010302 837004CE8	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	572,000.000	659,742.36	676,195.52	16,453.16
FXPF20010302 837004CG3	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	815,000.000	856,613.90	880,436.35	23,822.45
FXPF20010302 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	185,000.000	182,371.15	191,856.10	9,484.95
FXPF20010302 837004CJ7	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	770,000.000	839,967.29	881,034.00	41,066.71
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	625,000.000	675,368.75	719,737.50	44,368.75
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	523,056.42	544,802.85	21,746.43
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	1,130,000.000	1,350,214.40	1,423,833.90	73,619.50
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	200,000.000	251,136.00	264,524.00	13,388.00
FXPF20010302 842400FL2	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	260,000.000	333,127.60	348,244.00	15,116.40
FXPF20010302 842400FP3	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	820,000.000	986,246.80	1,050,165.80	63,919.00
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	550,000.000	543,125.00	571,719.50	28,594.50
FXPF20010302 842434CJ9	SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	350,000.000	402,377.50	434,952.00	32,574.50
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	510,000.000	498,168.00	532,128.90	33,960.90
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	366,069.15	390,029.40	23,960.25
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	305,094.55	302,831.45	-2,263.10
FXPF20010302 843646AU4	SOUTHERN POWER CO 4.950% 12/15/2046 DD 11/16/16	225,000.000	247,389.75	246,800.25	-589.50
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	935,000.000	940,431.25	947,650.55	7,219.30
FXPF20010302 85771PAC6	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	235,000.000	279,389.15	283,337.15	3,948.00
FXPF20010302 85771PAL6	STATOIL ASA 3.950% 05/15/2043 DD 05/15/13	230,000.000	227,709.20	240,589.20	12,880.00
FXPF20010302 867224AB3	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	985,000.000	968,757.35	1,008,088.40	39,331.05
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	1,055,000.000	1,200,146.90	1,205,801.70	5,654.80
FXPF20010302 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	1,865,000.000	1,735,631.37	1,815,223.15	79,591.78
FXPF20010302 87612EBG0	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	1,020,000.000	1,013,222.22	1,038,237.60	25,015.38



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	2,415,000.000	2,661,861.30	2,740,662.75	78,801.45
FXPF20010302 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	595,000.000	764,586.90	810,735.10	46,148.20
FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	445,000.000	420,219.11	454,073.55	33,854.44
FXPF20010302 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	1,515,000.000	1,542,095.60	1,613,232.60	71,137.00
FXPF20010302 896516AA9	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	400,000.000	388,312.00	424,124.00	35,812.00
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	145,000.000	146,471.75	165,716.15	19,244.40
FXPF20010302 902494BD4	TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	560,000.000	594,356.00	609,901.60	15,545.60
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	990,000.000	1,007,195.10	1,051,944.30	44,749.20
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	200,000.000	201,860.00	203,650.00	1,790.00
FXPF20010302 907818DJ4	UNION PACIFIC CORP 4.750% 09/15/2041 DD 08/09/11	215,000.000	233,649.10	249,802.05	16,152.95
FXPF20010302 907818EG9	UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15	660,000.000	656,356.80	720,753.00	64,396.20
FXPF20010302 907818EJ3	UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	420,000.000	443,100.00	454,171.20	11,071.20
FXPF20010302 911312BN5	UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	2,735,000.000	2,767,345.25	2,823,914.85	56,569.60
FXPF20010302 913017BT5	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,985,000.000	2,124,744.00	2,200,114.45	75,370.45
FXPF20010302 913017CJ6	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	165,000.000	157,028.85	165,262.35	8,233.50
FXPF20010302 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	1,195,000.000	1,187,702.25	1,219,222.65	31,520.40
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	415,000.000	415,000.00	442,751.05	27,751.05
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,465,000.000	2,332,045.60	2,524,077.80	192,032.20
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	2,370,000.000	2,501,558.70	2,696,894.10	195,335.40
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	130,000.000	177,261.50	181,321.40	4,059.90
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	1,045,000.000	1,029,617.60	1,072,368.55	42,750.95
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	244,274.40	262,811.70	18,537.30
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	345,000.000	414,491.57	425,350.50	10,858.93
FXPF20010302 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	645,000.000	748,272.92	768,059.55	19,786.63
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,240,000.000	2,257,235.82	2,442,697.60	185,461.78
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	1,795,000.000	1,843,680.40	2,031,545.10	187,864.70
FXPF20010302 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,475,000.000	1,431,479.32	1,555,594.00	124,114.68
FXPF20010302 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	705,000.000	748,828.08	787,936.20	39,108.12
FXPF20010302 95101VAA7	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	210,000.000	199,220.70	222,923.40	23,702.70
FXPF20010302 95709TAH3	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	605,000.000	616,501.19	649,031.90	32,530.71
FXPF20010302 95709TAJ9	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	295,000.000	295,421.85	318,847.80	23,425.95
FXPF20010302 95709TAP5	WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17	240,000.000	242,484.00	241,334.40	-1,149.60
FXPF20010302 96926GAD5	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	590,000.000	558,258.00	626,910.40	68,652.40
FXPF20010302 96949LAD7	WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17	220,000.000	221,590.60	220,457.60	-1,133.00
FXPF20010302 976826BE6	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	540,000.000	702,448.20	738,925.20	36,477.00
FXPF20010302 976843BJ0	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	340,000.000	377,979.39	405,888.60	27,909.21



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FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	312,000.000	392,636.40	418,279.68	25,643.28
FXPF20010602 03836CAJ6	ASCENSUS 12/17 COV-LITE INCREMENTAL DELAYED DRAW DELAY	49,910.610	49,785.83	50,284.94	499.11
FXPF20010602 03852JAH4	ARAMARK 11/17 TLB1	806,372.790	806,372.79	810,154.68	3,781.89
FXPF20010602 04649VAT7	ASURION 7/17 TLB4	1,620,927.310	1,633,448.77	1,628,270.11	-5,178.66
FXPF20010602 08579JAT9	BERRY PLASTICS 8/17 COV-LITE TLM	105,237.850	106,158.69	105,606.18	-552.51
FXPF20010602 13322HAC0	THOMSON REUTERS 9/16 (IP&S) TLB	0.001	0.00	0.00	0.00
FXPF20010602 15911AAC7	EMDEON 3/17 COV-LITE TLB	1,299,456.310	1,296,207.66	1,301,249.56	5,041.90
FXPF20010602 24702NAZ3	DELL 10/17 COV-LITE TLB	1,835,565.120	1,842,034.98	1,834,115.02	-7,919.96
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL	434,744.420	433,657.56	437,596.34	3,938.78
FXPF20010602 29102EAF2	PRESS GANEY 10/17 COV-LITE TL 0.000% 10/23/2023 DD 10/11/17	2,078,988.930	2,089,115.92	2,090,693.64	1,577.72
FXPF20010602 32007UBX6	FIRST DATA 11/17 TL	2,814,731.841	2,846,266.53	2,815,238.49	-31,028.04
FXPF20010602 34407JAD8	ILFC (AERCAP) 7/17 TL	1,250,000.000	1,255,000.00	1,258,700.00	3,700.00
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	653,146.070	653,401.66	655,053.26	1,651.60
FXPF20010602 39479UAG8	GENESYS 6/17 (USD) COV-LITE TL	1,335,988.080	1,350,656.15	1,342,668.02	-7,988.13
FXPF20010602 410346AR1	HANESBRANDS 12/17 TLB	208,514.990	207,993.70	209,167.64	1,173.94
FXPF20010602 41151PAL9	HARBOR FREIGHT TOOLS 8/16 COV-LITE TL	1,328,543.860	1,332,822.98	1,336,541.69	3,718.71
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	748,120.300	751,590.14	749,242.48	-2,347.66
FXPF20010602 44969CBH2	IMS HEALTH 9/17 (USD) COV-LITE TLB2	539,360.690	539,360.69	541,286.21	1,925.52
FXPF20010602 45824TAS4	INTELSAT JACKSON HOLDINGS 144A 9.500% 09/30/2022 DD 06/30/16	1,654,000.000	1,863,086.25	1,906,235.00	43,148.75
FXPF20010602 475795AD2	JELD-WEN INC 144A 4.875% 12/15/2027 DD 12/14/17	156,000.000	156,000.00	157,560.00	1,560.00
FXPF20010602 527298BK8	LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16	340,000.000	352,587.50	339,575.00	-13,012.50
FXPF20010602 52729KAN6	LEVEL 3 2/17 TLB	1,930,439.860	1,925,613.76	1,930,439.86	4,826.10
FXPF20010602 62539BAA3	MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17	250,000.000	251,250.00	250,937.50	-312.50
FXPF20010602 64119DAG0	NETSMART TECHNOLOGIES INC. TLC 1	1,528,096.734	1,529,265.33	1,543,377.70	14,112.37
FXPF20010602 68162RAC5	WEST CORP 10/17 COV-LITE TL	645,438.520	638,984.13	646,781.03	7,796.90
FXPF20010602 71677HAG0	PETSMART 9/16 TLB	0.012	0.01	0.01	0.00
FXPF20010602 72347NAS9	PINNACLE FOODS 2/17 TLB 0.000% 02/02/2024 DD 01/23/17	698,372.970	701,572.71	702,640.03	1,067.32
FXPF20010602 72369PAA6	PIONEER HOLDINGS LLC / PI 144A 9.000% 11/01/2022 DD 10/31/17	192,000.000	192,000.00	198,480.00	6,480.00
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	835,282.326	840,888.68	839,984.97	-903.71
FXPF20010602 76168JAN6	REXNORD 11/17 COV-LITE TL	1,396,629.349	1,402,147.51	1,401,866.71	-280.80
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	1,887,291.634	1,908,498.47	1,895,123.89	-13,374.58
FXPF20010602 78573NAB8	SABRE GLBL INC 144A 5.250% 11/15/2023 DD 11/09/15	275,000.000	288,220.00	281,270.00	-6,950.00
FXPF20010602 82967NAY4	SIRIUS XM RADIO INC 144A 3.875% 08/01/2022 DD 07/05/17	162,000.000	162,000.00	162,405.00	405.00
FXPF20010602 82967NBA5	SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	243,000.000	243,000.00	243,607.50	607.50
FXPF20010602 83417UAG1	SOLARWINDS 1/17 TL	2,676,403.049	2,685,920.62	2,684,432.26	-1,488.36
FXPF20010602 85208EAB6	SPRINT COMMUNICATIONS 2/17 TL	1,324,533.900	1,327,708.07	1,323,540.50	-4,167.57



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FXPF20010602 989194AL9	ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15	255,000.000	274,762.50	269,662.50	-5,100.00
FXPF20010702 00108WAB6	AEP TEXAS INC 144A 3.800% 10/01/2047 DD 09/22/17	125,000.000	123,562.50	128,520.00	4,957.50
FXPF20010702 002824BF6	ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16	255,000.000	262,659.65	261,851.85	-807.80
FXPF20010702 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	980,000.000	1,051,303.65	1,123,570.00	72,266.35
FXPF20010702 010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	280,000.000	348,966.80	367,438.40	18,471.60
FXPF20010702 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	330,000.000	332,098.80	356,106.30	24,007.50
FXPF20010702 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	490,000.000	604,021.70	622,647.90	18,626.20
FXPF20010702 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	795,000.000	804,098.70	889,215.45	85,116.75
FXPF20010702 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	390,000.000	591,013.80	620,248.20	29,234.40
FXPF20010702 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	250,000.000	272,285.00	289,380.00	17,095.00
FXPF20010702 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	1,015,000.000	1,077,097.70	1,134,922.25	57,824.55
FXPF20010702 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,695,000.000	1,835,074.35	1,964,488.05	129,413.70
FXPF20010702 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	710,000.000	716,468.25	754,900.40	38,432.15
FXPF20010702 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	90,000.000	94,797.00	95,885.10	1,088.10
FXPF20010702 037411AY1	APACHE CORP 5.250% 02/01/2042 DD 12/03/10	65,000.000	69,236.05	70,376.80	1,140.75
FXPF20010702 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	230,000.000	232,057.25	236,380.20	4,322.95
FXPF20010702 037411BC8	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	45,000.000	42,596.55	43,594.65	998.10
FXPF20010702 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	770,000.000	730,965.40	799,999.20	69,033.80
FXPF20010702 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	485,000.000	496,494.50	546,386.45	49,891.95
FXPF20010702 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	215,000.000	231,613.05	246,452.35	14,839.30
FXPF20010702 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	740,000.000	795,404.25	866,569.60	71,165.35
FXPF20010702 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	205,000.000	199,222.75	213,644.85	14,422.10
FXPF20010702 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	50,000.000	49,621.50	55,561.50	5,940.00
FXPF20010702 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	110,000.000	108,903.30	112,728.00	3,824.70
FXPF20010702 05348EAZ2	AVALONBAY COMMUNITIES INC 3.900% 10/15/2046 DD 10/05/16	305,000.000	285,663.00	305,311.10	19,648.10
FXPF20010702 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	135,000.000	153,909.15	165,516.75	11,607.60
FXPF20010702 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	610,000.000	744,681.90	795,488.80	50,806.90
FXPF20010702 06051GGA1	BANK OF AMERICA CORP 3.248% 10/21/2027 DD 10/21/16	1,140,000.000	1,069,793.49	1,131,244.80	61,451.31
FXPF20010702 06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	5,000.000	5,025.75	5,171.85	146.10
FXPF20010702 06051GGR4	BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17	90,000.000	90,140.05	91,480.50	1,340.45
FXPF20010702 06051GGW3	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	219,000.000	217,843.68	219,048.18	1,204.50
FXPF20010702 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	295,000.000	303,128.90	329,807.05	26,678.15
FXPF20010702 084670BK3	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	335,000.000	356,884.65	386,047.30	29,162.65
FXPF20010702 097023AS4	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	315,000.000	424,390.05	450,150.75	25,760.70
FXPF20010702 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	100,000.000	140,814.00	147,066.00	6,252.00
FXPF20010702 097023BL8	BOEING CO/THE 3.500% 03/01/2045 DD 02/20/15	330,000.000	302,365.80	320,509.20	18,143.40



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FXPF20010702 11134LAG4	BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17	810,000.000	804,670.20	797,080.50	-7,589.70
FXPF20010702 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	685,000.000	758,397.75	812,971.70	54,573.95
FXPF20010702 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	235,000.000	261,646.65	281,701.55	20,054.90
FXPF20010702 12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	200,000.000	254,122.00	268,094.00	13,972.00
FXPF20010702 136385AY7	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	450,000.000	453,813.75	503,613.00	49,799.25
FXPF20010702 144141CU0	DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03	495,000.000	610,176.60	632,956.50	22,779.90
FXPF20010702 149123BL4	CATERPILLAR INC 5.300% 09/15/2035 DD 09/13/05	330,000.000	377,803.80	405,702.00	27,898.20
FXPF20010702 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	845,000.000	887,207.75	992,967.95	105,760.20
FXPF20010702 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	185,000.000	189,451.10	201,644.45	12,193.35
FXPF20010702 20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	515,000.000	515,231.75	550,272.35	35,040.60
FXPF20010702 20030NBN0	COMCAST CORP 3.375% 08/15/2025 DD 05/27/15	300,000.000	297,387.00	307,884.00	10,497.00
FXPF20010702 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	305,000.000	312,490.80	342,106.30	29,615.50
FXPF20010702 20030NBS9	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16	200,000.000	197,410.00	201,486.00	4,076.00
FXPF20010702 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,471,000.000	1,481,144.48	1,519,660.68	38,516.20
FXPF20010702 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	330,000.000	314,796.90	342,018.60	27,221.70
FXPF20010702 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	495,000.000	464,983.20	503,959.50	38,976.30
FXPF20010702 208251AE8	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	255,000.000	324,622.65	334,919.55	10,296.90
FXPF20010702 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	495,000.000	567,468.00	597,346.20	29,878.20
FXPF20010702 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	275,000.000	268,545.75	289,588.75	21,043.00
FXPF20010702 21987BAR9	CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	415,000.000	380,235.15	429,359.00	49,123.85
FXPF20010702 21987BAX6	CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17	430,000.000	429,367.72	462,095.20	32,727.48
FXPF20010702 225401AC2	CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17	1,000,000.000	984,785.00	1,042,600.00	57,815.00
FXPF20010702 24820RAG3	STATOIL ASA 144A 6.500% 12/01/2028 DD 12/01/98	370,000.000	475,901.40	476,112.30	210.90
FXPF20010702 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	820,000.000	1,018,169.40	1,085,097.80	66,928.40
FXPF20010702 26442CAT1	DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	60,000.000	61,126.20	61,808.40	682.20
FXPF20010702 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	450,000.000	452,223.00	502,447.50	50,224.50
FXPF20010702 268317AP9	ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	280,000.000	281,965.60	309,190.00	27,224.40
FXPF20010702 268317AQ7	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	235,000.000	236,069.25	266,626.30	30,557.05
FXPF20010702 30219GAP3	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16	865,000.000	818,549.50	920,178.35	101,628.85
FXPF20010702 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	675,000.000	894,577.50	930,588.75	36,011.25
FXPF20010702 341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	530,000.000	677,037.90	708,424.50	31,386.60
FXPF20010702 341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	495,000.000	505,216.80	541,242.90	36,026.10
FXPF20010702 341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	885,000.000	1,157,757.00	1,232,132.40	74,375.40
FXPF20010702 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,670,000.000	2,809,162.50	2,889,634.20	80,471.70
FXPF20010702 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	275,000.000	279,012.25	288,090.00	9,077.75
FXPF20010702 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	165,000.000	177,729.75	182,782.05	5,052.30



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FXPF20010702 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	380,000.000	537,833.00	547,576.20	9,743.20
FXPF20010702 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	580,000.000	781,173.00	794,530.40	13,357.40
FXPF20010702 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	45,000.000	45,139.95	47,846.70	2,706.75
FXPF20010702 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	1,090,000.000	1,076,848.50	1,211,458.70	134,610.20
FXPF20010702 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	60,000.000	61,674.60	69,404.40	7,729.80
FXPF20010702 375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	300,000.000	305,829.00	338,031.00	32,202.00
FXPF20010702 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	455,000.000	487,793.70	518,954.80	31,161.10
FXPF20010702 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	130,000.000	157,368.90	165,692.80	8,323.90
FXPF20010702 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	410,000.000	512,311.40	552,516.00	40,204.60
FXPF20010702 38141GVS0	GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	205,000.000	211,607.15	234,829.55	23,222.40
FXPF20010702 38145GAH3	GOLDMAN SACHS GROUP INC/THE 3.500% 11/16/2026 DD 11/16/16	615,000.000	591,845.25	618,597.75	26,752.50
FXPF20010702 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	255,000.000	255,000.00	262,239.45	7,239.45
FXPF20010702 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	800,000.000	918,176.00	1,008,304.00	90,128.00
FXPF20010702 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	480,000.000	504,960.00	538,483.20	33,523.20
FXPF20010702 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	1,030,000.000	1,083,804.85	1,182,810.80	99,005.95
FXPF20010702 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	330,000.000	350,526.00	373,711.80	23,185.80
FXPF20010702 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	150,000.000	130,884.00	144,298.50	13,414.50
FXPF20010702 458140BF6	INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17	779,000.000	799,987.72	808,944.76	8,957.04
FXPF20010702 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	70,000.000	67,088.70	73,147.20	6,058.50
FXPF20010702 46115HBB2	INTESA SANPAOLO SPA 144A 3.875% 07/14/2027 DD 07/14/17	470,000.000	468,994.20	469,779.10	784.90
FXPF20010702 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	330,000.000	425,673.60	454,060.20	28,386.60
FXPF20010702 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	165,000.000	180,551.25	194,912.85	14,361.60
FXPF20010702 46625HRY8	JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	500,000.000	496,360.00	518,125.00	21,765.00
FXPF20010702 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	445,000.000	449,716.40	464,086.05	14,369.65
FXPF20010702 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	325,000.000	325,007.65	335,572.25	10,564.60
FXPF20010702 48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	250,000.000	285,807.50	313,942.50	28,135.00
FXPF20010702 494368BV4	KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	124,000.000	107,535.28	116,216.52	8,681.24
FXPF20010702 546676AU1	LOUISVILLE GAS & ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	295,000.000	334,822.05	358,162.45	23,340.40
FXPF20010702 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	415,000.000	388,236.65	416,697.35	28,460.70
FXPF20010702 575718AA9	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	275,000.000	348,199.50	379,714.50	31,515.00
FXPF20010702 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,315,000.000	1,420,846.60	1,532,040.75	111,194.15
FXPF20010702 589331AS6	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	230,000.000	211,726.50	234,804.70	23,078.20
FXPF20010702 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	495,000.000	505,286.10	553,494.15	48,208.05
FXPF20010702 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	415,000.000	524,501.90	563,877.10	39,375.20
FXPF20010702 59156RAM0	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	85,000.000	101,597.95	107,675.45	6,077.50
FXPF20010702 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	340,000.000	342,218.70	356,575.00	14,356.30



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	250,000.000	228,145.00	250,905.00	22,760.00
FXPF20010702 594918BC7	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	430,000.000	409,895.70	447,397.80	37,502.10
FXPF20010702 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	745,000.000	700,471.35	784,857.50	84,386.15
FXPF20010702 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	580,000.000	609,243.60	679,818.00	70,574.40
FXPF20010702 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	315,000.000	292,153.07	324,761.85	32,608.78
FXPF20010702 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	740,000.000	678,121.70	771,457.40	93,335.70
FXPF20010702 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	150,000.000	134,676.00	160,108.50	25,432.50
FXPF20010702 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	1,610,000.000	1,647,227.90	1,797,581.10	150,353.20
FXPF20010702 595620AE5	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	240,000.000	292,334.40	306,674.40	14,340.00
FXPF20010702 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	495,000.000	549,781.65	594,559.35	44,777.70
FXPF20010702 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	595,000.000	803,809.30	823,854.85	20,045.55
FXPF20010702 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	405,000.000	405,000.00	419,373.45	14,373.45
FXPF20010702 61746BEF9	MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17	135,000.000	131,679.00	138,165.75	6,486.75
FXPF20010702 61761J3R8	MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	260,000.000	244,691.20	256,445.80	11,754.60
FXPF20010702 656531AM2	STATOIL ASA 7.250% 09/23/2027 DD 05/26/00	330,000.000	439,025.40	435,652.80	-3,372.60
FXPF20010702 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	130,000.000	121,495.40	131,500.20	10,004.80
FXPF20010702 667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	150,000.000	150,000.00	153,394.50	3,394.50
FXPF20010702 668138AA8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	105,000.000	104,776.35	106,444.80	1,668.45
FXPF20010702 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	755,000.000	801,991.50	865,615.05	63,623.55
FXPF20010702 66989HAK4	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	250,000.000	250,140.00	271,572.50	21,432.50
FXPF20010702 68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	1,015,000.000	960,667.05	1,047,013.10	86,346.05
FXPF20010702 68233JBC7	ONCOR ELECTRIC DELIVERY C 144A 3.800% 09/30/2047 DD 09/21/17	855,000.000	853,777.35	888,259.50	34,482.15
FXPF20010702 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	180,000.000	229,658.40	247,197.60	17,539.20
FXPF20010702 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,000,000.000	1,021,700.00	1,111,350.00	89,650.00
FXPF20010702 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	530,000.000	518,096.20	571,626.20	53,530.00
FXPF20010702 69351UAS2	PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD 06/05/14	10,000.000	10,152.80	10,915.90	763.10
FXPF20010702 694308GE1	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	380,000.000	474,616.20	478,967.20	4,351.00
FXPF20010702 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	620,000.000	675,211.00	687,319.60	12,108.60
FXPF20010702 695114CLO	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	665,000.000	846,837.60	893,607.05	46,769.45
FXPF20010702 701094AL8	PARKER-HANNIFIN CORP 4.100% 03/01/2047 DD 09/01/17	960,000.000	937,852.80	1,031,923.20	94,070.40
FXPF20010702 713409AC4	PEPSI-COLA METROPOLITAN BOTTLI 7.000% 03/01/2029 DD 03/08/99	300,000.000	405,186.00	404,811.00	-375.00
FXPF20010702 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	520,000.000	479,502.40	520,884.00	41,381.60
FXPF20010702 71654QBE1	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	300,000.000	249,720.00	275,988.00	26,268.00
FXPF20010702 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	655,000.000	605,475.45	658,504.25	53,028.80
FXPF20010702 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	1,735,000.000	1,679,846.00	1,811,079.75	131,233.75
FXPF20010702 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	85,000.000	121,154.75	130,350.90	9,196.15



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 717081DK6	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	810,000.000	834,680.70	929,734.20	95,053.50
FXPF20010702 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	660,000.000	835,758.00	893,151.60	57,393.60
FXPF20010702 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	75,000.000	74,745.75	80,706.75	5,961.00
FXPF20010702 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	60,000.000	57,051.60	61,703.40	4,651.80
FXPF20010702 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	570,000.000	604,000.50	651,042.60	47,042.10
FXPF20010702 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	195,000.000	198,896.10	213,651.75	14,755.65
FXPF20010702 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	565,000.000	568,101.85	616,036.45	47,934.60
FXPF20010702 744320AZ5	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	653,000.000	671,401.54	667,633.73	-3,767.81
FXPF20010702 744448CG4	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	995,000.000	926,544.00	1,005,338.05	78,794.05
FXPF20010702 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	375,000.000	374,940.00	377,778.75	2,838.75
FXPF20010702 775371AU1	ROHM & HAAS CO 7.850% 07/15/2029 DD 07/06/99	1,365,000.000	1,885,856.70	1,872,452.40	-13,404.30
FXPF20010702 797440BF0	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2035 DD 05/19/05	415,000.000	488,650.05	504,312.15	15,662.10
FXPF20010702 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	850,000.000	1,098,684.50	1,185,010.50	86,326.00
FXPF20010702 822582BE1	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	460,000.000	459,926.40	501,795.60	41,869.20
FXPF20010702 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	215,000.000	204,965.22	219,282.80	14,317.58
FXPF20010702 828807CE5	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	215,000.000	285,958.60	299,869.10	13,910.50
FXPF20010702 828807CL9	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	370,000.000	388,166.60	415,140.00	26,973.40
FXPF20010702 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	310,000.000	300,681.40	321,488.60	20,807.20
FXPF20010702 837004CJ7	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	210,000.000	222,912.90	240,282.00	17,369.10
FXPF20010702 842400GE7	SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	330,000.000	308,474.10	332,706.00	24,231.90
FXPF20010702 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	185,000.000	174,886.05	191,402.85	16,516.80
FXPF20010702 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	905,000.000	971,714.59	1,035,211.40	63,496.81
FXPF20010702 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	505,000.000	504,237.80	534,057.70	29,819.90
FXPF20010702 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	875,000.000	850,692.50	992,993.75	142,301.25
FXPF20010702 88579YAZ4	3M CO 3.625% 10/15/2047 DD 10/02/17	200,000.000	198,116.00	205,254.00	7,138.00
FXPF20010702 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	490,000.000	701,150.80	738,253.60	37,102.80
FXPF20010702 893526DJ9	TRANSCANADA PIPELINES LTD 6.100% 06/01/2040 DD 06/01/10	330,000.000	406,639.20	432,870.90	26,231.70
FXPF20010702 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	220,000.000	283,245.60	299,767.60	16,522.00
FXPF20010702 90131HBZ7	21ST CENTURY FOX AMERICA INC 4.950% 10/15/2045 DD 10/21/15	160,000.000	162,052.80	188,310.40	26,257.60
FXPF20010702 90352JAC7	UBS GROUP FUNDING SWITZER 144A 4.253% 03/23/2028 DD 03/23/17	515,000.000	516,562.05	542,650.35	26,088.30
FXPF20010702 904764AH0	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	450,000.000	578,250.00	585,954.00	7,704.00
FXPF20010702 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	620,000.000	612,132.20	658,793.40	46,661.20
FXPF20010702 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	150,000.000	151,954.50	162,171.00	10,216.50
FXPF20010702 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	1,250,000.000	1,585,625.00	1,657,137.50	71,512.50
FXPF20010702 91324PAR3	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	495,000.000	602,276.40	643,663.35	41,386.95
FXPF20010702 91324PCQ3	UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	190,000.000	207,601.60	221,270.20	13,668.60



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FXP ALL MANAGER ACCOUNTS

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FXPF20010702 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	545,000.000	606,367.00	643,754.00	37,387.00
FXPF20010702 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	35,000.000	37,812.25	38,520.65	708.40
FXPF20010702 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	355,000.000	351,719.80	362,195.85	10,476.05
FXPF20010702 914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	315,000.000	370,417.95	396,698.40	26,280.45
FXPF20010702 92826CAE2	VISA INC 4.150% 12/14/2035 DD 12/14/15	495,000.000	518,596.65	549,578.70	30,982.05
FXPF20010702 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	520,000.000	534,753.35	591,723.60	56,970.25
FXPF20010702 92890HAD4	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	595,000.000	579,054.00	648,710.65	69,656.65
FXPF20010702 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	565,000.000	658,151.55	672,796.35	14,644.80
FXPF20010702 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	165,000.000	166,287.00	179,930.85	13,643.85
FXPF20010702 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	165,000.000	173,573.40	186,743.70	13,170.30
FXPF20010702 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	330,000.000	319,595.10	348,031.20	28,436.10
FXPF20010702 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	1,580,000.000	1,614,866.60	1,765,871.20	151,004.60
FXPF20010702 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	365,000.000	452,870.10	489,333.60	36,463.50
FXPF30010002 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02	195,000.000	248,775.15	260,073.45	11,298.30
FXPF30010002 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	200,000.000	190,582.00	214,306.00	23,724.00
FXPF30010002 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	900,000.000	862,521.00	978,300.00	115,779.00
FXPF30010002 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	300,000.000	301,491.00	323,733.00	22,242.00
FXPF30010002 031162CD0	AMGEN INC 4.563% 06/15/2048 DD 12/15/16	1,832,000.000	1,772,020.32	2,042,698.32	270,678.00
FXPF30010002 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,700,000.000	1,837,479.00	1,970,283.00	132,804.00
FXPF30010002 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	900,000.000	862,326.00	937,953.00	75,627.00
FXPF30010002 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	200,000.000	211,620.00	222,246.00	10,626.00
FXPF30010002 037833CR9	APPLE INC 3.200% 05/11/2027 DD 05/11/17	200,000.000	200,000.00	202,540.00	2,540.00
FXPF30010002 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	600,000.000	596,574.00	614,880.00	18,306.00
FXPF30010002 03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	200,000.000	211,466.00	232,458.00	20,992.00
FXPF30010002 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	1,400,000.000	1,400,000.00	1,518,342.00	118,342.00
FXPF30010002 06051GGW3	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	1,579,000.000	1,570,662.88	1,579,347.38	8,684.50
FXPF30010002 084659AF8	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	575,000.000	596,516.50	642,809.75	46,293.25
FXPF30010002 09062XAD5	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	100,000.000	107,015.00	118,708.00	11,693.00
FXPF30010002 10922NAD5	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	300,000.000	296,443.00	306,039.00	9,596.00
FXPF30010002 11134LAG4	BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17	800,000.000	796,464.00	787,240.00	-9,224.00
FXPF30010002 11271LAB8	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	200,000.000	198,438.00	209,596.00	11,158.00
FXPF30010002 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	100,000.000	119,280.00	123,644.00	4,364.00
FXPF30010002 12189TAD6	BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	3,000,000.000	4,096,200.00	4,305,510.00	209,310.00
FXPF30010002 12572QAF2	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	500,000.000	585,750.00	641,925.00	56,175.00
FXPF30010002 151020AW4	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	100,000.000	99,733.00	103,873.00	4,140.00
FXPF30010002 185508AG3	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	300,000.000	364,854.00	376,923.00	12,069.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 20030NBU4	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	400,000.000	355,278.00	378,464.00	23,186.00
FXPF30010002 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,303,000.000	1,324,864.34	1,346,103.24	21,238.90
FXPF30010002 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	321,000.000	407,537.78	328,710.42	-78,827.36
FXPF30010002 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	774,000.000	990,927.51	791,980.02	-198,947.49
FXPF30010002 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	100,000.000	99,749.00	108,743.00	8,994.00
FXPF30010002 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	600,000.000	636,216.00	690,054.00	53,838.00
FXPF30010002 209111FH1	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	300,000.000	286,239.00	312,441.00	26,202.00
FXPF30010002 21987BAX6	CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17	600,000.000	590,812.00	644,784.00	53,972.00
FXPF30010002 22822VAB7	CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16	200,000.000	206,918.00	209,978.00	3,060.00
FXPF30010002 26442CAP9	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	1,100,000.000	1,047,123.00	1,132,901.00	85,778.00
FXPF30010002 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	400,000.000	378,768.00	408,544.00	29,776.00
FXPF30010002 268317AK0	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	300,000.000	300,588.00	332,322.00	31,734.00
FXPF30010002 268317AQ7	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	500,000.000	505,890.00	567,290.00	61,400.00
FXPF30010002 268789AB0	E.ON INTERNATIONAL FINANC 144A 6.650% 04/30/2038 DD 04/22/08	100,000.000	117,560.00	132,544.00	14,984.00
FXPF30010002 26884UAC3	EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	100,000.000	99,023.00	102,646.00	3,623.00
FXPF30010002 29336UAG2	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	100,000.000	99,981.00	105,669.00	5,688.00
FXPF30010002 29364WAV0	ENTERGY LOUISIANA LLC 4.950% 01/15/2045 DD 11/21/14	600,000.000	615,888.00	630,456.00	14,568.00
FXPF30010002 29717PAR8	ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17	200,000.000	198,846.00	201,448.00	2,602.00
FXPF30010002 30251BAE8	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	400,000.000	421,768.00	477,104.00	55,336.00
FXPF30010002 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	600,000.000	902,112.00	900,180.00	-1,932.00
FXPF30010002 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	450,000.000	483,066.00	498,496.50	15,430.50
FXPF30010002 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	210,000.000	271,051.20	277,334.40	6,283.20
FXPF30010002 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	100,000.000	104,854.00	106,326.00	1,472.00
FXPF30010002 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	100,000.000	103,467.00	115,674.00	12,207.00
FXPF30010002 375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	500,000.000	501,726.00	531,840.00	30,114.00
FXPF30010002 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	300,000.000	314,949.00	342,168.00	27,219.00
FXPF30010002 38141GWL4	GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	800,000.000	800,000.00	811,568.00	11,568.00
FXPF30010002 38239JAA9	GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	300,000.000	298,893.00	297,690.00	-1,203.00
FXPF30010002 391382AB4	GREAT-WEST LIFECO FINANCE 144A 4.150% 06/03/2047 DD 05/26/17	500,000.000	496,090.00	524,795.00	28,705.00
FXPF30010002 396782CW2	RBS ACCEPTANCE INC AR5 A1 VAR RT 06/25/2024 DD 07/01/94	1,527.789	1,513.93	1,527.53	13.60
FXPF30010002 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	500,000.000	619,845.00	657,540.00	37,695.00
FXPF30010002 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	200,000.000	248,722.00	274,580.00	25,858.00
FXPF30010002 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	200,000.000	215,690.00	229,672.00	13,982.00
FXPF30010002 444859BF8	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	300,000.000	299,631.00	310,617.00	10,986.00
FXPF30010002 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	400,000.000	378,004.00	417,984.00	39,980.00
FXPF30010002 46625HRY8	JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	700,000.000	719,663.00	725,375.00	5,712.00



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FXP ALL MANAGER ACCOUNTS

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FXPF30010002 46647PAF3	JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	1,500,000.000	1,500,000.00	1,526,025.00	26,025.00
FXPF30010002 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	600,000.000	600,000.00	625,734.00	25,734.00
FXPF30010002 487836BQ0	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	400,000.000	390,888.00	424,368.00	33,480.00
FXPF30010002 51783QAN8	LAS VEGAS SANDS 3/17 TL	1,930,251.230	1,939,052.51	1,939,670.86	618.35
FXPF30010002 52729KAN6	LEVEL 3 2/17 TLB	1,100,000.000	1,100,750.00	1,100,000.00	-750.00
FXPF30010002 53117CAS1	LIBERTY PROPERTY LP 3.250% 10/01/2026 DD 09/20/16	200,000.000	191,520.00	196,832.00	5,312.00
FXPF30010002 532457BR8	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	100,000.000	99,459.00	107,367.00	7,908.00
FXPF30010002 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	100,000.000	101,301.00	106,452.00	5,151.00
FXPF30010002 575767AG3	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	121,000.000	181,640.36	200,517.57	18,877.21
FXPF30010002 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	800,000.000	750,200.00	842,800.00	92,600.00
FXPF30010002 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	600,000.000	566,688.00	640,434.00	73,746.00
FXPF30010002 594918CA0	MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	1,900,000.000	1,894,889.00	2,172,213.00	277,324.00
FXPF30010002 61744YAK4	MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	900,000.000	900,000.00	908,280.00	8,280.00
FXPF30010002 631005BF1	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	600,000.000	588,822.00	623,832.00	35,010.00
FXPF30010002 63859WAE9	NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16	250,000.000	238,190.00	252,740.00	14,550.00
FXPF30010002 638671AK3	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	300,000.000	490,962.00	510,210.00	19,248.00
FXPF30010002 64352VFX4	NEW CENTURY HOME EQUITY L 2 A2 VAR RT 08/25/2034 DD 06/29/04	91,102.913	81,968.93	87,838.70	5,869.77
FXPF30010002 668131AA3	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	600,000.000	738,834.00	805,524.00	66,690.00
FXPF30010002 68389XAW5	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	100,000.000	102,099.00	113,988.00	11,889.00
FXPF30010002 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	700,000.000	678,412.00	754,978.00	76,566.00
FXPF30010002 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	400,000.000	382,600.00	425,604.00	43,004.00
FXPF30010002 694308HL4	PACIFIC GAS & ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	800,000.000	818,200.00	835,928.00	17,728.00
FXPF30010002 694475AA2	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	1,300,000.000	1,920,256.00	2,223,832.00	303,576.00
FXPF30010002 70014LAC4	PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17	600,000.000	599,250.00	573,000.00	-26,250.00
FXPF30010002 71654QBE1	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	128,000.000	106,521.60	117,754.88	11,233.28
FXPF30010002 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	200,000.000	182,000.00	201,070.00	19,070.00
FXPF30010002 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	200,000.000	284,403.44	306,708.00	22,304.56
FXPF30010002 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	400,000.000	371,408.00	398,912.00	27,504.00
FXPF30010002 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	600,000.000	580,614.00	617,034.00	36,420.00
FXPF30010002 718172BL2	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	800,000.000	789,928.00	843,248.00	53,320.00
FXPF30010002 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	300,000.000	298,776.00	314,592.00	15,816.00
FXPF30010002 747525AK9	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	300,000.000	320,589.00	322,665.00	2,076.00
FXPF30010002 754730AF6	RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	400,000.000	380,800.00	452,220.00	71,420.00
FXPF30010002 75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	100,000.000	100,784.00	103,052.00	2,268.00
FXPF30010002 804133AB2	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	500,000.000	483,050.00	510,750.00	27,700.00
FXPF30010002 8426EPAC2	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	500,000.000	498,825.00	535,680.00	36,855.00



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FXP ALL MANAGER ACCOUNTS

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FXPF30010002 85172FAK5	SPRINGLEAF FINANCE CORP 6.125% 05/15/2022 DD 05/15/17	300,000.000	300,000.00	311,250.00	11,250.00
FXPF30010002 85771PAC6	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	200,000.000	222,866.00	241,138.00	18,272.00
FXPF30010002 878091BC0	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	4,000.000	5,190.88	5,651.36	460.48
FXPF30010002 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	300,000.000	324,528.00	343,164.00	18,636.00
FXPF30010002 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,000,000.000	996,800.00	1,057,540.00	60,740.00
FXPF30010002 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	1,450,000.000	1,455,484.62	1,645,532.50	190,047.88
FXPF30010002 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	1,500,000.000	1,859,850.00	1,979,475.00	119,625.00
FXPF30010002 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	200,000.000	198,152.00	204,054.00	5,902.00
FXPF30010002 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,618,000.000	1,551,516.38	1,593,163.70	41,647.32
FXPF30010002 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	1,575,000.000	1,479,098.25	1,520,568.00	41,469.75
FXPF30010002 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,600,000.000	2,546,944.00	2,756,672.00	209,728.00
FXPF30010002 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	700,000.000	738,857.00	796,551.00	57,694.00
FXPF30010002 92890HAD4	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000.000	197,694.00	218,054.00	20,360.00
FXPF30010002 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	575,000.000	731,428.75	801,998.50	70,569.75
FXPF30010002 949746RW3	WELLS FARGO & CO 3.000% 04/22/2026 DD 04/22/16	800,000.000	763,384.00	784,880.00	21,496.00
FXPF30010002 95000U2A0	WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	900,000.000	911,774.00	917,514.00	5,740.00
FXPF30010002 NAB1FKZP6	RAS LAFFAN LIQUEFIED NATU REGS 6.332% 09/30/2027	700,000.000	805,000.00	798,000.00	-7,000.00
FXPF30010002 NAB294MQ9	NAKILAT INC REGS 6.067% 12/31/2033	100,000.000	116,000.00	116,520.00	520.00
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			583,696,956.80	613,408,376.38	29,711,419.58

CORPORATE DEBT INSTRUMENTS

FXPF11010402 EN9557682	*AUTOBAR 10/14 SENIOR TL	2,059,284.250	1,241,445.51	2,040,050.54	798,605.03
FXPF20010102 00817YAF5	AETNA INC 6.625% 06/15/2036 DD 06/09/06	445,000.000	566,124.55	591,943.45	25,818.90
FXPF20010102 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	1,000,000.000	940,760.00	1,003,770.00	63,010.00
FXPF20010102 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	2,000,000.000	2,141,600.00	2,176,080.00	34,480.00
FXPF20010102 03349MAB1	ANDEAVOR 4.500% 04/01/2048 DD 12/21/17	1,000,000.000	985,740.00	1,011,330.00	25,590.00
FXPF20010102 03350WAB5	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	1,000,000.000	1,019,120.00	1,042,960.00	23,840.00
FXPF20010102 05526DBE4	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	1,500,000.000	1,500,000.00	1,579,365.00	79,365.00
FXPF20010102 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,000,000.000	1,112,270.00	1,146,090.00	33,820.00
FXPF20010102 15135UAR0	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	1,000,000.000	1,046,560.00	1,052,330.00	5,770.00
FXPF20010102 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	2,500,000.000	2,776,725.00	2,755,875.00	-20,850.00
FXPF20010102 20825VAB8	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	1,000,000.000	1,171,440.00	1,267,750.00	96,310.00
FXPF20010102 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	1,000,000.000	995,590.00	1,096,880.00	101,290.00
FXPF20010102 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,569,000.000	1,644,155.10	1,661,414.10	17,259.00
FXPF20010102 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	400,000.000	492,516.00	515,416.00	22,900.00
FXPF20010102 26884ABE2	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	1,005,000.000	1,009,371.75	1,102,042.80	92,671.05



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FXPF20010102 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	2,000,000.000	1,975,180.00	1,958,800.00	-16,380.00
FXPF20010102 29278GAC2	ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	1,000,000.000	998,410.00	1,082,770.00	84,360.00
FXPF20010102 29379VB1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	1,134,000.000	1,225,842.66	1,249,441.20	23,598.54
FXPF20010102 31428XBG0	FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	2,000,000.000	2,191,200.00	2,196,420.00	5,220.00
FXPF20010102 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	2,000,000.000	2,160,420.00	2,176,420.00	16,000.00
FXPF20010102 37045VAL4	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	1,000,000.000	1,207,210.26	1,259,070.00	51,859.74
FXPF20010102 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	1,000,000.000	1,055,570.00	1,159,650.00	104,080.00
FXPF20010102 438516BR6	HONEYWELL INTERNATIONAL I 144A 3.812% 11/21/2047 DD 11/21/17	670,000.000	713,429.40	696,699.50	-16,729.90
FXPF20010102 46625HJM3	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	1,000,000.000	1,188,660.00	1,241,550.00	52,890.00
FXPF20010102 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	1,340,000.000	1,340,000.00	1,450,362.40	110,362.40
FXPF20010102 501044DK4	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	1,000,000.000	1,025,690.00	1,023,630.00	-2,060.00
FXPF20010102 565849AM8	MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15	1,000,000.000	1,089,160.00	1,108,390.00	19,230.00
FXPF20010102 578454AD2	MAYO CLINIC 4.128% 11/15/2052 DD 03/17/16	670,000.000	658,750.70	713,516.50	54,765.80
FXPF20010102 59022CAJ2	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	500,000.000	582,315.00	639,230.00	56,915.00
FXPF20010102 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	535,000.000	736,588.00	801,638.65	65,050.65
FXPF20010102 59284MAB0	MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16	500,000.000	495,625.00	493,750.00	-1,875.00
FXPF20010102 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	2,000,000.000	2,019,420.00	2,038,040.00	18,620.00
FXPF20010102 61166WAP6	MONSANTO CO 4.400% 07/15/2044 DD 07/01/14	735,000.000	710,377.50	783,179.25	72,801.75
FXPF20010102 61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	2,005,000.000	2,055,296.10	2,197,840.90	142,544.80
FXPF20010102 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	500,000.000	498,285.00	539,290.00	41,005.00
FXPF20010102 65504AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	1,000,000.000	1,069,640.00	1,071,150.00	1,510.00
FXPF20010102 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	750,000.000	727,087.50	798,007.50	70,920.00
FXPF20010102 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	835,000.000	883,020.85	967,514.50	84,493.65
FXPF20010102 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	1,000,000.000	878,250.00	883,120.00	4,870.00
FXPF20010102 74251VAN2	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	2,375,000.000	2,554,740.00	2,540,300.00	-14,440.00
FXPF20010102 749685AW3	RPM INTERNATIONAL INC 4.250% 01/15/2048 DD 12/20/17	2,000,000.000	1,999,940.00	1,988,340.00	-11,600.00
FXPF20010102 76720AAG1	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	1,000,000.000	991,260.00	1,070,110.00	78,850.00
FXPF20010102 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	1,000,000.000	995,670.00	1,086,070.00	90,400.00
FXPF20010102 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	1,500,000.000	1,567,500.00	1,811,760.00	244,260.00
FXPF20010102 843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	825,000.000	830,511.00	932,761.50	102,250.50
FXPF20010102 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	670,000.000	804,341.70	894,597.40	90,255.70
FXPF20010102 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	1,005,000.000	1,011,482.25	1,086,254.25	74,772.00
FXPF20010102 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	700,000.000	699,307.00	725,242.00	25,935.00
FXPF20010102 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	1,000,000.000	1,039,890.00	1,099,680.00	59,790.00
FXPF20010102 92343VDV3	VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	2,000,000.000	2,265,920.00	2,278,820.00	12,900.00
FXPF20010102 931427AR9	WALGREENS BOOTS ALLIANCE INC 4.650% 06/01/2046 DD 06/01/16	2,000,000.000	2,089,520.00	2,106,900.00	17,380.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 96950FAK0	WILLIAMS PARTNERS LP 5.800% 11/15/2043 DD 11/15/13	1,000,000.000	1,173,240.00	1,177,880.00	4,640.00
FXPF20010302 00185AAC8	AON PLC 4.450% 05/24/2043 DD 05/24/13	1,300,000.000	1,349,036.00	1,359,930.00	10,894.00
FXPF20010302 00206RCG5	AT&T INC 4.800% 06/15/2044 DD 06/10/14	2,770,000.000	2,673,410.10	2,739,751.60	66,341.50
FXPF20010302 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	2,500,000.000	2,367,928.90	2,445,125.00	77,196.10
FXPF20010302 00206RDH2	AT&T INC 5.150% 03/15/2042 DD 03/15/16	250,000.000	249,950.00	259,392.50	9,442.50
FXPF20010302 00206RDJ8	AT&T INC 4.500% 03/09/2048 DD 09/07/16	2,245,000.000	2,059,405.85	2,103,520.10	44,114.25
FXPF20010302 00206RDK5	AT&T INC 4.550% 03/09/2049 DD 09/07/16	2,955,000.000	2,685,208.50	2,781,186.90	95,978.40
FXPF20010302 00206REP3	AT&T INC 5.150% 02/14/2050 DD 08/07/17	4,010,000.000	3,985,750.30	4,059,964.60	74,214.30
FXPF20010302 00206REQ1	AT&T INC 5.300% 08/14/2058 DD 08/07/17	3,270,000.000	3,266,958.90	3,280,725.60	13,766.70
FXPF20010302 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	760,000.000	771,704.37	853,936.00	82,231.63
FXPF20010302 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,815,000.000	1,916,126.87	1,993,487.10	77,360.23
FXPF20010302 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	945,000.000	1,029,004.65	1,059,609.60	30,604.95
FXPF20010302 00507UAT8	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,205,000.000	1,259,369.60	1,275,094.85	15,725.25
FXPF20010302 00507UAU5	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	1,953,000.000	2,057,314.78	2,079,085.68	21,770.90
FXPF20010302 00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	230,000.000	259,093.47	256,774.30	-2,319.17
FXPF20010302 008916AJ7	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	300,000.000	374,586.00	381,630.00	7,044.00
FXPF20010302 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	595,000.000	599,302.43	624,440.60	25,138.17
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	855,000.000	868,996.35	929,025.90	60,029.55
FXPF20010302 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	250,000.000	297,822.50	304,117.50	6,295.00
FXPF20010302 023135BD7	AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17	1,935,000.000	1,965,266.10	2,053,228.50	87,962.40
FXPF20010302 026874BS5	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	455,000.000	623,350.00	618,800.00	-4,550.00
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	700,000.000	732,520.00	753,970.00	21,450.00
FXPF20010302 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	535,000.000	533,020.50	544,913.55	11,893.05
FXPF20010302 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	630,000.000	623,498.40	632,375.10	8,876.70
FXPF20010302 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	700,000.000	763,161.00	774,186.00	11,025.00
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	597,475.20	635,198.20	37,723.00
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,385,000.000	1,524,933.60	1,605,270.40	80,336.80
FXPF20010302 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	590,000.000	688,417.90	708,064.90	19,647.00
FXPF20010302 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	230,000.000	241,893.30	250,249.20	8,355.90
FXPF20010302 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	300,000.000	320,223.00	335,553.00	15,330.00
FXPF20010302 032510AC3	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	835,000.000	1,014,833.95	1,012,479.25	-2,354.70
FXPF20010302 032511AY3	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	505,000.000	621,371.00	618,529.05	-2,841.95
FXPF20010302 032511BB2	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	6,000,000.000	2,572,500.00	2,571,300.00	-1,200.00
FXPF20010302 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	510,000.000	511,142.40	508,220.10	-2,922.30
FXPF20010302 032511BP1	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	225,000.000	285,750.00	289,413.00	3,663.00
FXPF20010302 03349MAB1	ANDEAVOR 4.500% 04/01/2048 DD 12/21/17	325,000.000	320,365.50	328,682.25	8,316.75



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 03350WAB5	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	420,000.000	428,698.20	438,043.20	9,345.00
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,590,000.000	1,588,021.66	1,657,050.30	69,028.64
FXPF20010302 037833DG2	APPLE INC 3.750% 11/13/2047 DD 11/13/17	270,000.000	273,906.90	277,695.00	3,788.10
FXPF20010302 053332AV4	AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17	895,000.000	910,098.65	908,344.45	-1,754.20
FXPF20010302 05526DBA2	BAT CAPITAL CORP 144A 3.557% 08/15/2027 DD 08/15/17	640,000.000	643,033.60	640,832.00	-2,201.60
FXPF20010302 05526DBC8	BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17	2,475,000.000	2,535,684.47	2,598,997.50	63,313.03
FXPF20010302 05526DBE4	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	1,915,000.000	1,974,190.09	2,016,322.65	42,132.56
FXPF20010302 05723KAC4	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	405,000.000	405,000.00	411,913.35	6,913.35
FXPF20010302 06051GEN5	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	455,000.000	603,278.90	602,492.80	-786.10
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	555,000.000	648,067.95	670,428.90	22,360.95
FXPF20010302 06738EAV7	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	1,885,000.000	2,072,381.20	2,091,727.95	19,346.75
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	410,000.000	472,865.30	472,689.00	-176.30
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	420,000.000	548,230.20	543,320.40	-4,909.80
FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	470,000.000	592,044.90	586,301.50	-5,743.40
FXPF20010302 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	985,000.000	1,132,582.55	1,147,948.55	15,366.00
FXPF20010302 075896AC4	BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	1,000,000.000	845,940.00	879,660.00	33,720.00
FXPF20010302 099724AH9	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	965,000.000	991,518.20	993,882.45	2,364.25
FXPF20010302 118230AM3	BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	570,000.000	625,443.90	613,941.30	-11,502.60
FXPF20010302 120568AZ3	BUNGE LTD FINANCE CORP 3.750% 09/25/2027 DD 09/25/17	870,000.000	863,588.10	857,454.60	-6,133.50
FXPF20010302 125509BW8	CIGNA CORP 3.875% 10/15/2047 DD 09/14/17	1,495,000.000	1,458,386.40	1,496,794.00	38,407.60
FXPF20010302 126408GX5	CSX CORP 4.400% 03/01/2043 DD 02/28/12	200,000.000	214,536.00	216,558.00	2,022.00
FXPF20010302 126408HF3	CSX CORP 3.800% 11/01/2046 DD 10/18/16	353,000.000	345,707.02	350,984.37	5,277.35
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	730,000.000	834,094.60	849,449.90	15,355.30
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,925,000.000	2,153,201.38	2,206,223.25	53,021.87
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,142,503.60	1,148,854.00	6,350.40
FXPF20010302 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	265,000.000	337,002.41	353,817.40	16,814.99
FXPF20010302 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	600,000.000	637,200.00	644,910.00	7,710.00
FXPF20010302 151020AM6	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	1,040,000.000	1,089,108.80	1,109,596.80	20,488.00
FXPF20010302 151020AU8	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	500,000.000	549,285.00	567,295.00	18,010.00
FXPF20010302 15189WAJ9	CENTERPOINT ENERGY RESOURCES C 4.100% 09/01/2047 DD 08/23/17	370,000.000	367,842.90	388,770.10	20,927.20
FXPF20010302 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	495,000.000	566,195.85	577,135.35	10,939.50
FXPF20010302 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	740,000.000	748,487.80	758,759.00	10,271.20
FXPF20010302 171340AL6	CHURCH & DWIGHT CO INC 3.950% 08/01/2047 DD 07/25/17	1,015,000.000	1,013,538.40	1,018,654.00	5,115.60
FXPF20010302 171340AN2	CHURCH & DWIGHT CO INC 3.150% 08/01/2027 DD 07/25/17	1,030,000.000	1,018,886.30	1,014,786.90	-4,099.40
FXPF20010302 17248RAJ5	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	3,410,000.000	4,336,943.85	4,337,179.00	235.15
FXPF20010302 17252MAN0	CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17	1,765,000.000	1,758,222.40	1,836,535.45	78,313.05



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 172967CC3	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	980,000.000	1,201,137.00	1,195,962.60	-5,174.40
FXPF20010302 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,505,000.000	1,635,811.45	1,659,036.75	23,225.30
FXPF20010302 172967LD1	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	2,725,000.000	2,810,396.25	2,820,593.00	10,196.75
FXPF20010302 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,975,000.000	1,979,910.36	2,003,736.25	23,825.89
FXPF20010302 172967LS8	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	785,000.000	785,000.00	788,705.20	3,705.20
FXPF20010302 2027A0JN0	COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17	665,000.000	664,076.15	679,802.90	15,726.75
FXPF20010302 20826FAR7	CONOCOPHILLIPS CO 5.950% 03/15/2046 DD 03/08/16	375,000.000	503,040.00	505,128.75	2,088.75
FXPF20010302 21036PAS7	CONSTELLATION BRANDS INC 3.500% 05/09/2027 DD 05/09/17	410,000.000	415,387.40	418,331.20	2,943.80
FXPF20010302 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	1,125,000.000	1,156,970.00	1,233,990.00	77,020.00
FXPF20010302 22160KAM7	COSTCO WHOLESALE CORP 3.000% 05/18/2027 DD 05/18/17	1,430,000.000	1,418,504.34	1,432,087.80	13,583.46
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	403,000.000	643,486.22	632,931.65	-10,554.57
FXPF20010302 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	855,000.000	862,806.15	892,380.60	29,574.45
FXPF20010302 256677AE5	DOLLAR GENERAL CORP 3.875% 04/15/2027 DD 04/11/17	680,000.000	709,324.20	709,178.80	-145.40
FXPF20010302 257375AF2	DOMINION ENERGY GAS HOLDINGS L 4.800% 11/01/2043 DD 05/01/14	335,000.000	347,123.65	375,337.35	28,213.70
FXPF20010302 25746UCC1	DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	1,390,000.000	1,554,131.20	1,576,329.50	22,198.30
FXPF20010302 257559AK0	DOMTAR CORP 6.750% 02/15/2044 DD 11/26/13	440,000.000	499,338.40	508,780.80	9,442.40
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,505,000.000	1,585,863.65	1,583,500.80	-2,362.85
FXPF20010302 26138EAJ8	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	92,000.000	128,056.64	133,346.64	5,290.00
FXPF20010302 26138EAY5	DR PEPPER SNAPPLE GROUP INC 4.420% 12/15/2046 DD 12/14/16	795,000.000	833,363.55	835,370.10	2,006.55
FXPF20010302 26138EBA6	DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17	805,000.000	845,000.45	864,996.65	19,996.20
FXPF20010302 26875PAN1	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	450,000.000	426,163.50	459,306.00	33,142.50
FXPF20010302 26884ABB8	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	485,000.000	505,280.98	530,929.50	25,648.52
FXPF20010302 26884ABH5	ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	350,000.000	342,041.00	360,115.00	18,074.00
FXPF20010302 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	620,000.000	593,532.20	607,228.00	13,695.80
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,399,528.60	1,392,352.40	-7,176.20
FXPF20010302 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	1,060,000.000	1,040,127.20	1,026,164.80	-13,962.40
FXPF20010302 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	540,000.000	530,814.60	530,361.00	-453.60
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	225,000.000	244,055.25	246,321.00	2,265.75
FXPF20010302 29250RAX4	ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	180,000.000	239,668.20	239,176.80	-491.40
FXPF20010302 29273RAP4	ENERGY TRANSFER PARTNERS LP 6.050% 06/01/2041 DD 05/12/11	420,000.000	460,857.60	450,009.00	-10,848.60
FXPF20010302 29273RAR0	ENERGY TRANSFER PARTNERS LP 6.500% 02/01/2042 DD 01/17/12	440,000.000	509,207.60	498,220.80	-10,986.80
FXPF20010302 29273RAT6	ENERGY TRANSFER PARTNERS LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	321,774.20	317,231.60	-4,542.60
FXPF20010302 29273RAZ2	ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13	670,000.000	723,385.60	712,364.10	-11,021.50
FXPF20010302 29273RBJ7	ENERGY TRANSFER PARTNERS LP 6.125% 12/15/2045 DD 06/23/15	300,000.000	322,908.00	325,776.00	2,868.00
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	292,767.70	295,625.30	2,857.60
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	630,000.000	901,385.10	882,340.20	-19,044.90



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	1,345,000.000	1,471,120.65	1,476,971.40	5,850.75
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	515,000.000	562,055.55	560,598.10	-1,457.45
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	600,000.000	642,492.00	652,032.00	9,540.00
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	1,063,000.000	1,576,206.83	1,592,501.56	16,294.73
FXPF20010302 31428XAT3	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	430,000.000	420,075.60	428,108.00	8,032.40
FXPF20010302 31428XAU0	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	1,030,000.000	1,038,281.20	1,052,237.70	13,956.50
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	840,000.000	912,517.20	977,541.60	65,024.40
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	285,000.000	290,149.95	297,058.35	6,908.40
FXPF20010302 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	810,000.000	1,053,453.60	1,058,840.10	5,386.50
FXPF20010302 345370CQ1	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	1,895,000.000	1,839,892.95	1,921,776.35	81,883.40
FXPF20010302 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	1,495,000.000	1,598,005.50	1,626,873.95	28,868.45
FXPF20010302 34959JAH1	FORTIVE CORP 4.300% 06/15/2046 DD 06/15/17	205,000.000	202,980.75	218,855.95	15,875.20
FXPF20010302 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	1,185,000.000	1,374,327.45	1,403,596.95	29,269.50
FXPF20010302 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	1,445,000.000	1,680,021.95	1,760,573.55	80,551.60
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,600,000.000	1,660,096.00	1,705,840.00	45,744.00
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,715,000.000	2,276,525.30	2,295,767.60	19,242.30
FXPF20010302 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	580,000.000	668,044.00	672,597.00	4,553.00
FXPF20010302 40049JBA4	GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	435,000.000	437,788.35	444,726.60	6,938.25
FXPF20010302 401378AC8	GUARDIAN LIFE INSURANCE C 144A 4.850% 01/24/2077 DD 01/24/17	275,000.000	272,346.25	301,983.00	29,636.75
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	245,000.000	322,959.00	325,029.25	2,070.25
FXPF20010302 42307TAH1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	2,420,000.000	3,237,379.20	3,275,857.20	38,478.00
FXPF20010302 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	1,380,000.000	1,507,511.70	1,524,982.80	17,471.10
FXPF20010302 42809HAD9	HESS CORP 5.600% 02/15/2041 DD 08/10/10	405,000.000	424,484.55	436,735.80	12,251.25
FXPF20010302 42824CAY5	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	475,000.000	499,604.00	502,863.50	3,259.50
FXPF20010302 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	400,000.000	402,217.88	421,840.00	19,622.12
FXPF20010302 460146CF8	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	335,000.000	461,988.45	471,914.50	9,926.05
FXPF20010302 460146CH4	INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	340,000.000	424,493.40	425,567.80	1,074.40
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	625,000.000	665,113.00	684,162.50	19,049.50
FXPF20010302 460146CS0	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	1,455,000.000	1,505,575.80	1,519,078.20	13,502.40
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	3,225,000.000	3,251,439.06	3,490,611.00	239,171.94
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	625,000.000	619,362.50	640,162.50	20,800.00
FXPF20010302 478160CM4	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	830,000.000	845,646.10	849,073.40	3,427.30
FXPF20010302 478375AL2	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016	735,000.000	800,510.55	809,595.15	9,084.60
FXPF20010302 478375AS7	JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	660,000.000	734,976.00	774,754.20	39,778.20
FXPF20010302 48203RAD6	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	300,000.000	341,931.00	335,802.00	-6,129.00
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	545,000.000	508,795.65	531,157.00	22,361.35



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	920,000.000	933,846.00	945,106.80	11,260.80
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	395,000.000	458,891.25	459,132.20	240.95
FXPF20010302 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	1,135,000.000	1,225,663.80	1,210,772.60	-14,891.20
FXPF20010302 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	435,000.000	454,009.50	466,763.70	12,754.20
FXPF20010302 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	74,000.000	91,444.02	93,885.28	2,441.26
FXPF20010302 50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	205,000.000	219,372.55	225,504.10	6,131.55
FXPF20010302 501044CN9	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	658,000.000	718,890.65	727,063.68	8,173.03
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,730,000.000	1,531,181.95	1,583,797.70	52,615.75
FXPF20010302 501044DG3	KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	535,000.000	509,754.53	534,192.15	24,437.62
FXPF20010302 524901AR6	LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	250,000.000	278,297.50	278,720.00	422.50
FXPF20010302 53079EAZ7	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	280,000.000	375,488.40	373,629.20	-1,859.20
FXPF20010302 539830AW9	LOCKHEED MARTIN CORP 5.720% 06/01/2040 DD 06/01/11	116,000.000	146,395.48	146,727.24	331.76
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	395,000.000	412,210.15	415,832.30	3,622.15
FXPF20010302 539830BC2	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	355,000.000	351,826.30	357,861.30	6,035.00
FXPF20010302 539830BD0	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	1,940,000.000	1,931,955.50	1,964,812.60	32,857.10
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	19,000.000	24,543.06	24,526.53	-16.53
FXPF20010302 559080AM8	MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	965,000.000	962,098.40	973,019.15	10,920.75
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	635,000.000	771,734.55	772,617.20	882.65
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	440,000.000	539,264.00	551,289.20	12,025.20
FXPF20010302 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	930,000.000	1,166,294.40	1,165,615.50	-678.90
FXPF20010302 56585AAJ1	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	539,000.000	545,775.23	545,877.64	102.41
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	600,000.000	679,956.00	691,122.00	11,166.00
FXPF20010302 570535AS3	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	500,000.000	501,835.00	513,550.00	11,715.00
FXPF20010302 574599BM7	MASCO CORP 4.500% 05/15/2047 DD 06/21/17	275,000.000	275,398.75	279,812.50	4,413.75
FXPF20010302 577778CE1	MACY'S RETAIL HOLDINGS INC 6.700% 07/15/2034 DD 07/20/04	1,505,000.000	1,494,645.60	1,575,208.25	80,562.65
FXPF20010302 58013MEF7	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	195,000.000	260,482.95	259,946.70	-536.25
FXPF20010302 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	543,000.000	614,278.28	626,106.15	11,827.87
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	407,987.25	414,889.25	6,902.00
FXPF20010302 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	300,000.000	445,164.00	449,517.00	4,353.00
FXPF20010302 59151KAJ7	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	815,000.000	834,926.75	846,890.95	11,964.20
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	1,160,000.000	1,494,460.40	1,519,739.20	25,278.80
FXPF20010302 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	400,000.000	392,260.00	407,608.00	15,348.00
FXPF20010302 61166WAQ4	MONSANTO CO 4.700% 07/15/2064 DD 07/01/14	1,800,000.000	1,621,260.00	1,878,444.00	257,184.00
FXPF20010302 61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	2,225,000.000	2,262,741.74	2,439,000.50	176,258.76
FXPF20010302 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	165,000.000	211,694.37	229,407.75	17,713.38
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	1,090,000.000	1,317,744.60	1,368,887.40	51,142.80



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	670,000.000	665,484.20	684,987.90	19,503.70
FXPF20010302 651229AY2	NEWELL BRANDS INC 5.500% 04/01/2046 DD 03/30/16	1,755,000.000	2,039,117.25	2,092,451.40	53,334.15
FXPF20010302 651639AE6	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	235,000.000	286,234.70	284,763.60	-1,471.10
FXPF20010302 651639AM8	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	752,988.60	748,062.90	-4,925.70
FXPF20010302 654106AG8	NIKE INC 3.375% 11/01/2046 DD 10/21/16	875,000.000	791,417.39	843,858.75	52,441.36
FXPF20010302 65473QBG7	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	800,000.000	801,496.00	819,520.00	18,024.00
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	250,000.000	274,175.00	276,690.00	2,515.00
FXPF20010302 655044AN5	NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17	1,055,000.000	1,117,508.75	1,129,018.80	11,510.05
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	2,576,000.000	2,457,411.02	2,483,444.32	26,033.30
FXPF20010302 666807BN1	NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	1,735,000.000	1,741,077.50	1,737,533.10	-3,544.40
FXPF20010302 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	2,580,000.000	2,613,325.95	2,696,358.00	83,032.05
FXPF20010302 670346AN5	NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	370,000.000	438,361.20	448,266.10	9,904.90
FXPF20010302 67103HAF4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17	650,000.000	649,857.00	652,392.00	2,535.00
FXPF20010302 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	765,000.000	805,958.10	879,451.65	73,493.55
FXPF20010302 678858BR1	OKLAHOMA GAS & ELECTRIC CO 4.150% 04/01/2047 DD 03/31/17	380,000.000	411,122.00	413,443.80	2,321.80
FXPF20010302 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	1,310,000.000	1,308,057.50	1,373,888.70	65,831.20
FXPF20010302 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	2,700,000.000	2,730,983.87	2,875,176.00	144,192.13
FXPF20010302 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	515,000.000	606,658.90	596,730.50	-9,928.40
FXPF20010302 694308HV2	PACIFIC GAS & ELECTRIC CO 144A 3.300% 12/01/2027 DD 11/29/17	1,150,000.000	1,148,930.50	1,139,247.50	-9,683.00
FXPF20010302 706451BG5	PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05	245,000.000	261,170.00	261,743.30	573.30
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	910,000.000	838,725.14	882,818.30	44,093.16
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	642,000.000	662,433.58	664,014.18	1,580.60
FXPF20010302 71644EAG7	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	1,165,000.000	1,460,663.36	1,458,498.45	-2,164.91
FXPF20010302 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	3,025,000.000	2,771,915.20	2,799,637.50	27,722.30
FXPF20010302 71656LBT7	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17	3,900,000.000	4,015,050.00	4,071,015.00	55,965.00
FXPF20010302 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	300,000.000	333,576.00	343,617.00	10,041.00
FXPF20010302 718549AF5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2028 DD 10/13/17	755,000.000	752,516.05	755,347.30	2,831.25
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	490,000.000	559,531.00	559,501.60	-29.40
FXPF20010302 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	540,000.000	530,377.20	525,798.00	-4,579.20
FXPF20010302 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	480,000.000	438,278.40	448,728.00	10,449.60
FXPF20010302 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	1,595,000.000	1,610,770.35	1,722,584.05	111,813.70
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	510,000.000	509,627.70	522,209.40	12,581.70
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	303,772.15	305,258.80	1,486.65
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	240,000.000	283,711.20	286,077.60	2,366.40
FXPF20010302 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	510,000.000	631,369.80	636,872.70	5,502.90
FXPF20010302 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	345,000.000	349,456.80	362,491.50	13,034.70



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FXPF20010302 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	625,000.000	629,606.25	626,450.00	-3,156.25
FXPF20010302 816851AP4	SEMPRA ENERGY 6.000% 10/15/2039 DD 10/08/09	460,000.000	593,188.40	593,547.20	358.80
FXPF20010302 82481LAD1	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16	950,000.000	927,798.50	928,862.50	1,064.00
FXPF20010302 832696AR9	JM SMUCKER CO/THE 3.375% 12/15/2027 DD 12/07/17	620,000.000	619,789.20	620,824.60	1,035.40
FXPF20010302 837004CK4	SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16	145,000.000	143,525.35	147,333.05	3,807.70
FXPF20010302 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	325,000.000	348,669.75	349,072.75	403.00
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	975,000.000	1,026,987.00	1,027,455.00	468.00
FXPF20010302 842587CX3	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	205,000.000	202,769.60	218,318.85	15,549.25
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	85,000.000	116,274.90	115,517.55	-757.35
FXPF20010302 84265VAE5	SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	230,000.000	300,603.60	299,857.90	-745.70
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	415,000.000	452,308.50	463,567.45	11,258.95
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	2,135,000.000	2,530,364.55	2,578,738.40	48,373.85
FXPF20010302 843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	670,000.000	759,076.50	757,515.40	-1,561.10
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	550,000.000	558,178.50	564,278.00	6,099.50
FXPF20010302 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	400,000.000	414,600.00	412,452.00	-2,148.00
FXPF20010302 867229AD8	SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	500,000.000	590,350.00	628,620.00	38,270.00
FXPF20010302 86765BAM1	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	1,032,602.00	1,011,284.75	-21,317.25
FXPF20010302 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	910,000.000	920,283.00	904,276.10	-16,006.90
FXPF20010302 86765BAV1	SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17	880,000.000	898,920.00	885,940.00	-12,980.00
FXPF20010302 87165BAM5	SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17	1,295,000.000	1,289,671.95	1,289,548.05	-123.90
FXPF20010302 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,025,000.000	1,028,343.50	1,083,978.50	55,635.00
FXPF20010302 87971MBF9	TELUS CORP 3.700% 09/15/2027 DD 03/06/17	220,000.000	219,769.00	224,989.60	5,220.60
FXPF20010302 887317AP0	TIME WARNER INC 4.900% 06/15/2042 DD 06/13/12	750,000.000	763,777.50	781,260.00	17,482.50
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	1,165,000.000	1,378,859.05	1,370,121.55	-8,737.50
FXPF20010302 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	410,000.000	485,189.90	491,950.80	6,760.90
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,210,000.000	2,416,468.10	2,397,827.90	-18,640.20
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,835,000.000	1,925,300.35	1,912,602.15	-12,698.20
FXPF20010302 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	240,000.000	222,184.80	225,172.80	2,988.00
FXPF20010302 89346DAE7	TRANSALTA CORP 6.500% 03/15/2040 DD 03/12/10	750,000.000	753,892.50	744,375.00	-9,517.50
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	670,000.000	700,056.20	701,054.50	998.30
FXPF20010302 893574AH6	TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	1,040,000.000	1,347,528.00	1,329,296.80	-18,231.20
FXPF20010302 90131HBG9	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	300,000.000	358,395.00	398,685.00	40,290.00
FXPF20010302 90131HBK0	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	710,000.000	888,810.50	929,844.40	41,033.90
FXPF20010302 90131HBL8	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	1,195,000.000	1,592,911.10	1,643,614.95	50,703.85
FXPF20010302 90131HBM6	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	46,000.000	54,274.02	62,792.76	8,518.74
FXPF20010302 90131HBN4	21ST CENTURY FOX AMERICA INC 7.850% 03/01/2039 DD 02/13/09	435,000.000	642,290.55	664,784.40	22,493.85



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FXPF20010302 90131HBQ7	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	710,000.000	908,828.40	942,553.40	33,725.00
FXPF20010302 90131HBR5	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	270,000.000	414,833.40	428,330.70	13,497.30
FXPF20010302 907818EK0	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	385,000.000	364,075.25	371,763.70	7,688.45
FXPF20010302 907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	375,000.000	370,545.00	382,346.25	11,801.25
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	500,000.000	506,195.00	518,030.00	11,835.00
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	250,000.000	321,292.50	348,960.00	27,667.50
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	1,419,000.000	1,856,137.14	2,015,703.69	159,566.55
FXPF20010302 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	1,310,000.000	1,555,166.50	1,604,750.00	49,583.50
FXPF20010302 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	1,085,000.000	1,307,316.50	1,330,481.25	23,164.75
FXPF20010302 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	1,120,000.000	1,199,800.00	1,226,400.00	26,600.00
FXPF20010302 91913YAT7	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	600,000.000	657,414.00	683,376.00	25,962.00
FXPF20010302 92343VBE3	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	590,000.000	590,495.60	601,481.40	10,985.80
FXPF20010302 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	770,000.000	680,064.00	696,503.50	16,439.50
FXPF20010302 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	3,335,000.000	3,339,582.98	3,415,006.65	75,423.67
FXPF20010302 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	720,000.000	733,666.40	733,708.80	42.40
FXPF20010302 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	7,285,000.000	6,936,558.45	7,033,230.40	96,671.95
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	4,470,000.000	4,585,046.70	4,676,558.70	91,512.00
FXPF20010302 925524AX8	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	410,000.000	462,503.80	465,210.60	2,706.80
FXPF20010302 92553PAP7	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	815,000.000	685,500.10	705,537.35	20,037.25
FXPF20010302 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	495,000.000	499,395.60	512,186.40	12,790.80
FXPF20010302 927804FY5	VIRGINIA ELECTRIC & POWER CO 3.800% 09/15/2047 DD 09/13/17	400,000.000	398,224.00	414,092.00	15,868.00
FXPF20010302 92826CAJ1	VISA INC 3.650% 09/15/2047 DD 09/11/17	690,000.000	686,198.06	707,926.20	21,728.14
FXPF20010302 931142DW0	WALMART INC 3.625% 12/15/2047 DD 10/20/17	565,000.000	564,141.20	591,922.25	27,781.05
FXPF20010302 931422AK5	WALGREEN CO 4.400% 09/15/2042 DD 09/13/12	690,000.000	695,965.10	691,821.60	-4,143.50
FXPF20010302 94973VAY3	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	365,000.000	394,630.70	397,671.15	3,040.45
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	1,815,000.000	2,047,719.30	2,038,843.95	-8,875.35
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	198,427.60	196,820.40	-1,607.20
FXPF20010302 96950FAN4	WILLIAMS PARTNERS LP 5.400% 03/04/2044 DD 03/04/14	1,645,000.000	1,850,065.70	1,846,298.65	-3,767.05
FXPF20010602 00100UAG7	ADVANCED DISPOSAL 10/16 COV-LITE TLB	850,186.658	854,536.25	851,708.49	-2,827.76
FXPF20010602 00190NAH2	PODS 11/17 COV-LITE TLB	272,259.220	271,578.58	273,620.52	2,041.94
FXPF20010602 00437MAB0	HAMILTON SUNDSTRAND/ACCUDYNE 0.000% 08/18/2024 DD 07/20/17	1,402,257.770	1,406,025.18	1,411,246.24	5,221.06
FXPF20010602 00485GAE8	ACOSTA 4/15 TLB1	445,135.900	395,695.53	389,493.91	-6,201.62
FXPF20010602 00769EAS9	ADVANTAGE SALES 7/14 TL	1,360,933.509	1,361,698.46	1,324,787.12	-36,911.34
FXPF20010602 01627GAL9	ALION SCIENCE & TECHNOLOGY 8/15 TL	725,421.132	710,005.95	724,514.36	14,508.41
FXPF20010602 01881UAC9	ALLIANT INSURANCE 7/15 COV-LITE TLB	2,503,692.837	2,516,416.45	2,513,206.87	-3,209.58
FXPF20010602 020ESC125	*ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	0.00	0.00	0.00



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FXPF20010602 02337NAB5	TRIMARK 9/17 COV-LITE TL	273,075.860	272,393.17	274,782.58	2,389.41
FXPF20010602 02337NAC3	TRIMARK 9/17 COV-LITE DELAYED TL	12,221.440	12,190.89	12,297.82	106.93
FXPF20010602 02376CAX3	AMR 6/17 TLB	343,274.050	345,151.76	343,459.42	-1,692.34
FXPF20010602 02376CBA2	AMR 11/17 TLB	2,326,500.000	2,330,873.82	2,322,428.63	-8,445.19
FXPF20010602 02474RAE3	ABC SUPPLY 4/17 COV-LITE TLB 0.000% 10/31/2023 DD 03/29/17	2,149,385.310	2,175,705.33	2,157,037.12	-18,668.21
FXPF20010602 03021BAE4	AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL	1,430,082.658	1,430,258.44	1,439,020.67	8,762.23
FXPF20010602 03280FAH4	ANCESTRY.COM 2/17 TL	2,470,215.770	2,490,388.06	2,480,244.85	-10,143.21
FXPF20010602 03765VAH3	PROTECTION ONE 12/16 COV-LITE TL	2,567,785.970	2,586,436.75	2,584,913.10	-1,523.65
FXPF20010602 03836CAG2	ASCENSUS 2/17 COV-LITE TL	1,313,124.507	1,309,841.70	1,316,958.83	7,117.13
FXPF20010602 04044PAE4	ARISTOCRAT LEISURE 9/17 0.000% 10/19/2024 DD 09/17/17	1,318,718.170	1,316,271.71	1,320,366.57	4,094.86
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	592,099.130	576,704.55	488,233.10	-88,471.45
FXPF20010602 04349VAB9	*ASCEND PERFORMANCE TL 4/12 TLB 0.000% 08/12/2022 DD 03/27/12	2,007,717.819	2,020,266.05	2,017,756.41	-2,509.64
FXPF20010602 04649VAS9	ASURION 4/17 COV-LITE B5 TLB	445,806.070	445,806.07	447,758.70	1,952.63
FXPF20010602 04916RAB1	ATLAS IRON 12/12 COV-LITE TLB 0.000% 05/06/2021 DD 12/10/12	554,902.020	351,766.74	496,637.31	144,870.57
FXPF20010602 05400KAB6	AVOLON 3/17 COV-LITE TLB2 0.000% 03/21/2022 DD 01/09/17	1,083,617.640	1,090,637.05	1,074,916.19	-15,720.86
FXPF20010602 05549PAB7	BCP RENAISSANCE (ROVER) 9/17 TLB	319,321.880	317,725.27	322,994.08	5,268.81
FXPF20010602 05604XAP1	BWAY 3/17 TLB	2,052,187.500	2,041,926.55	2,059,513.81	17,587.26
FXPF20010602 08579JAU6	BERRY PLASTICS 8/17 COV-LITE TLN	524,668.460	526,211.89	526,635.97	424.08
FXPF20010602 09518DAF4	BLOUNT 10/17 COV-LITE TLB 0.000% 04/12/2023 DD 10/06/17	162,114.360	161,709.07	163,887.89	2,178.82
FXPF20010602 12429TAD6	BWAY HOLDING CO 144A 5.500% 04/15/2024 DD 04/03/17	690,000.000	690,000.00	717,600.00	27,600.00
FXPF20010602 12429TAE4	BWAY HOLDING CO 144A 7.250% 04/15/2025 DD 04/03/17	525,000.000	525,000.00	542,062.50	17,062.50
FXPF20010602 1248EPBT9	CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	683,000.000	706,484.95	672,755.00	-33,729.95
FXPF20010602 12512KAG6	CIRQUE DU SOLEIL 6/17 TL	680,537.420	685,641.45	673,310.11	-12,331.34
FXPF20010602 12543BAH7	CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17	285,606.090	288,819.16	287,214.05	-1,605.11
FXPF20010602 12595DAA5	APTIM CORP 144A 7.750% 06/15/2025 DD 06/30/17	583,000.000	583,000.00	556,765.00	-26,235.00
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	2,539,975.340	2,555,433.86	2,544,217.10	-11,216.76
FXPF20010602 12764HAB9	*CAELUS ENERGY 4/14 COV-LITE 2ND LIEN TL	1,304,685.050	1,043,748.04	1,154,646.27	110,898.23
FXPF20010602 13322HAE6	THOMSON REUTERS 11/17 (IP&S) COV-LITE TL	1,328,829.682	1,342,541.01	1,335,952.21	-6,588.80
FXPF20010602 14964YAD2	CAVIUM 3/17 TLB	0.005	9,378.03	0.01	-9,378.02
FXPF20010602 14987RAA6	CB ESCROW CORP 144A 8.000% 10/15/2025 DD 10/06/17	296,000.000	298,467.50	300,440.00	1,972.50
FXPF20010602 15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	1,794,806.550	1,785,832.52	1,729,188.42	-56,644.10
FXPF20010602 16117LBS7	CHARTER COMM OPERATING 12/17 TLB	649,172.430	648,360.96	650,389.63	2,028.67
FXPF20010602 16282FAC5	CATALINA MARKETING 4/14 COV-LITE TL	658,355.862	572,769.60	519,278.19	-53,491.41
FXPF20010602 16282FAE1	CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL	370,233.450	263,791.33	153,683.91	-110,107.42
FXPF20010602 171484AE8	CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17	81,000.000	81,000.00	80,469.45	-530.55
FXPF20010602 17875LAL3	CITYCENTER 4/17 COV-LITE TLB	1,306,461.970	1,304,904.65	1,311,687.82	6,783.17



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FXPF20010602 18143EAB5	DOOSAN BOBCAT/DOOSAN INFRACORE 5/17 COV-LITE TLB	295,588.150	294,849.17	296,622.71	1,773.54
FXPF20010602 20341UAC3	COMMUNICATIONS SALES 4/15 COV-LITE TLB	0.001	0.00	0.00	0.00
FXPF20010602 20341UAD1	COMMUNICATIONS SALES 2/17 TLB	793,719.731	789,898.81	765,939.54	-23,959.27
FXPF20010602 20589KAB8	CONCENTRA 5/15 TLB	1,939,502.430	1,957,914.14	1,948,385.35	-9,528.79
FXPF20010602 22164EAC9	CONNOLLY 9/16 TLB	1,093,121.420	1,102,774.86	1,099,953.43	-2,821.43
FXPF20010602 23338DAM8	DXP ENTERPRISES 8/17 TLB	294,743.110	291,795.68	295,479.97	3,684.29
FXPF20010602 23370PAP3	DAE AVIATION (STANDARD AERO) 4/17 TLB	2,617,602.350	2,630,659.00	2,635,061.76	4,402.76
FXPF20010602 24702NAX8	DELL 9/17 TLA2	1,838,829.950	1,842,609.06	1,837,800.21	-4,808.85
FXPF20010602 25381EAE5	DIGICERT 9/17 COV-LITE TL	594,016.630	591,046.55	601,192.35	10,145.80
FXPF20010602 25381EAH8	DIGICERT 10/17 2ND LIEN COV-LITE TL	193,689.250	192,720.80	194,537.61	1,816.81
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	62,768.150	73,709.07	75,843.07	2,134.00
FXPF20010602 26929UAJ5	EZE CASTLE 2/17 COV LITE TLB2	730,314.850	735,683.89	733,360.26	-2,323.63
FXPF20010602 28470YAB3	ELDORADO RESORTS 4/17 COV-LITE TLB	500,374.820	500,374.82	500,374.82	0.00
FXPF20010602 29088UAF4	EMERALD EXPO 5/17 TLB	1,129,952.010	1,132,889.36	1,136,313.64	3,424.28
FXPF20010602 29363WAK5	ENTERCOM 10/16 COV-LITE TL 0.000% 11/01/2023 DD 10/19/16	0.000	0.00	0.00	0.00
FXPF20010602 29414UAB8	ENVISION HEALTHCARE 11/16 TLB 0.000% 12/01/2023 DD 11/04/16	2,984,181.488	3,000,450.70	2,990,388.59	-10,062.11
FXPF20010602 29441JAC8	EQUIAN 5/17 COV-LITE TLB	495,138.080	497,650.78	499,163.55	1,512.77
FXPF20010602 29667WAB8	ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14	370,000.000	29,600.00	111,000.00	81,400.00
FXPF20010602 30068HAF5	EXCELITAS 10/13 TL	0.027	0.03	0.03	0.00
FXPF20010602 30226UAC2	EXTREME REACH 1/14 TL	386,532.999	389,594.37	384,762.68	-4,831.69
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	668,501.360	669,512.53	668,782.13	-730.40
FXPF20010602 32007UBR9	FIRST DATA 10/16 (USD) TL	0.001	0.00	0.00	0.00
FXPF20010602 33936HAB8	HILEX POLY 12/16 COV-LITE TL	761,035.810	767,375.23	764,369.15	-3,006.08
FXPF20010602 36249VAF3	GYPSUM 6/17 COV-LITE TLB	684,062.500	688,337.90	686,627.73	-1,710.17
FXPF20010602 36250LAL8	GTT 6/17 COV-LITE TLB	233,211.180	236,417.82	234,377.24	-2,040.58
FXPF20010602 365556AM1	GARDNER DENVER 8/17 (USD) COV-LITE TLB	1,825,246.690	1,834,474.46	1,830,302.62	-4,171.84
FXPF20010602 366651AB3	GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17	531,000.000	546,242.50	554,895.00	8,652.50
FXPF20010602 36740UAP7	GATES GLOBAL 11/17 (USD) COV-LITE TLB	746,250.000	744,992.57	749,876.78	4,884.21
FXPF20010602 36874VAK4	GENERAC POWER 12/17 TLB	932,609.840	936,300.37	934,241.91	-2,058.46
FXPF20010602 38017BAN6	GO DADDY 11/17 COV-LITE TLB	2,001,226.290	2,001,227.53	2,005,328.80	4,101.27
FXPF20010602 38723BAB7	WHEELABRATOR TECHNOLOGIES 10/14 TLB	1,377,007.725	1,378,150.65	1,389,924.06	11,773.41
FXPF20010602 38723BAC5	WHEELABRATOR TECHNOLOGIES 10/14 TLC	62,250.060	62,301.73	62,833.97	532.24
FXPF20010602 39843PAD5	GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17	1,375,034.490	1,377,058.23	1,377,124.54	66.31
FXPF20010602 404119BR9	HCA INC 5.375% 02/01/2025 DD 01/16/15	275,000.000	285,312.50	284,625.00	-687.50
FXPF20010602 40416VAB1	HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	481,765.890	480,561.48	485,080.44	4,518.96
FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	273,363.770	272,680.36	273,705.47	1,025.11



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FXPF20010602 44332EAK2	HUB INTERNATIONAL 10/13 (USD) TL	2,376,752.781	2,393,634.57	2,386,521.23	-7,113.34
FXPF20010602 44969CBF6	IMS HEALTH 2/17 (USD) TLB 0.000% 03/07/2024 DD 02/22/17	837,046.520	840,456.20	840,034.78	-421.42
FXPF20010602 44969CBG4	IMS HEALTH 2/17 (EUR) COV-LITE TLB	359,390.130	379,605.82	433,212.84	53,607.02
FXPF20010602 44988EAC7	INC RESEARCH / INVENTIV HEALTH 8/17 TLB	1,744,067.090	1,741,887.00	1,745,165.85	3,278.85
FXPF20010602 449934AD0	IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16	275,000.000	278,093.75	281,875.00	3,781.25
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE TL	2,619,896.182	2,625,681.45	2,625,790.95	109.50
FXPF20010602 46117KAJ7	INTRALINKS 11/17 COV-LITE TL	645,843.120	643,714.78	641,806.60	-1,908.18
FXPF20010602 46122XAA1	*INTREPID AVIATION GROUP H 144A 6.875% 02/15/2019 DD 01/29/14	709,000.000	634,555.00	703,682.50	69,127.50
FXPF20010602 46284VAE1	IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17	252,000.000	252,000.00	250,740.00	-1,260.00
FXPF20010602 47009YAJ6	PHARMACEUTICAL PRODUCT 5/17 COV-LITE TL	2,987,993.345	3,018,694.76	2,990,712.42	-27,982.34
FXPF20010602 47077DAB6	JANE STREET 8/17 (USD) TLB	574,994.040	573,556.56	581,824.97	8,268.41
FXPF20010602 47214DAC8	WENCOR 6/14 COV-LITE TL	1,016,997.368	969,688.56	988,012.94	18,324.38
FXPF20010602 475795AC4	JELD-WEN INC 144A 4.625% 12/15/2025 DD 12/14/17	156,000.000	156,000.00	157,170.00	1,170.00
FXPF20010602 47579SAR1	JELD-WEN 10/16 INCREMENTAL COV-LITE TL	0.001	0.00	0.00	0.00
FXPF20010602 47579SAS9	JELD-WEN 2/17 COV-LITE TLB	0.039	0.04	0.04	0.00
FXPF20010602 49387TAR7	KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	616,925.740	620,251.17	620,627.29	376.12
FXPF20010602 49865NAP5	KLOCKNER PENTAPLAST 6/17 (EUR) COV-LITE TL	375,085.610	443,105.56	450,884.73	7,779.17
FXPF20010602 49865NAQ3	KLOCKNER PENTAPLAST 6/17 (USD) COV-LITE TL	211,270.510	209,157.80	213,119.13	3,961.33
FXPF20010602 50105JAM9	KRONOS 4/17 TLB	1,005,655.870	1,001,982.21	1,011,880.88	9,898.67
FXPF20010602 50106GAA0	KRONOS ACQUISITION HOLDIN 144A 9.000% 08/15/2023 DD 08/26/15	278,000.000	259,930.00	259,930.00	0.00
FXPF20010602 50217KAE9	LIGHTTOWER 4/13 TL	0.005	0.00	0.01	0.01
FXPF20010602 55278RAF6	M/A-COM 5/17 TLB 0.000% 05/17/2024 DD 05/04/17	1,117,621.950	1,115,776.87	1,113,430.87	-2,346.00
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	230,183.740	229,608.28	230,183.74	575.46
FXPF20010602 55303BAC7	INTERNET BRANDS 8/17 2ND LIEN COV-LITE TL	332,513.100	329,187.97	332,928.74	3,740.77
FXPF20010602 55303KAC7	MGM RESORT 4/16 COV-LITE TLB	1,360,000.000	1,374,565.61	1,364,610.40	-9,955.21
FXPF20010602 554276AU9	MACDERMID 3/17 (USD) B6 COV-LITE TLB	1,252,978.990	1,256,880.17	1,258,930.64	2,050.47
FXPF20010602 554276AW5	MACDERMID 9/17 (USD) B7 COV-LITE TLB	721,755.370	727,416.73	725,963.20	-1,453.53
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	650,123.690	657,821.13	647,685.73	-10,135.40
FXPF20010602 59514UAX6	MICROSEMI 11/17 COV-LITE TLB 0.000% 01/15/2023 DD 11/13/17	1,173,753.860	1,178,255.41	1,177,134.27	-1,121.14
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	649,687.480	655,937.11	649,687.48	-6,249.63
FXPF20010602 59870UAG1	MILACRON 1/17 COV-LITE TLB	1,674,611.450	1,680,907.36	1,675,314.79	-5,592.57
FXPF20010602 627048AK7	MURRAY ENERGY 3/15 COV-LITE TLB2	2,487,980.420	2,286,638.03	2,183,202.82	-103,435.21
FXPF20010602 627048AM3	MURRAY ENERGY 11/16 TLB3	525,579.614	498,775.05	462,772.85	-36,002.20
FXPF20010602 62704PAF0	MURRAY ENERGY CORP 144A 11.250% 04/15/2021 DD 04/16/15	445,000.000	245,794.73	226,950.00	-18,844.73
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17	698,065.380	698,747.49	703,300.87	4,553.38
FXPF20010602 63689EAE5	NATIONAL MENTOR 1/14 TLB	1,779,641.323	1,787,134.96	1,794,109.81	6,974.85



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FXPF20010602 63909DAD3	NATIONAL VISION 11/17 TL	1,939,738.179	1,931,392.71	1,940,552.87	9,160.16
FXPF20010602 67053NAK0	NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17	137,203.550	136,860.54	130,823.58	-6,036.96
FXPF20010602 67054LAB3	ALTICE FRANCE SA/FRANCE 144A 6.000% 05/15/2022 DD 05/08/14	750,000.000	759,375.00	759,375.00	0.00
FXPF20010602 67107VAE2	BERLIN PACKAGING 5/17 TLB	746,167.800	750,831.34	750,517.96	-313.38
FXPF20010602 68245XAE9	1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17	442,000.000	442,665.00	445,315.00	2,650.00
FXPF20010602 68404XAB2	ACCUVANT 1/17 COV-LITE TL	696,250.480	698,754.23	650,123.89	-48,630.34
FXPF20010602 69138EAU3	OXBOW CARBON 12/17 COV-LITE TLB	139,853.430	139,503.80	140,989.74	1,485.94
FXPF20010602 69515EAB8	PACKAGING COORDINATORS 6/16 0.000% 06/30/2023 DD 06/13/16	606,457.627	606,457.63	607,215.70	758.07
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	997,500.000	992,512.50	1,001,450.10	8,937.60
FXPF20010602 70014LAA8	PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17	444,000.000	457,300.00	441,225.00	-16,075.00
FXPF20010602 70014LAB6	PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17	98,000.000	98,000.00	97,265.00	-735.00
FXPF20010602 707388AS3	PENN ENGINEERING 6/17 USD COV-LITE TLB	171,605.520	171,391.02	172,034.53	643.51
FXPF20010602 71579UAF2	PETCO 1/17 COV-LITE TLB1	1,299,275.814	1,304,849.72	977,302.27	-327,547.45
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	975,381.893	980,258.80	980,258.80	0.00
FXPF20010602 72811HAB6	PLAYCORE 9/17 COV-LITE DELAYED TL	66,074.550	66,166.65	66,322.33	155.68
FXPF20010602 72811HAC4	PLAYCORE 9/17 COV-LITE TL	487,729.360	488,409.10	489,558.35	1,149.25
FXPF20010602 72812NAD8	PLAYA FUNDING 4/17 COV-LITE TLB	201,909.960	201,405.19	202,709.52	1,304.33
FXPF20010602 73744GAJ1	POST HOLDINGS 5/17 TLA	1,368,125.000	1,373,002.00	1,372,284.10	-717.90
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	1,161,995.680	1,172,370.70	1,163,448.17	-8,922.53
FXPF20010602 74166MAA4	PRIME SECURITY SERVICES B 144A 9.250% 05/15/2023 DD 05/02/16	328,000.000	357,110.00	364,080.00	6,970.00
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	1,249,942.500	1,244,701.76	1,221,293.82	-23,407.94
FXPF20010602 74834YAF9	DELL SOFTWARE 11/17 COV-LITE TL	934,603.050	942,386.25	948,453.87	6,067.62
FXPF20010602 74966FAJ2	JDA SOFTWARE 10/16 TLB	1,299,375.000	1,312,043.92	1,304,247.66	-7,796.26
FXPF20010602 74966UAQ3	ROYALTY PHARMA 5/17 TLA3	2,095,048.710	2,100,286.33	2,095,048.71	-5,237.62
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	2,051,460.380	2,062,079.90	2,049,183.26	-12,896.64
FXPF20010602 75025KAB4	RCN CABLE 12/16 COV-LITE TL	741,091.340	745,619.43	734,873.58	-10,745.85
FXPF20010602 75524DAP5	RBS GLOBAL INC / REXNORD 144A 4.875% 12/15/2025 DD 12/07/17	304,000.000	305,520.00	307,040.00	1,520.00
FXPF20010602 75875JAJ1	REGAL CINEMAS 5/17 TL	2,026,879.450	2,044,570.76	2,027,142.94	-17,427.82
FXPF20010602 76168JAM8	REXNORD 12/16 COV-LITE TLB	0.000	0.00	0.00	0.00
FXPF20010602 78404XAF2	SBA FINANCE 2/14 INCREMENTAL TLB	2,683,946.041	2,699,716.39	2,689,904.40	-9,811.99
FXPF20010602 78466YAF5	SRS DISTRIBUTION 8/15 COV-LITE TL	1,977,730.107	2,003,145.80	1,985,146.59	-17,999.21
FXPF20010602 78571YBA7	SABRE 8/17 TLB	680,642.190	685,337.08	683,759.53	-1,577.55
FXPF20010602 79471XAC5	CRGT 2/17 TL	606,980.710	594,841.09	610,015.61	15,174.52
FXPF20010602 81567GAB5	SEDGWICK CMS 2/14 TL	2,153,888.115	2,157,129.72	2,151,863.46	-5,266.26
FXPF20010602 81567GAD1	SEDGWICK CMS 4/16 TLB	594,291.974	599,866.43	595,034.84	-4,831.59
FXPF20010602 81733HAB2	SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17	1,483,062.330	1,475,647.02	1,491,411.97	15,764.95



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FXPF20010602 81733HAC0	SEQUA 4/17 2ND LIEN COV-LITE TL	492,908.500	487,979.41	497,221.45	9,242.04
FXPF20010602 817565CD4	SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17	135,000.000	135,000.00	136,973.70	1,973.70
FXPF20010602 817610AA6	SERVICEMASTER CO LLC/THE 144A 5.125% 11/15/2024 DD 11/08/16	325,000.000	329,875.00	329,062.50	-812.50
FXPF20010602 82670MAB4	SIGNODE 5/14 (USD) COV-LITE TL	852,700.250	865,371.44	853,237.45	-12,133.99
FXPF20010602 83420LAB7	SOLENIS 7/14 (USD) COV-LITE TL	2,090,827.521	2,092,926.71	2,094,758.28	1,831.57
FXPF20010602 83578BAJ2	DATATEL 1/17 COV-LITE TLB	2,770,730.690	2,786,846.03	2,771,894.40	-14,951.63
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	1,361,680.505	1,358,697.08	1,365,084.71	6,387.63
FXPF20010602 86614DAH1	SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17	1,976,619.820	1,971,678.27	1,984,644.90	12,966.63
FXPF20010602 87876HAC4	TECOMET (SYMMETRY MEDICAL) 11/17 COV-LITE TLB	641,890.750	640,390.92	647,507.29	7,116.37
FXPF20010602 87951YAS0	TELESAT CANADA 2/17 TLB	1,373,209.388	1,390,800.21	1,377,068.11	-13,732.10
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC	162,857.140	73,749.87	146,571.43	72,821.56
FXPF20010602 88023HAC4	TEMPO ACQUISITION 5/17 COV-LITE TLB	1,843,738.640	1,837,204.49	1,836,050.25	-1,154.24
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB 0.000% 08/14/2022 DD 01/29/13	867,410.620	867,935.65	868,312.73	377.08
FXPF20010602 89364MBJ2	TRANSDIGM 8/17 TLG	375,487.170	374,548.45	377,052.95	2,504.50
FXPF20010602 89364MBK9	TRANSDIGM 11/17 TLE	1,424,148.353	1,435,470.33	1,427,566.31	-7,904.02
FXPF20010602 89364MBL7	TRANSDIGM 11/17 TLF	615,504.830	620,329.45	616,188.04	-4,141.41
FXPF20010602 89416FAP2	TRAVEL LEADERS 8/17 COV-LITE TLB	522,213.330	525,310.01	528,417.22	3,107.21
FXPF20010602 90000RAC5	TURBOCOMBUSTOR COV-LITE TLB	1,445,087.611	1,300,422.86	1,412,573.14	112,150.28
FXPF20010602 903203BU0	UPC FINANCING 10/17 (EUR) AS TL	510,348.740	604,023.25	610,638.97	6,615.72
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	1,273,345.740	1,270,162.38	1,276,529.10	6,366.72
FXPF20010602 90350VAJ7	UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL	0.000	0.00	0.00	0.00
FXPF20010602 90472VAJ0	UNIFRAX 4/17 (USD) COV-LITE TLB	866,235.470	869,610.00	874,897.82	5,287.82
FXPF20010602 91911KAJ1	VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17	284,000.000	284,000.00	298,200.00	14,200.00
FXPF20010602 91911KAK8	VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17	506,000.000	506,000.00	541,420.00	35,420.00
FXPF20010602 91911KAN2	VALEANT PHARMACEUTICALS I 144A 5.500% 11/01/2025 DD 10/17/17	723,000.000	723,000.00	735,652.50	12,652.50
FXPF20010602 92210MAR5	VANTIV 9/17 TLB1 0.000% 03/31/2025 DD 09/08/17	123,367.080	123,058.66	123,881.52	822.86
FXPF20010602 92210MAU8	VANTIV 9/17 NEW TLB	562,947.790	561,540.42	565,526.09	3,985.67
FXPF20010602 92937JAJ2	CPP 6/15 TLB3	623,359.580	612,846.80	622,193.90	9,347.10
FXPF20010602 96208UAM3	WRIGHT EXPRESS 7/17 COV-LITE TLB	2,435,317.795	2,465,585.38	2,444,450.24	-21,135.14
FXPF20010602 96925HAB8	IMG WORLDWIDE 5/14 COV-LITE TL	2,399,571.242	2,419,442.75	2,409,169.53	-10,273.22
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	2,709,198.750	2,733,311.53	2,723,422.04	-9,889.49
FXPF20010602 97381HAR8	WINDSTREAM 9/16 B6 TLB 0.000% 03/29/2021 DD 09/13/16	781,036.890	723,951.61	731,409.81	7,458.20
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	684,558.892	691,368.93	688,837.39	-2,531.54
FXPF20010602 983793AD2	XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15	500,000.000	522,275.00	521,875.00	-400.00
FXPF20010602 983793AF7	XPO LOGISTICS INC 144A 6.125% 09/01/2023 DD 08/25/16	140,000.000	146,300.00	148,050.00	1,750.00
FXPF20010602 98379EAD8	XPO LOGISTICS 3/17 TLB	1,137,943.035	1,151,814.56	1,143,974.13	-7,840.43



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FXPF20010602 99AA20387	*TEAM HEALTH 1/17 TL 0.000% 02/06/2024 DD 11/01/16	827,131.090	825,063.27	804,906.08	-20,157.19
FXPF20010602 99AA72990	*LIGHTSTONE 12/16 COV-LITE TLB	0.000	0.00	0.00	0.00
FXPF20010602 99AA73295	*LIGHTSTONE 12/16 TLC	0.001	0.00	0.00	0.00
FXPF20010602 99AA76546	*EXTREME REACH 1/14 2ND LIEN TL	541,666.670	517,064.17	505,272.09	-11,792.08
FXPF20010602 99AA88426	*SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15	1,313,950.850	1,323,375.51	1,318,878.17	-4,497.34
FXPF20010602 99AA89614	*ICCNEXERGY	1,914,096.030	1,837,532.19	1,799,250.27	-38,281.92
FXPF20010602 99AA92188	*GOL LUXCO TL	778,791.850	795,341.18	796,314.67	973.49
FXPF20010602 99AA93251	*FIRST ADVANTAGE 6/15 COV-LITE TL	1,363,157.660	1,320,363.80	1,342,710.30	22,346.50
FXPF20010602 99AA97450	*ESSAR STEEL 11/15 DIP TL 0.000% 12/30/2018 DD 11/09/15	804,552.480	786,924.56	804,552.48	17,627.92
FXPF20010602 99AA99878	*ENERGY & EXPLORATION 5/16 2ND LIEN (FIXED 5%) TL	90,497.370	17,250.62	904.97	-16,345.65
FXPF20010602 99AAA0248	*HCA 8/16 B7 TLB	0.001	0.00	0.00	0.00
FXPF20010602 99AAA0669	*POLYCOM 9/16 TL 0.000% 09/27/2023 DD 07/14/16	1,081,384.749	1,085,120.81	1,087,689.22	2,568.41
FXPF20010602 99AAA2400	*SYNARC-BIOCORE 10/16 COV-LITE	1,414,155.300	1,413,181.44	1,378,801.42	-34,380.02
FXPF20010602 99AAA4208	*LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB	2,236,055.420	2,245,411.87	2,250,030.77	4,618.90
FXPF20010602 99AAA5569	*HCA 2/17 B8 TLB	1,394,574.290	1,405,915.88	1,402,634.93	-3,280.95
FXPF20010602 99AAA7631	*TECHNICOLOR 3/17 (USD) TLB	442,415.970	445,091.03	442,048.76	-3,042.27
FXPF20010602 99AAA8563	*MICRO FOCUS 4/17 0.000% 06/21/2024 DD 04/06/17	1,554,487.560	1,550,601.34	1,554,487.56	3,886.22
FXPF20010602 99AAA8761	*TALOS ENERGY 4/17 2ND LIEN (FIXED 11%) BRIDGE	1,075,000.000	639,625.00	1,026,625.00	387,000.00
FXPF20010602 99AAA9116	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	58,506.420	58,736.39	58,835.81	99.42
FXPF20010602 99AAA9124	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	77,657.520	77,962.76	78,094.73	131.97
FXPF20010602 99AAB0155	*AGRO MERCHANTS 11/17 COV-LITE TLB	269,978.400	268,628.51	271,328.29	2,699.78
FXPF20010602 99AAB1336	*MCS 5/17 TL 0.000% 05/20/2024 DD 05/11/17	414,890.940	413,652.88	415,928.17	2,275.29
FXPF20010602 99AAB2482	*FRONTIER COMMUNICATIONS 6/17 0.000% 06/15/2024 DD 05/23/17	603,230.420	579,004.58	577,593.13	-1,411.45
FXPF20010602 99AAB2532	*ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB	329,568.270	328,744.35	330,530.61	1,786.26
FXPF20010602 99AAB3274	*SALLY BEAUTY 6/17 TLB 0.000% 06/23/2024 DD 06/08/17	303,832.900	302,313.74	303,073.32	759.58
FXPF20010602 99AAB6822	*TRAVERSE MIDSTREAM 9/17 TL 0.000% 09/27/2024 DD 09/11/17	127,795.280	129,392.72	129,456.62	63.90
FXPF20010602 99AAB7226	*MULTI-COLOR 9/17 (USD) 0.000% 10/31/2024 DD 09/18/17	314,933.580	314,933.58	316,901.91	1,968.33
FXPF20010602 99AAB7820	*CAESARS RESORT 9/17 COV-LITE TL	1,730,793.440	1,726,466.46	1,737,595.46	11,129.00
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	321,976.350	321,171.41	314,892.87	-6,278.54
FXPF20010602 99AAB8208	*NUMERICABLE / YPSO / ALTICE 10/17 (USD) B12 COV-LITE TLB	560,082.750	558,682.54	538,553.17	-20,129.37
FXPF20010602 99AAB8844	*BELRON 10/17 USD COV-LITE TLB	382,143.480	381,665.80	385,727.99	4,062.19
FXPF20010602 99AAB8968	*LUMOS NETWORKS 10/17 TLB	247,298.490	246,062.00	248,149.20	2,087.20
FXPF20010602 99AAB8976	*LUMOS NETWORKS 10/17 DELAYED TL	242,199.550	240,988.55	241,795.08	806.53
FXPF20010602 99AAB9990	*EXGEN RENEWABLES/EXELON 11/17 TLB	378,620.990	377,674.44	382,407.20	4,732.76
FXPF20010602 99AAC0352	*CIRCOR 11/17 COV-LITE TL	1,161,177.460	1,155,371.57	1,156,823.04	1,451.47
FXPF20010602 99AAC0634	*PAYSAFE 12/17 (USD) TL	1,381,074.170	1,374,168.80	1,379,347.83	5,179.03



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 99AAC0964	*WORLDSTRIDES 12/17 TLB	311,548.240	310,769.37	314,274.29	3,504.92
FXPF20010602 99AAC0972	*JELD-WEN 12/17/ COV-LITE	553,465.080	553,465.08	554,964.97	1,499.89
FXPF20010602 99AAC0980	*WORLDSTRIDES 12/17 TLB DD	25,656.910	25,592.77	25,881.41	288.64
FXPF20010602 99AAC1038	*SURVEY SAMPLING 12/17 TLB	928,862.280	882,419.17	885,512.28	3,093.11
FXPF20010602 99AAC1095	*AUTODATA 12/17 COV-LITE TL	354,555.070	353,668.68	354,555.07	886.39
FXPF20010602 99AAC1137	*CHURCHILL DOWNS 12/17 TLB	843,884.890	843,884.89	843,884.89	0.00
FXPF20010602 99AAC1244	*COMPASS POWER 12/17 TLB 0.000% 12/13/2024 DD 12/01/17	405,138.750	403,113.06	407,500.71	4,387.65
FXPF20010602 99AAC1251	*INTELSAT JACKSON 12/17 B5 TLB	863,752.840	863,752.84	871,673.45	7,920.61
FXPF20010602 99AAC1269	*INTELSAT JACKSON 12/17 TLB4	529,562.390	529,562.39	535,408.76	5,846.37
FXPF20010602 99AAC1418	*CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17	1,389,722.370	1,386,248.06	1,389,722.37	3,474.31
FXPF20010602 99AAC1517	*ASCENSUS 12/17 COV-LITE INCREMENTAL TL	49,910.610	49,785.83	50,129.22	343.39
FXPF20010602 99AAC1830	*TRC COMPANIES / BOLT INFRASTRUCTURE 12/17 TLB	667,368.690	668,478.86	668,202.90	-275.96
FXPF20010602 B9000TBD6	TELENET 11/17 AL TL	662,160.960	662,160.96	663,882.58	1,721.62
FXPF20010602 B9000TBE4	TELENET 12/17 AM TL	259,031.740	307,380.01	312,133.97	4,753.96
FXPF20010602 C3328TAD4	ESSAR STEEL 11/14 TL	1,734,881.610	594,196.95	1,596,091.08	1,001,894.13
FXPF20010602 C4438BAC0	HUSKY INTERNATIONAL (COV-LITE 0.000% 06/30/2021 DD 06/08/11	596,196.320	599,333.54	598,598.99	-734.55
FXPF20010602 C6901LAE7	*BURGER KING 2/17 COV-LITE TLB3	2,095,418.510	2,100,677.86	2,094,286.98	-6,390.88
FXPF20010602 C9413PAU7	VALEANT 3/15 F1 TLB	893,885.270	897,362.38	905,970.60	8,608.22
FXPF20010602 D1200YAN7	*SPRINGER 10/17 (USD) B13 COV-LITE TL	1,452,329.940	1,447,232.10	1,455,554.11	8,322.01
FXPF20010602 D8545JAE9	*UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17	750,000.000	749,062.50	750,285.00	1,222.50
FXPF20010602 ED9258788	*JACK WOLFSKIN 7/17 HOLDCO TLA 0.000%	466,622.630	252,257.01	215,112.07	-37,144.94
FXPF20010602 ED9258796	*JACK WOLFSKIN 7/17 RESTATED PIK TLB	233,018.700	122,558.40	475,675.05	353,116.65
FXPF20010602 ED9296689	*ORION CABLE 3/17 TL	2,176,455.090	2,295,401.05	2,608,809.14	313,408.09
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB	1,386,902.990	1,636,921.38	1,655,500.68	18,579.30
FXPF20010602 EE9258745	*R CABLE 11/17 COV-LITE TLB4	348,766.680	406,749.14	417,902.80	11,153.66
FXPF20010602 EF8994313	*OGF 3/17 COV-LITE TLB	793,291.020	852,113.55	956,651.39	104,537.84
FXPF20010602 EF9102007	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) B12 COV-LITE TLB	358,853.060	421,024.35	416,725.18	-4,299.17
FXPF20010602 EF9595150	*VEDICI/VITALIA 7/15 TLB	744,767.320	775,675.16	898,367.86	122,692.70
FXPF20010602 EF9899974	*PAREX GROUP 3/17 COV-LITE TLB	1,421,052.630	1,503,544.74	1,708,004.01	204,459.27
FXPF20010602 EL9020982	*EIRCOM 3/17 TL	1,505,910.700	1,604,773.74	1,804,916.06	200,142.32
FXPF20010602 EL9020990	*FAMAR 3/17 TLB 0.000%	4,107,521.510	3,325,410.41	1,603,001.34	-1,722,409.07
FXPF20010602 EL9021675	*XELLA 2/17 COV-LITE TLB 0.000%	1,439,498.100	1,549,191.81	1,730,710.00	181,518.19
FXPF20010602 EL9118562	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) TL	163,313.300	191,128.31	191,366.72	238.41
FXPF20010602 EL9UUJPR4	GARFUNKELUX HOLDCO 3 SA 144A VAR RT 09/01/2023	342,000.000	408,279.60	403,891.73	-4,387.87
FXPF20010602 ELBD0RSY6	ALTICE FINCO SA 144A 4.750% 01/15/2028	337,000.000	394,778.65	385,447.79	-9,330.86
FXPF20010602 ELBYT3R80	GARFUNKELUX HOLDCO 3 SA REGS 7.500% 08/01/2022	147,000.000	161,637.80	184,453.83	22,816.03



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FXP ALL MANAGER ACCOUNTS

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FXPF20010602	EN9258752 *TMF GROUP 12/17 COV-LITE TLB	481,642.910	566,002.67	578,790.57	12,787.90
FXPF20010602	G8530YAB6 STRATUS TECHNOLOGIES 4/14 TL	542,858.840	534,715.96	543,537.41	8,821.45
FXPF20010602	G9368PAY0 *VIRGIN MEDIA 11/17 (USD) COV-LITE TL	1,368,223.900	1,364,803.34	1,367,375.60	2,572.26
FXPF20010602	L5137LAE5 INTELSAT JACKSON 11/13 TLB2	2,060,075.110	2,016,376.42	2,053,318.06	36,941.64
FXPF20010602	L5137LAH8 INTELSAT JACKSON 12/17 B5 FIXE TLB	403,669.720	408,715.59	408,909.76	194.17
FXPF20010602	L9308UAJ9 *TRAVELPORT 8/17 TLD	1,760,524.240	1,772,397.40	1,759,397.50	-12,999.90
FXPF20010602	N0306WAG0 *AMAYA 2/17 (USD)TLB	636,813.210	635,221.17	639,997.28	4,776.11
FXPF20010602	N9833RAE9 VODAFONEZIGGO 1/17 (USD) TLE	750,000.000	750,452.75	743,437.50	-7,015.25
FXPF20010602	N9833RAF6 *VODAFONEZIGGO 1/17 (EUR) TLF	1,156,531.230	1,242,345.85	1,381,818.88	139,473.03
FXPF20010602	NABD0RZR7 EQUINIX INC 2.875% 02/01/2026	874,000.000	1,034,073.10	1,048,712.08	14,638.98
FXPF20010602	SS4848627 *VERISURE HOLDING 5/17 B1-E TL	2,158,213.100	2,352,935.45	2,572,637.82	219,702.37
FXPF20010602	SS9UULS39 VERISURE MIDHOLDING AB 144A 5.750% 12/01/2023	743,000.000	876,814.30	903,311.14	26,496.84
FXPF20010602	SSBYXL3F5 INTRUM JUSTITIA AB 144A 3.125% 07/15/2024	488,000.000	546,486.80	587,386.23	40,899.43
FXPF20010702	00206RBK7 AT&T INC 4.350% 06/15/2045 DD 06/15/13	1,105,000.000	936,653.25	1,019,473.00	82,819.75
FXPF20010702	00206RCG5 AT&T INC 4.800% 06/15/2044 DD 06/10/14	370,000.000	335,282.90	365,959.60	30,676.70
FXPF20010702	00206RCP5 AT&T INC 4.500% 05/15/2035 DD 05/04/15	1,150,000.000	1,061,208.50	1,143,180.50	81,972.00
FXPF20010702	00206RCQ3 AT&T INC 4.750% 05/15/2046 DD 05/04/15	1,290,000.000	1,181,572.75	1,261,684.50	80,111.75
FXPF20010702	00206RDE9 AT&T INC 6.350% 03/15/2040 DD 03/15/16	405,000.000	448,748.10	478,766.70	30,018.60
FXPF20010702	00206RDF6 AT&T INC 6.000% 08/15/2040 DD 02/15/16	85,000.000	90,654.25	96,193.65	5,539.40
FXPF20010702	00206RDJ8 AT&T INC 4.500% 03/09/2048 DD 09/07/16	570,000.000	488,102.40	534,078.60	45,976.20
FXPF20010702	00206RDK5 AT&T INC 4.550% 03/09/2049 DD 09/07/16	175,000.000	150,839.50	164,706.50	13,867.00
FXPF20010702	00206RDR0 AT&T INC 5.250% 03/01/2037 DD 02/09/17	200,000.000	198,868.00	211,524.00	12,656.00
FXPF20010702	00206RDS8 AT&T INC 5.450% 03/01/2047 DD 02/09/17	465,000.000	497,800.97	496,978.05	-822.92
FXPF20010702	00206REN8 AT&T INC 4.900% 08/14/2037 DD 08/07/17	15,000.000	15,067.35	15,189.00	121.65
FXPF20010702	00206REP3 AT&T INC 5.150% 02/14/2050 DD 08/07/17	495,000.000	494,476.55	501,167.70	6,691.15
FXPF20010702	00206REQ1 AT&T INC 5.300% 08/14/2058 DD 08/07/17	840,000.000	838,034.40	842,755.20	4,720.80
FXPF20010702	00287YAR0 ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,190,000.000	1,172,673.60	1,307,024.60	134,351.00
FXPF20010702	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	225,000.000	220,758.75	252,288.00	31,529.25
FXPF20010702	00507UAH4 ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	90,000.000	89,309.70	96,338.70	7,029.00
FXPF20010702	00507UAU5 ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	274,000.000	277,890.80	291,689.44	13,798.64
FXPF20010702	00817YAF5 AETNA INC 6.625% 06/15/2036 DD 06/09/06	220,000.000	284,200.40	292,646.20	8,445.80
FXPF20010702	02209SAV5 ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	465,000.000	446,460.65	461,424.15	14,963.50
FXPF20010702	023135BD7 AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17	670,000.000	668,331.70	710,937.00	42,605.30
FXPF20010702	023135BG0 AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17	905,000.000	898,312.05	975,336.60	77,024.55
FXPF20010702	026874DA2 AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	700,000.000	661,563.00	753,970.00	92,407.00
FXPF20010702	026874DC8 AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	1,200,000.000	1,104,564.00	1,204,524.00	99,960.00



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FXP ALL MANAGER ACCOUNTS

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FXPF20010702 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	200,000.000	191,050.00	217,608.00	26,558.00
FXPF20010702 032479AD9	ANADARKO FINANCE CO 7.500% 05/01/2031 DD 04/26/01	1,200,000.000	1,520,328.00	1,540,320.00	19,992.00
FXPF20010702 032511BP1	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	365,000.000	448,851.38	469,492.20	20,640.82
FXPF20010702 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	10,000.000	9,861.10	10,552.90	691.80
FXPF20010702 05526DBE4	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	1,520,000.000	1,530,825.90	1,600,423.20	69,597.30
FXPF20010702 05723KAC4	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	305,000.000	305,000.00	310,206.35	5,206.35
FXPF20010702 05964HAF2	BANCO SANTANDER SA 3.800% 02/23/2028 DD 10/23/17	230,000.000	228,939.70	230,032.20	1,092.50
FXPF20010702 06051GFU8	BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16	180,000.000	183,306.60	192,132.00	8,825.40
FXPF20010702 06051GGC7	BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16	5,000.000	4,947.00	5,221.35	274.35
FXPF20010702 06738EAV7	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	645,000.000	638,401.65	715,737.15	77,335.50
FXPF20010702 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	180,000.000	202,406.40	224,541.00	22,134.60
FXPF20010702 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	700,000.000	746,998.00	815,801.00	68,803.00
FXPF20010702 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	320,000.000	346,688.00	366,748.80	20,060.80
FXPF20010702 126650CU2	CVS HEALTH CORP 2.875% 06/01/2026 DD 05/25/16	90,000.000	84,762.00	86,288.40	1,526.40
FXPF20010702 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,320,000.000	1,551,501.60	1,762,411.20	210,909.60
FXPF20010702 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	150,000.000	152,599.50	161,227.50	8,628.00
FXPF20010702 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	1,085,000.000	1,211,597.80	1,266,878.55	55,280.75
FXPF20010702 172967JC6	CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	150,000.000	149,922.00	156,858.00	6,936.00
FXPF20010702 172967KA8	CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	1,190,000.000	1,194,260.20	1,259,853.00	65,592.80
FXPF20010702 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	415,000.000	405,684.60	457,475.25	51,790.65
FXPF20010702 172967KY6	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	250,000.000	236,220.00	248,047.50	11,827.50
FXPF20010702 172967LD1	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	170,000.000	174,680.10	175,963.60	1,283.50
FXPF20010702 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	650,000.000	656,832.85	659,457.50	2,624.65
FXPF20010702 172967LS8	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	1,055,000.000	1,055,178.15	1,059,979.60	4,801.45
FXPF20010702 198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	370,000.000	428,682.00	461,826.60	33,144.60
FXPF20010702 20825VAB8	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	720,000.000	839,390.40	912,780.00	73,389.60
FXPF20010702 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	165,000.000	164,272.35	180,985.20	16,712.85
FXPF20010702 21684AAF3	COOPERATIEVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16	445,000.000	431,756.80	450,802.80	19,046.00
FXPF20010702 225433AF8	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	250,000.000	254,437.50	287,760.00	33,322.50
FXPF20010702 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	380,000.000	548,731.40	562,244.20	13,512.80
FXPF20010702 25243YAV1	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	660,000.000	631,092.00	690,670.20	59,578.20
FXPF20010702 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	635,000.000	817,303.20	818,222.90	919.70
FXPF20010702 25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	255,000.000	254,745.00	264,202.95	9,457.95
FXPF20010702 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	685,000.000	685,237.06	714,948.20	29,711.14
FXPF20010702 26443TAA4	DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	495,000.000	466,785.00	507,751.20	40,966.20
FXPF20010702 26884ABE2	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	495,000.000	507,711.60	542,797.20	35,085.60



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 278062AD6	EATON CORP 4.000% 11/02/2032 DD 11/02/13	730,000.000	725,773.30	753,768.80	27,995.50
FXPF20010702 28368EAE6	KINDER MORGAN INC/DE 7.750% 01/15/2032 DD 01/11/02	530,000.000	686,970.10	684,415.50	-2,554.60
FXPF20010702 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	90,000.000	86,143.50	87,127.20	983.70
FXPF20010702 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	348,000.000	380,875.56	380,997.36	121.80
FXPF20010702 29273RAZ2	ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13	295,000.000	308,204.20	313,652.85	5,448.65
FXPF20010702 29273RBE8	ENERGY TRANSFER PARTNERS LP 4.900% 03/15/2035 DD 03/12/15	295,000.000	283,084.95	291,811.05	8,726.10
FXPF20010702 29273RBF5	ENERGY TRANSFER PARTNERS LP 5.150% 03/15/2045 DD 03/12/15	475,000.000	450,613.50	461,866.25	11,252.75
FXPF20010702 29273RBJ7	ENERGY TRANSFER PARTNERS LP 6.125% 12/15/2045 DD 06/23/15	350,000.000	375,266.50	380,072.00	4,805.50
FXPF20010702 29273RBL2	ENERGY TRANSFER PARTNERS LP 5.300% 04/15/2047 DD 01/17/17	445,000.000	433,820.17	441,555.70	7,735.53
FXPF20010702 29379VBC6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	100,000.000	110,075.00	114,107.00	4,032.00
FXPF20010702 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	270,000.000	269,994.60	295,401.60	25,407.00
FXPF20010702 30219GAN8	EXPRESS SCRIPTS HOLDING CO 3.400% 03/01/2027 DD 07/05/16	215,000.000	200,349.90	210,981.65	10,631.75
FXPF20010702 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	285,000.000	352,875.60	372,554.85	19,679.25
FXPF20010702 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	595,000.000	591,927.17	647,484.95	55,557.78
FXPF20010702 35177PAX5	ORANGE SA 5.375% 01/13/2042 DD 01/13/12	490,000.000	534,457.70	591,091.90	56,634.20
FXPF20010702 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	720,000.000	796,462.40	852,818.40	56,356.00
FXPF20010702 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	320,000.000	365,513.60	389,884.80	24,371.20
FXPF20010702 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	540,000.000	542,719.80	575,721.00	33,001.20
FXPF20010702 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	1,030,000.000	1,059,705.20	1,194,439.50	134,734.30
FXPF20010702 416515BA1	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	780,000.000	969,329.40	1,084,980.00	115,650.60
FXPF20010702 416515BB9	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	220,000.000	224,056.80	235,760.80	11,704.00
FXPF20010702 42217KBF2	WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15	30,000.000	30,381.60	31,021.50	639.90
FXPF20010702 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	230,000.000	237,318.60	242,558.00	5,239.40
FXPF20010702 444859BE1	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	175,000.000	183,328.25	201,559.75	18,231.50
FXPF20010702 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	315,000.000	327,045.60	364,776.30	37,730.70
FXPF20010702 46625HJM3	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	250,000.000	288,632.50	310,387.50	21,755.00
FXPF20010702 46625HLL2	JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15	100,000.000	105,969.00	116,226.00	10,257.00
FXPF20010702 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	660,000.000	655,393.20	714,357.60	58,964.40
FXPF20010702 478375AL2	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016	330,000.000	334,174.50	363,491.70	29,317.20
FXPF20010702 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	325,000.000	325,331.50	358,007.00	32,675.50
FXPF20010702 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	200,000.000	213,910.00	216,108.00	2,198.00
FXPF20010702 494550BN5	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	55,000.000	54,625.45	55,814.00	1,188.55
FXPF20010702 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	1,640,000.000	1,625,928.80	1,749,486.40	123,557.60
FXPF20010702 49456BAH4	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	380,000.000	405,066.80	415,868.20	10,801.40
FXPF20010702 50077LAB2	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,145,000.000	1,045,499.50	1,134,179.75	88,680.25
FXPF20010702 50077LAL0	KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16	580,000.000	595,051.00	633,226.60	38,175.60



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FXPF20010702 53079EBF0	LIBERTY MUTUAL GROUP INC 144A 4.850% 08/01/2044 DD 07/24/14	770,000.000	803,753.80	855,770.30	52,016.50
FXPF20010702 539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	325,000.000	347,652.50	371,497.75	23,845.25
FXPF20010702 539830BK4	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	145,000.000	151,820.80	162,588.50	10,767.70
FXPF20010702 55336VAL4	MPLX LP 5.200% 03/01/2047 DD 02/10/17	230,000.000	227,844.90	252,408.90	24,564.00
FXPF20010702 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	135,000.000	160,146.45	164,257.20	4,110.75
FXPF20010702 565849AM8	MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15	300,000.000	306,010.30	332,517.00	26,506.70
FXPF20010702 565849AP1	MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17	210,000.000	211,441.30	219,464.70	8,023.40
FXPF20010702 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	520,000.000	539,427.20	599,586.00	60,158.80
FXPF20010702 58013MEV2	MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	560,000.000	557,205.60	625,139.20	67,933.60
FXPF20010702 59022CAJ2	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	250,000.000	293,802.50	319,615.00	25,812.50
FXPF20010702 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	265,000.000	366,982.60	397,073.35	30,090.75
FXPF20010702 60871RAG5	MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16	420,000.000	394,300.20	411,087.60	16,787.40
FXPF20010702 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	225,000.000	206,786.25	229,279.50	22,493.25
FXPF20010702 61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	300,000.000	300,201.00	328,854.00	28,653.00
FXPF20010702 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	705,000.000	693,555.55	760,398.90	66,843.35
FXPF20010702 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	65,000.000	82,748.90	90,372.75	7,623.85
FXPF20010702 62854AAP9	MYLAN NV 5.250% 06/15/2046 DD 12/15/16	410,000.000	406,694.24	449,241.10	42,546.86
FXPF20010702 651639AE6	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	605,000.000	672,384.90	733,114.80	60,729.90
FXPF20010702 651639AM8	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	360,000.000	420,321.60	460,346.40	40,024.80
FXPF20010702 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	530,000.000	529,565.40	580,922.40	51,357.00
FXPF20010702 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	290,000.000	340,950.10	342,980.10	2,030.00
FXPF20010702 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	95,000.000	100,603.10	105,142.20	4,539.10
FXPF20010702 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	480,000.000	485,164.80	514,152.00	28,987.20
FXPF20010702 655844BR8	NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15	150,000.000	157,570.50	171,309.00	13,738.50
FXPF20010702 655844BU1	NORFOLK SOUTHERN CORP 144A 4.050% 08/15/2052 DD 08/15/17	942,000.000	960,529.13	976,354.74	15,825.61
FXPF20010702 655844BW7	NORFOLK SOUTHERN CORP 144A 3.942% 11/01/2047 DD 11/16/17	60,000.000	60,271.80	61,580.40	1,308.60
FXPF20010702 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	850,000.000	907,171.00	981,699.00	74,528.00
FXPF20010702 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	685,000.000	683,931.40	715,893.50	31,962.10
FXPF20010702 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	725,000.000	778,294.75	833,467.25	55,172.50
FXPF20010702 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	315,000.000	313,815.60	330,362.55	16,546.95
FXPF20010702 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	620,000.000	617,092.20	660,225.60	43,133.40
FXPF20010702 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	415,000.000	437,924.60	480,860.50	42,935.90
FXPF20010702 71656LBQ3	PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16	365,000.000	379,563.50	398,945.00	19,381.50
FXPF20010702 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	260,000.000	264,121.00	297,801.40	33,680.40
FXPF20010702 725906AN1	BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04	125,000.000	144,401.25	157,770.00	13,368.75
FXPF20010702 743263AE5	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	130,000.000	178,899.50	181,955.80	3,056.30



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FXPF20010702 756109AS3	REALTY INCOME CORP 3.000% 01/15/2027 DD 10/12/16	190,000.000	177,982.50	181,812.90	3,830.40
FXPF20010702 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	205,000.000	249,581.35	263,486.50	13,905.15
FXPF20010702 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	555,000.000	649,801.05	693,067.35	43,266.30
FXPF20010702 775109BB6	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	355,000.000	373,346.40	409,993.05	36,646.65
FXPF20010702 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	305,000.000	305,000.00	305,707.60	707.60
FXPF20010702 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	165,000.000	157,619.55	175,733.25	18,113.70
FXPF20010702 82481LAD1	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16	870,000.000	817,243.20	850,642.50	33,399.30
FXPF20010702 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	335,000.000	350,381.42	404,626.40	54,244.98
FXPF20010702 843452AZ6	SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02	735,000.000	967,487.85	996,468.90	28,981.05
FXPF20010702 86765BAP4	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	100,000.000	98,694.00	98,690.00	-4.00
FXPF20010702 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	955,000.000	930,800.30	948,993.05	18,192.75
FXPF20010702 86765BAV1	SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17	310,000.000	309,726.48	312,092.50	2,366.02
FXPF20010702 87165BAM5	SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17	390,000.000	388,884.60	388,358.10	-526.50
FXPF20010702 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	415,000.000	373,927.45	403,923.65	29,996.20
FXPF20010702 882389CC1	TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02	235,000.000	290,474.10	300,210.15	9,736.05
FXPF20010702 887317BB0	TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16	700,000.000	684,725.55	699,342.00	14,616.45
FXPF20010702 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	255,000.000	286,143.15	299,897.85	13,754.70
FXPF20010702 88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	240,000.000	289,459.20	300,830.40	11,371.20
FXPF20010702 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	250,000.000	286,097.50	299,970.00	13,872.50
FXPF20010702 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	270,000.000	282,978.90	292,947.30	9,968.40
FXPF20010702 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	265,000.000	234,336.85	248,628.30	14,291.45
FXPF20010702 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	285,000.000	270,972.30	298,209.75	27,237.45
FXPF20010702 90131HAB1	21ST CENTURY FOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13	310,000.000	331,169.90	383,423.50	52,253.60
FXPF20010702 90131HBL8	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	205,000.000	254,659.20	281,959.05	27,299.85
FXPF20010702 90131HBQ7	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	485,000.000	564,438.15	643,856.90	79,418.75
FXPF20010702 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	495,000.000	492,356.70	535,020.75	42,664.05
FXPF20010702 92276MAZ8	VENTAS REALTY LP / VENTAS CAPI 3.250% 08/15/2022 DD 08/03/12	970,000.000	974,714.20	981,552.70	6,838.50
FXPF20010702 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	30,000.000	27,885.60	31,248.60	3,363.00
FXPF20010702 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	420,000.000	405,358.95	430,075.80	24,716.85
FXPF20010702 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	400,000.000	362,552.00	397,920.00	35,368.00
FXPF20010702 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	3,105,000.000	2,710,010.70	3,057,338.25	347,327.55
FXPF20010702 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	425,000.000	369,484.50	410,312.00	40,827.50
FXPF20010702 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	310,000.000	291,121.00	325,124.90	34,003.90
FXPF20010702 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	855,000.000	848,416.50	940,226.40	91,809.90
FXPF20010702 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	1,430,000.000	1,425,967.40	1,499,826.90	73,859.50
FXPF20010702 925524AX8	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	135,000.000	151,150.05	153,179.10	2,029.05



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FXPF20010702 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	1,365,000.000	1,407,301.35	1,412,392.80	5,091.45
FXPF20010702 931427AB4	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	270,000.000	266,789.70	281,925.90	15,136.20
FXPF20010702 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	280,000.000	304,830.40	326,796.40	21,966.00
FXPF20010702 95040QAC8	WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16	325,000.000	334,236.50	340,236.00	5,999.50
FXPF20010702 96949LAC9	WILLIAMS PARTNERS LP 5.100% 09/15/2045 DD 03/03/15	645,000.000	675,166.01	709,351.65	34,185.64
FXPF20010702 96950FAF1	WILLIAMS PARTNERS LP 6.300% 04/15/2040 DD 02/09/10	315,000.000	359,640.95	387,431.10	27,790.15
FXPF20010702 96950FAK0	WILLIAMS PARTNERS LP 5.800% 11/15/2043 DD 11/15/13	60,000.000	65,833.20	70,672.80	4,839.60
FXPF20010702 96950FAP9	WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14	260,000.000	251,119.60	275,826.20	24,706.60
FXPF30010002 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13	700,000.000	623,721.00	645,820.00	22,099.00
FXPF30010002 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	200,000.000	189,484.00	195,610.00	6,126.00
FXPF30010002 00206RDJ8	AT&T INC 4.500% 03/09/2048 DD 09/07/16	600,000.000	562,483.00	562,188.00	-295.00
FXPF30010002 00206RDK5	AT&T INC 4.550% 03/09/2049 DD 09/07/16	3,214,000.000	2,903,109.78	3,024,952.52	121,842.74
FXPF30010002 00206RDS8	AT&T INC 5.450% 03/01/2047 DD 02/09/17	1,700,000.000	1,743,802.00	1,816,909.00	73,107.00
FXPF30010002 00206REP3	AT&T INC 5.150% 02/14/2050 DD 08/07/17	1,200,000.000	1,169,618.00	1,214,952.00	45,334.00
FXPF30010002 00206REQ1	AT&T INC 5.300% 08/14/2058 DD 08/07/17	100,000.000	99,949.00	100,328.00	379.00
FXPF30010002 00287YAM1	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	575,000.000	540,931.25	616,486.25	75,555.00
FXPF30010002 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	600,000.000	589,518.00	659,004.00	69,486.00
FXPF30010002 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	100,000.000	98,113.00	112,128.00	14,015.00
FXPF30010002 00507UAH4	ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	300,000.000	297,450.00	321,129.00	23,679.00
FXPF30010002 00507UAT8	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,100,000.000	1,088,769.00	1,163,987.00	75,218.00
FXPF30010002 00507UAU5	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	287,000.000	281,756.51	305,528.72	23,772.21
FXPF30010002 00507VAN9	ACTIVISION BLIZZARD INC 4.500% 06/15/2047 DD 05/26/17	100,000.000	98,554.00	105,105.00	6,551.00
FXPF30010002 007036QH2	ADJUSTABLE RATE MORTGAG 8 3A21 VAR RT 11/25/2035 DD 07/01/05	236,256.470	199,222.88	206,627.55	7,404.67
FXPF30010002 023135AP1	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	600,000.000	660,396.00	704,238.00	43,842.00
FXPF30010002 023135BG0	AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17	200,000.000	198,522.00	215,544.00	17,022.00
FXPF30010002 025932AL8	AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	500,000.000	508,956.00	519,915.00	10,959.00
FXPF30010002 02660LAB6	AMERICAN HOME MORTGAGE 4 1A12 VAR RT 10/25/2046 DD 08/30/06	1,475,032.340	978,477.45	1,078,956.66	100,479.21
FXPF30010002 02660XAD6	AMERICAN HOME MORTGAGE A 2 2A1 VAR RT 09/25/2046 DD 06/30/06	1,031,714.210	777,778.67	906,505.37	128,726.70
FXPF30010002 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	500,000.000	458,085.00	509,265.00	51,180.00
FXPF30010002 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	200,000.000	207,284.00	221,196.00	13,912.00
FXPF30010002 03027XAJ9	AMERICAN TOWER CORP 4.400% 02/15/2026 DD 01/12/16	200,000.000	204,370.00	210,318.00	5,948.00
FXPF30010002 03027XAK6	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	300,000.000	284,007.00	294,744.00	10,737.00
FXPF30010002 03027XAL4	AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16	100,000.000	95,787.00	97,396.00	1,609.00
FXPF30010002 03027XAM2	AMERICAN TOWER CORP 3.125% 01/15/2027 DD 09/30/16	300,000.000	276,798.00	288,825.00	12,027.00
FXPF30010002 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	500,000.000	535,460.00	559,255.00	23,795.00
FXPF30010002 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	600,000.000	563,730.00	597,906.00	34,176.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 03280FAH4	ANCESTRY.COM 2/17 TL	197,500.000	196,512.50	198,301.85	1,789.35
FXPF30010002 037735CK1	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	800,000.000	1,025,152.00	1,084,528.00	59,376.00
FXPF30010002 044209AM6	ASHLAND LLC 6.875% 05/15/2043 DD 02/26/13	450,000.000	464,625.00	499,500.00	34,875.00
FXPF30010002 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	309,000.000	317,343.00	326,084.61	8,741.61
FXPF30010002 05348EBB4	AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	200,000.000	199,998.00	209,416.00	9,418.00
FXPF30010002 05723KAC4	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	500,000.000	500,000.00	508,535.00	8,535.00
FXPF30010002 059597AE4	BANCO GENERAL SA 144A 4.125% 08/07/2027 DD 08/07/17	200,000.000	198,126.00	200,036.00	1,910.00
FXPF30010002 06738EAE5	BARCLAYS PLC 3.650% 03/16/2025 DD 03/16/15	1,100,000.000	1,063,502.00	1,098,042.00	34,540.00
FXPF30010002 06738EAU9	BARCLAYS PLC 4.337% 01/10/2028 DD 01/10/17	400,000.000	400,000.00	413,988.00	13,988.00
FXPF30010002 067901AA6	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	700,000.000	691,334.00	804,657.00	113,323.00
FXPF30010002 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	100,000.000	106,742.00	116,543.00	9,801.00
FXPF30010002 095796AA6	BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14	200,000.000	200,000.00	208,500.00	8,500.00
FXPF30010002 101137AL1	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	700,000.000	870,611.00	966,784.00	96,173.00
FXPF30010002 10554TAB1	BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17	300,000.000	296,985.00	295,140.00	-1,845.00
FXPF30010002 115236AA9	BROWN & BROWN INC 4.200% 09/15/2024 DD 09/18/14	300,000.000	302,214.00	314,481.00	12,267.00
FXPF30010002 118230AP6	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	100,000.000	101,266.00	105,074.00	3,808.00
FXPF30010002 120111BM0	STANDARD INDUSTRIES INC/N 144A 5.375% 11/15/2024 DD 11/10/14	350,000.000	359,625.00	365,855.00	6,230.00
FXPF30010002 124857AK9	CBS CORP 4.900% 08/15/2044 DD 08/19/14	600,000.000	600,594.00	630,576.00	29,982.00
FXPF30010002 12652AAA1	CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	300,000.000	300,000.00	302,250.00	2,250.00
FXPF30010002 126650BS8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	1,362,636.449	1,659,241.52	1,670,033.61	10,792.09
FXPF30010002 12668BBN2	ALTERNATIVE LOAN TRUST 2 81 A1 VAR RT 02/25/2037 DD 12/29/05	114,841.092	93,705.75	104,484.72	10,778.97
FXPF30010002 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	600,000.000	776,171.00	801,096.00	24,925.00
FXPF30010002 138616AC1	CANTOR FITZGERALD LP 144A 6.500% 06/17/2022 DD 06/17/15	300,000.000	320,346.00	332,565.00	12,219.00
FXPF30010002 14987BAE3	CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	375,000.000	381,086.25	386,883.75	5,797.50
FXPF30010002 15135UAP4	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	200,000.000	205,738.00	205,980.00	242.00
FXPF30010002 15135UAR0	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	300,000.000	299,679.00	315,699.00	16,020.00
FXPF30010002 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	600,000.000	685,099.20	700,578.00	15,478.80
FXPF30010002 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	300,000.000	346,824.00	349,779.00	2,955.00
FXPF30010002 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	800,000.000	846,400.00	820,280.00	-26,120.00
FXPF30010002 16117LBK4	CHARTER COMM OPERATING 12/16 TLH	492,500.000	494,657.15	492,347.33	-2,309.82
FXPF30010002 16117LBN8	CHARTER COMM OPERATING 1/17 F1 TLF	1,216,368.300	1,221,100.26	1,217,134.61	-3,965.65
FXPF30010002 16412XAC9	CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	200,000.000	204,062.00	216,750.00	12,688.00
FXPF30010002 16412XAD7	CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16	100,000.000	108,250.00	113,813.00	5,563.00
FXPF30010002 16412XAG0	CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	100,000.000	100,000.00	103,440.00	3,440.00
FXPF30010002 171798AD3	CIMAREX ENERGY CO 3.900% 05/15/2027 DD 04/10/17	200,000.000	199,496.00	204,504.00	5,008.00
FXPF30010002 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	279,000.000	414,574.47	446,101.47	31,527.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 172967LJ8	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	100,000.000	100,000.00	108,570.00	8,570.00
FXPF30010002 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	400,000.000	400,000.00	405,820.00	5,820.00
FXPF30010002 18551PAD1	CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2046 DD 11/01/16	200,000.000	202,466.00	220,660.00	18,194.00
FXPF30010002 196522AE6	COLORADO INTERSTATE GAS CO LLC 6.850% 06/15/2037 DD 06/27/97	2,500,000.000	2,557,825.00	2,927,500.00	369,675.00
FXPF30010002 199575AT8	OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	380,000.000	464,470.20	500,859.00	36,388.80
FXPF30010002 20030NBZ3	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	1,400,000.000	1,397,045.00	1,460,914.00	63,869.00
FXPF30010002 209111FN8	CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	100,000.000	100,694.00	104,698.00	4,004.00
FXPF30010002 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	100,000.000	104,807.00	109,688.00	4,881.00
FXPF30010002 22003BAK2	CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15	400,000.000	408,580.00	427,260.00	18,680.00
FXPF30010002 22304LAA8	COVEY PARK ENERGY LLC / C 144A 7.500% 05/15/2025 DD 05/03/17	125,000.000	129,250.00	130,275.00	1,025.00
FXPF30010002 224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	1,000,000.000	846,790.00	938,340.00	91,550.00
FXPF30010002 224044CK1	COX COMMUNICATIONS INC 144A 4.600% 08/15/2047 DD 08/07/17	400,000.000	394,732.00	403,712.00	8,980.00
FXPF30010002 225433AF8	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	350,000.000	359,264.50	402,864.00	43,599.50
FXPF30010002 22546DAA4	CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13	600,000.000	637,350.00	671,400.00	34,050.00
FXPF30010002 228227BD5	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	200,000.000	215,250.00	218,990.00	3,740.00
FXPF30010002 22822VAF8	CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17	100,000.000	99,207.00	105,270.00	6,063.00
FXPF30010002 23330JAA9	DP WORLD LTD 144A 6.850% 07/02/2037 DD 07/02/07	300,000.000	352,300.00	369,021.00	16,721.00
FXPF30010002 251541AQ1	DEUTSCHE BANK AG 4.250% 10/14/2021 DD 04/14/17	600,000.000	602,316.00	624,222.00	21,906.00
FXPF30010002 25272KAD5	DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16	100,000.000	103,475.00	104,202.00	727.00
FXPF30010002 25272KAK9	DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	600,000.000	649,980.00	661,572.00	11,592.00
FXPF30010002 25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	300,000.000	381,780.00	378,837.00	-2,943.00
FXPF30010002 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	700,000.000	873,870.00	901,978.00	28,108.00
FXPF30010002 25389JAG9	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	300,000.000	311,376.00	326,151.00	14,775.00
FXPF30010002 254709AN8	DISCOVER FINANCIAL SERVICES VAR RT 12/31/2049 DD 10/31/17	300,000.000	300,000.00	309,000.00	9,000.00
FXPF30010002 25470DAG4	DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/2042 DD 05/17/12	150,000.000	138,348.00	148,755.00	10,407.00
FXPF30010002 25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	200,000.000	199,800.00	207,218.00	7,418.00
FXPF30010002 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	100,000.000	99,563.00	104,372.00	4,809.00
FXPF30010002 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	800,000.000	731,056.00	783,520.00	52,464.00
FXPF30010002 26885BAB6	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	300,000.000	292,425.00	298,746.00	6,321.00
FXPF30010002 28336LBH1	KINDER MORGAN INC/DE 7.420% 02/15/2037 DD 08/15/06	2,000,000.000	2,227,680.00	2,363,280.00	135,600.00
FXPF30010002 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	400,000.000	411,094.00	437,928.00	26,834.00
FXPF30010002 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	200,000.000	193,581.00	196,430.00	2,849.00
FXPF30010002 292480AK6	ENABLE MIDSTREAM PARTNERS LP 4.400% 03/15/2027 DD 03/09/17	300,000.000	298,845.00	305,061.00	6,216.00
FXPF30010002 29271LAE4	ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2023 DD 06/30/14	100,000.000	89,750.00	78,000.00	-11,750.00
FXPF30010002 29273EAA6	ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15	300,000.000	260,000.00	232,500.00	-27,500.00
FXPF30010002 29273EAC2	ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15	200,000.000	175,250.00	157,000.00	-18,250.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 29273RAJ8	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	2,300,000.000	2,666,781.00	2,851,839.00	185,058.00
FXPF30010002 29273RAT6	ENERGY TRANSFER PARTNERS LP 5.150% 02/01/2043 DD 01/22/13	100,000.000	93,186.00	94,696.00	1,510.00
FXPF30010002 29278GAC2	ENEL FINANCE INTERNATIONAL 144A 4.750% 05/25/2047 DD 05/25/17	200,000.000	199,682.00	216,554.00	16,872.00
FXPF30010002 293791AT6	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	1,800,000.000	1,965,942.00	2,103,876.00	137,934.00
FXPF30010002 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	100,000.000	99,552.00	109,408.00	9,856.00
FXPF30010002 30161MAN3	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	700,000.000	648,095.00	767,529.00	119,434.00
FXPF30010002 309601AE2	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	100,000.000	100,000.00	100,280.00	280.00
FXPF30010002 31428XBE5	FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	500,000.000	517,835.00	559,890.00	42,055.00
FXPF30010002 31428XBN5	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	100,000.000	102,011.00	106,703.00	4,692.00
FXPF30010002 31620MAR7	FIDELITY NATIONAL INFORMATION 5.000% 10/15/2025 DD 10/20/15	167,000.000	181,884.71	184,553.37	2,668.66
FXPF30010002 31847RAE2	FIRST AMERICAN FINANCIAL CORP 4.300% 02/01/2023 DD 01/29/13	1,100,000.000	1,080,926.00	1,131,482.00	50,556.00
FXPF30010002 32053EAA6	FIRST HORIZON MORTGAGE AR1 1A1 VAR RT 05/25/2037 DD 03/01/07	688,138.290	561,725.84	582,935.71	21,209.87
FXPF30010002 361448AX1	GATX CORP 4.500% 03/30/2045 DD 02/06/15	100,000.000	103,621.00	104,108.00	487.00
FXPF30010002 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	500,000.000	579,960.00	650,000.00	70,040.00
FXPF30010002 36256WAA2	GMR HYDERABAD INTERNATIONAL 144A 4.250% 10/27/2027 DD 10/27/17	200,000.000	200,000.00	196,116.00	-3,884.00
FXPF30010002 37045VAQ3	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	400,000.000	399,708.00	436,292.00	36,584.00
FXPF30010002 37185LAJ1	GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17	100,000.000	100,000.00	101,500.00	1,500.00
FXPF30010002 37185LAK8	GENESIS ENERGY LP / GENESIS EN 6.250% 05/15/2026 DD 12/11/17	100,000.000	100,000.00	99,625.00	-375.00
FXPF30010002 373298BU1	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	300,000.000	444,498.00	464,697.00	20,199.00
FXPF30010002 37373WAD2	GERDAU TRADE INC 144A 4.875% 10/24/2027 DD 10/24/17	200,000.000	198,052.00	199,000.00	948.00
FXPF30010002 380956AE2	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	500,000.000	490,445.00	582,030.00	91,585.00
FXPF30010002 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,705,000.000	2,105,419.25	2,282,381.20	176,961.95
FXPF30010002 38239KAA6	GOODMAN US FINANCE FOUR L 144A 4.500% 10/15/2037 DD 09/27/17	200,000.000	199,680.00	206,692.00	7,012.00
FXPF30010002 401378AC8	GUARDIAN LIFE INSURANCE C 144A 4.850% 01/24/2077 DD 01/24/17	824,000.000	897,706.80	904,850.88	7,144.08
FXPF30010002 404121AC9	HCA INC 6.500% 02/15/2020 DD 08/01/11	500,000.000	547,000.00	530,000.00	-17,000.00
FXPF30010002 40414LAE9	HCP INC 6.750% 02/01/2041 DD 01/24/11	400,000.000	465,532.00	532,292.00	66,760.00
FXPF30010002 413875AS4	HARRIS CORP 4.854% 04/27/2035 DD 04/27/15	50,000.000	52,532.00	55,879.50	3,347.50
FXPF30010002 413875AT2	HARRIS CORP 5.054% 04/27/2045 DD 04/27/15	200,000.000	211,164.00	235,226.00	24,062.00
FXPF30010002 42217KAX4	WELLTOWER INC 6.500% 03/15/2041 DD 03/14/11	1,000,000.000	1,196,020.00	1,314,650.00	118,630.00
FXPF30010002 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	500,000.000	515,795.00	552,530.00	36,735.00
FXPF30010002 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE TL	299,250.000	298,377.19	299,923.31	1,546.12
FXPF30010002 459745GC3	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	300,000.000	323,250.00	309,561.00	-13,689.00
FXPF30010002 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	100,000.000	104,287.00	115,802.00	11,515.00
FXPF30010002 460146CS0	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	200,000.000	199,796.00	208,808.00	9,012.00
FXPF30010002 47232MAB8	JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14	800,000.000	772,000.00	810,000.00	38,000.00
FXPF30010002 482480AF7	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000.000	104,467.00	115,550.00	11,083.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 485170AQ7	KANSAS CITY SOUTHERN 4.300% 05/15/2043 DD 05/15/16	100,000.000	99,271.00	105,120.00	5,849.00
FXPF30010002 485170AS3	KANSAS CITY SOUTHERN 4.950% 08/15/2045 DD 02/15/16	300,000.000	334,930.00	341,991.00	7,061.00
FXPF30010002 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	300,000.000	302,772.00	321,906.00	19,134.00
FXPF30010002 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	675,000.000	822,447.00	856,386.00	33,939.00
FXPF30010002 50077LAK2	KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16	200,000.000	202,608.00	206,574.00	3,966.00
FXPF30010002 50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	800,000.000	821,102.00	880,016.00	58,914.00
FXPF30010002 52107QAG0	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	600,000.000	585,876.00	611,868.00	25,992.00
FXPF30010002 524ESC7N4	*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	2,600,000.000	260.00	0.00	-260.00
FXPF30010002 53079EAZ7	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	100,000.000	131,040.00	133,439.00	2,399.00
FXPF30010002 539830BK4	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	300,000.000	318,954.00	336,390.00	17,436.00
FXPF30010002 561233AA5	MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14	100,000.000	96,250.00	90,750.00	-5,500.00
FXPF30010002 574599BL9	MASCO CORP 4.375% 04/01/2026 DD 03/17/16	500,000.000	505,000.00	527,750.00	22,750.00
FXPF30010002 585055BT2	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	562,000.000	594,556.66	633,548.22	38,991.56
FXPF30010002 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	400,000.000	372,932.00	407,608.00	34,676.00
FXPF30010002 615369AE5	MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	300,000.000	330,648.00	362,388.00	31,740.00
FXPF30010002 620076BE8	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	300,000.000	286,812.00	304,644.00	17,832.00
FXPF30010002 62854AAN4	MYLAN NV 3.950% 06/15/2026 DD 12/15/16	100,000.000	101,259.00	100,837.00	-422.00
FXPF30010002 62854AAP9	MYLAN NV 5.250% 06/15/2046 DD 12/15/16	100,000.000	106,016.00	109,571.00	3,555.00
FXPF30010002 636180BM2	NATIONAL FUEL GAS CO 5.200% 07/15/2025 DD 06/25/15	100,000.000	103,860.00	107,260.00	3,400.00
FXPF30010002 63938CAC2	NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15	275,000.000	285,312.50	283,937.50	-1,375.00
FXPF30010002 63946CAE8	NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13	300,000.000	315,000.00	318,750.00	3,750.00
FXPF30010002 64128XAE0	NEUBERGER BERMAN GROUP LL 144A 4.875% 04/15/2045 DD 04/22/15	100,000.000	79,385.00	101,972.00	22,587.00
FXPF30010002 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	200,000.000	199,836.00	219,216.00	19,380.00
FXPF30010002 65473QBG7	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	100,000.000	99,892.00	102,440.00	2,548.00
FXPF30010002 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	200,000.000	199,688.00	209,020.00	9,332.00
FXPF30010002 67054LAC1	ALTICE FRANCE SA/FRANCE 144A 6.250% 05/15/2024 DD 05/08/14	200,000.000	201,000.00	200,500.00	-500.00
FXPF30010002 681936BK5	OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	500,000.000	496,069.00	495,635.00	-434.00
FXPF30010002 68268NAC7	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	900,000.000	1,020,969.00	1,104,642.00	83,673.00
FXPF30010002 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	400,000.000	406,872.00	425,952.00	19,080.00
FXPF30010002 690742AG6	OWENS CORNING 4.300% 07/15/2047 DD 06/26/17	100,000.000	96,434.00	98,464.00	2,030.00
FXPF30010002 69352PAM5	PPL CAPITAL FUNDING INC 4.000% 09/15/2047 DD 09/08/17	400,000.000	395,168.00	411,016.00	15,848.00
FXPF30010002 694308HX8	PACIFIC GAS & ELECTRIC CO 144A 3.950% 12/01/2047 DD 11/29/17	200,000.000	199,128.00	198,778.00	-350.00
FXPF30010002 698900AG2	ENCANA CORP 7.200% 11/01/2031 DD 11/05/01	200,000.000	234,548.00	256,778.00	22,230.00
FXPF30010002 71647NAT6	PETROBRAS GLOBAL FINANCE 144A 5.299% 01/27/2025 DD 09/27/17	318,000.000	317,615.23	318,954.00	1,338.77
FXPF30010002 71647NAW9	PETROBRAS GLOBAL FINANCE 144A 5.999% 01/27/2028 DD 09/27/17	1,300,000.000	1,300,000.00	1,303,250.00	3,250.00
FXPF30010002 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	2,400,000.000	1,992,000.00	2,221,200.00	229,200.00



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 71656LBQ3	PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16	400,000.000	412,600.00	437,200.00	24,600.00
FXPF30010002 71656LBT7	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17	300,000.000	294,282.00	313,155.00	18,873.00
FXPF30010002 723787AM9	PIONEER NATURAL RESOURCES CO 4.450% 01/15/2026 DD 12/07/15	200,000.000	215,496.00	214,368.00	-1,128.00
FXPF30010002 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	600,000.000	681,495.00	685,104.00	3,609.00
FXPF30010002 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	250,000.000	231,797.50	243,425.00	11,627.50
FXPF30010002 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	700,000.000	589,722.00	618,184.00	28,462.00
FXPF30010002 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	300,000.000	267,309.00	280,455.00	13,146.00
FXPF30010002 737446AJ3	POST HOLDINGS INC 144A 8.000% 07/15/2025 DD 08/18/15	100,000.000	112,000.00	112,500.00	500.00
FXPF30010002 74166NAA2	ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	1,600,000.000	1,312,000.00	1,512,000.00	200,000.00
FXPF30010002 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	100,000.000	99,879.00	107,999.00	8,120.00
FXPF30010002 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	200,000.000	199,854.00	204,788.00	4,934.00
FXPF30010002 747262AS2	QVC INC 4.850% 04/01/2024 DD 03/18/14	900,000.000	904,734.00	945,765.00	41,031.00
FXPF30010002 74966UAP5	ROYALTY PHARMA 3/17 B6 TLB	710,993.430	712,080.98	713,752.08	1,671.10
FXPF30010002 75625AAD6	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	1,200,000.000	1,211,952.00	1,256,700.00	44,748.00
FXPF30010002 75886AAJ7	ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13	200,000.000	202,946.00	206,788.00	3,842.00
FXPF30010002 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	200,000.000	236,826.00	249,754.00	12,928.00
FXPF30010002 761735AD1	REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12	64,813.550	66,693.14	65,704.74	-988.40
FXPF30010002 77340RAM9	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	200,000.000	199,000.00	225,000.00	26,000.00
FXPF30010002 774341AK7	ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17	100,000.000	99,835.00	101,818.00	1,983.00
FXPF30010002 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	100,000.000	99,567.00	108,607.00	9,040.00
FXPF30010002 780097BB6	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/15/16	200,000.000	204,000.00	225,250.00	21,250.00
FXPF30010002 785592AM8	SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15	675,000.000	722,250.00	744,531.75	22,281.75
FXPF30010002 80281LAE5	SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16	200,000.000	195,572.00	199,510.00	3,938.00
FXPF30010002 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	600,000.000	600,000.00	601,392.00	1,392.00
FXPF30010002 832696AM0	JM SMUCKER CO/THE 4.250% 03/15/2035 DD 09/15/15	100,000.000	100,958.00	106,172.00	5,214.00
FXPF30010002 832696AP3	JM SMUCKER CO/THE 4.375% 03/15/2045 DD 09/15/15	100,000.000	99,220.00	106,031.00	6,811.00
FXPF30010002 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	200,000.000	198,896.00	210,760.00	11,864.00
FXPF30010002 842587CX3	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	100,000.000	98,912.00	106,497.00	7,585.00
FXPF30010002 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	800,000.000	760,680.00	824,904.00	64,224.00
FXPF30010002 852060AG7	SPRINT CAPITAL CORP 6.900% 05/01/2019 DD 05/06/99	200,000.000	211,750.00	209,250.00	-2,500.00
FXPF30010002 863667AJ0	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	600,000.000	611,808.00	681,366.00	69,558.00
FXPF30010002 86400GAB5	STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16	800,000.000	828,000.00	844,000.00	16,000.00
FXPF30010002 86964WAB8	SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17	200,000.000	200,700.00	229,500.00	28,800.00
FXPF30010002 878237AH9	TECH DATA CORP 4.950% 02/15/2027 DD 01/31/17	100,000.000	99,833.00	105,485.00	5,652.00
FXPF30010002 883556BG6	THERMO FISHER SCIENTIFIC INC 5.300% 02/01/2044 DD 12/11/13	100,000.000	111,885.00	119,465.00	7,580.00
FXPF30010002 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	800,000.000	905,640.00	940,856.00	35,216.00



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FXP ALL MANAGER ACCOUNTS

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FXPF30010002 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	300,000.000	304,983.00	312,687.00	7,704.00
FXPF30010002 90131HAH8	21ST CENTURY FOX AMERICA INC 4.750% 09/15/2044 DD 09/15/14	300,000.000	299,874.00	343,173.00	43,299.00
FXPF30010002 90261AAB8	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,400,000.000	1,587,250.00	1,635,480.00	48,230.00
FXPF30010002 90351DAB3	UBS GROUP FUNDING SWITZER 144A 4.125% 09/24/2025 DD 09/24/15	200,000.000	203,854.00	209,890.00	6,036.00
FXPF30010002 90351DAF4	UBS GROUP FUNDING SWITZER 144A 4.125% 04/15/2026 DD 04/05/16	600,000.000	613,632.00	629,130.00	15,498.00
FXPF30010002 91529YAJ5	UNUM GROUP 5.750% 08/15/2042 DD 08/23/12	300,000.000	322,986.00	367,092.00	44,106.00
FXPF30010002 91911KAJ1	VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17	200,000.000	205,875.00	210,000.00	4,125.00
FXPF30010002 91911KAK8	VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17	700,000.000	706,375.00	749,000.00	42,625.00
FXPF30010002 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	300,000.000	367,650.00	367,500.00	-150.00
FXPF30010002 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	600,000.000	696,000.00	735,750.00	39,750.00
FXPF30010002 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	100,000.000	109,500.00	109,500.00	0.00
FXPF30010002 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,014,000.000	2,040,766.06	2,097,822.68	57,056.62
FXPF30010002 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	783,000.000	778,897.08	801,784.17	22,887.09
FXPF30010002 92343VDC5	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	900,000.000	814,518.00	831,420.00	16,902.00
FXPF30010002 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	86,000.000	96,157.64	89,974.06	-6,183.58
FXPF30010002 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	102,000.000	99,185.82	106,976.58	7,790.76
FXPF30010002 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	100,000.000	105,268.00	109,968.00	4,700.00
FXPF30010002 92343VDV3	VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	600,000.000	637,326.00	683,646.00	46,320.00
FXPF30010002 92343VEB6	VERIZON COMMUNICATIONS IN 144A 3.376% 02/15/2025 DD 08/16/17	249,000.000	246,587.50	249,941.22	3,353.72
FXPF30010002 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	400,000.000	392,000.00	413,888.00	21,888.00
FXPF30010002 92718WAE9	VEON HOLDINGS BV 144A 5.950% 02/13/2023 DD 02/13/13	300,000.000	312,000.00	322,500.00	10,500.00
FXPF30010002 92857WAQ3	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	400,000.000	448,548.00	501,720.00	53,172.00
FXPF30010002 92922FXJ2	WAMU MORTGAGE PASS-TH AR10 A1A VAR RT 07/25/2044 DD 07/27/04	242,791.630	219,299.11	239,443.53	20,144.42
FXPF30010002 92926UAA9	WAMU MORTGAGE PASS-THR HY2 1A1 VAR RT 12/25/2036 DD 02/01/07	914,123.950	837,147.62	875,520.50	38,372.88
FXPF30010002 939648AE1	WASHINGTON PRIME GROUP LP 5.950% 08/15/2024 DD 08/04/17	400,000.000	393,868.00	408,776.00	14,908.00
FXPF30010002 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	500,000.000	506,145.00	549,115.00	42,970.00
FXPF30010002 952845AE5	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	200,000.000	185,984.00	196,630.00	10,646.00
FXPF30010002 962166AT1	WEYERHAEUSER CO 8.500% 01/15/2025 DD 01/15/95	400,000.000	517,216.00	525,736.00	8,520.00
FXPF30010002 962166AW4	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000.000	120,290.00	125,341.00	5,051.00
FXPF30010002 962166BT0	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	200,000.000	243,226.00	263,010.00	19,784.00
FXPF30010002 969457BM1	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	366,000.000	441,945.00	483,120.00	41,175.00
FXPF30010002 983130AU9	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	1,550,000.000	1,475,894.50	1,577,125.00	101,230.50
FXPF30010002 983130AV7	WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	1,150,000.000	1,140,800.00	1,184,500.00	43,700.00
FXPF30010002 98420EAD7	XLIT LTD 5.500% 03/31/2045 DD 03/30/15	200,000.000	189,774.00	212,500.00	22,726.00
FXPF30010002 98877DAC9	ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	400,000.000	407,000.00	423,500.00	16,500.00
FXPF30010002 98978VAH6	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,100,000.000	1,070,707.00	1,229,745.00	159,038.00



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FXPF30010002 99AAA5635	*CHENIERE ENERGY 2/16 (2110) SPLNG DELAYED TL	400,000.000	400,000.00	398,500.00	-1,500.00
FXPF30010002 99AAA7268	*LIGHTSTONE 3/17 COV-LITE TLB	92,374.810	92,259.34	92,711.98	452.64
FXPF30010002 99AAA7433	*LIGHTSTONE 3/17 COV-LITE TLC	5,865.530	5,858.20	5,886.94	28.74
FXPF30010002 99AAA8423	*ENDO PHARMACEUTICALS 4/17 TLB	696,250.630	698,861.57	699,731.88	870.31
FXPF30010002 99AAB7820	*CAESARS RESORT 9/17 COV-LITE TL	400,000.000	399,000.00	401,572.00	2,572.00
FXPF30010002 EEBJVNTZ0	*BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/31/2049	2,000,000.000	2,023,094.88	2,523,692.54	500,597.66
FXPF30010002 EFBWLFB46	ALTICE FRANCE SA/France REGS 5.625% 05/15/2024	200,000.000	222,223.17	250,006.56	27,783.39
FXPF30010002 EL9UUKB88	*EMERALD BAY SA 144A 0.000% 10/08/2020	243,000.000	248,141.76	270,639.31	22,497.55
FXPF30010002 ENBJBQCW0	*STICHTING AK RABOBANK CER REGS STEP 12/31/2049	500,000.000	584,890.88	745,162.44	160,271.56
FXPF30010002 ENBWNH4Z0	SCHAEFFLER FINANCE BV REGS 3.250% 05/15/2025	200,000.000	224,138.59	258,061.53	33,922.94
FXPF30010002 EXB41QB03	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	440,372.661	560,283.68	719,224.72	158,941.04
FXPF30010002 EXB60WHS9	TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	197,216.900	239,215.61	313,123.07	73,907.46
FXPF30010002 EXB9JST34	TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	195,261.810	234,250.94	305,121.27	70,870.33
FXPF30010002 EXBKX5B73	LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	500,000.000	652,742.00	822,438.18	169,696.18
FXPF30010002 EXBYVYKB3	HSBC HOLDINGS PLC REGS VAR RT 12/31/2049	1,300,000.000	1,417,520.72	1,823,332.18	405,811.46
FXPF30010002 L2324EAD3	ILFC (DELOS FINANCE) 8/17 TLB	500,000.000	503,215.00	503,570.00	355.00
FXPF30010002 NAB1Z7R64	DP WORLD LTD REGS 6.850% 07/02/2037	300,000.000	353,797.60	369,019.80	15,222.20
FXPF30010002 NABDD1F35	AT&T INC 3.150% 09/04/2036	100,000.000	112,329.92	122,958.92	10,629.00
FXPF30010002 NABMJ6SQ3	UBS AG REGS 5.125% 05/15/2024	600,000.000	605,652.00	633,072.00	27,420.00
FXPF30010002 NABYZGYB3	ZIMMER BIOMET HOLDINGS INC 2.425% 12/13/2026	500,000.000	546,243.20	627,660.56	81,417.36
FXPF30010002 P9406GAB4	*TRUST F/1401 REGS 6.950% 01/30/2044 DD 01/30/14	200,000.000	212,100.00	217,500.00	5,400.00
FXPF30010002 U1065PAA9	BRASKEM AMERICA FINANCE C REGS 7.125% 07/22/2041 DD 07/22/11	200,000.000	232,750.00	237,500.00	4,750.00
TOTAL CORPORATE DEBT INSTRUMENTS			789,532,391.20	813,368,883.29	23,836,492.09

CORPORATE STOCK - PREFERRED

FXPF11010802 ED5756033	BAYERISCHE MOTOREN WERKE AG	23,445.000	1,797,770.22	2,101,321.71	303,551.49
FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	5,700.000	2,718,184.29	3,716,406.28	998,221.99
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	1,370.000	2,642,239.63	2,674,605.67	32,366.04
FXPF20010102 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	1,170,000.000	1,216,800.00	1,327,950.00	111,150.00
FXPF20010302 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	340,000.000	386,699.00	385,900.00	-799.00
FXPF20010602 02077Y208	ALPHA NAT RES HLDGS INC PFD	6,115.000	6,115.00	38,218.75	32,103.75
FXPF20010602 03634H308	ANR INC SERIES A PFD STK	6,115.000	6,115.00	140,645.00	134,530.00
FXPF20010702 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	580,000.000	622,775.00	658,300.00	35,525.00
FXPF30010002 249670AA8	DEPOSITORY TRUST & CLEARI 144A VAR RT 12/31/2049 DD 05/27/15	250,000.000	254,375.00	260,000.00	5,625.00
FXPF30010002 369604BQ5	GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16	1,884,000.000	1,947,396.80	1,941,650.40	-5,746.40
FXPF30010002 46625HHA1	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 04/23/08	1,300,000.000	1,338,740.00	1,316,250.00	-22,490.00



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FXPF30010002 59156RBP2	METLIFE INC VAR RT 12/31/2049 DD 06/01/15	400,000.000	405,000.00	415,896.00	10,896.00
FXPF30010002 63938C306	NAVIENT CORP PFD 4.283%	6,400.000	161,600.00	160,000.00	-1,600.00
FXPF30010002 759351703	REINSURANCE GROUP OF AMERICA I PFD 6.200% CUMULATIVE	8,775.000	236,749.50	241,488.00	4,738.50
FXPF30010002 902973AZ9	US BANCORP VAR RT 12/31/2049 DD 02/13/17	300,000.000	300,000.00	324,765.00	24,765.00
FXPF30010002 92339V209	VEREIT INC PFD 6.700% CUMULATIVE	8,535.000	215,850.15	218,239.95	2,389.80
FXPF30010002 949746804	WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE	1,700.000	2,023,000.00	2,226,983.00	203,983.00
FXPF30010002 949746PM7	WELLS FARGO & CO VAR RT 12/31/2049 DD 02/08/08	1,100,000.000	1,149,500.00	1,117,820.00	-31,680.00
FXPF30010002 NAB9FJWG5	KBC BANK NV REGS VAR RT 01/25/2023	200,000.000	210,900.00	200,944.00	-9,956.00
TOTAL CORPORATE STOCK - PREFERRED			17,639,809.59	19,467,383.76	1,827,574.17
CORPORATE STOCK - COMMON					
FXPF11010202 35086T109	FOUR CORNERS PROPERTY TRUST IN	96.061	1,971.17	2,468.77	497.60
FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	100,500.000	4,578,780.00	6,730,485.00	2,151,705.00
FXPF11010302 02079K107	ALPHABET INC-CL C	5,066.000	3,910,040.12	5,301,062.40	1,391,022.28
FXPF11010302 02079K305	ALPHABET INC-CL A	8,730.000	6,918,088.50	9,196,182.00	2,278,093.50
FXPF11010302 03027X100	AMERICAN TOWER CORP	53,700.000	5,675,016.00	7,661,379.00	1,986,363.00
FXPF11010302 032654105	ANALOG DEVICES INC	128,450.000	9,328,039.00	11,435,903.50	2,107,864.50
FXPF11010302 056752108	BAIDU INC ADR	38,100.000	6,264,021.00	8,923,401.00	2,659,380.00
FXPF11010302 075887109	BECTON DICKINSON AND CO	25,800.000	4,352,695.23	5,522,748.00	1,170,052.77
FXPF11010302 091727107	BITAUTO HOLDINGS LTD	93,190.000	2,191,003.85	2,963,442.00	772,438.15
FXPF11010302 12504L109	CBRE GROUP INC	156,523.000	4,928,909.27	6,779,011.13	1,850,101.86
FXPF11010302 12572Q105	CME GROUP INC	47,600.000	5,490,660.00	6,951,980.00	1,461,320.00
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	7,542.000	1,640,460.42	2,439,686.16	799,225.74
FXPF11010302 278865100	ECOLAB INC	57,400.000	6,728,428.00	7,701,932.00	973,504.00
FXPF11010302 294429105	EQUIFAX INC	42,900.000	5,122,045.24	5,058,768.00	-63,277.24
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	105,000.000	7,942,200.00	9,879,450.00	1,937,250.00
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	37,361.000	1,322,626.78	2,212,144.81	889,518.03
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	115,000.000	6,488,300.00	8,114,400.00	1,626,100.00
FXPF11010302 74164M108	PRIMERICA INC	20,400.000	1,410,660.00	2,071,620.00	660,960.00
FXPF11010302 78409V104	S&P GLOBAL INC	70,998.000	7,635,124.92	12,027,061.20	4,391,936.28
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	35,792.000	1,023,651.20	1,448,860.16	425,208.96
FXPF11010302 81761R109	SERVICEMASTER GLOBAL HOLDINGS	136,709.000	5,149,828.03	7,009,070.43	1,859,242.40
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	58,600.000	2,140,445.97	2,323,490.00	183,044.03
FXPF11010302 896288107	TRINET GROUP INC	84,616.000	2,168,830.21	3,751,873.44	1,583,043.23
FXPF11010302 92343E102	VERISIGN INC	27,400.000	2,626,149.03	3,135,656.00	509,506.97
FXPF11010302 92826C839	VISA INC	66,900.000	5,296,522.90	7,627,938.00	2,331,415.10



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FXPF11010302 98978V103	ZOETIS INC	110,300.000	5,904,359.00	7,946,012.00	2,041,653.00
FXPF11010302 AABW0BGZ7	CARSALES.COM LTD	219,941.000	1,889,832.18	2,492,669.10	602,836.92
FXPF11010302 EEB8CLHY5	PROSEGUR CIA DE SEGURIDAD SA	522,747.000	3,275,122.35	4,111,530.61	836,408.26
FXPF11010302 EEBX90C09	CELLNEX TELECOM SA	204,500.000	2,947,490.97	5,242,782.86	2,295,291.89
FXPF11010302 EEBY3DX0	GRIFOLS SA	141,400.000	2,815,794.35	4,147,196.96	1,331,402.61
FXPF11010302 EFB058TZ0	SAFRAN SA	80,368.000	5,799,836.69	8,290,821.39	2,490,984.70
FXPF11010302 EN5671511	WOLTERS KLUWER NV	95,127.000	3,841,902.70	4,966,655.25	1,124,752.55
FXPF11010302 ENB1W8P10	AALBERTS INDUSTRIES NV	87,700.000	2,861,436.18	4,464,624.23	1,603,188.05
FXPF11010302 ES4808089	SIKA AG	310.000	1,581,705.03	2,462,185.74	880,480.71
FXPF11010302 ES7050416	DORMAKABA HOLDING AG	1,342.000	999,551.33	1,249,733.20	250,181.87
FXPF11010302 EXB06QFB8	IG GROUP HOLDINGS PLC	482,682.000	2,992,707.10	4,684,902.44	1,692,195.34
FXPF11010302 EXB0744B8	BUNZL PLC	75,501.000	1,968,907.04	2,116,216.02	147,308.98
FXPF11010302 EXB1VZ0M0	HARGREAVES LANSDOWN PLC	268,369.000	4,022,431.18	6,541,911.69	2,519,480.51
FXPF11010302 EXB1ZBKY1	MONEYSUPERMARKET.COM GROUP PLC	343,614.000	1,344,403.89	1,655,702.52	311,298.63
FXPF11010302 EXB24CGK6	RECKITT BENCKISER GROUP PLC	99,680.000	8,491,582.98	9,329,726.28	838,143.30
FXPF11010302 EXB2987V6	RIGHTMOVE PLC	34,699.000	1,673,443.23	2,112,258.25	438,815.02
FXPF11010302 EXBD9WR05	UBM PLC	400,003.000	3,647,338.93	4,042,047.32	394,708.39
FXPF11010302 EXBDZT6P1	MERLIN ENTERTAINMENTS PLC	381,705.000	2,246,375.24	1,873,839.38	-372,535.86
FXPF11010302 EXBKX5CN7	JUST EAT PLC	334,515.000	2,411,859.09	3,534,143.45	1,122,284.36
FXPF11010302 EXBVYVFW2	AUTO TRADER GROUP PLC	1,169,599.000	5,910,929.36	5,581,913.56	-329,015.80
FXPF11010302 EZ4519573	KERRY GROUP PLC	59,616.000	4,269,550.37	6,693,374.48	2,423,824.11
FXPF11010302 FHBMMV2K9	TENCENT HOLDINGS LTD	132,600.000	3,374,261.22	6,886,725.59	3,512,464.37
FXPF11010302 FL6709099	BANK RAKYAT INDONESIA PERSERO	29,300,000.000	5,078,140.49	7,860,892.31	2,782,751.82
FXPF11010302 G0177J108	ALLERGAN PLC	22,700.000	4,923,869.64	3,713,266.00	-1,210,603.64
FXPF11010302 G0408V102	AON PLC	20,400.000	2,304,698.58	2,733,600.00	428,901.42
FXPF11010302 G96629103	WILLIS TOWERS WATSON PLC	60,794.000	7,433,890.32	9,161,047.86	1,727,157.54
FXPF11010302 N20146101	CIMPRESS NV	29,282.000	2,682,524.02	3,510,326.16	827,802.14
FXPF11010302 N7902X106	SENSATA TECHNOLOGIES HOLDING N	111,683.000	4,350,052.85	5,708,118.13	1,358,065.28
FXPF11010302 NAB3P7N24	SBERBANK OF RUSSIA PJSC ADR	335,060.000	3,820,976.41	5,672,565.80	1,851,589.39
FXPF11010302 Y09827109	BROADCOM LTD	27,000.000	5,899,506.62	6,936,300.00	1,036,793.38
FXPF11010402 99VVA06N3	MMODAL INC COMMON	951.000	12,838.50	12,838.50	0.00
FXPF11010402 NC99V9GV3	MMODAL INC CL A WT 31-JUL-2017	6,542.000	65.42	65.42	0.00
FXPF11010402 NC99V9GW1	MMODAL INC CL B WT 31-JUL-2017	8,627.000	86.27	86.27	0.00
FXPF11010602 02079K305	ALPHABET INC-CL A	6,380.000	5,055,831.00	6,720,692.00	1,664,861.00
FXPF11010602 036752103	ANTHEM INC	14,577.000	2,095,735.29	3,279,970.77	1,184,235.48
FXPF11010602 060505104	BANK OF AMERICA CORP	249,679.000	5,787,645.80	7,370,524.08	1,582,878.28



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FXPF11010602 101137107	BOSTON SCIENTIFIC CORP	217,974.000	4,714,777.62	5,403,575.46	688,797.84
FXPF11010602 30303M102	FACEBOOK INC	43,419.000	4,995,355.95	7,661,716.74	2,666,360.79
FXPF11010602 40415F101	HDFC BANK LTD ADR	48,718.000	3,663,243.72	4,953,159.06	1,289,915.34
FXPF11010602 47215P106	JD.COM INC	74,748.000	2,870,738.81	3,096,062.16	225,323.35
FXPF11010602 501889208	LKQ CORP	161,766.000	4,958,127.90	6,579,023.22	1,620,895.32
FXPF11010602 655044105	NOBLE ENERGY INC	118,449.000	4,368,811.75	3,451,603.86	-917,207.89
FXPF11010602 723787107	PIONEER NATURAL RESOURCES CO	28,581.000	5,026,266.42	4,940,225.85	-86,040.57
FXPF11010602 741503403	PRICELINE GROUP INC/THE	1,556.000	2,281,189.36	2,703,923.44	422,734.08
FXPF11010602 75886F107	REGENERON PHARMACEUTICALS INC	11,205.000	4,131,067.88	4,212,631.80	81,563.92
FXPF11010602 78409V104	S&P GLOBAL INC	40,220.000	4,325,258.80	6,813,268.00	2,488,009.20
FXPF11010602 79466L302	SALESFORCE.COM INC	23,529.000	1,610,795.34	2,405,369.67	794,574.33
FXPF11010602 803054204	SAP SE ADR	731.000	68,065.46	82,135.16	14,069.70
FXPF11010602 857477103	STATE STREET CORP	70,558.000	5,991,820.25	6,887,166.38	895,346.13
FXPF11010602 92826C839	VISA INC	110,579.000	8,627,373.58	12,608,217.58	3,980,844.00
FXPF11010602 AAB60QWJ9	JAMES HARDIE INDUSTRIES PLC	245,234.000	3,901,299.46	4,338,737.07	437,437.61
FXPF11010602 AAB61JC64	TREASURY WINE ESTATES LTD	510,365.000	4,072,221.43	6,370,944.48	2,298,723.05
FXPF11010602 ED4031974	ADIDAS AG	12,127.000	2,501,586.00	2,434,055.28	-67,530.72
FXPF11010602 ED4647316	AXEL SPRINGER SE	14,182.000	1,119,544.61	1,109,147.33	-10,397.28
FXPF11010602 ED4846280	SAP SE	35,645.000	3,590,358.03	3,999,895.12	409,537.09
FXPF11010602 EDB4YVF55	BRENNTAG AG	59,371.000	3,326,975.60	3,762,115.61	435,140.01
FXPF11010602 EEB3MSM24	AMADEUS IT GROUP SA	40,584.000	2,602,649.33	2,929,356.69	326,707.36
FXPF11010602 EF4834778	VIVENDI SA	105,538.000	2,790,680.42	2,841,287.28	50,606.86
FXPF11010602 EF5972643	EUROFINS SCIENTIFIC SE	4,429.000	1,891,952.50	2,699,591.01	807,638.51
FXPF11010602 ENBZ57394	ING GROEP NV	274,432.000	4,839,329.23	5,050,169.02	210,839.79
FXPF11010602 ES7147899	TEMENOS GROUP AG	30,414.000	2,533,897.49	3,901,231.40	1,367,333.91
FXPF11010602 ES7333374	LONZA GROUP AG	6,174.000	1,527,454.77	1,668,152.08	140,697.31
FXPF11010602 EX0989528	ASTRAZENECA PLC	16,942.000	1,119,642.83	1,173,645.66	54,002.83
FXPF11010602 EX3163832	INTERTEK GROUP PLC	77,946.000	3,405,772.25	5,472,411.33	2,066,639.08
FXPF11010602 EXBRJ9BJ0	FEVERTREE DRINKS PLC	123,910.000	3,091,305.81	3,816,690.38	725,384.57
FXPF11010602 FHB0190C9	TECHTRONIC INDUSTRIES CO LTD	555,000.000	3,153,978.62	3,617,265.55	463,286.93
FXPF11010602 FHB4Q1536	SAMSONITE INTERNATIONAL SA	513,300.000	2,037,884.07	2,357,267.85	319,383.78
FXPF11010602 FHB5B23W5	SANDS CHINA LTD	721,600.000	3,125,870.29	3,724,631.26	598,760.97
FXPF11010602 FHBMMV2K9	TENCENT HOLDINGS LTD	96,600.000	2,363,558.03	5,017,026.34	2,653,468.31
FXPF11010602 FJ6250024	DAIFUKU CO LTD	55,200.000	2,219,413.24	3,008,681.82	789,268.58
FXPF11010602 FJ6490992	KEYENCE CORP	7,800.000	2,950,008.19	4,370,492.77	1,420,484.58
FXPF11010602 FJ6639556	NINTENDO CO LTD	13,600.000	2,861,439.63	4,972,783.06	2,111,343.43



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FXPF11010602 FJ6805264	SHISEIDO CO LTD	126,700.000	3,213,803.42	6,125,239.36	2,911,435.94
FXPF11010602 FJ6841103	STANLEY ELECTRIC CO LTD	58,100.000	1,591,542.04	2,359,587.27	768,045.23
FXPF11010602 G27823106	DELPHI TECHNOLOGIES PLC	10,406.000	861,176.44	882,740.98	21,564.54
FXPF11010602 G47567105	IHS MARKIT LTD	301,471.000	10,675,095.56	13,611,415.65	2,936,320.09
FXPF11010602 G6095L109	APTIV PLC	42,688.000	3,338,836.86	3,621,223.04	282,386.18
FXPF11010602 KSBZBFT8	BID CORP LTD	189,206.000	3,812,218.67	4,600,089.96	787,871.29
FXPF11010602 LBB614LY2	CIELO SA	216,500.000	1,548,779.70	1,535,099.94	-13,679.76
FXPF11010602 N07059210	ASML HOLDING NV	32,216.000	3,809,548.05	5,599,785.12	1,790,237.07
FXPF11010602 SD4595734	GENMAB A/S	35,437.000	5,973,695.48	5,881,019.43	-92,676.05
FXPF11010602 Y09827109	BROADCOM LTD	12,220.000	2,160,129.40	3,139,318.00	979,188.60
FXPF11010702 01609W102	ALIBABA GROUP HOLDING LTD	84,220.000	7,395,358.20	14,522,054.60	7,126,696.40
FXPF11010702 02079K107	ALPHABET INC-CL C	7,638.000	5,895,161.16	7,992,403.20	2,097,242.04
FXPF11010702 023135106	AMAZON.COM INC	16,107.000	12,078,156.09	18,836,653.29	6,758,497.20
FXPF11010702 056752108	BAIDU INC ADR	44,654.000	7,341,564.14	10,458,413.34	3,116,849.20
FXPF11010702 09609G100	BLUEBIRD BIO INC	24,207.000	1,610,048.90	4,311,266.70	2,701,217.80
FXPF11010702 22943F100	CTRIPO.COM INTERNATIONAL LTD ADR	88,322.000	3,532,880.00	3,895,000.20	362,120.20
FXPF11010702 252131107	DEXCOM INC	31,706.000	1,892,848.20	1,819,607.34	-73,240.86
FXPF11010702 30303M102	FACEBOOK INC	86,704.000	9,975,295.20	15,299,787.84	5,324,492.64
FXPF11010702 452327109	ILLUMINA INC	64,090.000	8,206,083.60	14,003,024.10	5,796,940.50
FXPF11010702 46120E602	INTUITIVE SURGICAL INC	17,394.000	3,676,917.66	6,347,766.36	2,670,848.70
FXPF11010702 462222100	IONIS PHARMACEUTICALS INC	38,723.000	1,852,121.09	1,947,766.90	95,645.81
FXPF11010702 48205A109	JUNO THERAPEUTICS INC	55,586.000	1,047,796.10	2,540,836.06	1,493,039.96
FXPF11010702 64110L106	NETFLIX INC	30,573.000	3,784,937.40	5,868,793.08	2,083,855.68
FXPF11010702 64110W102	NETEASE INC ADR	14,988.000	4,108,421.72	5,171,909.16	1,063,487.44
FXPF11010702 67066G104	NVIDIA CORP	41,786.000	4,460,237.64	8,085,591.00	3,625,353.36
FXPF11010702 79466L302	SALESFORCE.COM INC	34,556.000	2,365,703.76	3,532,659.88	1,166,956.12
FXPF11010702 812578102	SEATTLE GENETICS INC	47,121.000	2,486,575.17	2,520,973.50	34,398.33
FXPF11010702 88160R101	TESLA INC	41,029.000	8,767,487.01	12,774,379.15	4,006,892.14
FXPF11010702 904311107	UNDER ARMOUR INC	124,004.000	3,337,597.92	1,789,377.72	-1,548,220.20
FXPF11010702 98138H101	WORKDAY INC	35,924.000	2,374,217.16	3,654,907.76	1,280,690.60
FXPF11010702 EDBR17158	ROCKET INTERNET SE	65,445.000	1,354,287.53	1,660,136.78	305,849.25
FXPF11010702 EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	186,896.000	6,392,879.07	6,518,415.90	125,536.83
FXPF11010702 EF4057800	L'OREAL SA	10,409.000	1,903,740.00	2,311,713.58	407,973.58
FXPF11010702 EF5253978	HERMES INTERNATIONAL	6,270.000	2,579,180.18	3,359,823.39	780,643.21
FXPF11010702 EF5505070	KERING SA	19,725.000	4,437,694.50	9,308,511.54	4,870,817.04
FXPF11010702 ENB929F49	ASML HOLDING NV	33,339.000	4,908,633.50	5,810,858.34	902,224.84



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FXPF11010702	FHB4TX8S5 AIA GROUP LTD	412,200.000	2,325,990.09	3,514,401.39	1,188,411.30
FXPF11010702	FHBMMV2K9 TENCENT HOLDINGS LTD	371,900.000	9,099,453.74	19,315,032.03	10,215,578.29
FXPF11010702	G06242104 ATLISSIAN CORP PLC	51,766.000	1,279,067.64	2,356,388.32	1,077,320.68
FXPF11010702	SSBXC8BS2 ATLAS COPCO AB	65,470.000	1,999,859.66	2,832,302.18	832,442.52
FXPF11010802	02079K107 ALPHABET INC-CL C	11,956.000	9,449,266.16	12,510,758.40	3,061,492.24
FXPF11010802	02079K305 ALPHABET INC-CL A	2,353.000	1,864,634.85	2,478,650.20	614,015.35
FXPF11010802	031100100 AMETEK INC	80,161.000	3,915,877.05	5,809,267.67	1,893,390.62
FXPF11010802	032095101 AMPHENOL CORP	16,500.000	1,347,545.56	1,448,700.00	101,154.44
FXPF11010802	03662Q105 ANSYS INC	13,500.000	1,248,615.00	1,992,465.00	743,850.00
FXPF11010802	053332102 AUTOZONE INC	2,300.000	1,816,517.00	1,636,151.00	-180,366.00
FXPF11010802	075887109 BECTON DICKINSON AND CO	52,275.000	8,692,881.48	11,189,986.50	2,497,105.02
FXPF11010802	09247X101 BLACKROCK INC	19,522.000	7,446,423.40	10,028,646.62	2,582,223.22
FXPF11010802	112585104 BROOKFIELD ASSET MANAGEMENT IN	130,749.000	4,305,549.16	5,692,811.46	1,387,262.30
FXPF11010802	126408103 CSX CORP	95,700.000	4,702,909.60	5,264,457.00	561,547.40
FXPF11010802	136385101 CANADIAN NATURAL RESOURCES LTD	69,800.000	2,282,629.22	2,493,256.00	210,626.78
FXPF11010802	17243V102 CINEMARK HOLDINGS INC	85,500.000	3,428,651.33	2,977,110.00	-451,541.33
FXPF11010802	20030N101 COMCAST CORP	70,000.000	2,634,245.23	2,803,500.00	169,254.77
FXPF11010802	459506101 INTERNATIONAL FLAVORS & FRAGRA	18,483.000	2,318,738.99	2,820,690.63	501,951.64
FXPF11010802	46625H100 JPMORGAN CHASE & CO	107,671.000	9,635,359.88	11,514,336.74	1,878,976.86
FXPF11010802	478160104 JOHNSON & JOHNSON	48,162.000	5,572,030.92	6,729,194.64	1,157,163.72
FXPF11010802	571748102 MARSH & MCLENNAN COS INC	55,000.000	3,730,766.52	4,476,450.00	745,683.48
FXPF11010802	66987V109 NOVARTIS AG ADR	84,500.000	6,177,099.02	7,094,620.00	917,520.98
FXPF11010802	68389X105 ORACLE CORP	65,027.000	2,500,288.15	3,074,476.56	574,188.41
FXPF11010802	693506107 PPG INDUSTRIES INC	37,140.000	3,531,646.41	4,338,694.80	807,048.39
FXPF11010802	713448108 PEPSICO INC	33,405.000	3,501,084.33	4,005,927.60	504,843.27
FXPF11010802	74005P104 PRAXAIR INC	34,934.000	4,093,915.46	5,403,591.12	1,309,675.66
FXPF11010802	775109200 ROGERS COMMUNICATIONS INC	48,917.000	1,887,217.86	2,491,342.81	604,124.95
FXPF11010802	780087102 ROYAL BANK OF CANADA	34,800.000	2,356,308.00	2,841,420.00	485,112.00
FXPF11010802	78409V104 S&P GLOBAL INC	75,745.000	8,647,324.53	12,831,203.00	4,183,878.47
FXPF11010802	82028K200 SHAW COMMUNICATIONS INC	67,900.000	1,362,074.00	1,550,157.00	188,083.00
FXPF11010802	867224107 SUNCOR ENERGY INC	68,800.000	2,283,220.60	2,526,336.00	243,115.40
FXPF11010802	874039100 TAIWAN SEMICONDUCTOR MANUFACTU ADR	99,000.000	3,518,628.10	3,925,350.00	406,721.90
FXPF11010802	891160509 TORONTO-DOMINION BANK/THE	48,115.000	2,373,994.10	2,818,576.70	444,582.60
FXPF11010802	904767704 UNILEVER PLC ADR	45,161.000	1,838,052.70	2,499,209.74	661,157.04
FXPF11010802	907818108 UNION PACIFIC CORP	54,000.000	5,577,766.80	7,241,400.00	1,663,633.20
FXPF11010802	913017109 UNITED TECHNOLOGIES CORP	29,328.000	3,214,935.36	3,741,372.96	526,437.60



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FXPF11010802 92343V104	VERIZON COMMUNICATIONS INC	147,278.000	7,827,492.59	7,795,424.54	-32,068.05
FXPF11010802 92345Y106	VERISK ANALYTICS INC	21,768.000	1,766,908.56	2,089,728.00	322,819.44
FXPF11010802 92826C839	VISA INC	63,837.000	5,494,549.52	7,278,694.74	1,784,145.22
FXPF11010802 949746101	WELLS FARGO & CO	166,346.000	9,166,392.31	10,092,211.82	925,819.51
FXPF11010802 AABSM5T16	APN OUTDOOR GROUP LTD	505,300.000	2,103,365.57	1,948,436.55	-154,929.02
FXPF11010802 AABSXN8D2	OOH!MEDIA LTD	141,597.000	477,633.20	498,375.42	20,742.22
FXPF11010802 ED4354335	FUCHS PETROLUB SE	46,312.000	2,263,742.51	2,245,034.22	-18,708.29
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	63,296.000	5,176,683.30	7,357,365.00	2,180,681.70
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	56,617.000	5,971,906.79	7,141,897.11	1,169,990.32
FXPF11010802 EFB28DTJ8	BUREAU VERITAS SA	129,830.000	2,521,032.12	3,552,957.90	1,031,925.78
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	76,209.000	1,679,972.16	2,205,891.15	525,918.99
FXPF11010802 EN5671511	WOLTERS KLUWER NV	145,000.000	6,664,623.26	7,570,563.68	905,940.42
FXPF11010802 ES7110384	ROCHE HOLDING AG	26,912.000	6,159,031.05	6,807,396.61	648,365.56
FXPF11010802 ESB1TSL13	VZ HOLDING AG	6,071.000	1,824,854.13	2,058,969.21	234,115.08
FXPF11010802 EX0182660	DIPLOMA PLC	243,162.000	3,121,811.87	4,101,849.32	980,037.45
FXPF11010802 EX0242498	DCC PLC	61,333.000	4,595,116.63	6,193,577.31	1,598,460.68
FXPF11010802 EX0405202	HALMA PLC	294,301.000	3,263,785.94	5,016,257.54	1,752,471.60
FXPF11010802 EX3163832	INTERTEK GROUP PLC	95,058.000	4,117,721.27	6,673,805.92	2,556,084.65
FXPF11010802 EXBYZDVK3	SOFTCAT PLC	134,946.000	932,903.60	949,250.65	16,347.05
FXPF11010802 EXBYZWX78	CRODA INTERNATIONAL PLC	145,480.000	6,388,593.22	8,706,346.62	2,317,753.40
FXPF11010802 FH6073552	CHINA MOBILE LTD	582,000.000	6,169,561.86	5,900,182.92	-269,378.94
FXPF11010802 FHB4TX8S5	AIA GROUP LTD	493,000.000	4,181,487.51	4,203,299.09	21,811.58
FXPF11010802 FHBMMV2K9	TENCENT HOLDINGS LTD	124,200.000	3,752,013.85	6,450,462.43	2,698,448.58
FXPF11010802 FHBWGCGF1	FUYAO GLASS INDUSTRY GROUP CO	468,400.000	1,520,538.57	1,974,310.82	453,772.25
FXPF11010802 FJ6639978	NIHON KOHDEN CORP	25,400.000	563,379.82	589,622.74	26,242.92
FXPF11010802 FJB0FS5D1	SEVEN & I HOLDINGS CO LTD	86,000.000	3,368,722.92	3,575,126.57	206,403.65
FXPF11010802 FJB0MKZN5	TSURUHA HOLDINGS INC	30,700.000	2,932,488.29	4,175,091.08	1,242,602.79
FXPF11010802 FM6175208	DBS GROUP HOLDINGS LTD	306,600.000	3,679,964.01	5,701,144.86	2,021,180.85
FXPF11010802 FM6916783	UNITED OVERSEAS BANK LTD	142,113.000	2,092,436.53	2,812,697.43	720,260.90
FXPF11010802 FZ6353418	FRUTAROM INDUSTRIES LTD	49,293.000	2,524,430.71	4,635,883.37	2,111,452.66
FXPF11010802 G0408V102	AON PLC	85,272.000	9,510,386.16	11,426,448.00	1,916,061.84
FXPF11010802 G47567105	IHS MARKIT LTD	80,664.000	2,856,312.24	3,641,979.60	785,667.36
FXPF11010802 G96629103	WILLIS TOWERS WATSON PLC	27,722.000	3,426,534.80	4,177,428.18	750,893.38
FXPF11010802 NCB15C4L4	CONSTELLATION SOFTWARE INC	11,596.000	5,287,545.72	7,052,463.32	1,764,917.60
FXPF11010802 SSB3K7KL6	LOOMIS AB	65,387.000	1,951,259.91	2,752,044.00	800,784.09
FXPF15010302 371559105	GENESEE & WYOMING INC	23,400.000	1,528,529.81	1,842,282.00	313,752.19



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FXPF15010302 655844108	NORFOLK SOUTHERN CORP	70,700.000	7,792,671.90	10,244,430.00	2,451,758.10
FXPF15010302 69331C108	PG&E CORP	186,400.000	10,564,389.45	8,356,312.00	-2,208,077.45
FXPF15010302 907818108	UNION PACIFIC CORP	24,800.000	2,568,115.81	3,325,680.00	757,564.19
FXPF15010302 AA6200882	TRANSURBAN GROUP	597,010.000	4,781,353.20	5,804,205.55	1,022,852.35
FXPF15010302 AAB0T9JZ8	SPARK INFRASTRUCTURE GROUP	2,084,107.000	3,622,310.95	4,091,511.57	469,200.62
FXPF15010302 AAB5W7K28	MACQUARIE ATLAS ROADS GROUP	598,432.000	2,232,193.68	2,944,119.97	711,926.29
FXPF15010302 AABFD1C86	TRANSURBAN GROUP	41,515.000	362,052.32	398,093.94	36,041.62
FXPF15010302 ED7107557	FRAPORT AG FRANKFURT AIRPORT S	64,088.000	3,798,340.59	7,069,258.11	3,270,917.52
FXPF15010302 EE4065665	ABERTIS INFRAESTRUCTURAS SA	384,053.000	5,393,955.80	8,554,719.13	3,160,763.33
FXPF15010302 EE7383073	ENAGAS SA	146,453.000	4,243,183.14	4,197,796.40	-45,386.74
FXPF15010302 EEBD6FXN0	RED ELECTRICA CORP SA	225,700.000	4,643,431.49	5,070,794.68	427,363.19
FXPF15010302 EFB00ZQQ8	SES SA	447,845.000	9,615,267.67	6,996,417.31	-2,618,850.36
FXPF15010302 EFB0M7KJ8	EUTELSAT COMMUNICATIONS SA	303,108.000	5,907,818.19	7,022,841.41	1,115,023.22
FXPF15010302 EFB1XH021	VINCI SA	111,914.000	7,774,655.23	11,442,996.10	3,668,340.87
FXPF15010302 EI4063984	ASTM SPA	33,273.000	363,230.12	968,090.71	604,860.59
FXPF15010302 EI7251479	SNAM SPA	2,571,396.000	10,597,993.26	12,597,947.85	1,999,954.59
FXPF15010302 EI7307420	SOCIETA INIZIATIVE AUTOSTRADAL	79,300.000	677,497.57	1,477,867.79	800,370.22
FXPF15010302 EI7598002	HERA SPA	512,956.000	1,185,960.42	1,792,436.51	606,476.09
FXPF15010302 EI7667161	ATLANTIA SPA	422,480.000	10,216,434.85	13,352,504.06	3,136,069.21
FXPF15010302 EIB01BN53	TERNA RETE ELETTRICA NAZIONALE	2,274,198.000	10,703,760.77	13,228,271.10	2,524,510.33
FXPF15010302 EIBD2Z8S8	ITALGAS SPA	820,708.000	3,403,209.24	5,016,226.39	1,613,017.15
FXPF15010302 EPB233HR8	REN - REDES ENERGETICAS NACION	635,542.000	1,779,544.25	1,891,870.75	112,326.50
FXPF15010302 EXB18V862	PENNON GROUP PLC	548,703.000	5,712,647.54	5,811,880.01	99,232.47
FXPF15010302 EXB39J2M5	UNITED UTILITIES GROUP PLC	712,071.000	8,259,425.75	7,990,192.31	-269,233.44
FXPF15010302 EXBDR05C3	NATIONAL GRID PLC	797,293.000	9,734,236.87	9,438,286.96	-295,949.91
FXPF20010602 02077Y109	ALPHA NATURAL RESOURCES HOLDIN	1,877.000	688.00	9,854.25	9,166.25
FXPF20010602 03634H100	ANR INC	1,877.000	2,279.00	37,070.75	34,791.75
FXPF20010602 21241B100	CONTURA ENERGY INC	8,862.000	626,679.02	527,289.00	-99,390.02
FXPF20010602 21241B118	CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	532.00	5,022.00	4,490.00
FXPF20010602 AAB04NW22	ATLAS IRON LTD	9,641,928.000	127,782.44	233,784.46	106,002.02
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	442,078.56	517,494.88	75,416.32
FXPF99910002 591324207	METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00
FXPF99910002 60975R105	MONOGENESIS CORP	2.000	0.00	0.00	0.00



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FXPF99910002 88650T104	TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
<u>TOTAL CORPORATE STOCK - COMMON</u>			<u>923,956,398.00</u>	<u>1,199,923,941.65</u>	<u>275,967,543.65</u>
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF40010502 999220635	KINETIC VENTURES VIII LP	9,390,819.000	8,868,295.07	9,390,819.00	522,523.93
FXPF40010802 999174733	OCM OPPORTUNITIES FUND VII LP	678,784.000	109,776.81	678,784.00	569,007.19
FXPF40010902 999179930	OCM OPPORTUNITIES FUND VII-B	664,539.000	726,387.04	664,539.00	-61,848.04
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	2,292,458.000	9,353,459.82	2,292,458.00	-7,061,001.82
FXPF40011302 99VVB914	TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	5,519,219.48	5,426,695.61	-92,523.87
FXPF40011302 99VVBHFG0	TENOR OPPORTUNITY D 201009LTD	36,327.231	56,167,005.53	59,088,320.45	2,921,314.92
FXPF40011302 99VVBHFG8	TENOR OPPORTUNITY D 201009TOL	5,358.030	7,641,744.00	7,434,704.90	-207,039.10
FXPF40012202 99VVAA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	79,569,892.02	93,493,191.97	13,923,299.95
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	46,380.217	44,158,134.64	40,613,023.88	-3,545,110.76
FXPF40012802 99VVBHQR4	NEW MOUNTAIN PARTNERS V LP	3,206,501.000	3,206,501.00	3,206,501.00	0.00
FXPF40012902 99VVBKB85	TRIVE CAPITAL FUND III LP	92,202.000	92,202.00	92,202.00	0.00
FXPF50011202 99VVB438	MONTAUK TRIGUARD FUND VII LP	7,247,934.110	4,797,599.63	7,247,934.11	2,450,334.48
FXPF70010202 999149453	RREEF AMERICAN REIT III INC	421,447.599	434,854.69	412,642.29	-22,212.40
FXPF70010302 999272271	UBS TRUMBULL PROPERTY FUND LP	28,519.730	322,871,853.91	315,431,451.62	-7,440,402.29
<u>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</u>			<u>543,516,925.64</u>	<u>545,473,267.83</u>	<u>1,956,342.19</u>
REAL ESTATE					
FXPF50011102 99VVB251	PRU EMERG MKTS BLEND DEBT FUND	5,281,335.020	54,044,249.82	63,900,229.71	9,855,979.89
FXPF70010002 999G11062	PRISA I REAL ESTATE FUND	3,809.929	212,780,609.10	227,601,317.49	14,820,708.39
FXPF70010102 999G11070	PRISA II REAL ESTATE FUND	1,073.430	34,783,879.66	37,585,635.51	2,801,755.85
FXPF80010902 99VVBCEJ2	HIGHLINE CAPITAL QUALIFIED FUND LTD	750,000.000	73,498,702.50	78,049,961.25	4,551,258.75
FXPF80011002 99VVB138	CAXTON GLOBAL INVESTMENTS A(01-2012)T2	366,658.258	53,063,026.90	46,042,648.03	-7,020,378.87
FXPF80011202 99VVBKGX5	CLASS A SUBCLASS A SERIES 08-17	65,000.000	65,000,000.00	66,821,427.01	1,821,427.01
FXPF80011402 99VVBMUJ6	SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	1,400,000.000	140,000,000.00	140,000,000.00	0.00
<u>TOTAL REAL ESTATE</u>			<u>633,170,467.98</u>	<u>660,001,219.00</u>	<u>26,830,751.02</u>
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002 996194627	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,520.453	37,752,595.76	39,074,659.21	1,322,063.45
FXPF00010002 99A208927	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	405,811.320	405,811.32	405,811.32	0.00
FXPF00010002 99A208943	METRO LIFE SEP A/C 45	235,091.757	178,811,261.97	185,148,934.67	6,337,672.70
FXPF99910002 999G11120	JOHN HANCOCK MUTUAL INS GAC 229	1,607,502.300	1,607,502.30	1,607,502.30	0.00
<u>TOTAL UNALLOCATED INSURANCE CONTRACTS</u>			<u>218,577,171.35</u>	<u>226,236,907.50</u>	<u>7,659,736.15</u>



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OTHER INVESTMENTS					
FXPF20010102 072024NU2	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/2040 DD 07/01/10	155,000.000	209,251.55	223,637.10	14,385.55
FXPF20010102 072024PY2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	370,000.000	519,369.00	584,392.80	65,023.80
FXPF20010102 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	2,680,000.000	3,785,205.20	3,998,184.80	212,979.60
FXPF20010102 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	2,500,000.000	2,622,250.00	2,643,750.00	21,500.00
FXPF20010102 20772G4Z8	CONNECTICUT ST 5.632% 12/01/2029 DD 12/23/09	805,000.000	938,919.80	931,763.35	-7,156.45
FXPF20010102 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	695,000.000	836,376.90	867,714.45	31,337.55
FXPF20010102 235241LS3	DALLAS TX AREA RAPID TRANSIT S 5.999% 12/01/2044 DD 06/25/09	670,000.000	874,028.40	924,492.80	50,464.40
FXPF20010102 455780CB0	INDONESIA GOVERNMENT INTE 144A 4.750% 07/18/2047 DD 07/18/17	750,000.000	744,067.50	799,560.00	55,492.50
FXPF20010102 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	165,000.000	221,062.05	227,884.80	6,822.75
FXPF20010102 59259NZN6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	580,000.000	735,672.00	775,993.60	40,321.60
FXPF20010102 59259YCA5	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	1,005,000.000	1,291,404.90	1,317,886.65	26,481.75
FXPF20010102 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	1,005,000.000	1,233,145.05	1,288,249.20	55,104.15
FXPF20010102 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	500,000.000	618,415.00	641,875.00	23,460.00
FXPF20010102 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	555,000.000	667,670.55	678,526.35	10,855.80
FXPF20010102 698299BG8	PANAMA GOVERNMENT INTERNATIONA 4.500% 05/15/2047 DD 05/15/17	1,000,000.000	1,080,000.00	1,076,500.00	-3,500.00
FXPF20010102 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	2,000,000.000	1,997,500.00	1,986,360.00	-11,140.00
FXPF20010102 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	900,000.000	1,127,376.00	1,146,609.00	19,233.00
FXPF20010102 73358WCX0	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	655,000.000	790,401.60	859,117.65	68,716.05
FXPF20010102 760942BA9	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	1,000,000.000	1,108,500.00	1,110,000.00	1,500.00
FXPF20010102 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	490,000.000	638,386.70	692,227.90	53,841.20
FXPF20010102 91087BAB6	MEXICO GOVERNMENT INTERNATIONA 4.350% 01/15/2047 DD 08/11/16	3,000,000.000	2,920,500.00	2,865,000.00	-55,500.00
FXPF20010102 93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	845,000.000	997,269.00	1,006,555.55	9,286.55
FXPF20010102 99F700C8A	US ULTRA BOND (CBT) EXP MAR 18	-45.000	0.00	17,812.50	17,812.50
FXPF20010302 045167AW3	ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	1,045,000.000	1,331,862.95	1,314,610.00	-17,252.95
FXPF20010302 072024NV0	BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	1,665,000.000	2,602,937.15	2,630,400.30	27,463.15
FXPF20010302 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	3,435,000.000	5,345,146.61	5,405,350.35	60,203.74
FXPF20010302 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	680,000.000	1,077,056.90	1,085,912.40	8,855.50
FXPF20010302 167486PG8	CHICAGO IL 5.432% 01/01/2042 DD 05/30/12	155,000.000	152,237.90	149,266.55	-2,971.35
FXPF20010302 167486SD2	CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	1,900,000.000	2,060,873.00	2,024,925.00	-35,948.00
FXPF20010302 168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	1,200,000.000	1,218,000.00	1,232,400.00	14,400.00
FXPF20010302 195325DL6	COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17	2,525,000.000	2,577,400.00	2,570,450.00	-6,950.00
FXPF20010302 235241LW4	DALLAS TX AREA RAPID TRANSIT S 5.022% 12/01/2048 DD 10/07/10	570,000.000	703,374.30	710,733.00	7,358.70
FXPF20010302 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2040 DD 07/23/14	625,000.000	727,156.25	730,600.00	3,443.75
FXPF20010302 4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	955,000.000	955,000.00	981,472.60	26,472.60



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	1,270,000.000	1,289,735.80	1,267,891.80	-21,844.00
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	230,310.00	244,132.00	13,822.00
FXPF20010302 47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	561,795.00	559,670.00	-2,125.00
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,450,000.000	1,873,661.50	1,849,025.50	-24,636.00
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	2,360,000.000	3,298,749.00	3,259,443.20	-39,305.80
FXPF20010302 59259NZH9	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	565,000.000	876,552.30	874,275.35	-2,276.95
FXPF20010302 59259YBF5	MET TRANSPRTN AUTH NY REVENUE 5.871% 11/15/2039 DD 10/15/09	95,000.000	122,816.00	122,427.45	-388.55
FXPF20010302 59259YBY4	MET TRANSPRTN AUTH NY REVENUE 6.668% 11/15/2039 DD 01/13/10	100,000.000	141,989.00	141,543.00	-446.00
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	422,462.10	438,578.50	16,116.40
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	715,000.000	714,635.45	726,690.25	12,054.80
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	590,000.000	905,473.00	910,676.80	5,203.80
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	2,055,000.000	3,059,913.90	3,070,026.15	10,112.25
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	290,000.000	394,933.60	391,592.80	-3,340.80
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,300,000.000	2,894,849.00	2,887,558.00	-7,291.00
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	1,210,000.000	1,542,471.70	1,553,337.50	10,865.80
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	324,812.70	330,093.90	5,281.20
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	670,000.000	1,015,606.10	1,019,264.30	3,658.20
FXPF20010302 677632PA3	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	240,000.000	271,252.80	269,580.00	-1,672.80
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	570,023.75	568,214.00	-1,809.75
FXPF20010302 698299AK0	PANAMA GOVERNMENT INTERNATIONAL 9.375% 04/01/2029 DD 03/31/99	1,330,000.000	2,008,167.00	2,014,950.00	6,783.00
FXPF20010302 698299BB9	PANAMA GOVERNMENT INTERNATIONAL 4.300% 04/29/2053 DD 04/29/13	240,000.000	249,300.00	250,560.00	1,260.00
FXPF20010302 718286AY3	PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05	440,000.000	697,708.00	695,134.00	-2,574.00
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	1,650,000.000	2,212,402.50	2,206,743.00	-5,659.50
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	650,000.000	673,062.00	669,110.00	-3,952.00
FXPF20010302 718286CA3	PHILIPPINE GOVERNMENT INTERNAT 3.700% 03/01/2041 DD 03/01/16	900,000.000	897,750.00	895,059.00	-2,691.00
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	950,000.000	951,900.00	943,521.00	-8,379.00
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,390,000.000	1,590,048.80	1,605,074.70	15,025.90
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	294,036.75	298,451.65	4,414.90
FXPF20010302 748148QR7	PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	2,400,000.000	3,482,544.00	3,414,120.00	-68,424.00
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	1,040,000.000	1,039,815.50	1,038,263.20	-1,552.30
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	240,827.40	242,384.40	1,557.00
FXPF20010302 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	350,000.000	485,369.50	479,118.50	-6,251.00
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	265,000.000	258,915.60	261,078.00	2,162.40
FXPF20010302 80413TAE9	SAUDI GOVERNMENT INTERNAT 144A 3.625% 03/04/2028 DD 10/04/17	820,000.000	813,620.40	812,620.00	-1,000.40
FXPF20010302 80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	2,750,000.000	2,800,322.00	2,808,575.00	8,253.00
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	915,000.000	1,211,121.45	1,201,212.00	-9,909.45



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSION 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,395,375.50	1,381,656.00	-13,719.50
FXPF20010302 91086QAN8	MEXICO GOVERNMENT INTERNATIONAL 7.500% 04/08/2033 DD 04/11/03	330,000.000	450,120.00	451,440.00	1,320.00
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	3,470,000.000	3,467,112.74	3,508,170.00	41,057.26
FXPF20010302 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	3,710,000.000	3,647,047.50	3,658,060.00	11,012.50
FXPF20010302 91087BAD2	MEXICO GOVERNMENT INTERNATIONAL 4.600% 02/10/2048 DD 10/10/17	1,670,000.000	1,642,542.00	1,649,125.00	6,583.00
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	170,000.000	240,922.30	239,144.10	-1,778.20
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	860,000.000	1,212,419.05	1,219,299.40	6,880.35
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2039 DD 03/01/12	1,895,000.000	2,115,780.35	2,115,274.80	-505.55
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	1,190,000.000	1,209,498.30	1,240,955.80	31,457.50
FXPF20010302 99F106C8A	US 10YR ULTRA FUTURE (CBT) EXP MAR 18	11.000	0.00	-1,375.00	-1,375.00
FXPF20010302 99F139C8A	US 10YR NOTE FUTURE (CBT) EXP MAR 18	-33.000	0.00	515.63	515.63
FXPF20010302 99F700C8A	US ULTRA BOND (CBT) EXP MAR 18	-68.000	0.00	-54,129.64	-54,129.64
FXPF20010702 072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	290,000.000	391,688.50	428,422.80	36,734.30
FXPF20010702 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	800,000.000	1,163,600.00	1,258,888.00	95,288.00
FXPF20010702 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	1,320,000.000	1,868,262.00	1,969,255.20	100,993.20
FXPF20010702 168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	260,000.000	259,586.60	267,020.00	7,433.40
FXPF20010702 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	630,000.000	663,138.00	721,350.00	58,212.00
FXPF20010702 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	995,000.000	965,527.00	1,052,212.50	86,685.50
FXPF20010702 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	340,000.000	416,255.20	424,493.40	8,238.20
FXPF20010702 38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	500,000.000	575,860.00	611,775.00	35,915.00
FXPF20010702 544495UG7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	500,000.000	616,575.00	659,690.00	43,115.00
FXPF20010702 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	545,000.000	677,593.05	694,978.55	17,385.50
FXPF20010702 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	50,000.000	67,845.00	69,056.00	1,211.00
FXPF20010702 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	910,000.000	1,328,796.20	1,404,603.20	75,807.00
FXPF20010702 64966HYM6	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	135,000.000	173,109.15	175,832.10	2,722.95
FXPF20010702 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	500,000.000	694,710.00	760,645.00	65,935.00
FXPF20010702 677632MV0	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	520,000.000	603,288.40	629,943.60	26,655.20
FXPF20010702 698299BG8	PANAMA GOVERNMENT INTERNATIONAL 4.500% 05/15/2047 DD 05/15/17	220,000.000	219,906.20	236,830.00	16,923.80
FXPF20010702 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	445,000.000	557,865.35	566,934.45	9,069.10
FXPF20010702 73358WRP1	PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14	500,000.000	565,400.00	619,690.00	54,290.00
FXPF20010702 760942BA9	URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	890,000.000	827,255.00	987,900.00	160,645.00
FXPF20010702 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	330,000.000	431,009.70	444,371.40	13,361.70
FXPF20010702 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	100,000.000	129,733.00	136,891.00	7,158.00
FXPF20010702 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	245,000.000	321,589.45	346,113.95	24,524.50
FXPF20010702 80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	1,065,000.000	1,058,503.50	1,087,684.50	29,181.00
FXPF20010702 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	15,000.000	19,122.90	19,692.00	569.10



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 88283LHU3	TEXAS ST TRANSPRTN COMMISSION 5.178% 04/01/2030 DD 08/05/10	600,000.000	702,932.00	720,864.00	17,932.00
FXPF20010702 91086QAZ1	MEXICO GOVERNMENT INTERNATIONAL 5.750% 10/12/2039 DD 10/12/10	915,000.000	859,917.00	974,475.00	114,558.00
FXPF20010702 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	425,000.000	388,195.00	419,050.00	30,855.00
FXPF20010702 91087BAB6	MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16	880,000.000	766,832.00	840,400.00	73,568.00
FXPF20010702 91412F7Y7	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	580,000.000	723,103.40	758,616.80	35,513.40
FXPF20010702 9151375R0	UNIV OF TEXAS TX 4.794% 08/15/2046 DD 09/23/10	250,000.000	284,782.50	300,237.50	15,455.00
FXPF20010702 93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	415,000.000	492,941.15	494,343.85	1,402.70
FXPF25010002 99F106C8A	US 10YR ULTRA FUTURE (CBT) EXP MAR 18	9,742.000	0.00	-3,500,147.66	-3,500,147.66
FXPF25010002 99F133C8A	US LONG BOND FUTURE (CBT) EXP MAR 18	6,003.000	0.00	-546.76	-546.76
FXPF30010002 02765UEH3	AMERICAN MUNI PWR-OHIO INC OHR 7.734% 02/15/2033 DD 12/21/10	300,000.000	409,674.00	429,045.00	19,371.00
FXPF30010002 02765UEJ9	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	500,000.000	707,115.00	780,520.00	73,405.00
FXPF30010002 040114GK0	ARGENTINE REPUBLIC GOVERNMENT STEP 12/31/2038 DD 09/30/2005	2,400,000.000	1,708,904.00	1,764,360.00	55,456.00
FXPF30010002 040114HL7	ARGENTINE REPUBLIC GOVERNMENT 6.875% 01/26/2027 DD 01/26/17	500,000.000	495,560.00	546,250.00	50,690.00
FXPF30010002 105756BW9	BRAZILIAN GOVERNMENT INTERNATI 5.000% 01/27/2045 DD 08/01/14	3,475,000.000	2,818,920.00	3,238,700.00	419,780.00
FXPF30010002 13077CTL8	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10	300,000.000	378,282.00	413,040.00	34,758.00
FXPF30010002 167486FA2	CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	100,000.000	98,627.00	103,711.00	5,084.00
FXPF30010002 167486PG8	CHICAGO IL 5.432% 01/01/2042 DD 05/30/12	300,000.000	245,103.00	288,903.00	43,800.00
FXPF30010002 167486VW6	CHICAGO IL 7.750% 01/01/2042 DD 07/21/15	300,000.000	303,912.00	333,207.00	29,295.00
FXPF30010002 29271NAE0	EFIH 6/17 DIP TL 0.000% 06/30/2018 DD 06/08/17	1,159,068.800	1,148,265.61	1,161,549.21	13,283.60
FXPF30010002 626207YM0	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	900,000.000	1,092,114.00	1,133,640.00	41,526.00
FXPF30010002 646136WV9	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	4,000,000.000	4,233,920.00	4,155,280.00	-78,640.00
FXPF30010002 80413TAC3	SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	1,100,000.000	1,053,613.00	1,097,800.00	44,187.00
FXPF30010002 80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	200,000.000	198,780.00	204,260.00	5,480.00
FXPF30010002 88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07	425,000.000	380,387.75	413,104.25	32,716.50
FXPF30010002 88880NAT6	TOBACCO SETTLEMENT FING CORP V 6.706% 06/01/2046 DD 05/03/07	300,000.000	237,270.00	270,522.00	33,252.00
FXPF30010002 91086QBE7	MEXICO GOVERNMENT INTERNATIONAL 5.550% 01/21/2045 DD 01/21/14	5,360,000.000	5,480,600.00	6,030,000.00	549,400.00
FXPF30010002 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	2,953,000.000	2,650,317.50	2,911,658.00	261,340.50
FXPF30010002 93976AAH5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	2,000,000.000	2,521,340.00	2,596,960.00	75,620.00
FXPF30010002 99F139C8A	US 10YR NOTE FUTURE (CBT) EXP MAR 18	22.000	0.00	-13,687.51	-13,687.51
FXPF30010002 99F183C8A	US 5YR TREAS NTS FUTURE (CBT) EXP MAR 18	-62.000	0.00	35,133.70	35,133.70
FXPF30010002 99F217C8A	US 2YR TREAS NTS FUT (CBT) EXP MAR 18	-179.000	0.00	85,217.51	85,217.51
FXPF30010002 99QAC1WY8	CCP CDS SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20 ICE	33,850,000.000	636,742.92	685,834.85	49,091.93
FXPF30010002 99QAC6QG3	CCP CDX SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	1,050,000.000	20,814.87	23,733.15	2,918.28
FXPF30010002 99QADASK2	CCP_SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	2,050,000.000	46,522.71	46,922.45	399.74
FXPF30010002 99QADF492	CCP CDX SP UL CDX.NA.IG.28 1.000% 06/20/2022 DD 03/20/17	73,000,000.000	1,430,234.25	1,628,995.00	198,760.75
FXPF30010002 99QADG847	CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	100,000.000	0.00	-205.42	-205.42



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QADNS57	TRS FL UL IBXHY INDEX R US0003M 2020 MAR 20	300,000.000	0.00	10.72	10.72
FXPF30010002 99QADP383	TRS EL IBXLLTR INDEX R US0003M 2018 MAR 20	100,000.000	0.00	0.91	0.91
FXPF30010002 AAF212C8U	AUST 10Y BOND FUTURE (SFE) EXP MAR 18	1.000	0.00	-639.26	-639.26
FXPF30010002 EDF306C8S	EURO-BUND FUTURE (EUX) EXP MAR 18	-2.000	0.00	4,190.79	4,190.79
FXPF30010002 EX9QF2LQ7	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 MAR 21	6,100,000.000	0.01	-158,438.21	-158,438.22
FXPF30010002 EX9QF2W69	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 1.00% 2023 MAR 21	5,400,000.000	24,747.27	-24,726.12	-49,473.39
FXPF30010002 EX9QFDR12	CCP_IFL P UK RPI ALL ITEMS NSA PAY 3.585% 2046 OCT 15 LCH	100,000.000	0.01	4,964.70	4,964.69
FXPF30010002 EX9QFMS11	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 MAR 21	1,050,000.000	0.03	-112,547.76	-112,547.79
FXPF30010002 FJ9QCT5X4	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	309,000,000.000	-78,636.56	-135,594.72	-56,958.16
FXPF30010002 FJ9QEX604	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	60,000,000.000	-29,747.48	-53,257.36	-23,509.88
FXPF30010002 FJ9QF30B1	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.30% 2028 MAR 20	608,100,000.000	9,309.52	23,087.02	13,777.50
FXPF30010002 FJ9QF41H5	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2022 DEC 20	10,000,000.000	2,533.43	2,401.44	-131.99
FXPF30010002 FJ9QFPSV8	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.45% 2029 MAR 20	230,000,000.000	0.03	-4,306.63	-4,306.66
FXPF30010002 FJ9QFQ6X6	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.42% 2029 MAR 25	30,000,000.000	0.01	397.65	397.64
FXPF30010002 FJBF2JW91	JAPAN TREASURY DISCOUNT BILL 0.000% 02/05/2018	166,600,000.000	1,468,468.30	1,479,483.45	11,015.15
FXPF30010002 FJBF92QZ0	JAPAN TREASURY DISCOUNT BILL 0.000% 02/13/2018	158,400,000.000	1,396,298.22	1,406,772.01	10,473.79
FXPF30010002 FLBP0S1C3	INDONESIA GOVERNMENT INTE 144A 2.875% 07/08/2021	500,000.000	550,118.05	652,838.94	102,720.89
FXPF30010002 KS6148784	REPUBLIC OF SOUTH AFRICA GOVER 10.500% 12/21/2026	1,600,000.000	129,003.88	144,348.95	15,345.07
FXPF30010002 KS9QF7Y03	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.25% 2023 MAR 22	23,200,000.000	323.40	68,258.09	67,934.69
FXPF30010002 LABDT5B01	ARGENTINA TREASURY BILL 0.000% 06/15/2018	7,200,000.000	351,795.95	342,125.06	-9,670.89
FXPF30010002 LABF116H4	ARGENTINA POM POLITICA MONETAR VAR RT 06/21/2020	7,600,000.000	481,592.72	431,978.75	-49,613.97
FXPF30010002 LB9QF52H1	CCP_ZCS. P BRL-CDI 1D CME REC 9.65% 2025 JAN 02	8,300,000.000	0.01	-37,358.03	-37,358.04
FXPF30010002 LB9QF7C94	CCP_ZCS. P BRL-CDI 1D CME REC 10.23% 2025 JAN 02	6,600,000.000	0.00	6,279.46	6,279.46
FXPF30010002 LB9QF7VE2	CCP_ZCS. P BRL-CDI 1D CME REC 10.20% 2025 JAN 02	6,200,000.000	0.00	3,584.94	3,584.94
FXPF30010002 LB9QFQNF6	CCP_ZCS. P BRL-CDI 1D CME REC 10.30% 2025 JAN 02	5,000,000.000	27,366.31	8,535.69	-18,830.62
FXPF30010002 LC9QF7US0	IRS P CLP-CLICP-BLOOMBERG 6M R 3.81% 2024 NOV 14	1,000,000,000.000	0.00	-8,483.35	-8,483.35
FXPF30010002 LM9QDSZS9	CCP IRS P TI28D R 5.610% CME 2021 JUL 07	1,900,000.000	-1,500.02	-6,831.68	-5,331.66
FXPF30010002 LM9QE7Q62	CCP IRS P TIE28D 100BPS R 6.08 6.080% R 10 CME	4,000,000.000	0.00	-23,268.16	-23,268.16
FXPF30010002 LM9QE9X52	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.93% 2023 AUG 04	7,500,000.000	-35,493.07	-34,188.59	1,304.48
FXPF30010002 LM9QE9YK8	CCP_IRS. P MXN-TIIE-BANXICO 28 5.935% 94% 2023 AUG 04	7,500,000.000	-35,297.70	-34,012.87	1,284.83
FXPF30010002 LM9QF3C32	CCP_IRS. P MXN-TIIE-BANXICO 28 7.380% 38% 2037 AUG 14	56,200,000.000	5,281.83	-236,071.54	-241,353.37
FXPF30010002 LM9QF56E0	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.35% 2027 SEP 30	14,600,000.000	0.00	-32,217.87	-32,217.87
FXPF30010002 LM9QFPXD8	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.73% 2027 FEB 25	10,000,000.000	0.00	-7,716.23	-7,716.23
FXPF30010002 LM9QFPZW4	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.74% 2027 FEB 22	3,400,000.000	3,185.83	-2,504.76	-5,690.59
FXPF30010002 NA9QCWFF5	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	400,000.000	-6,182.04	902.76	7,084.80
FXPF30010002 NA9QD9D00	CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	400,000.000	-2,842.32	5,491.81	8,334.13



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QDVXW9 CDS SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	500,000.000	-27,921.04	1,005.53	28,926.57
FXPF30010002	NA9QE3428 CDS SP UL BHP BILLITON LIMITE R 100BPS 2021 JUN 20	300,000.000	68.77	7,002.76	6,933.99
FXPF30010002	NA9QE6XP8 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	5,000,000.000	210,014.81	252,182.85	42,168.04
FXPF30010002	NA9QEH724 CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,200,000.000	-13,811.70	5,210.39	19,022.09
FXPF30010002	NA9QEHWD2 CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,200,000.000	-13,811.70	5,210.39	19,022.09
FXPF30010002	NA9QEJAV2 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	1,600,000.000	-6,466.15	1,517.41	7,983.56
FXPF30010002	NA9QEJG20 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	1,400,000.000	-6,067.99	887.18	6,955.17
FXPF30010002	NA9QEWKU4 CDX SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	500,000.000	-113,727.00	-73,159.45	40,567.55
FXPF30010002	NA9QEXC15 CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	100,000.000	-2,196.88	182.28	2,379.16
FXPF30010002	NA9QEY8H3 CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000.000	-4,393.76	364.56	4,758.32
FXPF30010002	NA9QEYB48 CDX SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	600,000.000	-34,128.34	-70,071.17	-35,942.83
FXPF30010002	NA9QF4268 CCP_CD. SP UL CDX.NA.IG.29_V1 1.000% 00BPS 2022 DEC 20	4,400,000.000	98,401.78	104,882.80	6,481.02
FXPF30010002	NA9QF5679 CXT SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20	100,000.000	16,219.44	17,050.02	830.58
FXPF30010002	NA9QF5FM6 CDS SP UL REPUBLIC OF INDONES R 100BPS 2022 DEC 20	100,000.000	0.00	675.37	675.37
FXPF30010002	NA9QF5VE6 CCP_CDS. SP UL THE SHERWIN-WIL REC 100BPS 2022 DEC 20	400,000.000	6,145.09	8,069.60	1,924.51
FXPF30010002	NA9QF6J73 CCP_CD. SP UL CDX.NA.HY.29_V1 5.000% 00BPS 2022 DEC 20	3,400,000.000	274,873.54	281,673.00	6,799.46
FXPF30010002	NA9QFASL3 CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000.000	0.00	-11,094.02	-11,094.02
FXPF30010002	NA9QFBBN5 CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2021 JUN 20	700,000.000	-14,214.28	7,661.63	21,875.91
FXPF30010002	NA9QFD1S1 CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	300,000.000	0.00	-33,282.06	-33,282.06
FXPF30010002	NA9QFDED0 CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	250,000.000	31,707.76	40,086.71	8,378.95
FXPF30010002	NA9QFDTV4 CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	150,000.000	19,024.66	24,052.02	5,027.36
FXPF30010002	NA9QFEJT8 CCP_CDS. BP UL BARRICK GOLD CO PAY 100BPS 2020 DEC 20	200,000.000	742.30	-4,342.40	-5,084.70
FXPF30010002	NA9QFEN55 CCP_CDS. SP UL PRUDENTIAL FINA REC 100BPS 2020 SEP 20	1,200,000.000	21,765.77	24,697.20	2,931.43
FXPF30010002	NA9QFENG1 CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	3,300,000.000	58,169.43	70,174.50	12,005.07
FXPF30010002	NA9QFENS5 CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2023 MAR 20	500,000.000	2,834.11	7,872.50	5,038.39
FXPF30010002	NA9QFHW17 CDX SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	700,000.000	-39,804.45	-166,429.96	-126,625.51
FXPF30010002	NA9QFL3G7 CDS SP UL REPUBLIC OF THE PHI R 100BPS 2021 DEC 20	500,000.000	970.80	10,302.26	9,331.46
FXPF30010002	NA9QFPDZ5 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2020 JUN 21	9,600,000.000	186,455.79	202,774.18	16,318.39
FXPF30010002	NA9QFRAA9 CCP_CD. BP UL CDX-EMS27V1-5Y PAY 100BPS 2022 JUN 20	97,000.000	2,721.94	171.40	-2,550.54
FXPF30010002	NA9QFS927 CCP_CDS. SP UL MORGAN STANLEY REC 100BPS 2022 JUN 20	500,000.000	8,739.22	11,437.50	2,698.28
FXPF30010002	NA9QFTJ40 CCP_CDS. SP UL THE GOLDMAN SAC REC 100BPS 2020 SEP 20	1,100,000.000	18,385.29	20,084.90	1,699.61
FXPF30010002	NA9QFTRN9 CCP_CDS. SP UL THE GOLDMAN SAC REC 100BPS 2021 DEC 20	400,000.000	7,069.15	8,739.60	1,670.45
FXPF30010002	NA9QFVS29 CDX SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	100,000.000	0.00	-205.42	-205.42
FXPF30010002	NA9QFXPG7 CCP_IFS._P CPURNSA US CPI URBA REC 1.27% 2020 SEP 30	250,000.000	6,201.01	6,072.30	-128.71
FXPF30010002	NA9QFXWJ3 CDS SP UL SPRINGLEAF FINANCE R 500BPS 2022 JUN 20	100,000.000	9,446.72	9,978.54	531.82
FXPF30010002	NA9QFY0R8 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.00% 2023 JUL 12	1,000,000.000	6,871.83	14,183.36	7,311.53



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 NA9QFY0U1	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.00% 2019 DEC 20	36,900,000.000	0.02	47,173.33	47,173.31
FXPF30010002 XX9QF2RQ0	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.00% 2028 MAR 21	4,400,000.000	2,527.99	-36,940.21	-39,468.20
FXPF30010002 XX9QF2VY8	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.50% 2023 MAR 21	2,100,000.000	22,151.51	16,850.39	-5,301.12
FXPF30010002 XX9QF4NC1	CCP_CDX. BP UL ITRAXX_EUROPE_2 PAY 100BPS 2022 DEC 20	3,200,000.000	0.04	-104,329.35	-104,329.39
FXPF30010002 XX9QF6JW7	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.00% 2028 JUN 20	800,000.000	0.01	-1,616.44	-1,616.45
FXPF30010002 XX9QFDS36	CDS SP UL BANCO SANTANDER S. R 100BPS 2019 DEC 20	200,000.000	1,035.82	4,082.60	3,046.78
FXPF30010002 XX9QFHD09	CCP_CDS. SP UL VIRGIN MEDIA FI REC 500BPS 2019 MAR 20	700,000.000	59,676.15	48,479.30	-11,196.85
FXPF30010002 XX9QFM7B1	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21	400,000.000	7,915.00	1,890.04	-6,024.96
FXPF80010802 99VVBFC1C8	CLASS 1 A USD SERIES 1	25,034.125	52,604,774.00	57,989,800.00	5,385,026.00
FXPF30010002 99F1689OE	90DAY EURODOLLAR FUTURE MAR 18 PUT MAR 18 098.250 ED 03/19/18	138.000	14,002.26	18,112.50	4,110.24
FXPF30010002 99QAC09TS	IRS P USD 30Y 10BPS R 2.9325% PUT AUG 18 002.933 ED 081318	600,000.000	36,760.14	7,091.21	-29,668.93
FXPF30010002 99QAC19UU	IRS P USD 30Y 87BPS R 3.16% PUT SEP 18 003.160 ED 09/14/18	1,000,000.000	47,443.92	6,698.62	-40,745.30
FXPF30010002 99QAC19UW	IRS P USD 30Y 90BPS R 3.16% PUT SEP 18 003.160 ED 091418	1,200,000.000	56,932.70	8,038.34	-48,894.36
FXPF30010002 99QAC19UZ	IRS R US0003M P 3.185% 9/19/48 PUT SEP 18 003.185 ED 091718	2,100,000.000	96,790.11	13,212.80	-83,577.31
FXPF30010002 99QAC29UC	IRS P USD 30Y_93BPS R 3.18% PUT SEP 18 03.18 ED 09/17/18	3,700,000.000	171,656.02	23,654.51	-148,001.51
FXPF30010002 99QAC59NC	IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919	1,700,000.000	87,761.80	20,359.20	-67,402.60
FXPF30010002 99QAC59OK	IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819	1,600,000.000	87,719.42	22,664.80	-65,054.62
FXPF30010002 99QAC99TE	IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619	2,600,000.000	287,454.96	138,463.00	-148,991.96
FXPF30010002 99QAC99TH	CDX P USD 30Y 100BPS R 2.69% PUT AUG 19 002.690 ED 082619	1,400,000.000	157,673.74	77,185.36	-80,488.38
FXPF30010002 99QAC99TJ	IRS P USD 30 YR 100BPS 2.69% PUT AUG 19 002.690 ED 082619	1,300,000.000	146,411.33	71,672.12	-74,739.21
FXPF30010002 99QAC99TN	IRS P USD 30Y R 100BPS 2.66% PUT AUG 19 002.660 ED 082619	2,700,000.000	312,588.99	156,714.75	-155,874.24
FXPF30010002 99QAC99TP	IRS P USD 30Y R 100BPS 2.646% PUT AUG 19 002.646 ED 082819	2,700,000.000	316,616.31	160,485.84	-156,130.47
FXPF30010002 99QADC9WL	CCP IRS P US0006M R 2.9% PUT NOV 19 002.900 ED 11/07/19	1,200,000.000	114,788.16	49,960.68	-64,827.48
FXPF30010002 99QADC9XV	IRS P US0006M 3.63% PUT DEC 19 003.630 ED 12/16/19	400,000.000	19,037.00	4,726.08	-14,310.92
FXPF30010002 99QADF9OQ	IRS R 3.1000 P US0003M PUT MAR 19 003.100 ED 03/08/19	500,000.000	33,750.00	7,882.74	-25,867.26
FXPF30010002 99QADG9PK	IRS R 3.12000 P US0003M PUT APR 18 003.120 ED 04/17/18	1,500,000.000	34,750.00	2,420.19	-32,329.81
FXPF30010002 99QADG9PL	IRS R 3.1200 P US0003M PUT APR 18 003.120 ED 04/17/18	800,000.000	18,133.33	1,290.77	-16,842.56
FXPF30010002 99QADM9UJ	IRS R 3.25% P LIBOR 3M 092049 PUT SEP 19 003.2575 ED 091819	600,000.000	18,200.00	11,947.98	-6,252.02
FXPF30010002 99QADM9UK	IRS R 3.25% P LIBOR 3M 9/20/49 PUT SEP 19 003.257 ED 091819	400,000.000	12,400.00	7,965.32	-4,434.68
FXPF30010002 99QADM9UQ	IRS USD R 3.25750% P LIBOR 3M PUT SEP 19 003.2575 ED 091819	800,000.000	23,840.00	15,930.64	-7,909.36
FXPF30010002 99QADP9KR	IRS R 2% P LIBOR 3M 11/29/20 CALL NOV 18 002.000 ED 112718	16,200,000.000	39,789.48	24,254.64	-15,534.84
FXPF30010002 99QADP9XJ	IRS R 2.93% P US0003M PUT DEC 19 002.930 ED 120919	1,200,000.000	55,200.00	49,135.20	-6,064.80
FXPF30010002 EX9QFN9NL	IRS P GBP LIB 6M 1.55% PUT FEB 18 001.550 ED 022118	800,000.000	5,411.55	85.39	-5,326.16
FXPF30010002 EX9QFP9OA	CCP IRS P GB0003M R 1.47% PUT MAR 18 001.470 ED 030118	900,000.000	5,985.58	284.65	-5,700.93
FXPF30010002 NA9QF89LA	IRS P US0003M R 2.00% CALL DEC 18 002.000 ED 120418	4,300,000.000	9,052.63	6,656.53	-2,396.10
FXPF30010002 NA9QF99XB	IRS P US0003M R 2.945% 12/11/4 PUT DEC 19 002.945 ED 120919	800,000.000	38,400.00	31,932.64	-6,467.36



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QF99XC IRS P US0003M R 2.945% 121349 PUT DEC 19 002.945 ED 121119	300,000.000	14,160.00	12,015.30	-2,144.70
FXPF30010002	NA9QF99XD IRS P US0003M R 2.9425% 121649 PUT DEC 19 002.9425 ED 121219	300,000.000	14,400.00	12,086.85	-2,313.15
FXPF30010002	999JPMUS3 SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-10,000.000	-10,000.00	-10,000.00	0.00
FXPF30010002	999MYCUS8 SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08	-30,000.000	-30,000.00	-30,000.00	0.00
FXPF30010002	99QAC1WX0 CCP CDS_SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20	-33,850,000.000	0.00	0.00	0.00
FXPF30010002	99QAC6QF5 CCP_CD X SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	-1,050,000.000	0.04	0.00	-0.04
FXPF30010002	99QADASJ5 CCP SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	-2,050,000.000	-0.01	0.00	0.01
FXPF30010002	99QADF5A8 CCP_CD X SP UL CDX.NA.IG.28 R 100BPS 2022 JUN 20	-73,000,000.000	-0.17	0.00	0.17
FXPF30010002	99QADG839 CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-100,000.000	-2,952.69	0.00	2,952.69
FXPF30010002	99QADNS65 TRS_EL UL IBOXHY INDEX R US0003M 2020 MAR 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	99QADP375 TRS_FL IBXXLLTR INDEX R US0003M 2018 MAR 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	EX9QF2LS3 CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 MAR 21	-6,100,000.000	-117,522.85	0.00	117,522.85
FXPF30010002	EX9QF2W77 CCP_IRS_P GBP-LIBOR-BBA 6M CM REC 1.00% 2023 MAR 21	-5,400,000.000	-30,109.62	0.00	30,109.62
FXPF30010002	EX9QFDR04 CCP IFL P UK RPI ALL ITEMS NSA R 3.585% 2046 OCT 15 LCH	-100,000.000	-275.30	0.00	275.30
FXPF30010002	EX9QFMS29 CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 MAR 21	-1,050,000.000	-72,154.16	0.00	72,154.16
FXPF30010002	FJ9QCT5Y2 CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	-309,000,000.000	-70,040.73	0.00	70,040.73
FXPF30010002	FJ9QEX620 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	-60,000,000.000	-28,389.54	0.00	28,389.54
FXPF30010002	FJ9QF30D7 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 0.30% 2028 MAR 20	-608,100,000.000	-0.07	0.00	0.07
FXPF30010002	FJ9QF41L6 CDX_SP UL ITRAXX JAPAN SERIES R 100BPS 2022 DEC 20	-10,000,000.000	0.00	0.00	0.00
FXPF30010002	FJ9QFPS14 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 0.45% 2029 MAR 20	-230,000,000.000	-9,015.69	0.00	9,015.69
FXPF30010002	FJ9QFQ6Z1 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 0.42% 2029 MAR 25	-30,000,000.000	-280.07	0.00	280.07
FXPF30010002	KS9QF7Y11 CCP_IRS_P ZAR-JIBAR-SAFEX 3M REC 8.25% 2023 MAR 22	-23,200,000.000	0.00	0.00	0.00
FXPF30010002	LB9QF52J7 CCP_ZCS_P BRL-CDI 1D CME REC 9.65% 2025 JAN 02	-8,300,000.000	-27,856.17	0.00	27,856.17
FXPF30010002	LB9QF7DA0 CCP_ZCS_P BRL-CDI 1D CME REC 10.23% 2025 JAN 02	-6,600,000.000	0.00	0.00	0.00
FXPF30010002	LB9QF7VF9 CCP_ZCS_P BRL-CDI 1D CME REC 10.20% 2025 JAN 02	-6,200,000.000	0.00	0.00	0.00
FXPF30010002	LB9QFQNG4 CCP_ZCS_P BRL-CDI 1D CME REC 10.30% 2025 JAN 02	-5,000,000.000	-0.01	0.00	0.01
FXPF30010002	LC9QF7UT8 IRS_P CLP-CLICP-BLOOMBERG 6M R 3.81% 2024 NOV 14	-1,000,000,000.000	0.00	0.00	0.00
FXPF30010002	LM9QDSZT7 CCP_IRS P TI28D R 5.610% CME VAR RATE 07/07/2021	-1,900,000.000	-4,182.43	0.00	4,182.43
FXPF30010002	LM9QE7Q54 CCP_IRS P TIE28D R 6.08% VAR RT R 10 CME	-4,000,000.000	-19,525.44	0.00	19,525.44
FXPF30010002	LM9QE9X60 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.93% 2023 AUG 04	-7,500,000.000	-14,455.70	0.00	14,455.70
FXPF30010002	LM9QE9YM4 CCP_IRS_P MXN-TIIE-BANXICO 28 VAR RT 94% 2023 AUG 04	-7,500,000.000	-14,381.62	0.00	14,381.62
FXPF30010002	LM9QF3C40 CCP_IRS_P MXN-TIIE-BANXICO 28 VAR RT 38% 2037 AUG 14	-56,200,000.000	-54,211.62	0.00	54,211.62
FXPF30010002	LM9QF56F7 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.35% 2027 SEP 30	-14,600,000.000	-7,996.27	0.00	7,996.27
FXPF30010002	LM9QFPZX2 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.74% 2027 FEB 22	-3,400,000.000	0.00	0.00	0.00
FXPF30010002	LM9QFSTT2 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.73% 2027 FEB 25	-10,000,000.000	-6,774.15	0.00	6,774.15
FXPF30010002	NA9QCWFG3 CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	-400,000.000	0.00	0.00	0.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 NA9QD9D34	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002 NA9QDVXY5	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QE3436	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2021 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002 NA9QE6XS2	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	-5,000,000.000	-8,870.16	0.00	8,870.16
FXPF30010002 NA9QEH732	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	-1,200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEHWF7	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	-1,200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEJAY6	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	-1,600,000.000	-6,205.39	0.00	6,205.39
FXPF30010002 NA9QEJG79	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	-1,400,000.000	-5,777.72	0.00	5,777.72
FXPF30010002 NA9QEWKV2	CDX_SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEXC23	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEY8J9	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	-200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEYB55	CDX_SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	-600,000.000	0.00	0.00	0.00
FXPF30010002 NA9QF4276	CCP_CDX._SP UL CDX.NA.IG.29_V1 REC 100BPS 2022 DEC 20	-4,400,000.000	-0.02	0.00	0.02
FXPF30010002 NA9QF5695	CXT_SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QF5FN4	CDS_SP UL REPUBLIC OF INDONES R 100BPS 2022 DEC 20	-100,000.000	-57.30	0.00	57.30
FXPF30010002 NA9QF5VG1	CCP_CDS._SP UL THE SHERWIN-WIL REC 100BPS 2022 DEC 20	-400,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QF6J81	CCP_CDX._SP UL CDX.NA.HY.29_V1 REC 500BPS 2022 DEC 20	-3,400,000.000	-0.13	0.00	0.13
FXPF30010002 NA9QFASM1	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	-100,000.000	-10,387.90	0.00	10,387.90
FXPF30010002 NA9QFBBQ8	CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2021 JUN 20	-700,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFD1T9	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	-300,000.000	-30,975.45	0.00	30,975.45
FXPF30010002 NA9QFDEF5	CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	-250,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFDTW2	CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	-150,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFEJX9	CCP_CDS._BP UL BARRICK GOLD CO PAY 100BPS 2020 DEC 20	-200,000.000	-2,229.88	0.00	2,229.88
FXPF30010002 NA9QFEN63	CCP_CDS._SP UL PRUDENTIAL FINA REC 100BPS 2020 SEP 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFENK2	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	-3,300,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFENT3	CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2023 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFHW25	CDX_SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	-700,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFL3H5	CDS_SP UL REPUBLIC OF THE PHI R 100BPS 2021 DEC 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFPD02	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2020 JUN 21	-9,600,000.000	-0.02	0.00	0.02
FXPF30010002 NA9QFRAB7	CCP_CDX._BP UL CDX-EMS27V1-5Y PAY 100BPS 2022 JUN 20	-97,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFS935	CCP_CDS._SP UL MORGAN STANLEY REC 100BPS 2022 JUN 20	-500,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFTJ57	CCP_CDS._SP UL THE GOLDMAN SAC REC 100BPS 2020 SEP 20	-1,100,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFTRP4	CCP_CDS._SP UL THE GOLDMAN SAC REC 100BPS 2021 DEC 20	-400,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFVS37	CDX_SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	-100,000.000	-2,835.27	0.00	2,835.27
FXPF30010002 NA9QFXPK8	CCP_IFS. P CPURNSA US CPI URBA REC 1.27% 2020 SEP 30	-250,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFXWN4	CDS_SP UL SPRINGLEAF FINANCE R 500BPS 2022 JUN 20	-100,000.000	0.00	0.00	0.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QFY0T4 CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.00% 2023 JUL 12	-1,000,000.000	-0.01	0.00	0.01
FXPF30010002	NA9QFY0W7 CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.00% 2019 DEC 20	-36,900,000.000	-40,351.05	0.00	40,351.05
FXPF30010002	XX9QF2RR8 CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.00% 2028 MAR 21	-4,400,000.000	-13,505.75	0.00	13,505.75
FXPF30010002	XX9QF2VZ5 CCP_IRS_P EUR-EURIBOR-REUTERS REC 0.50% 2023 MAR 21	-2,100,000.000	-0.01	0.00	0.01
FXPF30010002	XX9QF4ND9 CCP_CDX_BP UL ITRAXX_EUROPE_2 PAY 100BPS 2022 DEC 20	-3,200,000.000	-103,176.09	0.00	103,176.09
FXPF30010002	XX9QF6JX5 CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.00% 2028 JUN 20	-800,000.000	-2,785.37	0.00	2,785.37
FXPF30010002	XX9QFDS44 CDS_SP UL BANCO SANTANDER S. R 100BPS 2019 DEC 20	-200,000.000	0.00	0.00	0.00
FXPF30010002	XX9QFHD17 CCP_CDS_SP UL VIRGIN MEDIA FI REC 500BPS 2019 MAR 20	-700,000.000	0.00	0.00	0.00
FXPF30010002	XX9QFM7D7 CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21	-400,000.000	-2,627.49	0.00	2,627.49
FXPF30010002	99F1389AC US 10YR TREAS NTS FUT MAR 18 CALL FEB 18 126.000 ED 012618	-12.000	-1,856.52	-562.50	1,294.02
FXPF30010002	99F1389AD US 10 YR TREAS NTS FUT MAR 18 CALL FEB 18 125.500 ED 012618	-6.000	-1,115.76	-468.75	647.01
FXPF30010002	99F1389BW US 10 YR TREAS NTS FUT MAR 18 CALL MAR 18 126.500 ED 2/23/18	-10.000	-2,484.60	-937.50	1,547.10
FXPF30010002	99F1389NT US 10 YR TREAS NTS FUT MAR 18 PUT MAR 18 122.500 ED 02/23/18	-10.000	-1,859.60	-1,875.00	-15.40
FXPF30010002	99F1399MT US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 123.000 ED 01/26/18	-12.000	-2,606.52	-1,500.00	1,106.52
FXPF30010002	99F1399MU US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 122.500 ED 01/26/18	-6.000	-1,115.76	-375.00	740.76
FXPF30010002	99F1679CQ 90DAY EURODOLLAR FUTURE MAR 18 CALL MAR 18 098.75 ED 03/19/18	-138.000	-16,059.47	-862.50	15,196.97
FXPF30010002	99QABG9OD INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220	-4,500,000.000	-222.21	-47.70	174.51
FXPF30010002	99QABM9VE INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	-3,400,000.000	-369.27	-75.17	294.10
FXPF30010002	99QAC09TR IRS P USD 5Y 23BPS R 2.9% PUT AUG 18 002.900 ED 081318	-2,600,000.000	-30,080.02	-3,082.35	26,997.67
FXPF30010002	99QAC19UV IRS P USD 5Y 20BPS R 3% 091823 PUT SEP 18 003.000 ED 09/14/18	-4,400,000.000	-48,320.32	-4,897.02	43,423.30
FXPF30010002	99QAC19UX IRS P USD 5Y_20BPS R 3% PUT SEP 18 003.000 ED 091418	-5,100,000.000	-56,007.64	-5,676.10	50,331.54
FXPF30010002	99QAC19UY IRS P USD 5Y 21BPS R 3% 091923 PUT SEP 18 003.000 ED 09/17/18	-25,650,000.000	-283,068.27	-29,221.25	253,847.02
FXPF30010002	99QAC59ND IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919	-8,700,000.000	-123,042.19	-25,484.04	97,558.15
FXPF30010002	99QAC59OM IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19	-8,000,000.000	-111,598.88	-23,386.40	88,212.48
FXPF30010002	99QAC99TD IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619	-20,000,000.000	-535,105.80	-253,212.00	281,893.80
FXPF30010002	99QAC99TK IRS P USD 5Y 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	-6,500,000.000	-173,912.70	-82,293.90	91,618.80
FXPF30010002	99QAC99TM IRS P USD 5Y R 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	-27,200,000.000	-727,757.76	-344,368.32	383,389.44
FXPF30010002	99QADC9WK CCP IRS P US0006M R 2.75% PUT NOV 19 002.750 ED 11/07/19	-6,000,000.000	-144,029.40	-56,823.00	87,206.40
FXPF30010002	99QADC9XU IRS P US0006M 3.75% PUT DEC 19 003.750 ED 12/16/19	-1,900,000.000	-20,318.60	-3,703.10	16,615.50
FXPF30010002	99QADF9NC IRS R 2.98 P US0003M 02/23/23 PUT FEB 18 002.980 ED 02/21/18	-1,000,000.000	-5,550.00	-3.37	5,546.63
FXPF30010002	99QADF9OA IRS R 3.00 P US0003M 03/05/23 PUT MAR 18 003.000 ED 03/01/18	-1,200,000.000	-6,912.00	-8.38	6,903.62
FXPF30010002	99QADF9OP IRS R 2.9700 P US0003M PUT MAR 19 002.970 ED 03/08/19	-2,200,000.000	-34,137.93	-7,031.86	27,106.07
FXPF30010002	99QADG9PJ IRS R 2.9000 P US0003M PUT APR 18 002.900 ED 04/17/18	-3,200,000.000	-34,728.68	-3,344.29	31,384.39
FXPF30010002	99QADG9PM CME IRS P US0003M R 2.9% PUT APR 18 002.900 ED 04/17/18	-1,700,000.000	-18,976.74	-1,975.91	17,000.83
FXPF30010002	99QADM9ND CDX_SP CDX.NA.IG.29 5Y 122022 PUT FEB 18 000.750 ED 022118	-1,300,000.000	-1,729.00	-3.82	1,725.18
FXPF30010002	99QADM9NL CDX_SP CDX.NA.IG.29 5Y 122022 PUT FEB 18 000.750 ED 022118	-1,300,000.000	-1,729.00	-3.82	1,725.18



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QADM9UH	IRS R 2.94% P LIBOR 3M 9/20/24 PUT SEP 19 002.940 ED 091819	-2,600,000.000	-18,341.09	-16,303.82	2,037.27
FXPF30010002 99QADM9UM	IRS R 2.94% P LIBOR 3M PUT SEP 19 002.940 ED 09/18/19	-1,700,000.000	-12,354.65	-10,660.19	1,694.46
FXPF30010002 99QADM9UP	IRS R 2.94% P LIBOR 3M PUT SEP 19 002.940 ED 091819	-3,400,000.000	-24,116.28	-21,320.38	2,795.90
FXPF30010002 99QADP9KQ	IRS R 2.2% P LIBOR 3M 11/29/28 CALL NOV 18 002.200 ED 112718	-1,100,000.000	-13,948.00	-10,354.63	3,593.37
FXPF30010002 99QADP9KS	IRS R 2.21 P US0003M 11/29/28 CALL NOV 18 002.210 ED 112718	-1,100,000.000	-14,300.00	-10,634.25	3,665.75
FXPF30010002 99QADP9XH	IRS R 2.75% P LIBOR 3M PUT DEC 19 002.750 ED 120919	-5,300,000.000	-55,650.00	-52,490.67	3,159.33
FXPF30010002 EDF3069BP	EURO-BUND FUTURE MAR 18 CALL MAR 18 165.500 ED 2/23/18	-12.000	0.00	-1,008.67	-1,008.67
FXPF30010002 EDF3069NL	EURO-BUND FUTURE MAR 18 PUT MAR 18 161.500 ED 02/23/18	-12.000	0.00	-13,256.83	-13,256.83
FXPF30010002 NA9QF89KB	IRS P US0003M R 2.18% CALL NOV 18 002.180 ED 112718	-1,100,000.000	-10,340.00	-9,813.65	526.35
FXPF30010002 NA9QF89LB	IRS P US0003M R 2.1725% CALL DEC 18 002.1725 ED 120418	-900,000.000	-9,000.00	-8,526.19	473.81
FXPF30010002 NA9QF99XA	IRS P US0003M R 2.75% 12/11/24 PUT DEC 19 002.750 ED 12/09/19	-3,500,000.000	-38,229.55	-34,663.65	3,565.90
FXPF30010002 NA9QF99XE	IRS P US0003M R 2.75% 12/16/24 PUT DEC 19 002.750 ED 121219	-1,300,000.000	-14,181.82	-12,189.83	1,991.99
FXPF30010002 NA9QF99XL	IRS P US0003M R 2.75% 12/13/24 PUT DEC 19 002.750 ED 121119	-1,300,000.000	-13,945.45	-12,169.17	1,776.28
FXPF30010002 NA9TV29AG	BRL/USD SPOT OPTION 2018 CALL JAN 18 003.400 ED 010918	-500,000.000	-2,835.00	-675.50	2,159.50
FXPF30010002 NA9VE09AM	MXN/USD SPOT OPTION 2018 CALL JAN 18 019.600 ED 011918	-800,000.000	-3,688.00	-11,694.40	-8,006.40
FXPF30010002 NA9VN99AB	RUB/USD SPOT OPTION 2018 CALL JAN 18 060.500 ED 011018	-500,000.000	-3,100.00	-87.00	3,013.00
FXPF30010002 NA9VN99AE	RUB/USD SPOT OPTION 2018 CALL JAN 18 060.080 ED 011918	-800,000.000	-3,280.00	-906.40	2,373.60
FXPF30010002 XX9TE29AA	USD/EUR SPOT OPTION 2018 CALL JAN 18 001.216 ED 012918	-600,000.000	-3,073.92	-2,160.00	913.92
TOTAL OTHER INVESTMENTS			204,190,343.23	210,441,651.60	6,251,308.37

COMMON/COLLECTIVE TRUST

FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	127.860	127.86	127.86	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,173.630	11,173.63	11,173.63	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	6,061,429.800	6,061,429.80	6,061,429.80	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,346,316.760	11,346,316.76	11,346,316.76	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,774,331.820	2,774,331.82	2,774,331.82	0.00
FXPF11010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	82,290.130	82,290.13	82,290.13	0.00
FXPF15010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.040	0.04	0.04	0.00
FXPF15010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	43,113.320	43,113.32	43,113.32	0.00
FXPF15010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	9,138,026.510	9,138,026.51	9,138,026.51	0.00
FXPF20010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.010	0.01	0.01	0.00
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	410,638.010	410,638.01	410,638.01	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	15,511.300	15,511.30	15,511.30	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	9,629,624.860	9,629,624.86	9,629,624.86	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,728,123.830	12,728,123.83	12,728,123.83	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,016,703.310	2,016,703.31	2,016,703.31	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010802 99VVBHNY2	LOOMIS SAYLES SENIOR LOAN FUND	175,000,000.000	175,000,000.00	178,858,786.00	3,858,786.00
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	73,811,721.140	73,811,721.14	73,811,721.14	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,633,940.230	2,633,940.23	2,633,940.23	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	4,194.960	4,194.96	4,194.96	0.00
FXPF40010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	344.030	344.03	344.03	0.00
FXPF40010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	140.090	140.09	140.09	0.00
FXPF40010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	54,806.670	54,806.67	54,806.67	0.00
FXPF40011002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	755.530	755.53	755.53	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,323.510	17,323.51	17,323.51	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	2,829,279.480	282,871,196.29	409,611,766.00	126,740,569.71
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	25,016,294.370	25,016,294.37	25,016,294.37	0.00
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	45,827,419.300	651,111,272.86	879,631,604.28	228,520,331.42
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,127,173.370	2,127,173.37	2,127,173.37	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	242,090.720	242,090.72	242,090.72	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	402,405.280	402,405.28	402,405.28	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	15,955.26	-162,745.74
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	4,861.502	53,676,604.77	59,624,074.81	5,947,470.04
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	55,251,800.080	55,251,800.08	55,251,800.08	0.00
<u>TOTAL COMMON/COLLECTIVE TRUST</u>			<u>1,376,658,176.09</u>	<u>1,741,562,587.52</u>	<u>364,904,411.43</u>

REGISTERED INVESTMENT COMPANIES

FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	244,110.082	2,989,709.62	3,080,669.23	90,959.61
FXPF40012402 99VVBHQ45	LEONARD GREEN	7,971,329.120	8,018,135.12	7,971,329.12	-46,806.00
FXPF40012502 99VVBW37	K3 PRIVATE INVESTORS	12,117,099.000	10,077,603.00	12,117,099.00	2,039,496.00
FXPF40012602 99VVBW29	GLOBAL INFR PARTNERS III LP-B	13,429,014.000	13,402,539.00	13,429,014.00	26,475.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	20,618,738.583	246,482,765.72	285,775,716.76	39,292,951.04
FXPF50012202 99VVBGQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	58,567,054.590	55,000,000.00	58,567,054.59	3,567,054.59
FXPF80011102 99VVBWU9	AQR DELTA XN OFFSHORE FUND L P	122,504,868.000	115,000,000.00	122,504,868.00	7,504,868.00
FXPF80011302 99VBLRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	60,000.000	60,000,000.00	61,047,384.00	1,047,384.00
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>510,970,752.46</u>	<u>564,493,134.70</u>	<u>53,522,382.24</u>

GRAND TOTAL

5,865,745.42 C
Reconciliation to the financial statements:
Amount from above \$6,728,098,155
Foreign cash (\$3,375,281)
\$6,724,722,874
788,819,593.78 I



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
009279AA8	AIRBUS SE 144A 3.150% 04/10/2027 DD 04/10/17	855,000.000	-854,196.30	857,675.25
01310TAR0	ALBERTSON'S 12/16 B6 TLB	417,709.360	-415,375.50	423,452.86
01881UAD7	ALLIANT INSURANCE 7/16 INCREMENTAL TLB2	124,223.610	-122,981.37	124,068.33
02376CAV7	AMR 12/16 TLB	280,000.000	-279,300.00	281,050.00
02406MAP2	AMERICAN AXLE 3/17 COV-LITE TLB	312,735.130	-311,953.29	311,562.37
03167DAF1	AMNEAL PHARMACEUTICALS 10/13 COV-LITE TLB	153,949.500	-153,564.63	155,296.56
035240AH3	ANHEUSER-BUSCH INBEV WORL 144A 4.439% 10/06/2048 DD 04/06/17	4,467,289.250	-4,513,153.09	4,730,090.90
03690AAA4	ANTERO MIDSTREAM PARTNERS 144A 5.375% 09/15/2024 DD 09/13/16	900,000.000	-891,000.00	920,312.50
037833CJ7	APPLE INC 3.350% 02/09/2027 DD 02/09/17	3,370,000.000	-3,381,956.75	3,407,502.25
038222AM7	APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	2,030,000.000	-2,026,285.10	2,188,337.75
03827FAX9	APPLIED SYSTEMS 9/17 COV-LITE TLB	171,896.490	-171,896.49	173,615.45
03827FAZ4	APPLIED SYSTEMS 9/17 2ND LIEN COV-LITE TL	100,686.500	-100,686.50	103,707.10
03969AAM2	ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17	344,000.000	-344,000.00	350,880.00
04044PAD6	ARISTOCRAT LEISURE 3/17 COV-LITE TLB2	1,990,904.950	-1,975,084.01	2,005,115.90
05352AAA8	AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17	406,000.000	-406,000.00	414,627.50
06051GGL7	BANK OF AMERICA CORP VAR RT 04/24/2028 DD 04/24/17	325,000.000	-326,979.25	329,689.75
073685AD1	BEACON ESCROW CORP 144A 4.875% 11/01/2025 DD 10/25/17	131,000.000	-131,000.00	131,327.50
07368RAD3	BEACON ROOFING 10/17 COV-LITE TLB	173,319.330	-172,452.73	173,969.28
08579JAR3	BERRY PLASTICS 2/17 COV-LITE TLK	1,957,977.490	-1,933,502.78	1,959,852.49
12189LBB6	BURLINGTON NORTHERN SANTA FE L 4.125% 06/15/2047 DD 03/09/17	1,880,000.000	-1,872,525.30	1,884,289.90
12506KAD1	CBS RADIO 3/17 TLB1	319,891.430	-319,891.43	321,490.89
12512YAF8	CDW 8/16 TL	652,952.260	-658,827.82	656,217.02
12543BAM6	CALIBER COLLISION 2/17 COV-LITE DELAYED TL	49,762.990	-49,911.31	50,136.22
12632BAB2	CPI INTERNATIONAL 4/14 TLB 0.000% 11/17/2017 DD 04/07/14	69,104.160	-69,035.06	69,449.68
12636YAB8	CRH AMERICA FINANCE INC 144A 4.400% 05/09/2047 DD 05/09/17	145,000.000	-144,161.90	146,919.80
12768QAF6	CAESARS GROWTH (HARRAH'S) 4/17 TL	313,956.810	-313,956.81	315,526.59
13322HAD8	THOMSON REUTERS 4/17 (IP&S) COV-LITE TL	56,594.060	-56,966.34	56,594.06
14879EAD0	CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17	60,000.000	-60,000.00	61,125.00
14987KAA1	CD&R WATERWORKS MERGER SU 144A 6.125% 08/15/2025 DD 08/01/17	60,000.000	-60,000.00	61,443.75
15018LAF8	CEDAR FAIR 3/13 TLB	12,615.440	-12,741.59	12,694.29
15134NAE6	THOMSON LEARNING 5/16 TLB	0.000	0.00	0.00
15135UAN9	CENOVUS ENERGY INC 144A 5.250% 06/15/2037 DD 04/07/17	160,000.000	-154,944.00	153,762.70
15135UAQ2	CENOVUS ENERGY INC 144A 5.400% 06/15/2047 DD 04/07/17	225,000.000	-218,117.85	208,826.25
161175BD5	CHARTER COMMUNICATIONS OP 144A 5.375% 05/01/2047 DD 04/20/17	100,000.000	-105,800.00	102,804.00
16412XAE5	CHENIERE CORPUS CHRISTI H 144A 5.125% 06/30/2027 DD 05/19/17	400,000.000	-400,000.00	415,000.00
17187MAM2	CINCINNATI BELL 8/17 COV-LITE TLB	683,506.690	-676,671.62	692,493.78
18449EAE0	CLEAN HARBORS 6/17 COV-LITE TL	247,887.680	-247,267.96	249,436.98
19239PAB3	ATLANTIC BROADBAND 8/17 COV-LITE TL	2,100,238.660	-2,094,988.06	2,093,687.75

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
19633FAD3	CYXTERA 3/17 COV-LITE TLB	423,624.380	-421,506.26	424,153.91
20030NCB5	COMCAST CORP 144A 3.969% 11/01/2047 DD 10/19/17	1,700.340	-1,725.97	1,700.34
20030NCD1	COMCAST CORP 144A 3.999% 11/01/2049 DD 10/19/17	4,471,510.000	-4,549,400.82	4,417,688.60
20030NCF6	COMCAST CORP 144A 4.049% 11/01/2052 DD 10/19/17	4,395,553.380	-4,554,188.90	4,350,724.38
20563WAH9	COMPUWARE 1/17 TLB3	71,419.300	-71,419.30	72,133.49
20902CAQ3	CONSOLIDATED CONTAINER 5/17 COV-LITE TLB	260,375.570	-259,724.63	262,002.92
21987BAU2	CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	490,000.000	-491,303.40	530,273.30
233851CU6	DAIMLER FINANCE NORTH AME 144A 3.450% 01/06/2027 DD 01/06/17	1,315,000.000	-1,309,713.70	1,347,841.55
25536MAC5	DIVERSITECH 5/17 COV-LITE TL	300,546.450	-299,795.08	300,922.13
26432DAH7	DUFF & PHELPS 10/17 COV-LITE 0.000% 10/12/2024 DD 09/26/17	365,079.360	-364,166.66	368,273.80
26443CAA1	DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	825,000.000	-825,000.00	857,439.00
26658NAB5	DURAVANT 7/17 DELAYED TL	15,548.910	-15,548.91	15,587.78
26658NAC3	DURAVANT 7/17 TLB	119,606.980	-119,307.96	119,906.00
26817HAK6	DYNEGY 1/17 TLC1	935,475.200	-926,120.45	943,094.97
268317AE4	ELECTRICITE DE FRANCE SA 144A 5.600% 01/27/2040 DD 01/26/10	395,000.000	-426,149.70	464,994.00
269246BQ6	E*TRADE FINANCIAL CORP 3.800% 08/24/2027 DD 08/24/17	85,000.000	-84,874.20	86,365.95
29251LAC2	CYPRESS PERFORMANCE 10/17 0.000% 11/07/2024 DD 10/17/17	203,053.930	-202,546.30	204,701.36
29446CAN4	EQUINOX FITNESS CLUBS 2/17 COV-LITE TLB	119,262.740	-118,964.58	120,306.29
34416DAN8	FOCUS FINANCIAL PARTNERS 5/17 COV-LITE TL	673,913.320	-677,820.93	679,810.07
34959JAC2	FORTIVE CORP 144A 3.150% 06/15/2026 DD 06/20/16	105,000.000	-102,386.55	105,006.30
36192HAA2	GS MORTGAGE SECURI ALOH A 144A 3.551% 04/10/2034 DD 05/01/12	565,000.000	-591,859.57	588,703.52
36665GAR5	GARTNER 6/16 TLA	153,554.080	-153,323.75	154,129.91
36665GAS3	GARTNER 3/17 TLB	175,224.340	-175,005.31	176,319.49
37241DAB8	GENOA HEALTHCARE 4/15 COV-LITE TL	909,090.910	900,000.00	-904,545.46
37241DAE2	GENOA HEALTHCARE 4/15 2ND LEIN COV-LITE	909,090.910	-900,000.00	904,545.46
37943VBF9	GLOBAL PAYMENTS 4/17 TLB	665,968.690	-665,968.69	667,633.61
42330EAB8	HELIX 2/17 TL	350,176.030	-348,425.15	354,824.19
44984VAE9	IPS 12/16 TL	514,517.140	-506,799.39	518,376.01
45763FAN8	INMAR 4/17 COV-LITE TLB	491,538.860	-487,630.86	493,427.77
458140AY6	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	3,355,000.000	-3,358,726.45	3,494,372.75
46051MAF9	INTERNATIONAL TRANSMISSION CO 4.625% 08/15/2043 DD 08/14/13	930,000.000	-928,502.70	1,042,678.80
46611NAD5	J.C. PENNEY 5/13 COV-LITE TLB	0.000	0.00	0.00
46611NAJ2	J.C. PENNEY 6/16TLB	954,741.840	-947,448.76	944,001.00
466253AA9	J2 CLOUD SERVICES LLC / J 144A 6.000% 07/15/2025 DD 06/27/17	86,000.000	-86,000.00	89,440.00
48238TAA7	KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17	165,000.000	-165,000.00	171,600.00
539830BM0	LOCKHEED MARTIN CORP 144A 4.090% 09/15/2052 DD 09/07/17	45,144.800	-42,964.40	45,677.15
55292TAC1	MELISSA & DOUG 6/17 COV-LT TL	132,010.480	-131,350.42	133,660.61
577081AW2	MATTEL INC 5.450% 11/01/2041 DD 11/08/11	185,000.000	-158,175.00	149,850.00

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
577081BB7	MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	67,000.000	-67,000.00	67,670.00
58515UAP4	MEG ENERGY 1/17 COV-LITE TLB 0.000% 12/31/2023 DD 01/17/17	336,322.330	-335,481.53	333,379.51
60038CAF0	MILLENNIUM LABORATORIES 4/14 TLB	457,396.500	-396,753.81	457,396.50
605024AM0	MISSION BROADCASTING / NEXSTAR 9/16 TLB	81,261.670	-81,058.52	81,998.33
62871NAG0	NORTH AMERICAN BANCARD 6/17 TL 0.000% 07/01/2024 DD 06/05/17	283,009.160	-281,594.11	282,914.82
62913TAL6	NGL ENERGY PARTNERS LP / 144A 6.125% 03/01/2025 DD 02/22/17	1,000,000.000	-1,000,000.00	922,500.00
629377CD2	NRG ENERGY INC 144A 5.750% 01/15/2028 DD 12/07/17	76,000.000	-76,000.00	76,950.00
63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	725,000.000	-739,623.25	749,708.00
64127UAP2	NEUSTAR 8/17 TLB2	548,300.270	-545,558.77	555,103.92
64200PAB4	NEW ARCLIN 2/17 COV-LITE TL	204,097.180	-203,076.69	206,138.15
65336RAP3	NEXSTAR BROADCASTING 1/17 TLB	826,400.370	-824,334.36	833,895.68
65409YBE4	VNU 4/17 COV-LITE TLB4	728,017.330	-726,810.90	730,163.16
68245XAC3	1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17	302,000.000	-302,377.50	302,000.00
69007AAG0	OUTERWALL 9/16 (COINSTAR) COV-LITE TL	321,712.280	-321,104.76	325,331.54
74112CAT0	PRESTIGE BRANDS 1/17 TLB4	478,709.960	-480,078.62	482,898.68
74338UAC5	KOFAX 6/17 COV-LITE TL	116,838.970	-116,546.87	116,887.65
74958NAG1	RYMAN HOSPITALITY PROPERTIES 5/17 COV-LITE TLB	426,945.520	-426,945.52	429,080.24
75008QAH9	RACKSPACE HOSTING 6/17 TLB	1,573,032.490	-1,577,333.48	1,581,773.30
76680YAB8	RING CONTAINER 10/17 COV-LITE TL	421,434.410	-419,327.24	421,961.20
78409XAF7	SIRIUS COMPUTER 10/16 COV-LITE TL	73,258.130	-73,074.98	73,441.28
78488CAE0	SEAWORLD 5/13 TLB	380,000.000	-378,575.00	373,350.00
80875AAL5	SCIENTIFIC GAMES 2/17 COV-LITE TLB3	402,058.440	-406,615.76	409,094.46
80875AAN1	SCIENTIFIC GAMES 7/17 COV-LITE TLB4	236,999.340	-235,814.34	239,073.08
82620KAF0	SIEMENS FINANCIERINGSMAAT 144A 4.400% 05/27/2045 DD 05/27/15	1,185,000.000	-1,282,931.85	1,291,263.60
82620KAT0	SIEMENS FINANCIERINGSMAAT 144A 4.200% 03/16/2047 DD 03/16/17	1,160,000.000	-1,201,410.25	1,225,077.65
83421MAB4	SOLERA 3/16 (USD) COV-LITE TL	45,845.810	-45,845.81	46,361.58
84130EAG1	SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB	164,689.120	-165,264.78	133,398.18
85208NAA8	SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16	656,000.000	-655,989.11	658,460.00
86614HAJ8	SUMMIT MIDSTREAM 3/17 TLB	300,000.000	-297,000.00	305,250.00
86614RAL1	SUMMIT MATERIALS LLC / SU 144A 5.125% 06/01/2025 DD 06/01/17	122,000.000	-122,000.00	125,050.00
87246YAA4	NUVEEN FINANCE LLC 144A 2.950% 11/01/2019 DD 10/30/14	1,170,000.000	-1,189,819.80	1,190,720.70
87416DAD8	TALBOTS 3/14 COV-LITE 2ND LIEN TL	0.000	0.00	0.00
88033GCR9	TENET HEALTHCARE CORP 144A 4.625% 07/15/2024 DD 06/14/17	100,000.000	-100,000.00	98,500.00
88078FBG2	TEREX 8/17 COV-LITE TL	321,039.000	-320,236.40	321,039.00
88160RAE1	TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17	400,000.000	-400,000.00	387,187.50
88233FAJ9	VISTRA 12/16 TCHE TLB1	904,297.990	-902,037.25	916,732.09
89679A100	TRISURA GROUP LTD	808.000	-11,005.05	15,263.35
90266UAE3	ZUFFA 8/16 2ND LIEN TL	173,821.440	-172,083.23	175,559.65



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
90347BAH1	DUPONT PERFORMANCE 5/17 TL	290,281.870	-289,919.02	291,370.43
90350VAC2	UNIVERSAL SERVICES 7/15 COV-LITE TL	466,465.950	-460,951.34	468,215.20
90351HAB4	US FOODS 6/16 COV-LITE TLB	135,647.690	-137,173.73	137,343.28
90351NAD7	U.S.I. 4/17 COV-LITE TL	714,629.440	-711,056.29	711,056.30
92343VDN1	VERIZON COMMUNICATIONS IN 144A 4.812% 03/15/2039 DD 02/03/17	324.800	-300.70	324.80
92343VDP6	VERIZON COMMUNICATIONS IN 144A 5.012% 04/15/2049 DD 02/03/17	674,110.440	-655,511.73	660,490.80
92553PAZ5	VIACOM INC 4.850% 12/15/2034 DD 12/10/14	795,000.000	-748,332.25	735,498.57
931427AC2	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	820,000.000	-828,561.20	874,841.60
95616AAA1	WEST STREET MERGER SUB IN 144A 6.375% 09/01/2025 DD 08/24/17	84,000.000	-84,000.00	84,000.00
977100EL6	WISCONSIN ST GEN FUND ANNUAL A 3.954% 05/01/2036 DD 01/26/17	1,995,000.000	-2,002,321.05	2,001,179.70
98919MAM7	ZAYO 1/17 COV-LITE 4-YEAR TLB1	46,395.330	-46,743.30	46,468.99
99AA00694	SESAC HOLDCO 2/17 TL	132,530.120	-132,198.79	132,364.46
99AA10024	YUM BRANDS 5/16 TLB 0.000% 06/02/2023 DD 05/23/16	455,710.230	453,431.68	-456,439.37
99AA10032	DELL 12/15 COV-LITE TLB	0.000	0.00	0.00
99AA11667	ACCUVANT 1/17 COV-LITE 2ND LIE TL	100,465.010	-99,962.68	101,846.40
99AA18779	PINNACLE FOODS 1/17 TLB	237,228.810	-236,932.27	237,228.81
99AA18829	COMPUWARE 1/17 TLB	288,645.800	-287,924.19	289,367.41
99AA19579	BJ'S WHOLESALE CLUB 1/17 COV-LITE TLB	320,941.920	-320,139.57	319,200.22
99AA19629	BJ'S WHOLESALE CLUB 1/17 COV-LITE 2ND LIEN TL	204,429.700	-202,385.40	206,371.78
99AA93483	LOCKHEED MARTIN 5/16 COV-LITE TLB	0.000	0.00	0.00
99AA99134	GLOBAL PAYMENTS 3/16 TLB	324,629.770	323,006.62	-326,252.92
99AAA0156	REVLON 7/16 COV-LITE TLB	0.000	0.00	0.00
99AAA0404	EXTENDED STAY 8/16 TLB 0.000% 08/30/2023 DD 08/09/16	814,584.950	810,512.03	-816,621.41
99AAA2152	VANTIV 9/16 TLB	31,236.390	31,236.39	-31,353.53
99AAA2376	CBS RADIO 9/16 TLB 0.000% 10/17/2023 DD 09/27/16	120,626.150	120,023.02	-121,229.28
99AAA2517	CONVATEC 10/16 TLB	94,256.790	93,785.51	-94,728.07
99AAA3192	ANCHOR GLASS 11/16 COV-LITE TL	0.000	0.00	0.00
99AAA4851	ZAYO 1/17 COV-LITE 7-YEAR TLB3	880,750.000	-890,658.44	890,658.44
99AAA4877	COLUMBUS MCKINNON 12/16 TL 0.000% 01/31/2024 DD 12/07/16	601,471.490	-608,238.04	603,912.67
99AAA4968	ATOTECH 1/17 COV-LITE TLB	386,932.950	-385,965.62	388,515.86
99AAA6054	NEUSTAR 2/17 TLB2	548,300.270	-545,558.77	555,103.91
99AAA6765	CAPITAL AUTOMOTIVE 3/17 2ND	301,890.220	-300,380.77	304,909.12
99AAA6799	CYXTERA 3/17 COV-LITE TLB 0.000% 03/15/2024 DD 02/28/17	423,624.380	-421,506.26	424,153.91
99AAA6898	CAPITAL AUTOMOTIVE 3/17 2ND LIEN TL	256,404.280	-253,840.24	260,891.35
99AAA6948	ARAMARK 3/17 (USD) TLB	537,141.660	-537,141.66	539,827.37
99AAA7011	AMERICAN AXLE 2/17 COV-LITE TLB	546,448.090	-545,081.97	546,106.56
99AAA8159	UTILITY ONE 4/17 COV-LITE TLB 0.000% 04/18/2023 DD 03/24/17	43,320.730	-42,887.52	43,753.94
99AAA8332	CABLE ONE 4/17 TLB	310,954.060	-310,565.37	313,286.22



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99AAA8449	MAXLINEAR 4/17 COV-LITE TLB 0.000% 05/13/2024 DD 04/05/17	431,240.760	-429,807.45	432,450.98
99AAA9629	TXU/TCEH 6/16 DIP TLB	0.000	0.00	0.00
99AAA9652	TXU/TCEH 7/16 DIP TLC	0.000	0.00	0.00
99AAB0130	KRONOS 10/16 TLB	242,754.290	241,540.52	-242,450.85
99AAB0817	MISYS 4/17 (USD) TL 0.000% 06/13/2024 DD 04/18/17	332,889.480	-331,225.03	334,137.82
99AAB1468	HOSTESS BRANDS 5/17 TL	270,270.270	-270,270.27	272,635.13
99AAB3241	KOFAX 6/17 COV-LITE TL 0.000% 12/31/2020 DD 06/08/17	116,838.970	-116,546.87	116,887.65
99AAB4769	DURAVANT 7/17 TLB	119,606.980	-119,307.96	119,906.00
99AAB4819	DURAVANT 7/17 DELAYED TL	15,548.910	-15,510.04	15,587.78
99AAB4892	SKY BET 7/17 (USD) COV-LITE TLB	851,528.570	-854,944.55	855,498.90
99AAB6038	CLUBCORP 8/17 COV-LITE TLB	811,257.300	-807,201.01	807,261.85
99AAB7366	AVANTOR 9/17 (USD) COV-LITE TL 0.000% 11/21/2024 DD 09/07/17	422,816.730	-416,474.48	424,930.81
99AAB7572	MCAFEE 9/17 (USD) COV-LITE TLB	100,000.000	-99,000.00	100,000.00
99AAB8182	DUFF & PHELPS 10/17 COV-LITE TLB	365,079.360	-364,166.66	368,273.80
99AAB8315	PLASTIPAK PACKAGING 10/17 COV-LITE TLB	155,479.780	-154,702.38	156,645.88
99AAB9180	SUPERIOR VISION/DATA VISION 11/17 TLB	180,068.080	-179,617.91	181,418.59
99AAB9602	FIRST DATA 11/17 TL	625,000.000	-623,469.04	624,218.75
99AAB9768	OCCIDENTAL PETROLEUM 11/17 TL	376,316.600	-368,790.27	372,291.59
99AAC0915	VARSITY BRANDS 11/17 TLB	200,290.280	-199,288.83	201,792.46
99F106F7A	US 10YR ULTRA FUTURE (CBT) EXP JUN 17	10,621.000	0.00	25,851,492.01
99F106I7A	US 10YR ULTRA FUTURE (CBT) EXP SEP 17	10,873.000	0.00	15,524,433.94
99F106L7A	US 10YR ULTRA FUTURE (CBT) EXP DEC 17	9,995.000	0.00	-16,084,871.25
99F133F7A	US TREAS BD FUTURE (CBT) EXP JUN 17	6,299.000	0.00	21,268,721.47
99F133I7A	US TREAS BD FUTURE (CBT) EXP SEP 17	6,631.000	0.00	26,509,094.10
99F133L7A	US TREAS BD FUTURE (CBT) EXP DEC 17	5,999.000	0.00	-6,037,422.05
99F1399RN	US 10YR NOTE FUT (CBT) SEP 17 PUT JUL 17 123.500 ED 06/23/17	46.000	12,280.24	-2,227.32
99F139F7A	US 10 YR TREAS NTS FUTURE(CBT) EXP JUN 17	118.000	0.00	-47,710.51
99F139I7A	US 10 YR TREAS NTS FUTURE(CBT) EXP SEP 17	128.000	0.00	28,850.71
99F139L7A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 17	22.000	0.00	-6,687.50
99F167C8C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 18	50.000	0.00	-619.59
99F167C9C	90DAY EURODOLLAR FUTURE (CME) EXP MAR 19	51.000	0.00	-27,136.29
99F167I9C	90DAY EURODOLLAR FUTURE (CME) EXP SEP 19	77.000	0.00	74,812.42
99F167L8C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 18	138.000	0.00	-164,671.81
99F167L9C	90DAY EURODOLLAR FUTURE (CME) EXP DEC 19	61.000	0.00	42,916.09
99F183F7A	US 5YR TREAS NTS FUTURE (CBT) EXP JUN 17	60.000	0.00	65,082.18
99F183I7A	US 5YR TREAS NTS FUTURE (CBT) EXP SEP 17	60.000	0.00	6,696.48
99F183L7A	US 5 YEAR NOTE FUTURE (CBT) EXP DEC 17	62.000	0.00	21,140.28
99F217F7A	US 2YR TREAS NTS FUT (CBT) EXP JUN 17	52.000	0.00	-19,416.07

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99F21717A	US 2YR TREAS NTS FUT (CBT) EXP SEP 17	52.000	0.00	-3,249.79
99F217L7A	US 2YR NOTE FUTURE (CBT) EXP DEC 17	358.000	0.00	165,305.22
99F700F7A	US ULTRA BOND (CBT) EXP JUN 17	14.000	0.00	-14,422.38
99F700I7A	US ULTRA BOND (CBT) EXP SEP 17	42.000	0.00	-36,897.16
99F700L7A	US ULTRA BOND (CBT) EXP DEC 17	203.000	0.00	-453,263.29
99QAC8C66	CCP_IRS R LIB3M 100BPS P 1.75% VAR RT 12/21/2026 DD 12/21/16	0.000	0.00	0.00
99QAC8C74	CCP_IRS R LIB3M 100BPS P_1.75% 2026 DEC 21 CME	0.000	0.00	0.00
99QADATD7	CCP SP CDX HY27 5Y R 500BPS 2021 DEC 20 ICE	5,346,000.000	0.03	-0.09
99QADATE5	CCP_SP CDX HY27 5Y R 500BPS 2021 DEC 20 ICE	5,346,000.000	-370,178.06	413,912.99
99QADGVS8	CCP CDX_SP UL CDX.NA.HY.28 R 500BPS 2022 JUN 20	6,766,000.000	0.12	-0.25
99QADGVT6	CCP CDX SP UL CDX.NA.HY.28 R 500BPS 2022 JUN 20	6,766,000.000	-548,384.37	624,170.65
99VVAR5F2	SEER CAPITAL PARTNERS DEDICATED FUND I LTD	0.000	0.00	-74,553.05
99ZAU3KB7	MERRILL LYNCH REV REPO 1.070% 10/16/2017 DD 10/13/17	3,500,000.000	-3,500,000.00	3,500,000.00
AAF212F7U	AUSTRALIAN 10YR BOND FUT (SFE) EXP JUN 17	1.000	0.00	4,081.74
AAF212I7U	AUSTRALIAN 10YR BOND FUT (SFE) EXP SEP 17	1.000	0.00	-1,178.48
AAF212L7U	AUSTRALIAN 10YR BOND FUT (SFE) EXP DEC 17	1.000	0.00	443.88
ED9009454	AENOVA 8/14 COV-LITE TL	0.000	0.00	15,091.54
EDF306F7S	EURO-BUND FUTURE (EUX) EXP JUN 17	2.000	0.00	-1,933.71
EDF306I7S	EURO-BUND FUTURE (EUX) EXP SEP 17	2.000	0.00	-2,984.50
EDF306L7S	EURO-BUND FUTURE (EUX) EXP DEC 17	2.000	0.00	-2,546.42
EN9024030	ACTION 2/16 TLB 0.000%	570,197.670	-594,887.23	620,543.31
EN9103321	NORD ANGLIA 6/17 (EUR) COV-LITE TLB	725,513.910	-810,688.89	848,290.09
EX9QFK072	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 0.75% 2027 MAR 15	1,600,000.000	-117,838.99	100,592.81
EX9QFK098	CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 0.75% 2027 MAR 15	1,600,000.000	0.02	-0.02
EX9QFMT10	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.50% 2027 SEP 20	6,100,000.000	-0.02	0.02
EX9QFMT28	CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.50% 2027 SEP 20	6,100,000.000	91,693.80	-263,155.60
EX9QFN6G0	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 1.00% 2022 SEP 20	5,400,000.000	-35,519.51	75,612.13
EX9QFN6H8	CCP_IRS_P GBP-LIBOR-BBA 6M CM REC 1.00% 2022 SEP 20	5,400,000.000	0.01	-0.01
EXBMW3Q53	BARCLAYS PLC REGS VAR RT 12/31/2049	400,000.000	-543,318.10	540,401.44
EXF211C7X	LONG GILT FUTURE (ICF) EXP MAR 17	4.000	0.00	-11,336.33
EXF211C8X	LONG GILT FUTURE (ICF) EXP MAR 18	4.000	0.00	-5,101.13
EXF211F7X	LONG GILT FUTURE (ICF) EXP JUN 17	4.000	0.00	-18,594.76
EXF211I7J	UK LONG GILT FUTURE (LIF) EXP SEP 17	4.000	0.00	0.00
EXF211I7X	LONG GILT FUTURE (ICF) EXP SEP 17	4.000	0.00	-2,610.18
EXF211L7X	LONG GILT FUTURE (ICF) EXP DEC 17	4.000	0.00	9,520.29
EZBYQG1Q1	ARDAGH PACKAGING FINANCE 144A 2.750% 03/15/2024	949,000.000	-1,002,998.10	1,140,947.93
FJ9QFTGL5	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2022 JUN 20	10,000,000.000	-2,660.20	2,488.13
KS9QFYU5	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.00% 2027 SEP 20	200,000.000	0.00	151.61

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
KS9QFQYV3	CCP_IRS_P ZAR-JIBAR-SAFEX 3M REC 8.00% 2027 SEP 20	200,000.000	0.00	0.00
L7300KAB0	ORTHO-CLINICAL 5/14 COV-LITE TL	0.000	0.00	0.00
N1603LAB3	LUMILEDS 3/17 COV-LITE TLB	612,813.360	-609,749.29	620,473.53
N4715WAH5	PATHEON 4/17 (USD) COV-LITE TLB	2,759,086.499	-2,751,162.05	2,759,086.50
NA9QF4RB0	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.28% 2024 SEP 20	400,000.000	-0.01	0.01
NA9QF4RD6	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.28% 2024 SEP 20	400,000.000	0.01	-0.01
NA9QF4RE4	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.61% 2049 SEP 20	100,000.000	-0.01	0.01
NA9QF4RF1	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.61% 2049 SEP 20	100,000.000	0.01	-0.01
NA9QF4X31	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.59% 2049 SEP 20	200,000.000	-0.01	0.01
NA9QF4X56	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.59% 2049 SEP 20	200,000.000	0.01	-0.01
NA9QF4X64	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.26% 2024 SEP 20	850,000.000	-0.01	0.01
NA9QF4X80	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.26% 2024 SEP 20	850,000.000	0.01	-0.01
NA9QFBSD9	CCP_IRS_R USD-LIBOR-BBA 3M CM VAR RT 25% 2019 JUN 21	6,600,000.000	-45,037.16	54,356.10
NA9QFBSE7	CCP_IRS_R USD-LIBOR-BBA 3M CM 1.250% 25% 2019 JUN 21	6,600,000.000	0.02	-0.02
NA9QFKPK6	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.25% 2022 JUN 21	4,200,000.000	-175,444.61	137,623.51
NA9QFKPL4	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.25% 2022 JUN 21	4,200,000.000	0.04	-0.05
NA9QFNM64	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.25% 2021 JUN 21	4,900,000.000	-149,450.01	100,714.61
NA9QFNM72	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 1.25% 2021 JUN 21	4,900,000.000	0.01	-0.01
NA9QFNME7	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.40% 2027 FEB 21	450,000.000	-0.01	943.91
NA9QFNMG2	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.40% 2027 FEB 21	450,000.000	0.01	-0.01
NA9QFQP72	CCP_CDS_SP UL FORD MOTOR CRED REC 500BPS 2022 JUN 20	100,000.000	-17,256.15	18,938.87
NA9QFQP80	CCP_CDS_SP UL FORD MOTOR CRED REC 500BPS 2022 JUN 20	100,000.000	0.01	-0.01
NA9QFS2F5	CDS SP UL MORGAN STANLEY R 100BPS 2022 JUN 20	300,000.000	-3,808.12	4,051.16
NA9QFS2S7	CDS SP UL MORGAN STANLEY R 100BPS 2022 JUN 20	200,000.000	-2,735.64	2,660.73
NA9QFTPH4	CCP_CDS_SP UL UNITED STATES S REC 500BPS 2022 JUN 20	200,000.000	-8,809.72	20,162.79
NA9QFTPJ0	CCP_CDS_SP UL UNITED STATES S REC 500BPS 2022 JUN 20	200,000.000	3,555.63	-0.02
NA9QFWLU2	CDS SP UL REPUBLIC OF INDONES R 100BPS 2022 JUN 20	100,000.000	0.00	413.40
SS9010892	VERISURE HOLDING 10/15 TLB1	0.000	0.00	-6,435.93
SS9020586	VERISURE HOLDING 11/16 TL	129,861.550	-142,187.02	140,479.16
XX9011323	ACTION 12/14 TLB	0.000	0.00	-1,123.49
XX9QENSZ4	CDS SP UL VOLKSWAGEN AKTIENGE R 100BPS 2016 DEC 20	300,000.000	0.00	-759.17
XX9QFM325	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.00% 2027 SEP 20	5,900,000.000	-0.03	0.04
XX9QFM333	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.00% 2027 SEP 20	5,900,000.000	59,689.59	-88,702.45
XX9QFMQG9	CDS_SP UL UNICREDIT SOCIETA R 100BPS 2019 DEC 20	100,000.000	5,209.57	-1,824.78
XX9QFNG45	CCP_IRS_P EUR-EURIBOR-REUTERS REC 0.25% 2022 SEP 20	2,100,000.000	-0.01	10,634.60
XX9QFNG52	CCP_IRS_P EUR-EURIBOR-REUTERS REC 0.25% 2022 SEP 20	2,100,000.000	5,823.39	-0.01
XX9QFSTK4	CCP_CDX BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20	3,200,000.000	-0.03	0.08
XX9QFSTL2	CCP_CDX BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20	3,200,000.000	54,416.60	-90,784.52



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
XX9QFT3X2	CCP_CDS. SP UL DEUTSCHE BANK A REC 100BPS 2017 DEC 20	200,000.000	-694.98	346.54
XX9QFT3Z7	CCP_CDS._SP UL DEUTSCHE BANK A REC 100BPS 2017 DEC 20	200,000.000	0.02	-0.02
XX9QFT9QB	CDX SP UL ITRAXX MAIN27 V1 PUT MAY 17 000.950 ED 051717	1,600,000.000	2,011.32	-174.53
XX9QFT9QL	CDX SP UL ITRAXX MAIN27 V1 PUT MAY 17 095.000 ED 051717	500,000.000	530.37	-54.54
XX9QFUB69	CCP_CDS. SP UL ANHEUSER-BUSCH REC 100BPS 2017 DEC 20	400,000.000	-1,546.80	788.97
XX9QFUB77	CCP_CDS._SP UL ANHEUSER-BUSCH REC 100BPS 2017 DEC 20	400,000.000	0.01	-0.01
Y0210EAB4	ARCTIC LNG CARRIERS 5/17 TL	1,000,000.000	-990,000.00	995,812.50
Y2112GAB4	OCEAN RIG 7/13 COV-LITE TLB1 0.000% 03/31/2021 DD 06/19/13	0.000	0.00	0.00
Y2112MAB1	OCEAN RIG 7/14 TLB	0.000	0.00	0.00



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		310,845,252.39					
101	912810RT7	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	175,986,000.000	148,823,573.76	0.00	0.00	0.00
100	912810RT7	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	193,598,000.000	0.00	164,020,094.05	163,455,581.05	564,513.00
282	912810RU4	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	425,720,000.000	0.00	411,002,665.04	411,426,613.46	-423,948.42
291	912810RU4	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	425,720,000.000	411,426,613.46	0.00	0.00	0.00
249	912810RV2	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	363,082,000.000	371,017,716.80	0.00	0.00	0.00
230	912810RV2	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	363,082,000.000	0.00	371,490,242.38	371,017,716.80	472,525.58
1	912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	3,112,000.000	3,248,392.55	0.00	0.00	0.00
518	912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	548,313,000.000	567,987,694.82	0.00	0.00	0.00
456	912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	548,313,000.000	0.00	568,534,796.64	567,987,694.82	547,101.82
4	912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	11,495,000.000	11,483,895.36	0.00	0.00	0.00
209	912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	195,765,000.000	193,280,995.29	0.00	0.00	0.00
221	912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	186,851,000.000	0.00	184,843,493.92	184,444,800.40	398,693.52
2	9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	10,299,000.000	10,158,986.55	0.00	0.00	0.00
122	9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	486,736,000.000	0.00	486,899,992.60	487,078,881.85	-178,889.25
119	9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	486,736,000.000	487,107,798.48	0.00	0.00	0.00
105	912828V98	U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	1,137,074,000.000	1,120,451,333.22	0.00	0.00	0.00
100	912828V98	U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	1,137,074,000.000	0.00	1,120,723,506.52	1,120,451,333.22	272,173.30
2	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	14,859,000.000	14,855,064.66	0.00	0.00	0.00
86	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	733,498,000.000	0.00	742,108,459.28	742,176,311.63	-67,852.35
106	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	733,498,000.000	742,199,661.36	0.00	0.00	0.00
1,616	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,697,822,565.030	2,697,822,565.03	0.00	0.00	0.00
1,209	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,928,836,364.150	0.00	2,928,836,364.15	2,928,836,364.15	0.00

Schedule SB Attachment (Form 5500)—2017 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, 2017

Number of Participants, Average Compensation and Average Cash Balance Account

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	220	284	17							
	\$51,404	\$66,806								
	\$545	\$2,494								
25-29	235	614	485	15						
	\$57,598	\$67,233	\$95,773							
	\$771	\$2,202	\$92							
30-34	144	476	688	318	2					
	\$65,896	\$75,826	\$93,974	\$102,825						
	\$1,000	\$2,346	\$79	\$83						
35-39	90	313	550	540	133	1				
	\$65,585	\$76,411	\$95,468	\$99,398	\$102,111					
	\$1,143	\$2,415	\$43	\$75	\$124					
40-44	63	241	368	405	293	51	8			
	\$64,929	\$80,576	\$96,130	\$95,238	\$103,562	\$100,412				
	\$1,174	\$3,816	\$49	\$22	\$32	\$0				
45-49	54	199	315	380	291	235	198	11		
	\$72,970	\$83,967	\$99,793	\$94,438	\$102,188	\$105,693	\$111,016			
	\$1,389	\$4,352	\$57	\$15	\$103	\$0	\$25			
50-54	42	138	233	299	271	250	609	501	51	
	\$75,299	\$83,797	\$100,998	\$97,580	\$99,468	\$99,796	\$112,189	\$109,506	\$100,108	
	\$1,736	\$3,350	\$66	\$166	\$84	\$56	\$0	\$81	\$0	
55-59	30	91	175	236	190	195	435	886	942	40
	\$75,244	\$90,458	\$96,608	\$96,089	\$97,383	\$96,826	\$105,798	\$110,840	\$110,117	\$94,901
	\$1,965	\$4,303	\$99	\$9	\$124	\$136	\$9	\$30	\$50	\$0
60-64	10	37	71	94	99	71	168	304	518	214
		\$90,351	\$99,992	\$98,760	\$92,062	\$94,180	\$99,080	\$101,543	\$108,808	\$105,709
		\$4,173	\$274	\$0	\$0	\$0	\$116	\$0	\$0	\$0
65-69		5	25	15	16	10	28	45	32	82
			\$106,201				\$98,376	\$94,131	\$105,099	\$106,817
			\$0				\$0	\$0	\$0	\$0
70+	1			3	2	2	1	5	1	22
										\$100,803
										\$162

N-15732

Schedule SB Attachment (Form 5500)—2017 Plan Year
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Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

For ERISA Requirements

Interest Rates for Minimum Funding Purposes Based on segment rates, each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.

1st Segment Rate	4.16%
2nd Segment Rate	5.72%
3rd Segment Rate	6.48%

Interest Rates for Maximum Tax Purposes Based on segment rates, without regard to interest rate stabilization.

1st Segment Rate	1.52%
2nd Segment Rate	3.80%
3rd Segment Rate	4.79%

Salary Increases

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

Cash Balance Interest Crediting Rate 4.25%

Cash Balance Annuity Conversion Rate Based on segment rates used for minimum funding purposes.

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)—2017 Plan Year
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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 ¹ .
Optional Payment Form Conversion Mortality	Current IRC section 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	2017 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 of ages where the assumed retirement age 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 \$215,000 and the IRC section 401(a)(17) compensation limit of \$270,000.

¹ Grandfathered basis does not apply to cash balance participants.

Schedule SB Attachment (Form 5500)—2017 Plan Year
FirstEnergy Corp. Master Pension Plan
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Valuation of Plan Assets

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

2015 Plan Year

7.75%, limited to 6.81%

2016 Plan Year

7.50%, limited to 6.65%

2017 Plan Year

7.50%, limited to 6.48%

Trust Expenses Included in Target Normal Cost

\$27,000,000

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2017

Schedule SB Attachment (Form 5500)—2017 Plan Year
FirstEnergy Corp. Master Pension Plan
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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%		

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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)—2017 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 3

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%

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Table 4

Retirement Rates—Nonbargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	10.00%
59	15.00%
60	20.00%
61	25.00%
62	26.00%
63	23.00%
64	24.00%
65	27.00%
66	31.00%
67	50.00%
68	50.00%
69	50.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2017 Plan Year
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Table 5

Retirement Rates—Bargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	6.00%
59	12.00%
60	19.00%
61	18.00%
62	32.00%
63	25.00%
64	20.00%
65	35.00%
66	35.00%
67	35.00%
68	35.00%
69	35.00%
70+	100.00%

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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%

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Withdrawal Rates—Nonbargaining Employees

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

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Withdrawal Rates—Bargaining Employees

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

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FirstEnergy Corp. Master Pension Plan
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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%

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Table 8

Disability Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2017 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)—2017 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Table 10

Valuation Compensation¹

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%
777S	5%
1194	31%
1413	28%
2357	25%
U-3	7%

¹ Overtime for union employees covered under the "GPU Companies" plan provisions is not considered for pensionable earnings and would only be applicable for "FATP" and "Cash Balance Participants."

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>	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 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2017 This Form is Open to Public Inspection
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Part I Annual Report Identification Information	
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</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.) ☒ 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 FIRSTENERGY CORP. MASTER PENSION PLAN	1b Three-digit plan number (PN) ▶	001
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) FIRSTENERGY CORP. 76 SOUTH MAIN STREET AKRON OH 44308	1c Effective date of plan 07/01/1944 2b Employer Identification Number (EIN) 34-1843785 2c Plan Sponsor's telephone number 330-384-5417 2d Business code (see instructions) 221100	

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		10/15/18	CHRISTINE L WALKER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2017)
v. 170203

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 or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 45,137
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	6a(1) 15,732
a(2) Total number of active participants at the end of the plan year	6a(2) 15,465
b Retired or separated participants receiving benefits.....	6b 20,122
c Other retired or separated participants entitled to future benefits	6c 4,901
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 40,488
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 4,344
f Total. Add lines 6d and 6e	6f 44,832
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 283
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 1C 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)	9b Plan benefit arrangement (check all that apply)
(1) ☒ Insurance	(1) ☒ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☒ Trust	(3) ☒ Trust
(4) ☐ General assets of the sponsor	(4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☒ 1 **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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 _____

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2017
#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)

See page 1 (Series) of the attached report from Bank of New York Mellon for the Transactions in Excess of Five Percent of Plan Assets.



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		310,845,252.39					
101	912810RT7	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	175,986,000.000	148,823,573.76	0.00	0.00	0.00
100	912810RT7	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	193,598,000.000	0.00	164,020,094.05	163,455,581.05	564,513.00
282	912810RU4	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	425,720,000.000	0.00	411,002,665.04	411,426,613.46	-423,948.42
291	912810RU4	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	425,720,000.000	411,426,613.46	0.00	0.00	0.00
249	912810RV2	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	363,082,000.000	371,017,716.80	0.00	0.00	0.00
230	912810RV2	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	363,082,000.000	0.00	371,490,242.38	371,017,716.80	472,525.58
1	912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	3,112,000.000	3,248,392.55	0.00	0.00	0.00
518	912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	548,313,000.000	567,987,694.82	0.00	0.00	0.00
456	912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	548,313,000.000	0.00	568,534,796.64	567,987,694.82	547,101.82
4	912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	11,495,000.000	11,483,895.36	0.00	0.00	0.00
209	912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	195,765,000.000	193,280,995.29	0.00	0.00	0.00
221	912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	186,851,000.000	0.00	184,843,493.92	184,444,800.40	398,693.52
2	9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	10,299,000.000	10,158,986.55	0.00	0.00	0.00
122	9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	486,736,000.000	0.00	486,899,992.60	487,078,881.85	-178,889.25
119	9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	486,736,000.000	487,107,798.48	0.00	0.00	0.00
105	912828V98	U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	1,137,074,000.000	1,120,451,333.22	0.00	0.00	0.00
100	912828V98	U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	1,137,074,000.000	0.00	1,120,723,506.52	1,120,451,333.22	272,173.30
2	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	14,859,000.000	14,855,064.66	0.00	0.00	0.00
86	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	733,498,000.000	0.00	742,108,459.28	742,176,311.63	-67,852.35
106	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	733,498,000.000	742,199,661.36	0.00	0.00	0.00
1,616	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,697,822,565.030	2,697,822,565.03	0.00	0.00	0.00
1,209	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,928,836,364.150	0.00	2,928,836,364.15	2,928,836,364.15	0.00

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration 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.	<small>OMB No. 1210-0110</small> 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ 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) ▶	001
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>01</u> Day <u>01</u> Year <u>2017</u>			
2 Assets:			
a Market value.....	2a	6,216,463,816	
b Actuarial value.....	2b	6,320,754,630	
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.....	24,498	4,197,754,255	4,197,754,255
b For terminated vested participants.....	4,907	351,343,129	351,343,129
c For active participants.....	15,732	2,293,164,557	2,448,502,196
d Total.....	45,137	6,842,261,941	6,997,599,580
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	5.86%	
6 Target normal cost.....	6	175,707,961	

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	VLAD SACHELARIE VS _____ Signature of actuary	10/05/2018 _____ Date
	VLAD SACHELARIE _____ Type or print name of actuary	1707106 _____ Most recent enrollment number
	AON CONSULTING, INC. _____ Firm name	216-525-5358 _____ Telephone number (including area code)
	5005 ROCKSIDE ROAD SUITE 1000 INDEPENDENCE OH 44131 _____ 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, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2017

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	0	0
10 Interest on line 9 using prior year's actual return of <u>8.67%</u>	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		291,863,703
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>6.04%</u>		17,628,568
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.....		309,492,271
d Portion of (c) to be added to prefunding balance.....		309,492,271
12 Other reductions in balances due to elections or deemed elections.....	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	0	309,492,271

Part III Funding Percentages

14 Funding target attainment percentage	14	85.90%
15 Adjusted funding target attainment percentage.....	15	85.90%
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	86.05%
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

(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
01/05/2018	500,000,000				
01/22/2018	750,000,000				
Totals ▶			18(b)	1,250,000,000	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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	1,178,192,674

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: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %
			☐ 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	
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	175,707,961
b Excess assets, if applicable, but not greater than line 31a		31b	0
32 Amortization installments:			
		Outstanding Balance	Installment
a Net shortfall amortization installment		986,337,221	294,908,380
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	470,616,341
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....		308,151,840	308,151,840
36 Additional cash requirement (line 34 minus line 35).....	36	162,464,501	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	1,178,192,674	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	1,015,728,173
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	308,151,840
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)—2017 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2017

Date	Amount	Days to Discount to 1/1/2017 at 5.86%	Interest Adjusted Contribution
January 5, 2018	\$ 500,000,000	369	\$ 472,027,260
January 22, 2018	750,000,000	386	706,165,414
Total Contribution	\$ 1,250,000,000		\$ 1,178,192,674

Schedule SB Attachment (Form 5500)—2017 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	6.00%	0.8306	2.92
59.5	15.00%	0.7475	6.67	59.5	12.00%	0.7807	5.57
60.5	20.00%	0.6354	7.69	60.5	19.00%	0.6871	7.90
61.5	25.00%	0.5083	7.82	61.5	18.00%	0.5565	6.16
62.5	26.00%	0.3812	6.20	62.5	32.00%	0.4563	9.13
63.5	23.00%	0.2821	4.12	63.5	25.00%	0.3103	4.93
64.5	24.00%	0.2172	3.36	64.5	20.00%	0.2327	3.00
65.5	27.00%	0.1651	2.92	65.5	35.00%	0.1862	4.27
66.5	31.00%	0.1205	2.48	66.5	35.00%	0.1210	2.82
67.5	50.00%	0.0832	2.81	67.5	35.00%	0.0787	1.86
68.5	50.00%	0.0416	1.42	68.5	35.00%	0.0511	1.23
69.5	50.00%	0.0208	0.72	69.5	35.00%	0.0332	0.81
70	100.00%	0.0104	0.73	70	100.00%	0.0216	1.51
Nonbargaining Weighted Average, (e):			61.37	Bargaining Weighted Average, (f):			61.68

Total Weighted Average Retirement Calculation

Average Retirement Age: $[0.5 \times (e) + 0.5 \times (f)]$ 61.53

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

For ERISA Requirements

Interest Rates for Minimum Funding Purposes Based on segment rates, each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.

1st Segment Rate	4.16%
2nd Segment Rate	5.72%
3rd Segment Rate	6.48%

Interest Rates for Maximum Tax Purposes Based on segment rates, without regard to interest rate stabilization.

1st Segment Rate	1.52%
2nd Segment Rate	3.80%
3rd Segment Rate	4.79%

Salary Increases

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

Cash Balance Interest Crediting Rate 4.25%

Cash Balance Annuity Conversion Rate Based on segment rates used for minimum funding purposes.

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.

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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 ¹ .
Optional Payment Form Conversion Mortality	Current IRC section 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	2017 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 of ages where the assumed retirement age 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 \$215,000 and the IRC section 401(a)(17) compensation limit of \$270,000.

¹ Grandfathered basis does not apply to cash balance participants.

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Valuation of Plan Assets

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

2015 Plan Year	7.75%, limited to 6.81%
2016 Plan Year	7.50%, limited to 6.65%
2017 Plan Year	7.50%, limited to 6.48%

Trust Expenses Included in Target Normal Cost

\$27,000,000

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2017

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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%		

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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%		

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Table 3

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%

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Table 4

Retirement Rates—Nonbargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	10.00%
59	15.00%
60	20.00%
61	25.00%
62	26.00%
63	23.00%
64	24.00%
65	27.00%
66	31.00%
67	50.00%
68	50.00%
69	50.00%
70+	100.00%

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Table 5

Retirement Rates—Bargaining Employees

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	6.00%
59	12.00%
60	19.00%
61	18.00%
62	32.00%
63	25.00%
64	20.00%
65	35.00%
66	35.00%
67	35.00%
68	35.00%
69	35.00%
70+	100.00%

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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%

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Withdrawal Rates—Nonbargaining Employees

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

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Withdrawal Rates—Bargaining Employees

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

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Withdrawal Rates—Bargaining Employees

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%

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Table 8

Disability Rates—Nonbargaining Employees

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

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Table 9

Disability Rates—Bargaining Employees

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

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Table 10

Valuation Compensation¹

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%
777S	5%
1194	31%
1413	28%
2357	25%
U-3	7%

¹ Overtime for union employees covered under the "GPU Companies" plan provisions is not considered for pensionable earnings and would only be applicable for "FATP" and "Cash Balance Participants."

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Amended and restated January 1, 2015.
Plan Participation	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.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Monthly Accrued Benefit	
FirstEnergy Corp.	
Post-12/31/2004 ¹ Employees	
Average Pensionable Earnings ("FATP") Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service.

¹ Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

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

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.

Adjusted Highest Average
Base Earnings Benefit

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
Nonbargaining 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 nonbargaining 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 (December 31, 1999).

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

Reduced accrued benefit at an Early Retirement Date
(see table of reduction factors below):

Age	Pre-1998 Centerior Accrued Benefit Payable as a Partial Lump Sum	Former Duquesne Light Benefit	Pre-2005 Participant	Post-2004 Participant	Deferred Vested Early Reduction
55	0.56	0.75	0.70	0.72	0.42
56	0.63	0.80	0.75	0.76	0.45
57	0.70	0.85	0.80	0.80	0.49
58	0.77	0.90	0.84	0.84	0.53
59	0.83	0.95	0.88	0.88	0.58
60	0.89	1.00	1.00	0.92	0.63
61	0.95	1.00	1.00	0.96	0.69
62	1.00	1.00	1.00	1.00	0.75
63	1.00	1.00	1.00	1.00	0.82
64	1.00	1.00	1.00	1.00	0.91
65	1.00	1.00	1.00	1.00	1.00

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

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

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55 (factors shown above).

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.

QPSA Benefit

Less Than 10 Years of
Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

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

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At Least 10 Years of Eligibility Service	Surviving spouse receives the accrued benefit, reduced for early commencement ¹ and election of 100% joint & survivor annuity, commencing immediately.
NPSA Benefit	
Less Than 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
At Least 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, reduced for early commencement ¹ and election of 100% joint & survivor annuity, commencing immediately.
Definitions	
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to \$25,000 only ²). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum.
Optional Form Factors	For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female). For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies.
Years of Credited Service	Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Years of Eligibility Service	Similar to Years of Credited Service but using date of hire.

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

² Applies to all parts of the Master Pension Plan.

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Covered Compensation	Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.
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.
Special Provisions for Former GPU Nonbargaining Participants	
Normal Retirement Benefit	<p>Greater of:</p> <ol style="list-style-type: none"> 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	<p>Greater of:</p> <ol style="list-style-type: none"> 1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60. 2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60.

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

Definitions

Eligibility 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 Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

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

Disability Benefit Ten years of Eligibility Service and satisfies Plan requirements for disability.

Qualified Preretirement Survivor Annuity (QPSA) Death of a vested participant with a surviving spouse.

Nonqualified Preretirement Survivor Annuity (NPSA) Death of a vested participant with a designated non-spouse surviving beneficiary.

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.

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Early Retirement

Reduced accrued benefit at an Early Retirement Date
(see table of reduction factors below).

Age	Factor
55	0.69
56	0.74
57	0.79
58	0.84
59	0.89
60	1.00
61	1.00
62	1.00
63	1.00
64	1.00
65	1.00

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

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. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100%¹ joint & survivor annuity, commencing at employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

At Least 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

¹For Local 19, 55% without reduction for joint life if hired before 2001, otherwise 50% with reduction for joint life.

²Maximum early commencement reduction of 31%.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100%¹ joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options, plus Level Benefit Option.³

For Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum.

¹For Local 19, 55% if hired before 2001, otherwise 50%.

²Maximum early commencement reduction of 31%.

³For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

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 Eligibility Service.
Special Early Retirement	Age 58 with 35 years of Eligibility Service, and retirement prior to January 1, 2018.
Deferred Vested	Five Years of Eligibility Service.
Special Deferred Vested	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
Disability Benefit	Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Postretirement Death Benefit	N/A.

Benefit Amounts

Career Earnings Benefit	2.125% of Credited Career Earnings.
Normal Retirement	Career Earnings Benefit.

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Early Retirement

Reduced accrued benefit at an Early Retirement Date.
 See table of reduction factors below:

Age	Factor
55	0.56
56	0.62
57	0.68
58	0.74
59	0.81
60	0.87
61	0.94
62	1.00
63	1.00
64	1.00
65	1.00

Special Early Retirement

Accrued Benefit (without early retirement reduction), 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 payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

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. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55.

At Least 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 50% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003.

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GPU Companies—Local 180 (“Penelec UWUA”) and Local 459 (“Penelec IBEW”),
Local 459 Seneca, Local 777 (“Meted”), and System Council U-3 (“JCP&L”)

Employee Contributions	None.
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 (JCP&L), January 1, 1998 (Meted), June 1, 1998 (Penelec IBEW), or July 1, 1998 (Penelec UWUA): All Medicare-eligible retirees receive a monthly premium reimbursement fixed at \$31.90, to offset the cost of Medicare Part B.

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Early Retirement Benefit

Eligibility

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

Annual Benefit

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

Disability Benefit

Eligibility

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

Annual Benefits

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

Commencement

Immediate, upon retirement.

Termination Benefit

Eligibility

Five years of service.

Annual Benefit

Computed as for Normal Retirement.

Commencement

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

Qualified Preretirement Survivor Annuity (QPSA) Benefit

Eligibility

Five years of service and surviving spouse.

Benefit

50% of amount computed as for disability retirement.

Commencement

Immediate upon employee's death.

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**Nonqualified Preretirement Survivor Annuity
(NPSA) Benefit**

Eligibility

Unmarried, five years of Eligibility Service and designated surviving beneficiary.

Benefit and Commencement

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). Benefits are actuarially reduced if commencement is before the employee's age 55.

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity.

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 retirement².

Pension During First Year

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

¹Subject to maximum reduction of 30%.

²"FirstEnergy" payment options extended to System Council Employees effective January 1, 2009, Local 777 participants effective September 1, 2009 and Local 459 participants effective June 1, 2016.

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

Credited Service Elapsed time from date of Plan Eligibility until termination date.

Annual Rate of Past Service Compensation Determined using the highest five consecutive calendar years prior to the date shown in the table below:

Termination Date	Annual Rate of Past Service Compensation
10/01/2008–09/30/2009	Prior to January 1, 2003
10/01/2009–09/30/2010	Prior to January 1, 2004
10/01/2010–09/30/2011	Prior to January 1, 2005
10/01/2011–09/30/2012	Prior to January 1, 2006
10/01/2012–09/30/2013	Prior to January 1, 2007
10/01/2013–09/30/2014	Prior to January 1, 2008
10/01/2014–09/30/2015	Prior to January 1, 2009
10/01/2015–09/30/2016	Prior to January 1, 2010
10/01/2016–09/30/2017	Prior to January 1, 2011
On or After 10/01/2017	Prior to January 1, 2012

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 five years of Eligibility Service.

Deferred Vested Five Years of Eligibility Service.

Special Deferred Vested N/A.

Disability Benefit Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.

Qualified Preretirement Survivor Annuity (QPSA) Death of a vested participant with a surviving spouse.

Nonqualified Preretirement Survivor Annuity (NPSA) Death of a vested participant with a designated non-spouse surviving beneficiary.

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Benefit Amounts

Normal Retirement

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

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

Early Retirement

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

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

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or reduced benefit payable as early as age 55 (same factors as Early Retirement).

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Disability Benefit

A participant who has completed at least 10 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.

QPSA Benefit

Beneficiary receives the accrued benefit, unreduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55.¹

NPSA Benefit

Beneficiary receives the accrued benefit, reduced for early commencement² and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

¹ If the participant has at least 25 years of service, the benefit may commence immediately.

² Subject to a maximum reduction of 25%. If the participant has at least 25 years of service, the benefit is unreduced.

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

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

Accrued Benefit

The greatest of:

(a) The sum of:

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

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**Late Retirement
Benefit**

Accrued Benefit at Deferred Commencement Date.

**Early Retirement
Eligibility**

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

Benefit

The greatest of:

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

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

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

**Deferred Vested Termination
Eligibility**

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

Benefit

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

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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.

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.

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Earnings

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

Covered Compensation

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

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Allegheny Energy Employees Other than Local 102

Normal Retirement

Eligibility

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

Accrued Benefit for Service
Prior to January 1, 2012¹

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.
- (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 the annualized base rate of pay for that year and compensation for the prior calendar year through December 31, 2011²).

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

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

¹ January 1, 2015 for employees represented by Local 304.

² December 31, 2014 for employees represented by Local 304.

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Accrued Benefit for Service
After December 31, 2011¹

Average Monthly Pensionable Earnings multiplied by
1.20% for each year of Credited Service after
December 31, 2011¹.

Early Retirement

The early retirement provisions for the accrued benefit as
of December 31, 2011¹ are based on the provisions for
the former Allegheny Energy Retirement Plan.

The early retirement provisions for the accrued benefit
after December 31, 2011¹ are based on the "FATP"
provisions for the FirstEnergy Corp. Master Pension Plan
for participants hired after December 31, 2004.

¹ December 31, 2014 for employees represented by Local 304.

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Cash Balance Participants

Definitions

Eligibility	Nonbargaining employees hired or rehired on and after January 1, 2014. See Table A for effective dates for collectively bargained employees.
Benefit Service	On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Eligibility Service	Similar to Benefit Service but using date of hire.
Determination Date	December 31st of each calendar year, or the date the employee separates from service.
Points	Age plus Benefit Service determined as of the Determination Date, both individually rounded to four decimal places and the sum rounded down to the nearest integer.
Pensionable Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
Pay Credits	Each Participant's Cash Balance Account shall be credited under the terms contained in the following table at as of the Determination Date.

Points	Pay Credit
Less than 40	4%
At least 40, but less than 50	5%
At least 50, but less than 60	6%
At least 60, but less than 70	7%
At least 70, but less than 80	8%
At least 80	9%

Interest Credits	Interest Credits shall be made to the Cash Balance Account on the last day of each calendar year and shall be calculated by multiplying the Cash Balance Account as of the previous Determination Date by the "Interest Credit Rate" for such period. The Interest Credit Rate is an annual rate equal to (1) the average yield on 30-year Treasury securities for October of the previous year or (2) 2.57%, whichever is greater.
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Eligibility for Benefits

Normal Retirement	Age 65 with three years of Eligibility Service.
Vesting	Three years of Eligibility Service.
Disability Benefit	Totally and permanently disabled.
Preretirement Death Benefit	Death of a vested participant with a Surviving Beneficiary.
Postretirement Death Benefit	N/A.

Benefit Amounts

Cash Balance Account	Sum of Pay Credits and Interest Credits as of the Determination Date or benefit commencement date. Vested participants are eligible for a distribution the first of the month following termination of employment.
Disability Benefit	Continued Benefit Service and Interest Credits. Pay Credits are not provided while on disability.
Preretirement Death Benefit	Surviving Beneficiary is eligible to receive an actuarial equivalent single life annuity of the participant's Cash Balance Account the first of the month following the participant's death. In lieu of a single life annuity, a lump sum may be elected.
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, or 50% joint and survivor annuity, and single lump sum (total distribution option).

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Table A

Plan Formula Effective Dates by Collective Bargaining Unit

Collective Bargaining Unit	FATP Effective Date	Cash Balance Effective Date
UWUA Local 350	January 1, 2005 ¹	January 1, 2016
UWUA Local 351	January 1, 2005 ¹	January 1, 2016
UWUA Local 457	January 1, 2005 ¹	January 1, 2016
IBEW Local 1413	January 1, 2005 ¹	January 1, 2017
IBEW Local 245	January 1, 2005	January 1, 2016
IBEW Local 459 (except Seneca)	January 1, 2005 ¹	January 1, 2017
IBEW Local 1289 (formerly System Council U-3)	January 1, 2005	January 1, 2016
UWUA Local 140	January 1, 2005	January 1, 2016
IBEW Local 272	January 1, 2005	January 1, 2016
IBEW Local 777	January 1, 2006	January 1, 2015
IBEW Local 29 (except Maintenance Planners)	January 1, 2006	January 1, 2015
UWUA Local 180	January 1, 2006	January 1, 2015
IBEW Local 1194	January 1, 2006	January 1, 2014
UWUA Local 118	January 1, 2006	January 1, 2016
UWUA Local 126	January 1, 2006	January 1, 2016
IBEW Local 459 Seneca ²	January 1, 2006	N/A
OPEIU Local 19	January 1, 2006	January 1, 2017
UWUA Local 270 (except Perry Techs)	January 1, 2007	January 1, 2014
UWUA Local 270 Perry Techs	January 1, 2005 ³	January 1, 2017
UWUA Local 307 ⁴	January 1, 2012	N/A
IBEW Local 50	January 1, 2012	January 1, 2014
IBEW Local 2357	January 1, 2012	January 1, 2014
IBEW Local 777S Reading Call Center	January 1, 2005 ³	January 1, 2014
UWUA Local 304	January 1, 2015 ⁵	January 1, 2015
UWUA Local 102	N/A	January 1, 2015
IBEW Local 29 Maintenance Planners ⁶	January 1, 2006	January 1, 2014

¹ January 1, 2006 for rehired Transferred Participants who were initially hired prior to January 1, 2005.

² The Seneca plant was sold to a third party and ceased to be maintained by a Participating Employer as of February 12, 2014.

³ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005.

⁴ Ceased to be a Covered Collective Bargaining Unit under the 2005 FirstEnergy Constituent Plan on November 9, 2012.

⁵ For transition from the Allegheny Energy Retirement Plan formula for employees as of December 31, 2014.

⁶ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005 and in the Cash Balance Constituent Plan as early as January 1, 2014.

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Plan Changes in the Prior Five Years

2017 Plan Year

Amendment No. 3 to FirstEnergy Corp. Master Pension Plan was signed December 20, 2016. Specific plan changes included:

- Adoption of Cash Balance benefit formula for new hires into certain collective bargaining units (changes reflected on Table A).
- Actuarial equivalence and optional form of payment changes for certain collective bargaining units.
- Other general administrative changes, including revision of death benefit timing rules for non-spouse beneficiaries (commencement cannot be later than the required distribution date under IRS rules).

2016 Plan Year

The funding and plan reporting valuations do not reflect any plan changes.

2015 Plan Year

The funding and plan reporting valuations reflect the following plan provision changes:

- A four-year extension of Past Service Compensation for terminations on and after October 1, 2014 for Local 29 (Beaver Valley) employees.
- A freeze in the legacy Allegheny accrued benefit as of December 31, 2014 for Local 304 employees hired after February 28, 2011 (employees hired prior to March 1, 2011 will receive earnings "run-up"). Additionally, effective January 1, 2015, employees will earn benefits under the "FATP" formula for service after 2014.

2014 Plan Year

The funding and plan reporting valuations do not reflect any plan changes.

2013 Plan Year

The funding valuation reflects the following plan change:

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

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

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

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Schedule SB, line 24—Change in Actuarial Assumptions

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

- A change in the assumed expenses payable from the trust from \$23,900,000 to \$27,000,000.

The assumption change did not reduce the funding shortfall; as such, approval of the Commissioner is not required.

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2017

Number of Participants, Average Compensation and Average Cash Balance Account

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	220	284	17							
	\$51,404	\$66,806								
	\$545	\$2,494								
25-29	235	614	485	15						
	\$57,598	\$67,233	\$95,773							
	\$771	\$2,202	\$92							
30-34	144	476	688	318	2					
	\$65,896	\$75,826	\$93,974	\$102,825						
	\$1,000	\$2,346	\$79	\$83						
35-39	90	313	550	540	133	1				
	\$65,585	\$76,411	\$95,468	\$99,398	\$102,111					
	\$1,143	\$2,415	\$43	\$75	\$124					
40-44	63	241	368	405	293	51	8			
	\$64,929	\$80,576	\$96,130	\$95,238	\$103,562	\$100,412				
	\$1,174	\$3,816	\$49	\$22	\$32	\$0				
45-49	54	199	315	380	291	235	198	11		
	\$72,970	\$83,967	\$99,793	\$94,438	\$102,188	\$105,693	\$111,016			
	\$1,389	\$4,352	\$57	\$15	\$103	\$0	\$25			
50-54	42	138	233	299	271	250	609	501	51	
	\$75,299	\$83,797	\$100,998	\$97,580	\$99,468	\$99,796	\$112,189	\$109,506	\$100,108	
	\$1,736	\$3,350	\$66	\$166	\$84	\$56	\$0	\$81	\$0	
55-59	30	91	175	236	190	195	435	886	942	40
	\$75,244	\$90,458	\$96,608	\$96,089	\$97,383	\$96,826	\$105,798	\$110,840	\$110,117	\$94,901
	\$1,965	\$4,303	\$99	\$9	\$124	\$136	\$9	\$30	\$50	\$0
60-64	10	37	71	94	99	71	168	304	518	214
		\$90,351	\$99,992	\$98,760	\$92,062	\$94,180	\$99,080	\$101,543	\$108,808	\$105,709
		\$4,173	\$274	\$0	\$0	\$0	\$116	\$0	\$0	\$0
65-69		5	25	15	16	10	28	45	32	82
			\$106,201				\$98,376	\$94,131	\$105,099	\$106,817
			\$0				\$0	\$0	\$0	\$0
70+	1			3	2	2	1	5	1	22
										\$100,803
										\$162

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Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 179,596,282	January 1, 2011	1	\$ 179,596,282
Shortfall	\$ (291,240,746)	January 1, 2013	3	\$ (101,062,817)
Shortfall	\$ 148,863,166	January 1, 2014	4	\$ 39,520,999
Shortfall	\$ 195,611,078	January 1, 2015	5	\$ 42,374,461
Shortfall	\$ 490,886,781	January 1, 2016	6	\$ 91,354,021
Shortfall	\$ 262,620,660	January 1, 2017	7	\$ 43,125,434

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Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2017

Date	Amount	Days to Discount to 1/1/2017 at 5.86%	Interest Adjusted Contribution
January 5, 2018	\$ 500,000,000	369	\$ 472,027,260
January 22, 2018	750,000,000	386	706,165,414
Total Contribution	\$ 1,250,000,000		\$ 1,178,192,674

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

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

Nonbargaining Employees				Bargaining Employees			
(a)	(b)	(c)	(d)	(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)	Age	Rate	Weight	Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33	55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19	56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05	57.5	6.00%	0.8836	3.05
58.5	10.00%	0.8306	4.86	58.5	6.00%	0.8306	2.92
59.5	15.00%	0.7475	6.67	59.5	12.00%	0.7807	5.57
60.5	20.00%	0.6354	7.69	60.5	19.00%	0.6871	7.90
61.5	25.00%	0.5083	7.82	61.5	18.00%	0.5565	6.16
62.5	26.00%	0.3812	6.20	62.5	32.00%	0.4563	9.13
63.5	23.00%	0.2821	4.12	63.5	25.00%	0.3103	4.93
64.5	24.00%	0.2172	3.36	64.5	20.00%	0.2327	3.00
65.5	27.00%	0.1651	2.92	65.5	35.00%	0.1862	4.27
66.5	31.00%	0.1205	2.48	66.5	35.00%	0.1210	2.82
67.5	50.00%	0.0832	2.81	67.5	35.00%	0.0787	1.86
68.5	50.00%	0.0416	1.42	68.5	35.00%	0.0511	1.23
69.5	50.00%	0.0208	0.72	69.5	35.00%	0.0332	0.81
70	100.00%	0.0104	0.73	70	100.00%	0.0216	1.51
Nonbargaining Weighted Average, (e):			61.37	Bargaining Weighted Average, (f):			61.68

Total Weighted Average Retirement Calculation

Average Retirement Age: $[0.5 \times (e) + 0.5 \times (f)]$ 61.53

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	Amended and restated January 1, 2015.
Plan Participation	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.
Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
Monthly Accrued Benefit	
FirstEnergy Corp. Post-12/31/2004 ¹ Employees	
Average Pensionable Earnings ("FATP") Benefit	Average Monthly Pensionable Earnings multiplied by 1.20% for each year of Credited Service.

¹ Hired or rehired after January 1, 2005 and not a Cash Balance Participant. See Table A for FATP effective dates for collectively bargained employees.

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

Greater of:

1. 2.125% of career earnings divided by 12. Career earnings includes salary and wages, overtime pay, shift premiums, annual incentive awards and other similar compensation.

Adjusted Highest Average
Base Earnings Benefit

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
Nonbargaining 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 nonbargaining 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 (December 31, 1999).

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Normal Retirement

Accrued benefit at the Normal Retirement Date.

Early Retirement

Reduced accrued benefit at an Early Retirement Date
(see table of reduction factors below):

Age	Pre-1998 Centerior Accrued Benefit Payable as a Partial Lump Sum	Former Duquesne Light Benefit	Pre-2005 Participant	Post-2004 Participant	Deferred Vested Early Reduction
55	0.56	0.75	0.70	0.72	0.42
56	0.63	0.80	0.75	0.76	0.45
57	0.70	0.85	0.80	0.80	0.49
58	0.77	0.90	0.84	0.84	0.53
59	0.83	0.95	0.88	0.88	0.58
60	0.89	1.00	1.00	0.92	0.63
61	0.95	1.00	1.00	0.96	0.69
62	1.00	1.00	1.00	1.00	0.75
63	1.00	1.00	1.00	1.00	0.82
64	1.00	1.00	1.00	1.00	0.91
65	1.00	1.00	1.00	1.00	1.00

Deferred Retirement

Accrued benefit at Normal Retirement Date.

Disability

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

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55 (factors shown above).

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.

QPSA Benefit

Less Than 10 Years of
Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity, commencing after employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

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

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At Least 10 Years of Eligibility Service	Surviving spouse receives the accrued benefit, reduced for early commencement ¹ and election of 100% joint & survivor annuity, commencing immediately.
NPSA Benefit	
Less Than 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
At Least 10 Years of Eligibility Service	Surviving beneficiary receives the accrued benefit, reduced for early commencement ¹ and election of 100% joint & survivor annuity, commencing immediately.
Definitions	
Normal Form of Benefits	Life annuity.
Optional Forms	100%, 75%, 50%, or 25% joint and survivor annuity, with or without "pop-up" feature; 5-, 10-, or 15-year certain & life annuity; or a single lump sum (for present values up to \$25,000 only ²). The portion of the retirement benefit earned by a former Centerior Plan nonbargaining participant prior to December 31, 1997 ("Pre-1998 Centerior Accrued Benefit") may be paid in the form of a single lump sum.
Optional Form Factors	For payments other than lump sums, conversions are generally based on an interest rate of 6.00% and the RP-2000 Combined Healthy Mortality Table (weighted 50% male and 50% female). For lump sums, conversions currently use the interest rates under Internal Revenue Code section 417(e) from October of the preceding plan year and the mortality table under section 417(e) for the plan year. For certain legacy participants, a grandfathered basis also applies.
Years of Credited Service	Prior to January 1, 2014, a year in which at least 1,000 hours are worked. On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Years of Eligibility Service	Similar to Years of Credited Service but using date of hire.

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

² Applies to all parts of the Master Pension Plan.

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Covered Compensation	Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.
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.
Special Provisions for Former GPU Nonbargaining Participants	
Normal Retirement Benefit	Greater of: <ol style="list-style-type: none"> 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: <ol style="list-style-type: none"> 1. Normal retirement benefits reduced by FirstEnergy Early Retirement factors prior to age 60. 2. GPU Pension Plan Benefit “frozen” as of December 31, 2002 reduced by 4% for each year retirement precedes age 60.

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

Definitions

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

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Eligibility Service.
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Deferred Vested	Five Years of Eligibility Service.
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Special Deferred Vested	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
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Disability Benefit	Ten years of Eligibility Service and satisfies Plan requirements for disability.
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Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
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Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
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Postretirement Death Benefit	N/A.
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Benefit Amounts

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

Reduced accrued benefit at an Early Retirement Date (see table of reduction factors below).

Age	Factor
55	0.69
56	0.74
57	0.79
58	0.84
59	0.89
60	1.00
61	1.00
62	1.00
63	1.00
64	1.00
65	1.00

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

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. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100%¹ joint & survivor annuity, commencing at employee's age 55. Commencements before the employee's age 55 receive an additional actuarial reduction.

At Least 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

¹ For Local 19, 55% without reduction for joint life if hired before 2001, otherwise 50% with reduction for joint life.

² Maximum early commencement reduction of 31%.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 100%¹ joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement² and election of 100%¹ joint & survivor annuity, commencing immediately.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options, plus Level Benefit Option.³

For Local 19 participants, the entire retirement benefit may be paid in the form of a single lump sum.

¹ For Local 19, 55% if hired before 2001, otherwise 50%.

² Maximum early commencement reduction of 31%.

³ For employees who became participants prior to January 1, 2002 (January 1, 2001 for Local 19 participants), a 55% joint and survivor annuity (without reduction for survivor coverage) is offered instead of a 50% joint and survivor annuity.

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Centerior Energy Corporation—CEI Bargaining Local 270

Definitions

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

Normal Retirement	First of month following attainment of age 65 or fifth anniversary of hire, if later.
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Early Retirement	Age 55 with 10 years of Eligibility Service.
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Special Early Retirement	Age 58 with 35 years of Eligibility Service, and retirement prior to January 1, 2018.
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Deferred Vested	Five Years of Eligibility Service.
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Special Deferred Vested	Age 50 with 10 years of Eligibility Service (but not yet 55), and participant in the Company's Severance Benefits Plan.
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Disability Benefit	Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
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Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
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Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
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Postretirement Death Benefit	N/A.
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Benefit Amounts

Career Earnings Benefit	2.125% of Credited Career Earnings.
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Normal Retirement	Career Earnings Benefit.
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Early Retirement

Reduced accrued benefit at an Early Retirement Date.
See table of reduction factors below:

Age	Factor
55	0.56
56	0.62
57	0.68
58	0.74
59	0.81
60	0.87
61	0.94
62	1.00
63	1.00
64	1.00
65	1.00

Special Early Retirement

Accrued Benefit (without early retirement reduction), 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 payable at the Normal Retirement Date, or actuarially equivalent reduced benefit payable as early as age 55.

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. Eligibility Service continues to be earned until normal or early retirement.

QPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55.

At Least 10 Years of Eligibility Service

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

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NPSA Benefit

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, actuarially reduced for early commencement and election of 50% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 50% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

Normal Form of Benefits

Life annuity.

Optional Forms

"FirstEnergy" payment options.

Additionally, the entire retirement benefit may be paid in the form of a single lump sum for participants hired on or before May 1, 2003.

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GPU Companies—Local 180 (“Penelec UWUA”) and Local 459 (“Penelec IBEW”),
Local 459 Seneca, Local 777 (“Meted”), and System Council U-3 (“JCP&L”)

Employee Contributions	None.
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 (JCP&L), January 1, 1998 (Meted), June 1, 1998 (Penelec IBEW), or July 1, 1998 (Penelec UWUA): All Medicare-eligible retirees receive a monthly premium reimbursement fixed at \$31.90, to offset the cost of Medicare Part B.

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Early Retirement Benefit

Eligibility

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

Annual Benefit

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

Disability Benefit

Eligibility

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

Annual Benefits

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

Commencement

Immediate, upon retirement.

Termination Benefit

Eligibility

Five years of service.

Annual Benefit

Computed as for Normal Retirement.

Commencement

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

Qualified Preretirement Survivor Annuity (QPSA) Benefit

Eligibility

Five years of service and surviving spouse.

Benefit

50% of amount computed as for disability retirement.

Commencement

Immediate upon employee's death.

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Nonqualified Preretirement Survivor Annuity
(NPSA) Benefit

Eligibility

Unmarried, five years of Eligibility Service and designated surviving beneficiary.

Benefit and Commencement

Less Than 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death). Benefits are actuarially reduced if commencement is before the employee's age 55.

At Least 10 Years of Eligibility Service

Surviving beneficiary receives the accrued benefit, reduced for early commencement¹ and election of 100% joint & survivor annuity.

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 retirement².

Pension During First Year

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

¹ Subject to maximum reduction of 30%.

² "FirstEnergy" payment options extended to System Council Employees effective January 1, 2009, Local 777 participants effective September 1, 2009 and Local 459 participants effective June 1, 2016.

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Former Duquesne Light Bargaining Employees—Bargaining Local 29

Definitions

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

Termination Date	Annual Rate of Past Service Compensation
10/01/2008–09/30/2009	Prior to January 1, 2003
10/01/2009–09/30/2010	Prior to January 1, 2004
10/01/2010–09/30/2011	Prior to January 1, 2005
10/01/2011–09/30/2012	Prior to January 1, 2006
10/01/2012–09/30/2013	Prior to January 1, 2007
10/01/2013–09/30/2014	Prior to January 1, 2008
10/01/2014–09/30/2015	Prior to January 1, 2009
10/01/2015–09/30/2016	Prior to January 1, 2010
10/01/2016–09/30/2017	Prior to January 1, 2011
On or After 10/01/2017	Prior to January 1, 2012

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.
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Early Retirement	Age 55 with five years of Eligibility Service.
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Deferred Vested	Five Years of Eligibility Service.
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Special Deferred Vested	N/A.
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Disability Benefit	Ten years of Eligibility Service; totally and permanently disabled and not eligible for Early or Normal Retirement.
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Qualified Preretirement Survivor Annuity (QPSA)	Death of a vested participant with a surviving spouse.
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Nonqualified Preretirement Survivor Annuity (NPSA)	Death of a vested participant with a designated non-spouse surviving beneficiary.
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Benefit Amounts

Normal Retirement

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

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

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

Early Retirement

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

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

Deferred Vested

Accrued benefit payable at the Normal Retirement Date, or reduced benefit payable as early as age 55 (same factors as Early Retirement).

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Disability Benefit	A participant who has completed at least 10 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.
QPSA Benefit	Beneficiary receives the accrued benefit, unreduced for early commencement and election of 50% joint & survivor annuity, commencing at employee's age 55. ¹
NPSA Benefit	Beneficiary receives the accrued benefit, reduced for early commencement ² and election of 100% joint & survivor annuity, generally commencing immediately (in no event can the benefit be deferred later than December 31 of the year following the employee's death).
Normal Form of Benefits	Life annuity.
Optional Forms	"FirstEnergy" payment options.

¹ If the participant has at least 25 years of service, the benefit may commence immediately.

² Subject to a maximum reduction of 25%. If the participant has at least 25 years of service, the benefit is unreduced.

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Allegheny Energy Local 102 Employees

Normal Retirement

Eligibility

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

Accrued Benefit

The greatest of:

(a) The sum of:

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

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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.

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.

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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.

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.

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Earnings

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

Covered Compensation

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

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Allegheny Energy Employees Other than Local 102

Normal Retirement

Eligibility

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

Accrued Benefit for Service
Prior to January 1, 2012¹

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.
- (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 the annualized base rate of pay for that year and compensation for the prior calendar year through December 31, 2011²).

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

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

¹ January 1, 2015 for employees represented by Local 304.

² December 31, 2014 for employees represented by Local 304.

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Accrued Benefit for Service
After December 31, 2011¹

Average Monthly Pensionable Earnings multiplied by
1.20% for each year of Credited Service after
December 31, 2011¹.

Early Retirement

The early retirement provisions for the accrued benefit as
of December 31, 2011¹ are based on the provisions for
the former Allegheny Energy Retirement Plan.

The early retirement provisions for the accrued benefit
after December 31, 2011¹ are based on the "FATP"
provisions for the FirstEnergy Corp. Master Pension Plan
for participants hired after December 31, 2004.

¹ December 31, 2014 for employees represented by Local 304.

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Cash Balance Participants

Definitions

Eligibility	Nonbargaining employees hired or rehired on and after January 1, 2014. See Table A for effective dates for collectively bargained employees.
Benefit Service	On and after January 1, 2014, elapsed time from date of participation (one month credited if at least one hour worked in the month).
Eligibility Service	Similar to Benefit Service but using date of hire.
Determination Date	December 31st of each calendar year, or the date the employee separates from service.
Points	Age plus Benefit Service determined as of the Determination Date, both individually rounded to four decimal places and the sum rounded down to the nearest integer.
Pensionable Earnings	Including wages, bonuses, overtime, overtime premium, vacation pay, and sick pay.
Pay Credits	Each Participant's Cash Balance Account shall be credited under the terms contained in the following table at as of the Determination Date.

Points	Pay Credit
Less than 40	4%
At least 40, but less than 50	5%
At least 50, but less than 60	6%
At least 60, but less than 70	7%
At least 70, but less than 80	8%
At least 80	9%

Interest Credits	Interest Credits shall be made to the Cash Balance Account on the last day of each calendar year and shall be calculated by multiplying the Cash Balance Account as of the previous Determination Date by the "Interest Credit Rate" for such period. The Interest Credit Rate is an annual rate equal to (1) the average yield on 30-year Treasury securities for October of the previous year or (2) 2.57%, whichever is greater.
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Eligibility for Benefits

Normal Retirement Age 65 with three years of Eligibility Service.

Vesting Three years of Eligibility Service.

Disability Benefit Totally and permanently disabled.

Preretirement Death Benefit Death of a vested participant with a Surviving Beneficiary.

Postretirement Death Benefit N/A.

Benefit Amounts

Cash Balance Account Sum of Pay Credits and Interest Credits as of the Determination Date or benefit commencement date. Vested participants are eligible for a distribution the first of the month following termination of employment.

Disability Benefit Continued Benefit Service and Interest Credits. Pay Credits are not provided while on disability.

Preretirement Death Benefit Surviving Beneficiary is eligible to receive an actuarial equivalent single life annuity of the participant's Cash Balance Account the first of the month following the participant's death. In lieu of a single life annuity, a lump sum may be elected.

Normal Form of Benefits Life annuity.

Optional Forms 100%, 75%, or 50% joint and survivor annuity, and single lump sum (total distribution option).

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Table A

Plan Formula Effective Dates by Collective Bargaining Unit

Collective Bargaining Unit	FATP Effective Date	Cash Balance Effective Date
UWUA Local 350	January 1, 2005 ¹	January 1, 2016
UWUA Local 351	January 1, 2005 ¹	January 1, 2016
UWUA Local 457	January 1, 2005 ¹	January 1, 2016
IBEW Local 1413	January 1, 2005 ¹	January 1, 2017
IBEW Local 245	January 1, 2005	January 1, 2016
IBEW Local 459 (except Seneca)	January 1, 2005 ¹	January 1, 2017
IBEW Local 1289 (formerly System Council U-3)	January 1, 2005	January 1, 2016
UWUA Local 140	January 1, 2005	January 1, 2016
IBEW Local 272	January 1, 2005	January 1, 2016
IBEW Local 777	January 1, 2006	January 1, 2015
IBEW Local 29 (except Maintenance Planners)	January 1, 2006	January 1, 2015
UWUA Local 180	January 1, 2006	January 1, 2015
IBEW Local 1194	January 1, 2006	January 1, 2014
UWUA Local 118	January 1, 2006	January 1, 2016
UWUA Local 126	January 1, 2006	January 1, 2016
IBEW Local 459 Seneca ²	January 1, 2006	N/A
OPEIU Local 19	January 1, 2006	January 1, 2017
UWUA Local 270 (except Perry Techs)	January 1, 2007	January 1, 2014
UWUA Local 270 Perry Techs	January 1, 2005 ³	January 1, 2017
UWUA Local 307 ⁴	January 1, 2012	N/A
IBEW Local 50	January 1, 2012	January 1, 2014
IBEW Local 2357	January 1, 2012	January 1, 2014
IBEW Local 777S Reading Call Center	January 1, 2005 ³	January 1, 2014
UWUA Local 304	January 1, 2015 ⁵	January 1, 2015
UWUA Local 102	N/A	January 1, 2015
IBEW Local 29 Maintenance Planners ⁶	January 1, 2006	January 1, 2014

¹ January 1, 2006 for rehired Transferred Participants who were initially hired prior to January 1, 2005.

² The Seneca plant was sold to a third party and ceased to be maintained by a Participating Employer as of February 12, 2014.

³ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005.

⁴ Ceased to be a Covered Collective Bargaining Unit under the 2005 FirstEnergy Constituent Plan on November 9, 2012.

⁵ For transition from the Allegheny Energy Retirement Plan formula for employees as of December 31, 2014.

⁶ Certain nonbargaining employees commenced participation in the 2005 FirstEnergy Constituent Plan as early as January 1, 2005 and in the Cash Balance Constituent Plan as early as January 1, 2014.

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Plan Changes in the Prior Five Years

2017 Plan Year

Amendment No. 3 to FirstEnergy Corp. Master Pension Plan was signed December 20, 2016. Specific plan changes included:

- Adoption of Cash Balance benefit formula for new hires into certain collective bargaining units (changes reflected on Table A).
- Actuarial equivalence and optional form of payment changes for certain collective bargaining units.
- Other general administrative changes, including revision of death benefit timing rules for non-spouse beneficiaries (commencement cannot be later than the required distribution date under IRS rules).

2016 Plan Year

The funding and plan reporting valuations do not reflect any plan changes.

2015 Plan Year

The funding and plan reporting valuations reflect the following plan provision changes:

- A four-year extension of Past Service Compensation for terminations on and after October 1, 2014 for Local 29 (Beaver Valley) employees.
- A freeze in the legacy Allegheny accrued benefit as of December 31, 2014 for Local 304 employees hired after February 28, 2011 (employees hired prior to March 1, 2011 will receive earnings “run-up”). Additionally, effective January 1, 2015, employees will earn benefits under the “FATP” formula for service after 2014.

2014 Plan Year

The funding and plan reporting valuations do not reflect any plan changes.

2013 Plan Year

The funding valuation reflects the following plan change:

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

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

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

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2017
#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 1-73 of the attached report from Bank of New York Mellon for the Schedule of Assets (Held at Year End)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FXPF10010802 AA9123453	AUD (AUSTRALIAN DOLLARS)	14,866.980	10,765.18	11,628.21	863.03
FXPF10010802 ES9123450	CHF (SWISS FRANC)	23,790.020	23,407.31	24,412.54	1,005.23
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,686.780	191,138.72	209,252.54	18,113.82
FXPF10010802 FH9123487	HKD CURRENCY AT BROKER	0.010	0.00	0.00	0.00
FXPF10010802 FJ9123483	JPY CURRENCY AT BROKER	0.020	0.00	0.00	0.00
FXPF10010802 XX9123458	EUR (EURO)	16,573.740	17,481.15	19,901.75	2,420.60
FXPF11010002 XX9123458	EUR (EURO)	15,116.910	17,706.87	18,152.39	445.52
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-2.95	-3.19	-0.24
FXPF11010202 ES9123450	CHF (SWISS FRANC)	42,374.840	41,693.17	43,483.67	1,790.50
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,519.520	4,348.89	4,761.03	412.14
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.21	-1.33	-0.12
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	1,091,378.000	9,357.21	9,688.22	331.01
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.08	0.00
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	87,366.88	98,567.69	11,200.81
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-42.960	-2.12	-2.20	-0.08
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,294.72	7,807.65	512.93
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.43	-4.74	-0.31
FXPF11010202 XX9123458	EUR (EURO)	15,461.790	16,469.89	18,566.52	2,096.63
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	0.88	1.00	0.12
FXPF11010302 AA9123453	AUD (AUSTRALIAN DOLLARS)	9.500	7.43	7.43	0.00
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	-1.000	-1.34	-1.35	-0.01
FXPF11010302 XX9123458	EUR (EURO)	192,108.720	229,339.39	230,684.15	1,344.76
FXPF11010502 ES9123450	CHF (SWISS FRANC)	41,782.670	41,110.47	42,876.01	1,765.54
FXPF11010502 XX9123458	EUR (EURO)	11,393.140	12,166.42	13,680.88	1,514.46
FXPF11010602 FJ9123459	JPY (JAPANESE YEN)	2.000	0.02	0.02	0.00
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	204.910	14.49	16.55	2.06
FXPF11010602 LB9123459	BRL (BRAZILIAN REAL)	0.010	0.00	0.00	0.00
FXPF11010602 SD9123458	DKK (DANISH KRONE)	88.500	14.19	14.27	0.08
FXPF15010302 XX9123458	EUR (EURO)	-6.250	-7.50	-7.51	-0.01
FXPF20010402 XX9123458	EUR (EURO)	37,066.670	39,096.07	44,509.66	5,413.59
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	155,000.000	155,000.00	155,000.00	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	975,000.000	975,000.00	975,000.00	0.00
FXPF20010602 99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	270,000.000	270,000.00	270,000.00	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

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1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	5,913.080	4,398.15	4,624.92	226.77
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	291.110	359.71	393.80	34.09
FXPF20010602 XX9123458	EUR (EURO)	1,625,261.350	1,950,783.05	1,951,613.83	830.78
FXPF30010002 999617962	CASH HELD AT MERRILL LYNCH	217,000.000	217,000.00	217,000.00	0.00
FXPF30010002 999CSCUS7	SWAP/ISDA STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08	60,000.000	60,000.00	60,000.00	0.00
FXPF30010002 999K42324	CASH COLLATERAL HELD AT MERRIL 0.000% 01/01/2049 DD 07/01/08	3,203,000.000	3,203,000.00	3,203,000.00	0.00
FXPF30010002 999K43140	CASH COLLATERAL HELD AT MERRIL VAR RT 01/01/2049 DD 07/01/08	631,000.000	631,000.00	631,000.00	0.00
FXPF30010002 999MEIUS7	MERRILL LYNCH INTL CASH COLL VAR RT 01/01/2049 DD 07/01/08	270,000.000	270,000.00	270,000.00	0.00
FXPF30010002 AA9123453	AUD (AUSTRALIAN DOLLARS)	1,309.720	985.50	1,024.40	38.90
FXPF30010002 AA9123487	AUD CURRENCY AT BROKER	22,104.100	16,837.70	17,288.72	451.02
FXPF30010002 ES9123450	CHF (SWISS FRANC)	677.340	666.44	695.06	28.62
FXPF30010002 EX9123459	GBP (GREAT BRITISH POUNDS)	98,020.000	131,150.09	132,596.56	1,446.47
FXPF30010002 FJ9123459	JPY (JAPANESE YEN)	11,326,780.000	100,069.13	100,548.43	479.30
FXPF30010002 FM9123452	SGD (SINGAPORE DOLLARS)	666.360	494.00	498.62	4.62
FXPF30010002 KS9123453	ZAR (SOUTH AFRICAN RAND)	960,879.030	75,113.63	77,615.43	2,501.80
FXPF30010002 LA9123451	ARS (ARGENTINE PESO)	516,334.830	28,828.61	27,428.15	-1,400.46
FXPF30010002 LB9123459	BRL (BRAZILIAN REAL)	28,807.990	8,864.13	8,684.69	-179.44
FXPF30010002 LM9123455	MXN (MEXICAN PESO)	3,282,026.340	171,421.39	167,745.59	-3,675.80
FXPF30010002 NC9123455	CAD (CANADIAN DOLLARS)	82.660	61.64	65.97	4.33
FXPF30010002 XX9123458	EUR (EURO)	63,225.170	75,121.24	75,920.78	799.54
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	9,104.140	10,737.84	10,932.25	194.41
FXPF60010002 999F83998	BLACKROCK CASH	0.120	0.12	0.12	0.00
TOTAL INTEREST-BEARING CASH			9,105,652.24	9,156,669.25	51,017.01

U. S. GOVERNMENT SECURITIES

FXPF11010802 912796NP0	U S TREASURY BILL 0.000% 01/25/2018 DD 07/27/17	5,474,000.000	5,461,342.63	5,461,342.63	0.00
FXPF11010802 912796NW5	U S TREASURY BILL 0.000% 03/15/2018 DD 09/14/17	3,274,000.000	3,264,695.42	3,264,695.42	0.00
FXPF20010102 912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	1,250,000.000	1,248,095.70	1,252,050.00	3,954.30
FXPF20010302 912796NU9	U S TREASURY BILL 0.000% 03/08/2018 DD 09/07/17	7,200,000.000	7,176,794.98	7,176,794.98	0.00
FXPF20010302 912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	9,089,000.000	9,049,784.63	9,100,361.25	50,576.62
FXPF20010702 912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	3,780,000.000	3,756,798.77	3,784,725.00	27,926.23
FXPF20010702 9128283F5	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	185,000.000	183,766.41	182,391.50	-1,374.91
FXPF30010002 01F030629	COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18	1,300,000.000	1,292,687.50	1,298,297.00	5,609.50
FXPF30010002 01F032625	COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18	3,000,000.000	3,067,500.00	3,075,360.00	7,860.00
FXPF30010002 19075Q862	COBANK ACB PFD 6.200% NON-CUMULATIVE	3,000.000	297,000.00	321,825.00	24,825.00
FXPF30010002 31339D4L9	FHLMC MULTICLASS MTG 2411 FJ VAR RT 12/15/2029 DD 02/15/02	15,317.520	15,308.17	15,340.50	32.33



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1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 31394UAB8	FNMA GTD REMIC P/T 05-88 ZC 5.000% 10/25/2035 DD 09/01/05	1,610,303.700	1,747,839.73	1,722,300.32	-25,539.41
FXPF30010002 912803EC3	U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13	4,650,000.000	2,031,771.00	2,308,911.00	277,140.00
FXPF30010002 912803EE9	U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	22,350,000.000	10,492,518.42	10,931,161.50	438,643.08
FXPF30010002 912803EF6	U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/18/14	7,400,000.000	3,223,030.99	3,592,848.00	369,817.01
FXPF30010002 912803EK5	U S TREASURY BD PRIN STRIP 0.000% 11/15/2044 DD 11/17/14	4,650,000.000	1,935,283.50	2,207,494.50	272,211.00
FXPF30010002 912803EL3	U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	4,650,000.000	1,920,031.50	2,186,011.50	265,980.00
FXPF30010002 912803EP4	U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	3,150,000.000	1,281,577.50	1,460,907.00	179,329.50
FXPF30010002 912810RQ3	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	8,713,000.000	8,136,078.90	8,291,290.80	155,211.90
FXPF30010002 912810RS9	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	8,285,000.000	7,727,724.14	7,881,106.25	153,382.11
FXPF30010002 912810RX8	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	3,112,000.000	3,248,392.55	3,271,863.44	23,470.89
FXPF30010002 912810RY6	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	7,540,000.000	7,513,506.85	7,549,425.00	35,918.15
FXPF30010002 912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	2,000,000.000	2,009,885.10	2,003,280.00	-6,605.10
FXPF30010002 9128282R0	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	10,299,000.000	10,187,903.18	10,154,196.06	-33,707.12
FXPF30010002 9128283F5	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	2,745,000.000	2,700,718.26	2,706,295.50	5,577.24
FXPF30010002 912828N71	US TREAS-CPI INFLAT 0.625% 01/15/2026 DD 01/15/16	934,308.000	946,201.36	949,266.27	3,064.91
FXPF30010002 912828N89	U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16	4,700,000.000	4,621,293.78	4,610,418.00	-10,875.78
FXPF30010002 912828V49	US TREAS-CPI INFLAT 0.375% 01/15/2027 DD 01/15/17	1,225,380.000	1,212,544.47	1,216,545.01	4,000.54
FXPF30010002 912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	14,859,000.000	14,878,414.39	14,816,651.85	-61,762.54
FXPF30010002 912828XL9	US TREAS-CPI INFLAT 0.375% 07/15/2025 DD 07/15/15	1,768,272.000	1,769,281.61	1,770,977.46	1,695.85
TOTAL U. S. GOVERNMENT SECURITIES			122,397,771.44	124,564,132.74	2,166,361.30

CORPORATE DEBT INSTRUMENTS - PREFERRED

FXPF20010102 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,000,000.000	2,266,920.00	2,293,000.00	26,080.00
FXPF20010102 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	670,000.000	673,329.90	723,003.70	49,673.80
FXPF20010102 01609WAV4	ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17	1,000,000.000	998,310.00	1,041,190.00	42,880.00
FXPF20010102 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	870,000.000	922,739.40	983,526.30	60,786.90
FXPF20010102 023135BK1	AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17	1,000,000.000	991,820.00	1,090,890.00	99,070.00
FXPF20010102 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	1,675,000.000	1,550,916.00	1,776,572.00	225,656.00
FXPF20010102 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	785,000.000	1,180,553.65	1,248,448.30	67,894.65
FXPF20010102 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	2,060,000.000	2,166,852.20	2,303,389.00	136,536.80
FXPF20010102 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,340,000.000	1,281,361.60	1,392,206.40	110,844.80
FXPF20010102 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	990,000.000	1,017,046.80	1,115,304.30	98,257.50
FXPF20010102 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	920,000.000	982,495.60	1,054,586.80	72,091.20
FXPF20010102 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	1,170,000.000	1,263,424.50	1,370,116.80	106,692.30
FXPF20010102 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	835,000.000	1,080,231.15	1,134,556.25	54,325.10
FXPF20010102 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,020,000.000	1,139,299.20	1,250,571.00	111,271.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 06051GGG8	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	900,000.000	976,464.00	1,014,264.00	37,800.00
FXPF20010102 070101AH3	BASIN ELECTRIC POWER COOP 144A 4.750% 04/26/2047 DD 04/26/17	1,000,000.000	1,096,028.75	1,114,020.00	17,991.25
FXPF20010102 09062XAD5	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	500,000.000	535,075.00	593,540.00	58,465.00
FXPF20010102 10922NAD5	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	1,000,000.000	993,160.00	1,020,130.00	26,970.00
FXPF20010102 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	1,390,000.000	1,555,854.80	1,649,679.80	93,825.00
FXPF20010102 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	2,325,000.000	2,605,441.50	2,787,047.25	181,605.75
FXPF20010102 144141CU0	DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03	1,005,000.000	1,251,144.60	1,285,093.50	33,948.90
FXPF20010102 17275RAF9	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	855,000.000	1,041,561.00	1,131,336.00	89,775.00
FXPF20010102 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	2,680,000.000	2,790,201.60	3,016,715.20	226,513.60
FXPF20010102 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	805,000.000	825,455.05	824,336.10	-1,118.95
FXPF20010102 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,934,000.000	2,003,798.06	1,978,926.82	-24,871.24
FXPF20010102 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	1,005,000.000	945,182.40	1,023,190.50	78,008.10
FXPF20010102 208251AE8	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	565,000.000	710,521.40	742,076.65	31,555.25
FXPF20010102 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	1,005,000.000	1,154,363.10	1,212,793.80	58,430.70
FXPF20010102 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	1,000,000.000	1,255,470.00	1,272,370.00	16,900.00
FXPF20010102 25468PDB9	WALT DISNEY CO/THE 4.125% 06/01/2044 DD 06/02/14	570,000.000	589,294.50	615,588.60	26,294.10
FXPF20010102 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	1,657,000.000	2,038,971.64	2,192,691.53	153,719.89
FXPF20010102 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	1,375,000.000	1,816,773.75	1,895,643.75	78,870.00
FXPF20010102 341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	1,070,000.000	1,371,419.00	1,430,215.50	58,796.50
FXPF20010102 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	1,250,000.000	1,309,887.50	1,352,825.00	42,937.50
FXPF20010102 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	766,000.000	1,080,014.04	1,103,798.34	23,784.30
FXPF20010102 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	1,170,000.000	1,557,422.10	1,602,759.60	45,337.50
FXPF20010102 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	1,810,000.000	1,808,479.60	2,011,688.30	203,208.70
FXPF20010102 377372AB3	GLAXOSMITHKLINE CAPITAL INC 5.375% 04/15/2034 DD 04/06/04	1,220,000.000	1,427,766.00	1,499,343.40	71,577.40
FXPF20010102 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	670,000.000	703,386.10	764,175.20	60,789.10
FXPF20010102 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	835,000.000	1,035,040.95	1,125,246.00	90,205.05
FXPF20010102 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	525,000.000	650,837.25	690,417.00	39,579.75
FXPF20010102 404280AQ2	HSBC HOLDINGS PLC 5.250% 03/14/2044 DD 03/12/14	1,300,000.000	1,482,741.00	1,524,419.00	41,678.00
FXPF20010102 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	2,175,000.000	2,472,822.75	2,741,326.50	268,503.75
FXPF20010102 412822AE8	HARLEY-DAVIDSON INC 4.625% 07/28/2045 DD 07/28/15	750,000.000	797,137.50	816,030.00	18,892.50
FXPF20010102 437076AS1	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	835,000.000	1,054,905.60	1,129,930.35	75,024.75
FXPF20010102 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	670,000.000	868,172.60	921,879.80	53,707.20
FXPF20010102 546676AU1	LOUISVILLE GAS & ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	605,000.000	685,331.90	734,536.55	49,204.65
FXPF20010102 58013MFC3	MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	1,000,000.000	1,010,670.00	1,088,410.00	77,740.00
FXPF20010102 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,000,000.000	1,081,420.00	1,165,050.00	83,630.00
FXPF20010102 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	1,005,000.000	1,032,315.90	1,123,760.85	91,444.95



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FXPF20010102 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	835,000.000	1,050,772.35	1,134,547.90	83,775.55
FXPF20010102 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	585,000.000	710,628.75	760,540.95	49,912.20
FXPF20010102 594918BC7	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	670,000.000	644,928.60	697,108.20	52,179.60
FXPF20010102 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	1,505,000.000	1,411,313.75	1,585,517.50	174,203.75
FXPF20010102 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	1,170,000.000	1,246,541.40	1,371,357.00	124,815.60
FXPF20010102 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	1,005,000.000	1,002,819.15	1,122,092.55	119,273.40
FXPF20010102 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	1,005,000.000	1,111,700.85	1,207,135.65	95,434.80
FXPF20010102 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	1,205,000.000	1,632,678.60	1,668,479.15	35,800.55
FXPF20010102 65334HAE2	NEXEN ENERGY ULC 5.875% 03/10/2035 DD 03/10/05	670,000.000	752,557.40	820,441.80	67,884.40
FXPF20010102 674599CF0	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	470,000.000	489,039.70	532,801.40	43,761.70
FXPF20010102 68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	1,000,000.000	958,760.00	1,031,540.00	72,780.00
FXPF20010102 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,120,000.000	1,301,563.20	1,416,049.60	114,486.40
FXPF20010102 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	2,010,000.000	1,948,011.60	2,167,865.40	219,853.80
FXPF20010102 695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,345,000.000	1,711,391.45	1,807,370.65	95,979.20
FXPF20010102 706451BR1	PETROLEOS MEXICANOS 6.625% 06/15/2038 DD 12/15/08	2,000,000.000	2,087,000.00	2,080,000.00	-7,000.00
FXPF20010102 713409AC4	PEPSI-COLA METROPOLITAN BOTTLI 7.000% 03/01/2029 DD 03/08/99	610,000.000	833,985.90	823,115.70	-10,870.20
FXPF20010102 713448DV7	PEPSICO INC 4.000% 05/02/2047 DD 05/02/17	600,000.000	597,402.00	639,126.00	41,724.00
FXPF20010102 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	1,000,000.000	1,043,000.00	1,043,850.00	850.00
FXPF20010102 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	1,340,000.000	1,718,201.60	1,813,368.40	95,166.80
FXPF20010102 744320AZ5	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	2,538,000.000	2,609,520.84	2,594,876.58	-14,644.26
FXPF20010102 744448CG4	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	1,000,000.000	940,540.00	1,010,390.00	69,850.00
FXPF20010102 74456QAQ9	PUBLIC SERVICE ELECTRIC & GAS 5.700% 12/01/2036 DD 12/18/06	990,000.000	1,219,769.10	1,263,269.70	43,500.60
FXPF20010102 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	1,000,000.000	1,014,525.00	1,007,410.00	-7,115.00
FXPF20010102 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	1,725,000.000	2,224,525.50	2,404,874.25	180,348.75
FXPF20010102 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	670,000.000	640,694.20	713,583.50	72,889.30
FXPF20010102 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	1,000,000.000	999,090.00	1,019,920.00	20,830.00
FXPF20010102 824348AX4	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,000,000.000	993,130.00	1,093,340.00	100,210.00
FXPF20010102 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	750,000.000	752,700.00	775,957.50	23,257.50
FXPF20010102 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	835,000.000	775,890.35	812,713.85	36,823.50
FXPF20010102 87612EBG0	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	1,000,000.000	995,930.00	1,017,880.00	21,950.00
FXPF20010102 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	2,000,000.000	2,232,820.00	2,269,700.00	36,880.00
FXPF20010102 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	1,000,000.000	1,431,650.00	1,506,640.00	74,990.00
FXPF20010102 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	1,545,000.000	1,985,355.90	2,105,186.10	119,830.20
FXPF20010102 90131HBZ7	21ST CENTURY FOX AMERICA INC 4.950% 10/15/2045 DD 10/21/15	1,000,000.000	1,183,010.00	1,176,940.00	-6,070.00
FXPF20010102 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	1,040,000.000	1,047,332.00	1,124,385.60	77,053.60
FXPF20010102 911312AN6	UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	570,000.000	651,909.00	681,765.60	29,856.60



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FXPF20010102 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	2,000,000.000	2,544,180.00	2,651,420.00	107,240.00
FXPF20010102 91324PAR3	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,005,000.000	1,222,974.45	1,306,831.65	83,857.20
FXPF20010102 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	1,170,000.000	1,288,895.40	1,382,004.00	93,108.60
FXPF20010102 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	1,000,000.000	990,760.00	1,020,270.00	29,510.00
FXPF20010102 927804FE9	VIRGINIA ELECTRIC & POWER CO 6.350% 11/30/2037 DD 12/04/07	670,000.000	862,946.60	923,615.10	60,668.50
FXPF20010102 92826CAE2	VISA INC 4.150% 12/14/2035 DD 12/14/15	1,005,000.000	1,052,214.90	1,115,811.30	63,596.40
FXPF20010102 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	670,000.000	641,223.50	706,608.80	65,385.30
FXPF20010102 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	1,670,000.000	1,766,136.20	1,866,458.80	100,322.60
FXPF20010102 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,325,000.000	1,667,446.25	1,776,348.00	108,901.75
FXPF20010302 00115AAG4	AEP TRANSMISSION CO LLC 144A 3.750% 12/01/2047 DD 09/28/17	415,000.000	413,999.85	426,798.45	12,798.60
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,210,000.000	2,473,175.30	2,533,765.00	60,589.70
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	1,120,000.000	1,233,492.00	1,243,547.20	10,055.20
FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	585,000.000	615,928.95	626,845.05	10,916.10
FXPF20010302 00440EAQ0	CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	640,000.000	646,118.40	694,950.40	48,832.00
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	1,475,000.000	1,565,935.97	1,665,422.50	99,486.53
FXPF20010302 009279AC4	AIRBUS SE 144A 3.950% 04/10/2047 DD 04/10/17	1,510,000.000	1,519,014.35	1,609,493.90	90,479.55
FXPF20010302 010392EZ7	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	400,000.000	500,284.00	525,684.00	25,400.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	105,890.40	110,715.30	4,824.90
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	605,000.000	578,325.55	624,692.75	46,367.20
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	320,000.000	321,590.40	345,315.20	23,724.80
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	625,000.000	590,537.50	640,593.75	50,056.25
FXPF20010302 01626PAG1	ALIMENTATION COUCHE-TARD 144A 4.500% 07/26/2047 DD 07/26/17	385,000.000	394,151.45	400,704.15	6,552.70
FXPF20010302 020002BA8	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	465,000.000	493,188.30	525,677.85	32,489.55
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	1,120,000.000	1,148,254.43	1,222,009.60	73,755.17
FXPF20010302 02209SAV5	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	1,624,000.000	1,508,159.81	1,611,511.44	103,351.63
FXPF20010302 023135BK1	AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17	700,000.000	733,621.00	763,623.00	30,002.00
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	134,661.36	139,183.74	4,522.38
FXPF20010302 02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	750,000.000	752,820.00	767,415.00	14,595.00
FXPF20010302 02364WAP0	AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	380,000.000	430,038.40	476,542.80	46,504.40
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	455,000.000	519,268.75	578,173.05	58,904.30
FXPF20010302 025816BF5	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	445,000.000	454,465.88	472,870.35	18,404.47
FXPF20010302 03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	440,000.000	438,649.20	454,022.80	15,373.60
FXPF20010302 03073EAQ8	AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17	565,000.000	562,254.10	567,017.05	4,762.95
FXPF20010302 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	2,985,000.000	3,016,278.67	3,251,829.15	235,550.48
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	410,000.000	465,632.90	474,583.20	8,950.30
FXPF20010302 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	2,785,000.000	2,999,456.81	3,114,047.75	114,590.94



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FXPF20010302 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	4,168,000.000	4,669,877.32	4,830,670.32	160,793.00
FXPF20010302 036752AB9	ANTHEM INC 3.650% 12/01/2027 DD 11/21/17	1,085,000.000	1,091,325.55	1,105,973.05	14,647.50
FXPF20010302 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	1,455,000.000	1,489,626.00	1,547,014.20	57,388.20
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	545,000.000	583,113.45	580,637.55	-2,475.90
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	1,810,000.000	1,841,073.00	1,860,209.40	19,136.40
FXPF20010302 037411BC8	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	520,000.000	504,278.65	503,760.40	-518.25
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	740,000.000	725,290.89	768,830.40	43,539.51
FXPF20010302 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	460,000.000	478,411.35	518,222.20	39,810.85
FXPF20010302 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	2,185,000.000	2,397,958.03	2,558,722.40	160,764.37
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	775,000.000	771,387.88	794,220.00	22,832.12
FXPF20010302 03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	465,000.000	529,639.65	540,464.85	10,825.20
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	400,000.000	420,080.00	451,336.00	31,256.00
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	1,000,000.000	1,026,743.30	1,117,620.00	90,876.70
FXPF20010302 040555CU6	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	355,000.000	332,947.40	365,568.35	32,620.95
FXPF20010302 040555CW2	ARIZONA PUBLIC SERVICE CO 2.950% 09/15/2027 DD 09/11/17	800,000.000	799,448.00	787,928.00	-11,520.00
FXPF20010302 04351LAA8	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	495,000.000	539,723.25	577,363.05	37,639.80
FXPF20010302 04351LAB6	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	1,090,000.000	1,075,872.14	1,152,544.20	76,672.06
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	200,000.000	266,640.00	271,750.00	5,110.00
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	385,000.000	389,974.20	389,901.05	-73.15
FXPF20010302 046353AM0	ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	350,000.000	351,312.50	380,744.00	29,431.50
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	315,000.000	356,171.52	386,205.75	30,034.23
FXPF20010302 05565QDN5	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	405,000.000	405,000.00	409,977.45	4,977.45
FXPF20010302 059165EH9	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	321,000.000	288,832.59	314,509.38	25,676.79
FXPF20010302 06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	565,000.000	582,752.30	584,419.05	1,666.75
FXPF20010302 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	2,235,000.000	2,378,576.40	2,423,924.55	45,348.15
FXPF20010302 06051GGW3	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	2,160,000.000	2,143,540.80	2,160,475.20	16,934.40
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	198,942.15	202,743.75	3,801.60
FXPF20010302 084659AF8	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	220,000.000	239,692.20	245,944.60	6,252.40
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	140,000.000	147,385.00	157,761.80	10,376.80
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	690,000.000	712,859.70	771,413.10	58,553.40
FXPF20010302 084670BK3	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	210,000.000	224,446.89	241,999.80	17,552.91
FXPF20010302 09062XAD5	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	620,000.000	710,105.40	735,989.60	25,884.20
FXPF20010302 092113AN9	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	325,000.000	330,681.00	331,743.75	1,062.75
FXPF20010302 10922NAD5	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	915,000.000	908,869.50	933,418.95	24,549.45
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	380,000.000	452,276.00	458,439.60	6,163.60
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	229,820.91	245,438.70	15,617.79



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FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	480,000.000	537,111.68	569,673.60	32,561.92
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	355,000.000	435,503.35	438,936.20	3,432.85
FXPF20010302 12189LAX9	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	340,000.000	395,429.90	398,337.20	2,907.30
FXPF20010302 12189TAN4	BURLINGTON NORTHERN SANTA FE L 6.750% 03/15/2029 DD 03/10/99	141,000.000	179,982.27	185,093.52	5,111.25
FXPF20010302 126408HC0	CSX CORP 3.950% 05/01/2050 DD 04/21/15	805,000.000	793,673.65	800,983.05	7,309.40
FXPF20010302 126408HG1	CSX CORP 4.250% 11/01/2066 DD 10/18/16	275,000.000	277,205.50	274,777.25	-2,428.25
FXPF20010302 14040HBN4	CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17	1,460,000.000	1,472,103.40	1,475,578.20	3,474.80
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	385,000.000	384,953.80	418,136.95	33,183.15
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	485,000.000	517,145.80	569,928.35	52,782.55
FXPF20010302 151020AW4	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	1,540,000.000	1,549,441.30	1,599,644.20	50,202.90
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	762,276.00	765,510.00	3,234.00
FXPF20010302 172062AF8	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	685,000.000	856,270.55	884,444.60	28,174.05
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	206,121.00	205,014.00	-1,107.00
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2050 DD 09/18/14	515,000.000	488,518.70	579,127.80	90,609.10
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	435,000.000	468,825.60	515,314.05	46,488.45
FXPF20010302 19416QEK2	COLGATE-PALMOLIVE CO 3.700% 08/01/2047 DD 07/28/17	250,000.000	248,295.00	255,715.00	7,420.00
FXPF20010302 20030NAK7	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	368,000.000	475,694.54	497,513.92	21,819.38
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	720,000.000	746,542.98	795,578.40	49,035.42
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,535,000.000	1,520,506.53	1,585,777.80	65,271.27
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	3,262,776.760	3,315,420.04	3,341,148.66	25,728.62
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,646,000.000	2,756,125.22	2,707,466.58	-48,658.64
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	1,320,000.000	1,266,408.00	1,368,074.40	101,666.40
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	410,000.000	441,545.40	471,737.80	30,192.40
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	1,085,000.000	1,085,743.75	1,127,466.90	41,723.15
FXPF20010302 209111EU3	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	1,062,000.000	1,437,363.90	1,524,936.42	87,572.52
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	223,717.40	240,697.70	16,980.30
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	835,000.000	869,318.50	951,315.50	81,997.00
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	495,000.000	519,284.70	566,621.55	47,336.85
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	605,000.000	641,517.80	695,804.45	54,286.65
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	420,000.000	419,424.60	458,295.60	38,871.00
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	445,000.000	443,353.50	465,389.90	22,036.40
FXPF20010302 21685WCJ4	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	245,000.000	285,150.60	308,967.05	23,816.45
FXPF20010302 24820RAG3	STATOIL ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	617,048.75	611,225.25	-5,823.50
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	160,962.45	176,304.15	15,341.70
FXPF20010302 257375AJ4	DOMINION ENERGY GAS HOLDINGS L 4.600% 12/15/2044 DD 12/08/14	715,000.000	726,409.30	786,628.70	60,219.40
FXPF20010302 263534CC1	EI DU PONT DE NEMOURS & CO 4.900% 01/15/2041 DD 09/23/10	630,000.000	718,433.10	719,730.90	1,297.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	523,000.000	535,023.77	575,634.72	40,610.95
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	945,000.000	883,215.90	960,781.50	77,565.60
FXPF20010302 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	350,000.000	367,972.50	397,743.50	29,771.00
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	1,570,000.000	1,597,553.50	1,731,490.20	133,936.70
FXPF20010302 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	265,000.000	263,876.40	270,660.40	6,784.00
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	1,015,000.000	931,993.30	941,970.75	9,977.45
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2036 DD 06/22/16	1,375,000.000	1,258,097.50	1,303,417.50	45,320.00
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	750,000.000	819,507.50	837,412.50	17,905.00
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	1,165,000.000	1,307,126.20	1,345,575.00	38,448.80
FXPF20010302 278865AZ3	ECOLAB INC 144A 3.950% 12/01/2047 DD 11/27/17	225,000.000	227,355.75	229,997.25	2,641.50
FXPF20010302 278865BB5	ECOLAB INC 144A 3.250% 12/01/2027 DD 11/27/17	785,000.000	788,218.50	785,416.05	-2,802.45
FXPF20010302 29336UAG2	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	2,045,000.000	2,160,153.95	2,160,931.05	777.10
FXPF20010302 30231GAW2	EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	1,115,000.000	1,160,611.05	1,247,952.60	87,341.55
FXPF20010302 33616CAC4	FIRST REPUBLIC BANK/CA 4.625% 02/13/2047 DD 02/13/17	380,000.000	400,558.00	406,398.60	5,840.60
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	660,000.000	813,753.60	828,511.20	14,757.60
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	321,095.20	345,544.10	24,448.90
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	405,402.37	434,928.30	29,525.93
FXPF20010302 344419AB2	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	610,000.000	625,937.47	642,409.30	16,471.83
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	625,000.000	953,875.00	937,687.50	-16,187.50
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	7,536,000.000	8,003,171.59	8,155,911.36	152,739.77
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	1,155,000.000	1,206,634.26	1,209,978.00	3,343.74
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	455,000.000	504,827.05	504,035.35	-791.70
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	595,000.000	767,978.40	785,780.80	17,802.40
FXPF20010302 36962G3P7	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,355,000.000	1,706,539.89	1,752,272.45	45,732.56
FXPF20010302 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	95,000.000	135,806.73	136,894.05	1,087.32
FXPF20010302 372546AU5	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	95,000.000	102,723.50	113,413.85	10,690.35
FXPF20010302 373334JN2	GEORGIA POWER CO 5.950% 02/01/2039 DD 02/10/09	92,000.000	110,650.98	115,956.71	5,305.73
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,005,000.000	1,016,999.70	1,068,576.30	51,576.60
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,565,000.000	1,625,049.05	1,815,900.80	190,851.75
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	530,000.000	529,914.56	589,057.90	59,143.34
FXPF20010302 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	570,000.000	636,222.00	650,119.20	13,897.20
FXPF20010302 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	1,190,000.000	1,437,888.48	1,516,726.40	78,837.92
FXPF20010302 38141GWQ3	GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17	720,000.000	721,968.63	717,098.40	-4,870.23
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	4,145,000.000	4,160,572.23	4,262,676.55	102,104.32
FXPF20010302 384802AB0	WW GRAINGER INC 4.600% 06/15/2045 DD 06/11/15	610,000.000	652,144.90	667,693.80	15,548.90
FXPF20010302 384802AC8	WW GRAINGER INC 3.750% 05/15/2046 DD 05/16/16	725,000.000	679,503.45	698,718.75	19,215.30



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	805,000.000	802,150.30	836,161.55	34,011.25
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	355,000.000	460,119.05	482,327.85	22,208.80
FXPF20010302 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	1,005,000.000	1,326,585.75	1,321,655.40	-4,930.35
FXPF20010302 404280AJ8	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	450,000.000	612,882.00	613,552.50	670.50
FXPF20010302 404280BK4	HSBC HOLDINGS PLC VAR RT 03/13/2028 DD 03/13/17	700,000.000	719,332.05	729,498.00	10,165.95
FXPF20010302 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	180,000.000	204,647.40	226,868.40	22,221.00
FXPF20010302 4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	375,000.000	501,994.34	554,085.00	52,090.66
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	897,400.80	1,022,234.40	124,833.60
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	360,000.000	518,875.20	514,792.80	-4,082.40
FXPF20010302 406216BE0	HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	320,000.000	341,603.20	349,385.60	7,782.40
FXPF20010302 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	1,465,000.000	1,660,313.80	1,682,347.40	22,033.60
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	960,000.000	990,457.07	1,057,353.60	66,896.53
FXPF20010302 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	575,000.000	513,206.25	553,144.25	39,938.00
FXPF20010302 444859BF8	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	730,000.000	758,630.60	755,834.70	-2,795.90
FXPF20010302 458140BF6	INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17	640,000.000	650,003.20	664,601.60	14,598.40
FXPF20010302 459200HF1	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	290,000.000	300,573.40	307,115.80	6,542.40
FXPF20010302 459200JH5	INTERNATIONAL BUSINESS MACHINE 4.700% 02/19/2046 DD 02/19/16	205,000.000	236,971.80	242,340.75	5,368.95
FXPF20010302 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	1,090,000.000	1,131,343.70	1,139,006.40	7,662.70
FXPF20010302 461070AG9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	506,932.00	535,600.00	28,668.00
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	345,000.000	407,520.90	434,486.10	26,965.20
FXPF20010302 46625HJB7	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	416,000.000	502,450.69	535,100.80	32,650.11
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	3,300,000.000	3,307,458.36	3,392,301.00	84,842.64
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	480,000.000	496,735.83	500,587.20	3,851.37
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	1,655,000.000	1,671,728.60	1,708,837.15	37,108.55
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	2,407,360.181	2,530,617.01	2,655,727.53	125,110.52
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,580,000.000	1,574,273.35	1,669,238.40	94,965.05
FXPF20010302 478160CG7	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	825,000.000	823,077.75	880,943.25	57,865.50
FXPF20010302 478165AH6	SC JOHNSON & SON INC 144A 4.750% 10/15/2046 DD 10/16/15	510,000.000	597,031.50	596,195.10	-836.40
FXPF20010302 478375AU2	JOHNSON CONTROLS INTERNATIONAL 4.500% 02/15/2047 DD 02/07/17	511,000.000	551,203.99	561,379.49	10,175.50
FXPF20010302 487836BQ0	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	450,000.000	467,442.00	477,414.00	9,972.00
FXPF20010302 532457BR8	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	338,000.000	336,756.86	362,900.46	26,143.60
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	175,000.000	186,845.75	199,983.00	13,137.25
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	215,000.000	228,538.55	234,337.10	5,798.55
FXPF20010302 548661DJ3	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	200,000.000	217,102.00	221,054.00	3,952.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	490,000.000	475,442.10	492,004.10	16,562.00
FXPF20010302 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	1,715,000.000	1,709,488.13	1,825,651.80	116,163.67



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 552081AM3	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	215,000.000	219,639.70	227,523.75	7,884.05
FXPF20010302 571748BC5	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	495,000.000	495,601.62	548,301.60	52,699.98
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	723,000.000	872,877.90	953,882.82	81,004.92
FXPF20010302 575718AA9	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	115,000.000	139,393.80	158,789.70	19,395.90
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	815,000.000	820,411.60	951,724.40	131,312.80
FXPF20010302 575718AF8	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	605,000.000	517,613.80	593,916.40	76,302.60
FXPF20010302 575767AJ7	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	180,000.000	198,493.20	219,009.60	20,516.40
FXPF20010302 57636QAH7	MASTERCARD INC 3.800% 11/21/2046 DD 11/21/16	435,000.000	454,005.15	462,361.50	8,356.35
FXPF20010302 578454AC4	MAYO CLINIC 4.000% 11/15/2047 DD 03/28/13	190,000.000	181,807.20	199,319.50	17,512.30
FXPF20010302 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	505,000.000	483,724.35	485,193.90	1,469.55
FXPF20010302 585055AW6	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	185,000.000	193,034.55	206,737.50	13,702.95
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,767,000.000	1,924,377.63	2,058,643.35	134,265.72
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	185,000.000	178,641.55	194,897.50	16,255.95
FXPF20010302 586054AC2	MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15	350,000.000	339,591.00	378,409.50	38,818.50
FXPF20010302 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	540,000.000	554,677.20	603,811.80	49,134.60
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	650,000.000	843,225.50	845,045.50	1,820.00
FXPF20010302 59156RBD9	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	625,000.000	615,106.25	661,606.25	46,500.00
FXPF20010302 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	455,000.000	498,337.70	533,933.40	35,595.70
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,195,000.000	1,282,387.45	1,389,223.35	106,835.90
FXPF20010302 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	180,000.000	187,146.00	188,775.00	1,629.00
FXPF20010302 59156RBR8	METLIFE INC 4.600% 05/13/2046 DD 11/13/15	185,000.000	204,985.72	211,022.10	6,036.38
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	1,065,000.000	1,006,776.45	1,116,833.55	110,057.10
FXPF20010302 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	315,000.000	293,720.95	331,852.50	38,131.55
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	4,130,000.000	4,032,298.00	4,418,397.90	386,099.90
FXPF20010302 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	425,000.000	471,962.50	498,142.50	26,180.00
FXPF20010302 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	475,000.000	476,876.25	489,720.25	12,844.00
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	2,755,000.000	2,653,682.42	2,872,115.05	218,432.63
FXPF20010302 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	1,225,000.000	1,247,386.94	1,367,724.75	120,337.81
FXPF20010302 594918CB8	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	650,000.000	681,057.82	769,678.00	88,620.18
FXPF20010302 61166WAJ0	MONSANTO CO 3.600% 07/15/2042 DD 07/12/12	450,000.000	377,667.00	412,299.00	34,632.00
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	2,590,000.000	2,592,316.42	2,681,919.10	89,602.68
FXPF20010302 623115AD4	MOUNT SINAI HOSPITALS GROUP INC 3.981% 07/01/2048 DD 12/21/17	355,000.000	355,000.00	355,366.01	366.01
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	525,000.000	633,436.25	683,529.00	50,092.75
FXPF20010302 62952EAE7	NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	375,000.000	375,000.00	404,073.75	29,073.75
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	815,000.000	1,070,771.45	1,152,866.40	82,094.95
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	215,265.64	233,300.48	18,034.84



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16	535,000.000	505,826.45	569,593.10	63,766.65
FXPF20010302 651229AX4	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	960,000.000	1,101,398.40	1,123,574.40	22,176.00
FXPF20010302 665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	315,000.000	289,034.55	311,752.35	22,717.80
FXPF20010302 665772CN7	NORTHERN STATES POWER CO/MN 4.000% 08/15/2045 DD 08/11/15	200,000.000	199,238.00	216,542.00	17,304.00
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	825,000.000	816,774.75	839,470.50	22,695.75
FXPF20010302 668131AA3	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	215,000.000	287,048.65	288,646.10	1,597.45
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	500,000.000	566,605.00	603,585.00	36,980.00
FXPF20010302 674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	280,000.000	290,903.18	309,946.00	19,042.82
FXPF20010302 678858BS9	OKLAHOMA GAS & ELECTRIC CO 3.850% 08/15/2047 DD 08/11/17	395,000.000	393,743.90	411,179.20	17,435.30
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	936,436.15	960,074.50	23,638.35
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,683,000.000	1,955,831.13	2,127,867.39	172,036.26
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	1,055,000.000	1,063,656.43	1,137,859.70	74,203.27
FXPF20010302 68389XBG9	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	595,000.000	591,798.90	665,043.40	73,244.50
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,950,000.000	1,902,965.90	2,074,819.50	171,853.60
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	610,000.000	607,700.30	626,183.30	18,483.00
FXPF20010302 694308GJ0	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	1,883,000.000	2,300,137.60	2,349,814.53	49,676.93
FXPF20010302 694308GS0	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	586,000.000	686,370.08	706,803.90	20,433.82
FXPF20010302 694308HA8	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	1,240,000.000	1,244,024.00	1,194,764.80	-49,259.20
FXPF20010302 694308HD2	PACIFIC GAS & ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	165,000.000	180,391.20	180,346.65	-44.55
FXPF20010302 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	380,000.000	431,087.20	421,260.40	-9,826.80
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	595,000.000	778,805.45	813,067.50	34,262.05
FXPF20010302 713448BZ0	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	235,000.000	237,288.90	249,109.40	11,820.50
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	320,000.000	315,289.60	320,544.00	5,254.40
FXPF20010302 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	900,000.000	898,110.00	904,815.00	6,705.00
FXPF20010302 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	870,000.000	905,496.00	908,149.50	2,653.50
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	1,320,000.000	1,897,144.55	2,024,272.80	127,128.25
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	255,000.000	307,721.25	332,137.50	24,416.25
FXPF20010302 717081ED1	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	335,000.000	361,331.00	371,893.55	10,562.55
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	1,300,000.000	1,326,552.28	1,398,917.00	72,364.72
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	495,000.000	494,901.00	493,653.60	-1,247.40
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	350,000.000	379,141.00	383,477.50	4,336.50
FXPF20010302 737679CZ1	POTOMAC ELECTRIC POWER CO 5.400% 06/01/2035 DD 06/01/05	515,000.000	606,113.80	608,549.75	2,435.95
FXPF20010302 737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	485,000.000	635,558.55	671,841.40	36,282.85
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	810,000.000	827,804.70	883,167.30	55,362.60
FXPF20010302 740816AD5	PRESIDENT & FELLOWS OF HARVARD 5.625% 10/01/2038 DD 01/30/08	220,000.000	283,047.60	297,587.40	14,539.80
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	310,000.000	333,175.60	344,596.00	11,420.40



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 743315AQ6	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	185,000.000	173,567.00	186,518.85	12,951.85
FXPF20010302 744320AZ5	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	660,000.000	678,598.80	674,790.60	-3,808.20
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	1,345,000.000	1,339,512.40	1,410,420.80	70,908.40
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	1,270,000.000	1,232,509.60	1,335,951.10	103,441.50
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	393,420.80	415,905.00	22,484.20
FXPF20010302 745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	752,000.000	912,093.28	987,511.36	75,418.08
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	494,132.40	535,713.75	41,581.35
FXPF20010302 75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	470,000.000	485,975.30	484,344.40	-1,630.90
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	285,000.000	393,522.40	415,008.45	21,486.05
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	355,000.000	326,969.20	361,901.20	34,932.00
FXPF20010302 792860AK4	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	295,000.000	394,214.40	417,867.50	23,653.10
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	1,015,000.000	1,030,331.31	1,141,235.55	110,904.24
FXPF20010302 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	1,235,000.000	1,122,985.50	1,238,334.50	115,349.00
FXPF20010302 837004CE8	SOUTH CAROLINA ELECTRIC & GAS 5.450% 02/01/2041 DD 01/27/11	572,000.000	659,742.36	676,195.52	16,453.16
FXPF20010302 837004CG3	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	815,000.000	856,613.90	880,436.35	23,822.45
FXPF20010302 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	185,000.000	182,371.15	191,856.10	9,484.95
FXPF20010302 837004CJ7	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	770,000.000	839,967.29	881,034.00	41,066.71
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	625,000.000	675,368.75	719,737.50	44,368.75
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	523,056.42	544,802.85	21,746.43
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	1,130,000.000	1,350,214.40	1,423,833.90	73,619.50
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	200,000.000	251,136.00	264,524.00	13,388.00
FXPF20010302 842400FL2	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	260,000.000	333,127.60	348,244.00	15,116.40
FXPF20010302 842400FP3	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	820,000.000	986,246.80	1,050,165.80	63,919.00
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	550,000.000	543,125.00	571,719.50	28,594.50
FXPF20010302 842434CJ9	SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	350,000.000	402,377.50	434,952.00	32,574.50
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	510,000.000	498,168.00	532,128.90	33,960.90
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	366,069.15	390,029.40	23,960.25
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	305,094.55	302,831.45	-2,263.10
FXPF20010302 843646AU4	SOUTHERN POWER CO 4.950% 12/15/2046 DD 11/16/16	225,000.000	247,389.75	246,800.25	-589.50
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	935,000.000	940,431.25	947,650.55	7,219.30
FXPF20010302 85771PAC6	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	235,000.000	279,389.15	283,337.15	3,948.00
FXPF20010302 85771PAL6	STATOIL ASA 3.950% 05/15/2043 DD 05/15/13	230,000.000	227,709.20	240,589.20	12,880.00
FXPF20010302 867224AB3	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	985,000.000	968,757.35	1,008,088.40	39,331.05
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	1,055,000.000	1,200,146.90	1,205,801.70	5,654.80
FXPF20010302 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	1,865,000.000	1,735,631.37	1,815,223.15	79,591.78
FXPF20010302 87612EBG0	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	1,020,000.000	1,013,222.22	1,038,237.60	25,015.38



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	2,415,000.000	2,661,861.30	2,740,662.75	78,801.45
FXPF20010302 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	595,000.000	764,586.90	810,735.10	46,148.20
FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	445,000.000	420,219.11	454,073.55	33,854.44
FXPF20010302 89417EAM1	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	1,515,000.000	1,542,095.60	1,613,232.60	71,137.00
FXPF20010302 896516AA9	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	400,000.000	388,312.00	424,124.00	35,812.00
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	145,000.000	146,471.75	165,716.15	19,244.40
FXPF20010302 902494BD4	TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	560,000.000	594,356.00	609,901.60	15,545.60
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	990,000.000	1,007,195.10	1,051,944.30	44,749.20
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	200,000.000	201,860.00	203,650.00	1,790.00
FXPF20010302 907818DJ4	UNION PACIFIC CORP 4.750% 09/15/2041 DD 08/09/11	215,000.000	233,649.10	249,802.05	16,152.95
FXPF20010302 907818EG9	UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15	660,000.000	656,356.80	720,753.00	64,396.20
FXPF20010302 907818EJ3	UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	420,000.000	443,100.00	454,171.20	11,071.20
FXPF20010302 911312BN5	UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	2,735,000.000	2,767,345.25	2,823,914.85	56,569.60
FXPF20010302 913017BT5	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,985,000.000	2,124,744.00	2,200,114.45	75,370.45
FXPF20010302 913017CJ6	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	165,000.000	157,028.85	165,262.35	8,233.50
FXPF20010302 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	1,195,000.000	1,187,702.25	1,219,222.65	31,520.40
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	415,000.000	415,000.00	442,751.05	27,751.05
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,465,000.000	2,332,045.60	2,524,077.80	192,032.20
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	2,370,000.000	2,501,558.70	2,696,894.10	195,335.40
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	130,000.000	177,261.50	181,321.40	4,059.90
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	1,045,000.000	1,029,617.60	1,072,368.55	42,750.95
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	244,274.40	262,811.70	18,537.30
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	345,000.000	414,491.57	425,350.50	10,858.93
FXPF20010302 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	645,000.000	748,272.92	768,059.55	19,786.63
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,240,000.000	2,257,235.82	2,442,697.60	185,461.78
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	1,795,000.000	1,843,680.40	2,031,545.10	187,864.70
FXPF20010302 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,475,000.000	1,431,479.32	1,555,594.00	124,114.68
FXPF20010302 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	705,000.000	748,828.08	787,936.20	39,108.12
FXPF20010302 95101VAA7	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	210,000.000	199,220.70	222,923.40	23,702.70
FXPF20010302 95709TAH3	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	605,000.000	616,501.19	649,031.90	32,530.71
FXPF20010302 95709TAJ9	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	295,000.000	295,421.85	318,847.80	23,425.95
FXPF20010302 95709TAP5	WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17	240,000.000	242,484.00	241,334.40	-1,149.60
FXPF20010302 96926GAD5	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	590,000.000	558,258.00	626,910.40	68,652.40
FXPF20010302 96949LAD7	WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17	220,000.000	221,590.60	220,457.60	-1,133.00
FXPF20010302 976826BE6	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	540,000.000	702,448.20	738,925.20	36,477.00
FXPF20010302 976843BJ0	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	340,000.000	377,979.39	405,888.60	27,909.21



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FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	312,000.000	392,636.40	418,279.68	25,643.28
FXPF20010602 03836CAJ6	ASCENSUS 12/17 COV-LITE INCREMENTAL DELAYED DRAW DELAY	49,910.610	49,785.83	50,284.94	499.11
FXPF20010602 03852JAH4	ARAMARK 11/17 TLB1	806,372.790	806,372.79	810,154.68	3,781.89
FXPF20010602 04649VAT7	ASURION 7/17 TLB4	1,620,927.310	1,633,448.77	1,628,270.11	-5,178.66
FXPF20010602 08579JAT9	BERRY PLASTICS 8/17 COV-LITE TLM	105,237.850	106,158.69	105,606.18	-552.51
FXPF20010602 13322HAC0	THOMSON REUTERS 9/16 (IP&S) TLB	0.001	0.00	0.00	0.00
FXPF20010602 15911AAC7	EMDEON 3/17 COV-LITE TLB	1,299,456.310	1,296,207.66	1,301,249.56	5,041.90
FXPF20010602 24702NAZ3	DELL 10/17 COV-LITE TLB	1,835,565.120	1,842,034.98	1,834,115.02	-7,919.96
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL	434,744.420	433,657.56	437,596.34	3,938.78
FXPF20010602 29102EAF2	PRESS GANEY 10/17 COV-LITE TL 0.000% 10/23/2023 DD 10/11/17	2,078,988.930	2,089,115.92	2,090,693.64	1,577.72
FXPF20010602 32007UBX6	FIRST DATA 11/17 TL	2,814,731.841	2,846,266.53	2,815,238.49	-31,028.04
FXPF20010602 34407JAD8	ILFC (AERCAP) 7/17 TL	1,250,000.000	1,255,000.00	1,258,700.00	3,700.00
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	653,146.070	653,401.66	655,053.26	1,651.60
FXPF20010602 39479UAG8	GENESYS 6/17 (USD) COV-LITE TL	1,335,988.080	1,350,656.15	1,342,668.02	-7,988.13
FXPF20010602 410346AR1	HANESBRANDS 12/17 TLB	208,514.990	207,993.70	209,167.64	1,173.94
FXPF20010602 41151PAL9	HARBOR FREIGHT TOOLS 8/16 COV-LITE TL	1,328,543.860	1,332,822.98	1,336,541.69	3,718.71
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	748,120.300	751,590.14	749,242.48	-2,347.66
FXPF20010602 44969CBH2	IMS HEALTH 9/17 (USD) COV-LITE TLB2	539,360.690	539,360.69	541,286.21	1,925.52
FXPF20010602 45824TAS4	INTELSAT JACKSON HOLDINGS 144A 9.500% 09/30/2022 DD 06/30/16	1,654,000.000	1,863,086.25	1,906,235.00	43,148.75
FXPF20010602 475795AD2	JELD-WEN INC 144A 4.875% 12/15/2027 DD 12/14/17	156,000.000	156,000.00	157,560.00	1,560.00
FXPF20010602 527298BK8	LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16	340,000.000	352,587.50	339,575.00	-13,012.50
FXPF20010602 52729KAN6	LEVEL 3 2/17 TLB	1,930,439.860	1,925,613.76	1,930,439.86	4,826.10
FXPF20010602 62539BAA3	MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17	250,000.000	251,250.00	250,937.50	-312.50
FXPF20010602 64119DAG0	NETSMART TECHNOLOGIES INC. TLC 1	1,528,096.734	1,529,265.33	1,543,377.70	14,112.37
FXPF20010602 68162RAC5	WEST CORP 10/17 COV-LITE TL	645,438.520	638,984.13	646,781.03	7,796.90
FXPF20010602 71677HAG0	PETSMART 9/16 TLB	0.012	0.01	0.01	0.00
FXPF20010602 72347NAS9	PINNACLE FOODS 2/17 TLB 0.000% 02/02/2024 DD 01/23/17	698,372.970	701,572.71	702,640.03	1,067.32
FXPF20010602 72369PAA6	PIONEER HOLDINGS LLC / PI 144A 9.000% 11/01/2022 DD 10/31/17	192,000.000	192,000.00	198,480.00	6,480.00
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	835,282.326	840,888.68	839,984.97	-903.71
FXPF20010602 76168JAN6	REXNORD 11/17 COV-LITE TL	1,396,629.349	1,402,147.51	1,401,866.71	-280.80
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	1,887,291.634	1,908,498.47	1,895,123.89	-13,374.58
FXPF20010602 78573NAB8	SABRE GLBL INC 144A 5.250% 11/15/2023 DD 11/09/15	275,000.000	288,220.00	281,270.00	-6,950.00
FXPF20010602 82967NAY4	SIRIUS XM RADIO INC 144A 3.875% 08/01/2022 DD 07/05/17	162,000.000	162,000.00	162,405.00	405.00
FXPF20010602 82967NBA5	SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	243,000.000	243,000.00	243,607.50	607.50
FXPF20010602 83417UAG1	SOLARWINDS 1/17 TL	2,676,403.049	2,685,920.62	2,684,432.26	-1,488.36
FXPF20010602 85208EAB6	SPRINT COMMUNICATIONS 2/17 TL	1,324,533.900	1,327,708.07	1,323,540.50	-4,167.57



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FXPF20010602 989194AL9	ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15	255,000.000	274,762.50	269,662.50	-5,100.00
FXPF20010702 00108WAB6	AEP TEXAS INC 144A 3.800% 10/01/2047 DD 09/22/17	125,000.000	123,562.50	128,520.00	4,957.50
FXPF20010702 002824BF6	ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16	255,000.000	262,659.65	261,851.85	-807.80
FXPF20010702 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	980,000.000	1,051,303.65	1,123,570.00	72,266.35
FXPF20010702 010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	280,000.000	348,966.80	367,438.40	18,471.60
FXPF20010702 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	330,000.000	332,098.80	356,106.30	24,007.50
FXPF20010702 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	490,000.000	604,021.70	622,647.90	18,626.20
FXPF20010702 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	795,000.000	804,098.70	889,215.45	85,116.75
FXPF20010702 03523TBF4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	390,000.000	591,013.80	620,248.20	29,234.40
FXPF20010702 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	250,000.000	272,285.00	289,380.00	17,095.00
FXPF20010702 035242AM8	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	1,015,000.000	1,077,097.70	1,134,922.25	57,824.55
FXPF20010702 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,695,000.000	1,835,074.35	1,964,488.05	129,413.70
FXPF20010702 036752AD5	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	710,000.000	716,468.25	754,900.40	38,432.15
FXPF20010702 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	90,000.000	94,797.00	95,885.10	1,088.10
FXPF20010702 037411AY1	APACHE CORP 5.250% 02/01/2042 DD 12/03/10	65,000.000	69,236.05	70,376.80	1,140.75
FXPF20010702 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	230,000.000	232,057.25	236,380.20	4,322.95
FXPF20010702 037411BC8	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	45,000.000	42,596.55	43,594.65	998.10
FXPF20010702 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	770,000.000	730,965.40	799,999.20	69,033.80
FXPF20010702 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	485,000.000	496,494.50	546,386.45	49,891.95
FXPF20010702 037833BW9	APPLE INC 4.500% 02/23/2036 DD 02/23/16	215,000.000	231,613.05	246,452.35	14,839.30
FXPF20010702 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	740,000.000	795,404.25	866,569.60	71,165.35
FXPF20010702 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	205,000.000	199,222.75	213,644.85	14,422.10
FXPF20010702 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	50,000.000	49,621.50	55,561.50	5,940.00
FXPF20010702 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	110,000.000	108,903.30	112,728.00	3,824.70
FXPF20010702 05348EAZ2	AVALONBAY COMMUNITIES INC 3.900% 10/15/2046 DD 10/05/16	305,000.000	285,663.00	305,311.10	19,648.10
FXPF20010702 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	135,000.000	153,909.15	165,516.75	11,607.60
FXPF20010702 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	610,000.000	744,681.90	795,488.80	50,806.90
FXPF20010702 06051GGA1	BANK OF AMERICA CORP 3.248% 10/21/2027 DD 10/21/16	1,140,000.000	1,069,793.49	1,131,244.80	61,451.31
FXPF20010702 06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	5,000.000	5,025.75	5,171.85	146.10
FXPF20010702 06051GGR4	BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17	90,000.000	90,140.05	91,480.50	1,340.45
FXPF20010702 06051GGW3	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	219,000.000	217,843.68	219,048.18	1,204.50
FXPF20010702 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	295,000.000	303,128.90	329,807.05	26,678.15
FXPF20010702 084670BK3	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	335,000.000	356,884.65	386,047.30	29,162.65
FXPF20010702 097023AS4	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	315,000.000	424,390.05	450,150.75	25,760.70
FXPF20010702 097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	100,000.000	140,814.00	147,066.00	6,252.00
FXPF20010702 097023BL8	BOEING CO/THE 3.500% 03/01/2045 DD 02/20/15	330,000.000	302,365.80	320,509.20	18,143.40



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FXPF20010702 11134LAG4	BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17	810,000.000	804,670.20	797,080.50	-7,589.70
FXPF20010702 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	685,000.000	758,397.75	812,971.70	54,573.95
FXPF20010702 12189LAS0	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	235,000.000	261,646.65	281,701.55	20,054.90
FXPF20010702 12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	200,000.000	254,122.00	268,094.00	13,972.00
FXPF20010702 136385AY7	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	450,000.000	453,813.75	503,613.00	49,799.25
FXPF20010702 144141CU0	DUKE ENERGY PROGRESS LLC 6.125% 09/15/2033 DD 09/11/03	495,000.000	610,176.60	632,956.50	22,779.90
FXPF20010702 149123BL4	CATERPILLAR INC 5.300% 09/15/2035 DD 09/13/05	330,000.000	377,803.80	405,702.00	27,898.20
FXPF20010702 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	845,000.000	887,207.75	992,967.95	105,760.20
FXPF20010702 20030NBH3	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	185,000.000	189,451.10	201,644.45	12,193.35
FXPF20010702 20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	515,000.000	515,231.75	550,272.35	35,040.60
FXPF20010702 20030NBN0	COMCAST CORP 3.375% 08/15/2025 DD 05/27/15	300,000.000	297,387.00	307,884.00	10,497.00
FXPF20010702 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	305,000.000	312,490.80	342,106.30	29,615.50
FXPF20010702 20030NBS9	COMCAST CORP 3.150% 03/01/2026 DD 02/23/16	200,000.000	197,410.00	201,486.00	4,076.00
FXPF20010702 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,471,000.000	1,481,144.48	1,519,660.68	38,516.20
FXPF20010702 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	330,000.000	314,796.90	342,018.60	27,221.70
FXPF20010702 202795JF8	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	495,000.000	464,983.20	503,959.50	38,976.30
FXPF20010702 208251AE8	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	255,000.000	324,622.65	334,919.55	10,296.90
FXPF20010702 209111EH2	CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	495,000.000	567,468.00	597,346.20	29,878.20
FXPF20010702 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	275,000.000	268,545.75	289,588.75	21,043.00
FXPF20010702 21987BAR9	CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	415,000.000	380,235.15	429,359.00	49,123.85
FXPF20010702 21987BAX6	CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17	430,000.000	429,367.72	462,095.20	32,727.48
FXPF20010702 225401AC2	CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17	1,000,000.000	984,785.00	1,042,600.00	57,815.00
FXPF20010702 24820RAG3	STATOIL ASA 144A 6.500% 12/01/2028 DD 12/01/98	370,000.000	475,901.40	476,112.30	210.90
FXPF20010702 26442CAA2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	820,000.000	1,018,169.40	1,085,097.80	66,928.40
FXPF20010702 26442CAT1	DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	60,000.000	61,126.20	61,808.40	682.20
FXPF20010702 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	450,000.000	452,223.00	502,447.50	50,224.50
FXPF20010702 268317AP9	ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	280,000.000	281,965.60	309,190.00	27,224.40
FXPF20010702 268317AQ7	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	235,000.000	236,069.25	266,626.30	30,557.05
FXPF20010702 30219GAP3	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16	865,000.000	818,549.50	920,178.35	101,628.85
FXPF20010702 337358BA2	WACHOVIA CORP 7.500% 04/15/2035 DD 04/26/95	675,000.000	894,577.50	930,588.75	36,011.25
FXPF20010702 341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	530,000.000	677,037.90	708,424.50	31,386.60
FXPF20010702 341081FL6	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	495,000.000	505,216.80	541,242.90	36,026.10
FXPF20010702 341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	885,000.000	1,157,757.00	1,232,132.40	74,375.40
FXPF20010702 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	2,670,000.000	2,809,162.50	2,889,634.20	80,471.70
FXPF20010702 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	275,000.000	279,012.25	288,090.00	9,077.75
FXPF20010702 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	165,000.000	177,729.75	182,782.05	5,052.30



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FXPF20010702 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	380,000.000	537,833.00	547,576.20	9,743.20
FXPF20010702 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	580,000.000	781,173.00	794,530.40	13,357.40
FXPF20010702 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	45,000.000	45,139.95	47,846.70	2,706.75
FXPF20010702 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	1,090,000.000	1,076,848.50	1,211,458.70	134,610.20
FXPF20010702 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	60,000.000	61,674.60	69,404.40	7,729.80
FXPF20010702 375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	300,000.000	305,829.00	338,031.00	32,202.00
FXPF20010702 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	455,000.000	487,793.70	518,954.80	31,161.10
FXPF20010702 38141GCU6	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	130,000.000	157,368.90	165,692.80	8,323.90
FXPF20010702 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	410,000.000	512,311.40	552,516.00	40,204.60
FXPF20010702 38141GVS0	GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	205,000.000	211,607.15	234,829.55	23,222.40
FXPF20010702 38145GAH3	GOLDMAN SACHS GROUP INC/THE 3.500% 11/16/2026 DD 11/16/16	615,000.000	591,845.25	618,597.75	26,752.50
FXPF20010702 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	255,000.000	255,000.00	262,239.45	7,239.45
FXPF20010702 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	800,000.000	918,176.00	1,008,304.00	90,128.00
FXPF20010702 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	480,000.000	504,960.00	538,483.20	33,523.20
FXPF20010702 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	1,030,000.000	1,083,804.85	1,182,810.80	99,005.95
FXPF20010702 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	330,000.000	350,526.00	373,711.80	23,185.80
FXPF20010702 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	150,000.000	130,884.00	144,298.50	13,414.50
FXPF20010702 458140BF6	INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17	779,000.000	799,987.72	808,944.76	8,957.04
FXPF20010702 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	70,000.000	67,088.70	73,147.20	6,058.50
FXPF20010702 46115HBB2	INTESA SANPAOLO SPA 144A 3.875% 07/14/2027 DD 07/14/17	470,000.000	468,994.20	469,779.10	784.90
FXPF20010702 46625HHF0	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	330,000.000	425,673.60	454,060.20	28,386.60
FXPF20010702 46625HJU5	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	165,000.000	180,551.25	194,912.85	14,361.60
FXPF20010702 46625HRY8	JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	500,000.000	496,360.00	518,125.00	21,765.00
FXPF20010702 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	445,000.000	449,716.40	464,086.05	14,369.65
FXPF20010702 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	325,000.000	325,007.65	335,572.25	10,564.60
FXPF20010702 48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	250,000.000	285,807.50	313,942.50	28,135.00
FXPF20010702 494368BV4	KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	124,000.000	107,535.28	116,216.52	8,681.24
FXPF20010702 546676AU1	LOUISVILLE GAS & ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	295,000.000	334,822.05	358,162.45	23,340.40
FXPF20010702 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	415,000.000	388,236.65	416,697.35	28,460.70
FXPF20010702 575718AA9	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	275,000.000	348,199.50	379,714.50	31,515.00
FXPF20010702 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,315,000.000	1,420,846.60	1,532,040.75	111,194.15
FXPF20010702 589331AS6	MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	230,000.000	211,726.50	234,804.70	23,078.20
FXPF20010702 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	495,000.000	505,286.10	553,494.15	48,208.05
FXPF20010702 59156RAJ7	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	415,000.000	524,501.90	563,877.10	39,375.20
FXPF20010702 59156RAM0	METLIFE INC 5.700% 06/15/2035 DD 06/23/05	85,000.000	101,597.95	107,675.45	6,077.50
FXPF20010702 59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	340,000.000	342,218.70	356,575.00	14,356.30



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	250,000.000	228,145.00	250,905.00	22,760.00
FXPF20010702 594918BC7	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	430,000.000	409,895.70	447,397.80	37,502.10
FXPF20010702 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	745,000.000	700,471.35	784,857.50	84,386.15
FXPF20010702 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	580,000.000	609,243.60	679,818.00	70,574.40
FXPF20010702 594918BS2	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	315,000.000	292,153.07	324,761.85	32,608.78
FXPF20010702 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	740,000.000	678,121.70	771,457.40	93,335.70
FXPF20010702 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	150,000.000	134,676.00	160,108.50	25,432.50
FXPF20010702 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	1,610,000.000	1,647,227.90	1,797,581.10	150,353.20
FXPF20010702 595620AE5	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	240,000.000	292,334.40	306,674.40	14,340.00
FXPF20010702 595620AL9	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	495,000.000	549,781.65	594,559.35	44,777.70
FXPF20010702 617446HD4	MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	595,000.000	803,809.30	823,854.85	20,045.55
FXPF20010702 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	405,000.000	405,000.00	419,373.45	14,373.45
FXPF20010702 61746BEF9	MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17	135,000.000	131,679.00	138,165.75	6,486.75
FXPF20010702 61761J3R8	MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	260,000.000	244,691.20	256,445.80	11,754.60
FXPF20010702 656531AM2	STATOIL ASA 7.250% 09/23/2027 DD 05/26/00	330,000.000	439,025.40	435,652.80	-3,372.60
FXPF20010702 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	130,000.000	121,495.40	131,500.20	10,004.80
FXPF20010702 667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	150,000.000	150,000.00	153,394.50	3,394.50
FXPF20010702 668138AA8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	105,000.000	104,776.35	106,444.80	1,668.45
FXPF20010702 66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	755,000.000	801,991.50	865,615.05	63,623.55
FXPF20010702 66989HAK4	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	250,000.000	250,140.00	271,572.50	21,432.50
FXPF20010702 68233JBB9	ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	1,015,000.000	960,667.05	1,047,013.10	86,346.05
FXPF20010702 68233JBC7	ONCOR ELECTRIC DELIVERY C 144A 3.800% 09/30/2047 DD 09/21/17	855,000.000	853,777.35	888,259.50	34,482.15
FXPF20010702 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	180,000.000	229,658.40	247,197.60	17,539.20
FXPF20010702 68389XAV7	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,000,000.000	1,021,700.00	1,111,350.00	89,650.00
FXPF20010702 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	530,000.000	518,096.20	571,626.20	53,530.00
FXPF20010702 69351UAS2	PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD 06/05/14	10,000.000	10,152.80	10,915.90	763.10
FXPF20010702 694308GE1	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	380,000.000	474,616.20	478,967.20	4,351.00
FXPF20010702 694308HH3	PACIFIC GAS & ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	620,000.000	675,211.00	687,319.60	12,108.60
FXPF20010702 695114CLO	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	665,000.000	846,837.60	893,607.05	46,769.45
FXPF20010702 701094AL8	PARKER-HANNIFIN CORP 4.100% 03/01/2047 DD 09/01/17	960,000.000	937,852.80	1,031,923.20	94,070.40
FXPF20010702 713409AC4	PEPSI-COLA METROPOLITAN BOTTLI 7.000% 03/01/2029 DD 03/08/99	300,000.000	405,186.00	404,811.00	-375.00
FXPF20010702 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	520,000.000	479,502.40	520,884.00	41,381.60
FXPF20010702 71654QBE1	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	300,000.000	249,720.00	275,988.00	26,268.00
FXPF20010702 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	655,000.000	605,475.45	658,504.25	53,028.80
FXPF20010702 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	1,735,000.000	1,679,846.00	1,811,079.75	131,233.75
FXPF20010702 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	85,000.000	121,154.75	130,350.90	9,196.15



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FXPF20010702 717081DK6	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	810,000.000	834,680.70	929,734.20	95,053.50
FXPF20010702 718172AC3	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	660,000.000	835,758.00	893,151.60	57,393.60
FXPF20010702 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	75,000.000	74,745.75	80,706.75	5,961.00
FXPF20010702 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	60,000.000	57,051.60	61,703.40	4,651.80
FXPF20010702 718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	570,000.000	604,000.50	651,042.60	47,042.10
FXPF20010702 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	195,000.000	198,896.10	213,651.75	14,755.65
FXPF20010702 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	565,000.000	568,101.85	616,036.45	47,934.60
FXPF20010702 744320AZ5	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	653,000.000	671,401.54	667,633.73	-3,767.81
FXPF20010702 744448CG4	PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	995,000.000	926,544.00	1,005,338.05	78,794.05
FXPF20010702 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	375,000.000	374,940.00	377,778.75	2,838.75
FXPF20010702 775371AU1	ROHM & HAAS CO 7.850% 07/15/2029 DD 07/06/99	1,365,000.000	1,885,856.70	1,872,452.40	-13,404.30
FXPF20010702 797440BF0	SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2035 DD 05/19/05	415,000.000	488,650.05	504,312.15	15,662.10
FXPF20010702 822582AD4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	850,000.000	1,098,684.50	1,185,010.50	86,326.00
FXPF20010702 822582BE1	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	460,000.000	459,926.40	501,795.60	41,869.20
FXPF20010702 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	215,000.000	204,965.22	219,282.80	14,317.58
FXPF20010702 828807CE5	SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	215,000.000	285,958.60	299,869.10	13,910.50
FXPF20010702 828807CL9	SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	370,000.000	388,166.60	415,140.00	26,973.40
FXPF20010702 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	310,000.000	300,681.40	321,488.60	20,807.20
FXPF20010702 837004CJ7	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	210,000.000	222,912.90	240,282.00	17,369.10
FXPF20010702 842400GE7	SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	330,000.000	308,474.10	332,706.00	24,231.90
FXPF20010702 87612EBA3	TARGET CORP 4.000% 07/01/2042 DD 06/26/12	185,000.000	174,886.05	191,402.85	16,516.80
FXPF20010702 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	905,000.000	971,714.59	1,035,211.40	63,496.81
FXPF20010702 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	505,000.000	504,237.80	534,057.70	29,819.90
FXPF20010702 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	875,000.000	850,692.50	992,993.75	142,301.25
FXPF20010702 88579YAZ4	3M CO 3.625% 10/15/2047 DD 10/02/17	200,000.000	198,116.00	205,254.00	7,138.00
FXPF20010702 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	490,000.000	701,150.80	738,253.60	37,102.80
FXPF20010702 893526DJ9	TRANSCANADA PIPELINES LTD 6.100% 06/01/2040 DD 06/01/10	330,000.000	406,639.20	432,870.90	26,231.70
FXPF20010702 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	220,000.000	283,245.60	299,767.60	16,522.00
FXPF20010702 90131HBZ7	21ST CENTURY FOX AMERICA INC 4.950% 10/15/2045 DD 10/21/15	160,000.000	162,052.80	188,310.40	26,257.60
FXPF20010702 90352JAC7	UBS GROUP FUNDING SWITZER 144A 4.253% 03/23/2028 DD 03/23/17	515,000.000	516,562.05	542,650.35	26,088.30
FXPF20010702 904764AH0	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	450,000.000	578,250.00	585,954.00	7,704.00
FXPF20010702 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	620,000.000	612,132.20	658,793.40	46,661.20
FXPF20010702 907818DZ8	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	150,000.000	151,954.50	162,171.00	10,216.50
FXPF20010702 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	1,250,000.000	1,585,625.00	1,657,137.50	71,512.50
FXPF20010702 91324PAR3	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	495,000.000	602,276.40	643,663.35	41,386.95
FXPF20010702 91324PCQ3	UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	190,000.000	207,601.60	221,270.20	13,668.60



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FXPF20010702 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	545,000.000	606,367.00	643,754.00	37,387.00
FXPF20010702 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	35,000.000	37,812.25	38,520.65	708.40
FXPF20010702 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	355,000.000	351,719.80	362,195.85	10,476.05
FXPF20010702 914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	315,000.000	370,417.95	396,698.40	26,280.45
FXPF20010702 92826CAE2	VISA INC 4.150% 12/14/2035 DD 12/14/15	495,000.000	518,596.65	549,578.70	30,982.05
FXPF20010702 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	520,000.000	534,753.35	591,723.60	56,970.25
FXPF20010702 92890HAD4	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	595,000.000	579,054.00	648,710.65	69,656.65
FXPF20010702 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	565,000.000	658,151.55	672,796.35	14,644.80
FXPF20010702 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	165,000.000	166,287.00	179,930.85	13,643.85
FXPF20010702 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	165,000.000	173,573.40	186,743.70	13,170.30
FXPF20010702 94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	330,000.000	319,595.10	348,031.20	28,436.10
FXPF20010702 94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	1,580,000.000	1,614,866.60	1,765,871.20	151,004.60
FXPF20010702 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	365,000.000	452,870.10	489,333.60	36,463.50
FXPF30010002 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02	195,000.000	248,775.15	260,073.45	11,298.30
FXPF30010002 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	200,000.000	190,582.00	214,306.00	23,724.00
FXPF30010002 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	900,000.000	862,521.00	978,300.00	115,779.00
FXPF30010002 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	300,000.000	301,491.00	323,733.00	22,242.00
FXPF30010002 031162CD0	AMGEN INC 4.563% 06/15/2048 DD 12/15/16	1,832,000.000	1,772,020.32	2,042,698.32	270,678.00
FXPF30010002 035242AN6	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,700,000.000	1,837,479.00	1,970,283.00	132,804.00
FXPF30010002 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	900,000.000	862,326.00	937,953.00	75,627.00
FXPF30010002 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	200,000.000	211,620.00	222,246.00	10,626.00
FXPF30010002 037833CR9	APPLE INC 3.200% 05/11/2027 DD 05/11/17	200,000.000	200,000.00	202,540.00	2,540.00
FXPF30010002 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	600,000.000	596,574.00	614,880.00	18,306.00
FXPF30010002 03939CAB9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	200,000.000	211,466.00	232,458.00	20,992.00
FXPF30010002 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	1,400,000.000	1,400,000.00	1,518,342.00	118,342.00
FXPF30010002 06051GGW3	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	1,579,000.000	1,570,662.88	1,579,347.38	8,684.50
FXPF30010002 084659AF8	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	575,000.000	596,516.50	642,809.75	46,293.25
FXPF30010002 09062XAD5	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	100,000.000	107,015.00	118,708.00	11,693.00
FXPF30010002 10922NAD5	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	300,000.000	296,443.00	306,039.00	9,596.00
FXPF30010002 11134LAG4	BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17	800,000.000	796,464.00	787,240.00	-9,224.00
FXPF30010002 11271LAB8	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	200,000.000	198,438.00	209,596.00	11,158.00
FXPF30010002 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	100,000.000	119,280.00	123,644.00	4,364.00
FXPF30010002 12189TAD6	BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	3,000,000.000	4,096,200.00	4,305,510.00	209,310.00
FXPF30010002 12572QAF2	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	500,000.000	585,750.00	641,925.00	56,175.00
FXPF30010002 151020AW4	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	100,000.000	99,733.00	103,873.00	4,140.00
FXPF30010002 185508AG3	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	300,000.000	364,854.00	376,923.00	12,069.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 20030NBU4	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	400,000.000	355,278.00	378,464.00	23,186.00
FXPF30010002 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	1,303,000.000	1,324,864.34	1,346,103.24	21,238.90
FXPF30010002 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	321,000.000	407,537.78	328,710.42	-78,827.36
FXPF30010002 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	774,000.000	990,927.51	791,980.02	-198,947.49
FXPF30010002 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	100,000.000	99,749.00	108,743.00	8,994.00
FXPF30010002 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	600,000.000	636,216.00	690,054.00	53,838.00
FXPF30010002 209111FH1	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	300,000.000	286,239.00	312,441.00	26,202.00
FXPF30010002 21987BAX6	CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17	600,000.000	590,812.00	644,784.00	53,972.00
FXPF30010002 22822VAB7	CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16	200,000.000	206,918.00	209,978.00	3,060.00
FXPF30010002 26442CAP9	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	1,100,000.000	1,047,123.00	1,132,901.00	85,778.00
FXPF30010002 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	400,000.000	378,768.00	408,544.00	29,776.00
FXPF30010002 268317AK0	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	300,000.000	300,588.00	332,322.00	31,734.00
FXPF30010002 268317AQ7	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	500,000.000	505,890.00	567,290.00	61,400.00
FXPF30010002 268789AB0	E.ON INTERNATIONAL FINANC 144A 6.650% 04/30/2038 DD 04/22/08	100,000.000	117,560.00	132,544.00	14,984.00
FXPF30010002 26884UAC3	EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	100,000.000	99,023.00	102,646.00	3,623.00
FXPF30010002 29336UAG2	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	100,000.000	99,981.00	105,669.00	5,688.00
FXPF30010002 29364WAV0	ENTERGY LOUISIANA LLC 4.950% 01/15/2045 DD 11/21/14	600,000.000	615,888.00	630,456.00	14,568.00
FXPF30010002 29717PAR8	ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17	200,000.000	198,846.00	201,448.00	2,602.00
FXPF30010002 30251BAE8	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	400,000.000	421,768.00	477,104.00	55,336.00
FXPF30010002 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	600,000.000	902,112.00	900,180.00	-1,932.00
FXPF30010002 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	450,000.000	483,066.00	498,496.50	15,430.50
FXPF30010002 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	210,000.000	271,051.20	277,334.40	6,283.20
FXPF30010002 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	100,000.000	104,854.00	106,326.00	1,472.00
FXPF30010002 375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	100,000.000	103,467.00	115,674.00	12,207.00
FXPF30010002 375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	500,000.000	501,726.00	531,840.00	30,114.00
FXPF30010002 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	300,000.000	314,949.00	342,168.00	27,219.00
FXPF30010002 38141GWL4	GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	800,000.000	800,000.00	811,568.00	11,568.00
FXPF30010002 38239JAA9	GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	300,000.000	298,893.00	297,690.00	-1,203.00
FXPF30010002 391382AB4	GREAT-WEST LIFECO FINANCE 144A 4.150% 06/03/2047 DD 05/26/17	500,000.000	496,090.00	524,795.00	28,705.00
FXPF30010002 396782CW2	RBS ACCEPTANCE INC AR5 A1 VAR RT 06/25/2024 DD 07/01/94	1,527.789	1,513.93	1,527.53	13.60
FXPF30010002 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	500,000.000	619,845.00	657,540.00	37,695.00
FXPF30010002 404280AM1	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	200,000.000	248,722.00	274,580.00	25,858.00
FXPF30010002 406216BK6	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	200,000.000	215,690.00	229,672.00	13,982.00
FXPF30010002 444859BF8	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	300,000.000	299,631.00	310,617.00	10,986.00
FXPF30010002 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	400,000.000	378,004.00	417,984.00	39,980.00
FXPF30010002 46625HRY8	JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	700,000.000	719,663.00	725,375.00	5,712.00



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 46647PAF3	JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	1,500,000.000	1,500,000.00	1,526,025.00	26,025.00
FXPF30010002 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	600,000.000	600,000.00	625,734.00	25,734.00
FXPF30010002 487836BQ0	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	400,000.000	390,888.00	424,368.00	33,480.00
FXPF30010002 51783QAN8	LAS VEGAS SANDS 3/17 TL	1,930,251.230	1,939,052.51	1,939,670.86	618.35
FXPF30010002 52729KAN6	LEVEL 3 2/17 TLB	1,100,000.000	1,100,750.00	1,100,000.00	-750.00
FXPF30010002 53117CAS1	LIBERTY PROPERTY LP 3.250% 10/01/2026 DD 09/20/16	200,000.000	191,520.00	196,832.00	5,312.00
FXPF30010002 532457BR8	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	100,000.000	99,459.00	107,367.00	7,908.00
FXPF30010002 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	100,000.000	101,301.00	106,452.00	5,151.00
FXPF30010002 575767AG3	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	121,000.000	181,640.36	200,517.57	18,877.21
FXPF30010002 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	800,000.000	750,200.00	842,800.00	92,600.00
FXPF30010002 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	600,000.000	566,688.00	640,434.00	73,746.00
FXPF30010002 594918CA0	MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	1,900,000.000	1,894,889.00	2,172,213.00	277,324.00
FXPF30010002 61744YAK4	MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	900,000.000	900,000.00	908,280.00	8,280.00
FXPF30010002 631005BF1	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	600,000.000	588,822.00	623,832.00	35,010.00
FXPF30010002 63859WAE9	NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16	250,000.000	238,190.00	252,740.00	14,550.00
FXPF30010002 638671AK3	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	300,000.000	490,962.00	510,210.00	19,248.00
FXPF30010002 64352VFX4	NEW CENTURY HOME EQUITY L 2 A2 VAR RT 08/25/2034 DD 06/29/04	91,102.913	81,968.93	87,838.70	5,869.77
FXPF30010002 668131AA3	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	600,000.000	738,834.00	805,524.00	66,690.00
FXPF30010002 68389XAW5	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	100,000.000	102,099.00	113,988.00	11,889.00
FXPF30010002 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	700,000.000	678,412.00	754,978.00	76,566.00
FXPF30010002 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	400,000.000	382,600.00	425,604.00	43,004.00
FXPF30010002 694308HL4	PACIFIC GAS & ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	800,000.000	818,200.00	835,928.00	17,728.00
FXPF30010002 694475AA2	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	1,300,000.000	1,920,256.00	2,223,832.00	303,576.00
FXPF30010002 70014LAC4	PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17	600,000.000	599,250.00	573,000.00	-26,250.00
FXPF30010002 71654QBE1	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	128,000.000	106,521.60	117,754.88	11,233.28
FXPF30010002 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	200,000.000	182,000.00	201,070.00	19,070.00
FXPF30010002 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	200,000.000	284,403.44	306,708.00	22,304.56
FXPF30010002 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	400,000.000	371,408.00	398,912.00	27,504.00
FXPF30010002 718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	600,000.000	580,614.00	617,034.00	36,420.00
FXPF30010002 718172BL2	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	800,000.000	789,928.00	843,248.00	53,320.00
FXPF30010002 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	300,000.000	298,776.00	314,592.00	15,816.00
FXPF30010002 747525AK9	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	300,000.000	320,589.00	322,665.00	2,076.00
FXPF30010002 754730AF6	RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	400,000.000	380,800.00	452,220.00	71,420.00
FXPF30010002 75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	100,000.000	100,784.00	103,052.00	2,268.00
FXPF30010002 804133AB2	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	500,000.000	483,050.00	510,750.00	27,700.00
FXPF30010002 8426EPAC2	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	500,000.000	498,825.00	535,680.00	36,855.00



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FXPF30010002 85172FAK5	SPRINGLEAF FINANCE CORP 6.125% 05/15/2022 DD 05/15/17	300,000.000	300,000.00	311,250.00	11,250.00
FXPF30010002 85771PAC6	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	200,000.000	222,866.00	241,138.00	18,272.00
FXPF30010002 878091BC0	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	4,000.000	5,190.88	5,651.36	460.48
FXPF30010002 878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	300,000.000	324,528.00	343,164.00	18,636.00
FXPF30010002 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,000,000.000	996,800.00	1,057,540.00	60,740.00
FXPF30010002 87938WAU7	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	1,450,000.000	1,455,484.62	1,645,532.50	190,047.88
FXPF30010002 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	1,500,000.000	1,859,850.00	1,979,475.00	119,625.00
FXPF30010002 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	200,000.000	198,152.00	204,054.00	5,902.00
FXPF30010002 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,618,000.000	1,551,516.38	1,593,163.70	41,647.32
FXPF30010002 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	1,575,000.000	1,479,098.25	1,520,568.00	41,469.75
FXPF30010002 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,600,000.000	2,546,944.00	2,756,672.00	209,728.00
FXPF30010002 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	700,000.000	738,857.00	796,551.00	57,694.00
FXPF30010002 92890HAD4	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000.000	197,694.00	218,054.00	20,360.00
FXPF30010002 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	575,000.000	731,428.75	801,998.50	70,569.75
FXPF30010002 949746RW3	WELLS FARGO & CO 3.000% 04/22/2026 DD 04/22/16	800,000.000	763,384.00	784,880.00	21,496.00
FXPF30010002 95000U2A0	WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	900,000.000	911,774.00	917,514.00	5,740.00
FXPF30010002 NAB1FKZP6	RAS LAFFAN LIQUEFIED NATU REGS 6.332% 09/30/2027	700,000.000	805,000.00	798,000.00	-7,000.00
FXPF30010002 NAB294MQ9	NAKILAT INC REGS 6.067% 12/31/2033	100,000.000	116,000.00	116,520.00	520.00
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			583,696,956.80	613,408,376.38	29,711,419.58

CORPORATE DEBT INSTRUMENTS

FXPF11010402 EN9557682	*AUTOBAR 10/14 SENIOR TL	2,059,284.250	1,241,445.51	2,040,050.54	798,605.03
FXPF20010102 00817YAF5	AETNA INC 6.625% 06/15/2036 DD 06/09/06	445,000.000	566,124.55	591,943.45	25,818.90
FXPF20010102 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	1,000,000.000	940,760.00	1,003,770.00	63,010.00
FXPF20010102 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	2,000,000.000	2,141,600.00	2,176,080.00	34,480.00
FXPF20010102 03349MAB1	ANDEAVOR 4.500% 04/01/2048 DD 12/21/17	1,000,000.000	985,740.00	1,011,330.00	25,590.00
FXPF20010102 03350WAB5	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	1,000,000.000	1,019,120.00	1,042,960.00	23,840.00
FXPF20010102 05526DBE4	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	1,500,000.000	1,500,000.00	1,579,365.00	79,365.00
FXPF20010102 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,000,000.000	1,112,270.00	1,146,090.00	33,820.00
FXPF20010102 15135UAR0	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	1,000,000.000	1,046,560.00	1,052,330.00	5,770.00
FXPF20010102 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	2,500,000.000	2,776,725.00	2,755,875.00	-20,850.00
FXPF20010102 20825VAB8	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	1,000,000.000	1,171,440.00	1,267,750.00	96,310.00
FXPF20010102 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	1,000,000.000	995,590.00	1,096,880.00	101,290.00
FXPF20010102 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,569,000.000	1,644,155.10	1,661,414.10	17,259.00
FXPF20010102 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	400,000.000	492,516.00	515,416.00	22,900.00
FXPF20010102 26884ABE2	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	1,005,000.000	1,009,371.75	1,102,042.80	92,671.05



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FXPF20010102 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	2,000,000.000	1,975,180.00	1,958,800.00	-16,380.00
FXPF20010102 29278GAC2	ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	1,000,000.000	998,410.00	1,082,770.00	84,360.00
FXPF20010102 29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	1,134,000.000	1,225,842.66	1,249,441.20	23,598.54
FXPF20010102 31428XBG0	FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	2,000,000.000	2,191,200.00	2,196,420.00	5,220.00
FXPF20010102 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	2,000,000.000	2,160,420.00	2,176,420.00	16,000.00
FXPF20010102 37045VAL4	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	1,000,000.000	1,207,210.26	1,259,070.00	51,859.74
FXPF20010102 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	1,000,000.000	1,055,570.00	1,159,650.00	104,080.00
FXPF20010102 438516BR6	HONEYWELL INTERNATIONAL I 144A 3.812% 11/21/2047 DD 11/21/17	670,000.000	713,429.40	696,699.50	-16,729.90
FXPF20010102 46625HJM3	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	1,000,000.000	1,188,660.00	1,241,550.00	52,890.00
FXPF20010102 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	1,340,000.000	1,340,000.00	1,450,362.40	110,362.40
FXPF20010102 501044DK4	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	1,000,000.000	1,025,690.00	1,023,630.00	-2,060.00
FXPF20010102 565849AM8	MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15	1,000,000.000	1,089,160.00	1,108,390.00	19,230.00
FXPF20010102 578454AD2	MAYO CLINIC 4.128% 11/15/2052 DD 03/17/16	670,000.000	658,750.70	713,516.50	54,765.80
FXPF20010102 59022CAJ2	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	500,000.000	582,315.00	639,230.00	56,915.00
FXPF20010102 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	535,000.000	736,588.00	801,638.65	65,050.65
FXPF20010102 59284MAB0	MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16	500,000.000	495,625.00	493,750.00	-1,875.00
FXPF20010102 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	2,000,000.000	2,019,420.00	2,038,040.00	18,620.00
FXPF20010102 61166WAP6	MONSANTO CO 4.400% 07/15/2044 DD 07/01/14	735,000.000	710,377.50	783,179.25	72,801.75
FXPF20010102 61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	2,005,000.000	2,055,296.10	2,197,840.90	142,544.80
FXPF20010102 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	500,000.000	498,285.00	539,290.00	41,005.00
FXPF20010102 65504AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	1,000,000.000	1,069,640.00	1,071,150.00	1,510.00
FXPF20010102 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	750,000.000	727,087.50	798,007.50	70,920.00
FXPF20010102 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	835,000.000	883,020.85	967,514.50	84,493.65
FXPF20010102 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	1,000,000.000	878,250.00	883,120.00	4,870.00
FXPF20010102 74251VAN2	PRINCIPAL FINANCIAL GROUP INC 4.300% 11/15/2046 DD 11/10/16	2,375,000.000	2,554,740.00	2,540,300.00	-14,440.00
FXPF20010102 749685AW3	RPM INTERNATIONAL INC 4.250% 01/15/2048 DD 12/20/17	2,000,000.000	1,999,940.00	1,988,340.00	-11,600.00
FXPF20010102 76720AAG1	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	1,000,000.000	991,260.00	1,070,110.00	78,850.00
FXPF20010102 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	1,000,000.000	995,670.00	1,086,070.00	90,400.00
FXPF20010102 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	1,500,000.000	1,567,500.00	1,811,760.00	244,260.00
FXPF20010102 843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	825,000.000	830,511.00	932,761.50	102,250.50
FXPF20010102 845437BL5	SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	670,000.000	804,341.70	894,597.40	90,255.70
FXPF20010102 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	1,005,000.000	1,011,482.25	1,086,254.25	74,772.00
FXPF20010102 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	700,000.000	699,307.00	725,242.00	25,935.00
FXPF20010102 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	1,000,000.000	1,039,890.00	1,099,680.00	59,790.00
FXPF20010102 92343VDV3	VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	2,000,000.000	2,265,920.00	2,278,820.00	12,900.00
FXPF20010102 931427AR9	WALGREENS BOOTS ALLIANCE INC 4.650% 06/01/2046 DD 06/01/16	2,000,000.000	2,089,520.00	2,106,900.00	17,380.00



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 96950FAK0	WILLIAMS PARTNERS LP 5.800% 11/15/2043 DD 11/15/13	1,000,000.000	1,173,240.00	1,177,880.00	4,640.00
FXPF20010302 00185AAC8	AON PLC 4.450% 05/24/2043 DD 05/24/13	1,300,000.000	1,349,036.00	1,359,930.00	10,894.00
FXPF20010302 00206RCG5	AT&T INC 4.800% 06/15/2044 DD 06/10/14	2,770,000.000	2,673,410.10	2,739,751.60	66,341.50
FXPF20010302 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	2,500,000.000	2,367,928.90	2,445,125.00	77,196.10
FXPF20010302 00206RDH2	AT&T INC 5.150% 03/15/2042 DD 03/15/16	250,000.000	249,950.00	259,392.50	9,442.50
FXPF20010302 00206RDJ8	AT&T INC 4.500% 03/09/2048 DD 09/07/16	2,245,000.000	2,059,405.85	2,103,520.10	44,114.25
FXPF20010302 00206RDK5	AT&T INC 4.550% 03/09/2049 DD 09/07/16	2,955,000.000	2,685,208.50	2,781,186.90	95,978.40
FXPF20010302 00206REP3	AT&T INC 5.150% 02/14/2050 DD 08/07/17	4,010,000.000	3,985,750.30	4,059,964.60	74,214.30
FXPF20010302 00206REQ1	AT&T INC 5.300% 08/14/2058 DD 08/07/17	3,270,000.000	3,266,958.90	3,280,725.60	13,766.70
FXPF20010302 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	760,000.000	771,704.37	853,936.00	82,231.63
FXPF20010302 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,815,000.000	1,916,126.87	1,993,487.10	77,360.23
FXPF20010302 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	945,000.000	1,029,004.65	1,059,609.60	30,604.95
FXPF20010302 00507UAT8	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,205,000.000	1,259,369.60	1,275,094.85	15,725.25
FXPF20010302 00507UAU5	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	1,953,000.000	2,057,314.78	2,079,085.68	21,770.90
FXPF20010302 00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	230,000.000	259,093.47	256,774.30	-2,319.17
FXPF20010302 008916AJ7	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	300,000.000	374,586.00	381,630.00	7,044.00
FXPF20010302 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	595,000.000	599,302.43	624,440.60	25,138.17
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	855,000.000	868,996.35	929,025.90	60,029.55
FXPF20010302 02209SAR4	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	250,000.000	297,822.50	304,117.50	6,295.00
FXPF20010302 023135BD7	AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17	1,935,000.000	1,965,266.10	2,053,228.50	87,962.40
FXPF20010302 026874BS5	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	455,000.000	623,350.00	618,800.00	-4,550.00
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	700,000.000	732,520.00	753,970.00	21,450.00
FXPF20010302 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	535,000.000	533,020.50	544,913.55	11,893.05
FXPF20010302 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	630,000.000	623,498.40	632,375.10	8,876.70
FXPF20010302 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	700,000.000	763,161.00	774,186.00	11,025.00
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	597,475.20	635,198.20	37,723.00
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,385,000.000	1,524,933.60	1,605,270.40	80,336.80
FXPF20010302 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	590,000.000	688,417.90	708,064.90	19,647.00
FXPF20010302 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	230,000.000	241,893.30	250,249.20	8,355.90
FXPF20010302 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	300,000.000	320,223.00	335,553.00	15,330.00
FXPF20010302 032510AC3	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	835,000.000	1,014,833.95	1,012,479.25	-2,354.70
FXPF20010302 032511AY3	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	505,000.000	621,371.00	618,529.05	-2,841.95
FXPF20010302 032511BB2	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	6,000,000.000	2,572,500.00	2,571,300.00	-1,200.00
FXPF20010302 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	510,000.000	511,142.40	508,220.10	-2,922.30
FXPF20010302 032511BP1	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	225,000.000	285,750.00	289,413.00	3,663.00
FXPF20010302 03349MAB1	ANDEAVOR 4.500% 04/01/2048 DD 12/21/17	325,000.000	320,365.50	328,682.25	8,316.75



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 03350WAB5	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	420,000.000	428,698.20	438,043.20	9,345.00
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,590,000.000	1,588,021.66	1,657,050.30	69,028.64
FXPF20010302 037833DG2	APPLE INC 3.750% 11/13/2047 DD 11/13/17	270,000.000	273,906.90	277,695.00	3,788.10
FXPF20010302 053332AV4	AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17	895,000.000	910,098.65	908,344.45	-1,754.20
FXPF20010302 05526DBA2	BAT CAPITAL CORP 144A 3.557% 08/15/2027 DD 08/15/17	640,000.000	643,033.60	640,832.00	-2,201.60
FXPF20010302 05526DBC8	BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17	2,475,000.000	2,535,684.47	2,598,997.50	63,313.03
FXPF20010302 05526DBE4	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	1,915,000.000	1,974,190.09	2,016,322.65	42,132.56
FXPF20010302 05723KAC4	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	405,000.000	405,000.00	411,913.35	6,913.35
FXPF20010302 06051GEN5	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	455,000.000	603,278.90	602,492.80	-786.10
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	555,000.000	648,067.95	670,428.90	22,360.95
FXPF20010302 06738EAV7	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	1,885,000.000	2,072,381.20	2,091,727.95	19,346.75
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	410,000.000	472,865.30	472,689.00	-176.30
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	420,000.000	548,230.20	543,320.40	-4,909.80
FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	470,000.000	592,044.90	586,301.50	-5,743.40
FXPF20010302 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	985,000.000	1,132,582.55	1,147,948.55	15,366.00
FXPF20010302 075896AC4	BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	1,000,000.000	845,940.00	879,660.00	33,720.00
FXPF20010302 099724AH9	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	965,000.000	991,518.20	993,882.45	2,364.25
FXPF20010302 118230AM3	BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	570,000.000	625,443.90	613,941.30	-11,502.60
FXPF20010302 120568AZ3	BUNGE LTD FINANCE CORP 3.750% 09/25/2027 DD 09/25/17	870,000.000	863,588.10	857,454.60	-6,133.50
FXPF20010302 125509BW8	CIGNA CORP 3.875% 10/15/2047 DD 09/14/17	1,495,000.000	1,458,386.40	1,496,794.00	38,407.60
FXPF20010302 126408GX5	CSX CORP 4.400% 03/01/2043 DD 02/28/12	200,000.000	214,536.00	216,558.00	2,022.00
FXPF20010302 126408HF3	CSX CORP 3.800% 11/01/2046 DD 10/18/16	353,000.000	345,707.02	350,984.37	5,277.35
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	730,000.000	834,094.60	849,449.90	15,355.30
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,925,000.000	2,153,201.38	2,206,223.25	53,021.87
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,142,503.60	1,148,854.00	6,350.40
FXPF20010302 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	265,000.000	337,002.41	353,817.40	16,814.99
FXPF20010302 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	600,000.000	637,200.00	644,910.00	7,710.00
FXPF20010302 151020AM6	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	1,040,000.000	1,089,108.80	1,109,596.80	20,488.00
FXPF20010302 151020AU8	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	500,000.000	549,285.00	567,295.00	18,010.00
FXPF20010302 15189WAJ9	CENTERPOINT ENERGY RESOURCES C 4.100% 09/01/2047 DD 08/23/17	370,000.000	367,842.90	388,770.10	20,927.20
FXPF20010302 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	495,000.000	566,195.85	577,135.35	10,939.50
FXPF20010302 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	740,000.000	748,487.80	758,759.00	10,271.20
FXPF20010302 171340AL6	CHURCH & DWIGHT CO INC 3.950% 08/01/2047 DD 07/25/17	1,015,000.000	1,013,538.40	1,018,654.00	5,115.60
FXPF20010302 171340AN2	CHURCH & DWIGHT CO INC 3.150% 08/01/2027 DD 07/25/17	1,030,000.000	1,018,886.30	1,014,786.90	-4,099.40
FXPF20010302 17248RAJ5	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	3,410,000.000	4,336,943.85	4,337,179.00	235.15
FXPF20010302 17252MAN0	CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17	1,765,000.000	1,758,222.40	1,836,535.45	78,313.05



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 172967CC3	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	980,000.000	1,201,137.00	1,195,962.60	-5,174.40
FXPF20010302 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,505,000.000	1,635,811.45	1,659,036.75	23,225.30
FXPF20010302 172967LD1	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	2,725,000.000	2,810,396.25	2,820,593.00	10,196.75
FXPF20010302 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,975,000.000	1,979,910.36	2,003,736.25	23,825.89
FXPF20010302 172967LS8	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	785,000.000	785,000.00	788,705.20	3,705.20
FXPF20010302 2027A0JN0	COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17	665,000.000	664,076.15	679,802.90	15,726.75
FXPF20010302 20826FAR7	CONOCOPHILLIPS CO 5.950% 03/15/2046 DD 03/08/16	375,000.000	503,040.00	505,128.75	2,088.75
FXPF20010302 21036PAS7	CONSTELLATION BRANDS INC 3.500% 05/09/2027 DD 05/09/17	410,000.000	415,387.40	418,331.20	2,943.80
FXPF20010302 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	1,125,000.000	1,156,970.00	1,233,990.00	77,020.00
FXPF20010302 22160KAM7	COSTCO WHOLESALE CORP 3.000% 05/18/2027 DD 05/18/17	1,430,000.000	1,418,504.34	1,432,087.80	13,583.46
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	403,000.000	643,486.22	632,931.65	-10,554.57
FXPF20010302 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	855,000.000	862,806.15	892,380.60	29,574.45
FXPF20010302 256677AE5	DOLLAR GENERAL CORP 3.875% 04/15/2027 DD 04/11/17	680,000.000	709,324.20	709,178.80	-145.40
FXPF20010302 257375AF2	DOMINION ENERGY GAS HOLDINGS L 4.800% 11/01/2043 DD 05/01/14	335,000.000	347,123.65	375,337.35	28,213.70
FXPF20010302 25746UCC1	DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	1,390,000.000	1,554,131.20	1,576,329.50	22,198.30
FXPF20010302 257559AK0	DOMTAR CORP 6.750% 02/15/2044 DD 11/26/13	440,000.000	499,338.40	508,780.80	9,442.40
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,505,000.000	1,585,863.65	1,583,500.80	-2,362.85
FXPF20010302 26138EAJ8	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	92,000.000	128,056.64	133,346.64	5,290.00
FXPF20010302 26138EAY5	DR PEPPER SNAPPLE GROUP INC 4.420% 12/15/2046 DD 12/14/16	795,000.000	833,363.55	835,370.10	2,006.55
FXPF20010302 26138EBA6	DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17	805,000.000	845,000.45	864,996.65	19,996.20
FXPF20010302 26875PAN1	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	450,000.000	426,163.50	459,306.00	33,142.50
FXPF20010302 26884ABB8	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	485,000.000	505,280.98	530,929.50	25,648.52
FXPF20010302 26884ABH5	ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	350,000.000	342,041.00	360,115.00	18,074.00
FXPF20010302 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	620,000.000	593,532.20	607,228.00	13,695.80
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,399,528.60	1,392,352.40	-7,176.20
FXPF20010302 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	1,060,000.000	1,040,127.20	1,026,164.80	-13,962.40
FXPF20010302 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	540,000.000	530,814.60	530,361.00	-453.60
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	225,000.000	244,055.25	246,321.00	2,265.75
FXPF20010302 29250RAX4	ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	180,000.000	239,668.20	239,176.80	-491.40
FXPF20010302 29273RAP4	ENERGY TRANSFER PARTNERS LP 6.050% 06/01/2041 DD 05/12/11	420,000.000	460,857.60	450,009.00	-10,848.60
FXPF20010302 29273RAR0	ENERGY TRANSFER PARTNERS LP 6.500% 02/01/2042 DD 01/17/12	440,000.000	509,207.60	498,220.80	-10,986.80
FXPF20010302 29273RAT6	ENERGY TRANSFER PARTNERS LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	321,774.20	317,231.60	-4,542.60
FXPF20010302 29273RAZ2	ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13	670,000.000	723,385.60	712,364.10	-11,021.50
FXPF20010302 29273RBJ7	ENERGY TRANSFER PARTNERS LP 6.125% 12/15/2045 DD 06/23/15	300,000.000	322,908.00	325,776.00	2,868.00
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	292,767.70	295,625.30	2,857.60
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	630,000.000	901,385.10	882,340.20	-19,044.90



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	1,345,000.000	1,471,120.65	1,476,971.40	5,850.75
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	515,000.000	562,055.55	560,598.10	-1,457.45
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	600,000.000	642,492.00	652,032.00	9,540.00
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	1,063,000.000	1,576,206.83	1,592,501.56	16,294.73
FXPF20010302 31428XAT3	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	430,000.000	420,075.60	428,108.00	8,032.40
FXPF20010302 31428XAU0	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	1,030,000.000	1,038,281.20	1,052,237.70	13,956.50
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	840,000.000	912,517.20	977,541.60	65,024.40
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	285,000.000	290,149.95	297,058.35	6,908.40
FXPF20010302 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	810,000.000	1,053,453.60	1,058,840.10	5,386.50
FXPF20010302 345370CQ1	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	1,895,000.000	1,839,892.95	1,921,776.35	81,883.40
FXPF20010302 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	1,495,000.000	1,598,005.50	1,626,873.95	28,868.45
FXPF20010302 34959JAH1	FORTIVE CORP 4.300% 06/15/2046 DD 06/15/17	205,000.000	202,980.75	218,855.95	15,875.20
FXPF20010302 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	1,185,000.000	1,374,327.45	1,403,596.95	29,269.50
FXPF20010302 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	1,445,000.000	1,680,021.95	1,760,573.55	80,551.60
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,600,000.000	1,660,096.00	1,705,840.00	45,744.00
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,715,000.000	2,276,525.30	2,295,767.60	19,242.30
FXPF20010302 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	580,000.000	668,044.00	672,597.00	4,553.00
FXPF20010302 40049JBA4	GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	435,000.000	437,788.35	444,726.60	6,938.25
FXPF20010302 401378AC8	GUARDIAN LIFE INSURANCE C 144A 4.850% 01/24/2077 DD 01/24/17	275,000.000	272,346.25	301,983.00	29,636.75
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	245,000.000	322,959.00	325,029.25	2,070.25
FXPF20010302 42307TAH1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	2,420,000.000	3,237,379.20	3,275,857.20	38,478.00
FXPF20010302 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	1,380,000.000	1,507,511.70	1,524,982.80	17,471.10
FXPF20010302 42809HAD9	HESS CORP 5.600% 02/15/2041 DD 08/10/10	405,000.000	424,484.55	436,735.80	12,251.25
FXPF20010302 42824CAY5	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	475,000.000	499,604.00	502,863.50	3,259.50
FXPF20010302 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	400,000.000	402,217.88	421,840.00	19,622.12
FXPF20010302 460146CF8	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	335,000.000	461,988.45	471,914.50	9,926.05
FXPF20010302 460146CH4	INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	340,000.000	424,493.40	425,567.80	1,074.40
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	625,000.000	665,113.00	684,162.50	19,049.50
FXPF20010302 460146CS0	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	1,455,000.000	1,505,575.80	1,519,078.20	13,502.40
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	3,225,000.000	3,251,439.06	3,490,611.00	239,171.94
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	625,000.000	619,362.50	640,162.50	20,800.00
FXPF20010302 478160CM4	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	830,000.000	845,646.10	849,073.40	3,427.30
FXPF20010302 478375AL2	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016	735,000.000	800,510.55	809,595.15	9,084.60
FXPF20010302 478375AS7	JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	660,000.000	734,976.00	774,754.20	39,778.20
FXPF20010302 48203RAD6	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	300,000.000	341,931.00	335,802.00	-6,129.00
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	545,000.000	508,795.65	531,157.00	22,361.35



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FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	920,000.000	933,846.00	945,106.80	11,260.80
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	395,000.000	458,891.25	459,132.20	240.95
FXPF20010302 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	1,135,000.000	1,225,663.80	1,210,772.60	-14,891.20
FXPF20010302 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	435,000.000	454,009.50	466,763.70	12,754.20
FXPF20010302 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	74,000.000	91,444.02	93,885.28	2,441.26
FXPF20010302 50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	205,000.000	219,372.55	225,504.10	6,131.55
FXPF20010302 501044CN9	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	658,000.000	718,890.65	727,063.68	8,173.03
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,730,000.000	1,531,181.95	1,583,797.70	52,615.75
FXPF20010302 501044DG3	KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	535,000.000	509,754.53	534,192.15	24,437.62
FXPF20010302 524901AR6	LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	250,000.000	278,297.50	278,720.00	422.50
FXPF20010302 53079EAZ7	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	280,000.000	375,488.40	373,629.20	-1,859.20
FXPF20010302 539830AW9	LOCKHEED MARTIN CORP 5.720% 06/01/2040 DD 06/01/11	116,000.000	146,395.48	146,727.24	331.76
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	395,000.000	412,210.15	415,832.30	3,622.15
FXPF20010302 539830BC2	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	355,000.000	351,826.30	357,861.30	6,035.00
FXPF20010302 539830BD0	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	1,940,000.000	1,931,955.50	1,964,812.60	32,857.10
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	19,000.000	24,543.06	24,526.53	-16.53
FXPF20010302 559080AM8	MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	965,000.000	962,098.40	973,019.15	10,920.75
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	635,000.000	771,734.55	772,617.20	882.65
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	440,000.000	539,264.00	551,289.20	12,025.20
FXPF20010302 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	930,000.000	1,166,294.40	1,165,615.50	-678.90
FXPF20010302 56585AAJ1	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	539,000.000	545,775.23	545,877.64	102.41
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	600,000.000	679,956.00	691,122.00	11,166.00
FXPF20010302 570535AS3	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	500,000.000	501,835.00	513,550.00	11,715.00
FXPF20010302 574599BM7	MASCO CORP 4.500% 05/15/2047 DD 06/21/17	275,000.000	275,398.75	279,812.50	4,413.75
FXPF20010302 577778CE1	MACY'S RETAIL HOLDINGS INC 6.700% 07/15/2034 DD 07/20/04	1,505,000.000	1,494,645.60	1,575,208.25	80,562.65
FXPF20010302 58013MEF7	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	195,000.000	260,482.95	259,946.70	-536.25
FXPF20010302 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	543,000.000	614,278.28	626,106.15	11,827.87
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	407,987.25	414,889.25	6,902.00
FXPF20010302 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	300,000.000	445,164.00	449,517.00	4,353.00
FXPF20010302 59151KAJ7	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	815,000.000	834,926.75	846,890.95	11,964.20
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	1,160,000.000	1,494,460.40	1,519,739.20	25,278.80
FXPF20010302 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	400,000.000	392,260.00	407,608.00	15,348.00
FXPF20010302 61166WAQ4	MONSANTO CO 4.700% 07/15/2064 DD 07/01/14	1,800,000.000	1,621,260.00	1,878,444.00	257,184.00
FXPF20010302 61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	2,225,000.000	2,262,741.74	2,439,000.50	176,258.76
FXPF20010302 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	165,000.000	211,694.37	229,407.75	17,713.38
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	1,090,000.000	1,317,744.60	1,368,887.40	51,142.80



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	670,000.000	665,484.20	684,987.90	19,503.70
FXPF20010302 651229AY2	NEWELL BRANDS INC 5.500% 04/01/2046 DD 03/30/16	1,755,000.000	2,039,117.25	2,092,451.40	53,334.15
FXPF20010302 651639AE6	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	235,000.000	286,234.70	284,763.60	-1,471.10
FXPF20010302 651639AM8	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	752,988.60	748,062.90	-4,925.70
FXPF20010302 654106AG8	NIKE INC 3.375% 11/01/2046 DD 10/21/16	875,000.000	791,417.39	843,858.75	52,441.36
FXPF20010302 65473QBG7	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	800,000.000	801,496.00	819,520.00	18,024.00
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	250,000.000	274,175.00	276,690.00	2,515.00
FXPF20010302 655044AN5	NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17	1,055,000.000	1,117,508.75	1,129,018.80	11,510.05
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	2,576,000.000	2,457,411.02	2,483,444.32	26,033.30
FXPF20010302 666807BN1	NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	1,735,000.000	1,741,077.50	1,737,533.10	-3,544.40
FXPF20010302 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	2,580,000.000	2,613,325.95	2,696,358.00	83,032.05
FXPF20010302 670346AN5	NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	370,000.000	438,361.20	448,266.10	9,904.90
FXPF20010302 67103HAF4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17	650,000.000	649,857.00	652,392.00	2,535.00
FXPF20010302 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	765,000.000	805,958.10	879,451.65	73,493.55
FXPF20010302 678858BR1	OKLAHOMA GAS & ELECTRIC CO 4.150% 04/01/2047 DD 03/31/17	380,000.000	411,122.00	413,443.80	2,321.80
FXPF20010302 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	1,310,000.000	1,308,057.50	1,373,888.70	65,831.20
FXPF20010302 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	2,700,000.000	2,730,983.87	2,875,176.00	144,192.13
FXPF20010302 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	515,000.000	606,658.90	596,730.50	-9,928.40
FXPF20010302 694308HV2	PACIFIC GAS & ELECTRIC CO 144A 3.300% 12/01/2027 DD 11/29/17	1,150,000.000	1,148,930.50	1,139,247.50	-9,683.00
FXPF20010302 706451BG5	PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05	245,000.000	261,170.00	261,743.30	573.30
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	910,000.000	838,725.14	882,818.30	44,093.16
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	642,000.000	662,433.58	664,014.18	1,580.60
FXPF20010302 71644EAG7	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	1,165,000.000	1,460,663.36	1,458,498.45	-2,164.91
FXPF20010302 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	3,025,000.000	2,771,915.20	2,799,637.50	27,722.30
FXPF20010302 71656LBT7	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17	3,900,000.000	4,015,050.00	4,071,015.00	55,965.00
FXPF20010302 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	300,000.000	333,576.00	343,617.00	10,041.00
FXPF20010302 718549AF5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2028 DD 10/13/17	755,000.000	752,516.05	755,347.30	2,831.25
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	490,000.000	559,531.00	559,501.60	-29.40
FXPF20010302 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	540,000.000	530,377.20	525,798.00	-4,579.20
FXPF20010302 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	480,000.000	438,278.40	448,728.00	10,449.60
FXPF20010302 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	1,595,000.000	1,610,770.35	1,722,584.05	111,813.70
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	510,000.000	509,627.70	522,209.40	12,581.70
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	303,772.15	305,258.80	1,486.65
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	240,000.000	283,711.20	286,077.60	2,366.40
FXPF20010302 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	510,000.000	631,369.80	636,872.70	5,502.90
FXPF20010302 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	345,000.000	349,456.80	362,491.50	13,034.70



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FXPF20010302 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	625,000.000	629,606.25	626,450.00	-3,156.25
FXPF20010302 816851AP4	SEMPRA ENERGY 6.000% 10/15/2039 DD 10/08/09	460,000.000	593,188.40	593,547.20	358.80
FXPF20010302 82481LAD1	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16	950,000.000	927,798.50	928,862.50	1,064.00
FXPF20010302 832696AR9	JM SMUCKER CO/THE 3.375% 12/15/2027 DD 12/07/17	620,000.000	619,789.20	620,824.60	1,035.40
FXPF20010302 837004CK4	SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16	145,000.000	143,525.35	147,333.05	3,807.70
FXPF20010302 842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	325,000.000	348,669.75	349,072.75	403.00
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	975,000.000	1,026,987.00	1,027,455.00	468.00
FXPF20010302 842587CX3	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	205,000.000	202,769.60	218,318.85	15,549.25
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	85,000.000	116,274.90	115,517.55	-757.35
FXPF20010302 84265VAE5	SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	230,000.000	300,603.60	299,857.90	-745.70
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	415,000.000	452,308.50	463,567.45	11,258.95
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	2,135,000.000	2,530,364.55	2,578,738.40	48,373.85
FXPF20010302 843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	670,000.000	759,076.50	757,515.40	-1,561.10
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	550,000.000	558,178.50	564,278.00	6,099.50
FXPF20010302 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	400,000.000	414,600.00	412,452.00	-2,148.00
FXPF20010302 867229AD8	SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	500,000.000	590,350.00	628,620.00	38,270.00
FXPF20010302 86765BAM1	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	1,032,602.00	1,011,284.75	-21,317.25
FXPF20010302 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	910,000.000	920,283.00	904,276.10	-16,006.90
FXPF20010302 86765BAV1	SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17	880,000.000	898,920.00	885,940.00	-12,980.00
FXPF20010302 87165BAM5	SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17	1,295,000.000	1,289,671.95	1,289,548.05	-123.90
FXPF20010302 878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,025,000.000	1,028,343.50	1,083,978.50	55,635.00
FXPF20010302 87971MBF9	TELUS CORP 3.700% 09/15/2027 DD 03/06/17	220,000.000	219,769.00	224,989.60	5,220.60
FXPF20010302 887317AP0	TIME WARNER INC 4.900% 06/15/2042 DD 06/13/12	750,000.000	763,777.50	781,260.00	17,482.50
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	1,165,000.000	1,378,859.05	1,370,121.55	-8,737.50
FXPF20010302 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	410,000.000	485,189.90	491,950.80	6,760.90
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,210,000.000	2,416,468.10	2,397,827.90	-18,640.20
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,835,000.000	1,925,300.35	1,912,602.15	-12,698.20
FXPF20010302 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	240,000.000	222,184.80	225,172.80	2,988.00
FXPF20010302 89346DAE7	TRANSALTA CORP 6.500% 03/15/2040 DD 03/12/10	750,000.000	753,892.50	744,375.00	-9,517.50
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	670,000.000	700,056.20	701,054.50	998.30
FXPF20010302 893574AH6	TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	1,040,000.000	1,347,528.00	1,329,296.80	-18,231.20
FXPF20010302 90131HBG9	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	300,000.000	358,395.00	398,685.00	40,290.00
FXPF20010302 90131HBK0	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	710,000.000	888,810.50	929,844.40	41,033.90
FXPF20010302 90131HBL8	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	1,195,000.000	1,592,911.10	1,643,614.95	50,703.85
FXPF20010302 90131HBM6	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	46,000.000	54,274.02	62,792.76	8,518.74
FXPF20010302 90131HBN4	21ST CENTURY FOX AMERICA INC 7.850% 03/01/2039 DD 02/13/09	435,000.000	642,290.55	664,784.40	22,493.85



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 90131HBQ7	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	710,000.000	908,828.40	942,553.40	33,725.00
FXPF20010302 90131HBR5	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	270,000.000	414,833.40	428,330.70	13,497.30
FXPF20010302 907818EK0	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	385,000.000	364,075.25	371,763.70	7,688.45
FXPF20010302 907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	375,000.000	370,545.00	382,346.25	11,801.25
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	500,000.000	506,195.00	518,030.00	11,835.00
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	250,000.000	321,292.50	348,960.00	27,667.50
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	1,419,000.000	1,856,137.14	2,015,703.69	159,566.55
FXPF20010302 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	1,310,000.000	1,555,166.50	1,604,750.00	49,583.50
FXPF20010302 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	1,085,000.000	1,307,316.50	1,330,481.25	23,164.75
FXPF20010302 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	1,120,000.000	1,199,800.00	1,226,400.00	26,600.00
FXPF20010302 91913YAT7	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	600,000.000	657,414.00	683,376.00	25,962.00
FXPF20010302 92343VBE3	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	590,000.000	590,495.60	601,481.40	10,985.80
FXPF20010302 92343VBG8	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	770,000.000	680,064.00	696,503.50	16,439.50
FXPF20010302 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	3,335,000.000	3,339,582.98	3,415,006.65	75,423.67
FXPF20010302 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	720,000.000	733,666.40	733,708.80	42.40
FXPF20010302 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	7,285,000.000	6,936,558.45	7,033,230.40	96,671.95
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	4,470,000.000	4,585,046.70	4,676,558.70	91,512.00
FXPF20010302 925524AX8	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	410,000.000	462,503.80	465,210.60	2,706.80
FXPF20010302 92553PAP7	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	815,000.000	685,500.10	705,537.35	20,037.25
FXPF20010302 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	495,000.000	499,395.60	512,186.40	12,790.80
FXPF20010302 927804FY5	VIRGINIA ELECTRIC & POWER CO 3.800% 09/15/2047 DD 09/13/17	400,000.000	398,224.00	414,092.00	15,868.00
FXPF20010302 92826CAJ1	VISA INC 3.650% 09/15/2047 DD 09/11/17	690,000.000	686,198.06	707,926.20	21,728.14
FXPF20010302 931142DW0	WALMART INC 3.625% 12/15/2047 DD 10/20/17	565,000.000	564,141.20	591,922.25	27,781.05
FXPF20010302 931422AK5	WALGREEN CO 4.400% 09/15/2042 DD 09/13/12	690,000.000	695,965.10	691,821.60	-4,143.50
FXPF20010302 94973VAY3	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	365,000.000	394,630.70	397,671.15	3,040.45
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	1,815,000.000	2,047,719.30	2,038,843.95	-8,875.35
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	198,427.60	196,820.40	-1,607.20
FXPF20010302 96950FAN4	WILLIAMS PARTNERS LP 5.400% 03/04/2044 DD 03/04/14	1,645,000.000	1,850,065.70	1,846,298.65	-3,767.05
FXPF20010602 00100UAG7	ADVANCED DISPOSAL 10/16 COV-LITE TLB	850,186.658	854,536.25	851,708.49	-2,827.76
FXPF20010602 00190NAH2	PODS 11/17 COV-LITE TLB	272,259.220	271,578.58	273,620.52	2,041.94
FXPF20010602 00437MAB0	HAMILTON SUNDSTRAND/ACCUDYNE 0.000% 08/18/2024 DD 07/20/17	1,402,257.770	1,406,025.18	1,411,246.24	5,221.06
FXPF20010602 00485GAE8	ACOSTA 4/15 TLB1	445,135.900	395,695.53	389,493.91	-6,201.62
FXPF20010602 00769EAS9	ADVANTAGE SALES 7/14 TL	1,360,933.509	1,361,698.46	1,324,787.12	-36,911.34
FXPF20010602 01627GAL9	ALION SCIENCE & TECHNOLOGY 8/15 TL	725,421.132	710,005.95	724,514.36	14,508.41
FXPF20010602 01881UAC9	ALLIANT INSURANCE 7/15 COV-LITE TLB	2,503,692.837	2,516,416.45	2,513,206.87	-3,209.58
FXPF20010602 020ESC125	*ALPHA NATURAL RESOURCES 144A 7.500% 08/01/2020 DD 05/20/14	1,080,000.000	0.00	0.00	0.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 02337NAB5	TRIMARK 9/17 COV-LITE TL	273,075.860	272,393.17	274,782.58	2,389.41
FXPF20010602 02337NAC3	TRIMARK 9/17 COV-LITE DELAYED TL	12,221.440	12,190.89	12,297.82	106.93
FXPF20010602 02376CAX3	AMR 6/17 TLB	343,274.050	345,151.76	343,459.42	-1,692.34
FXPF20010602 02376CBA2	AMR 11/17 TLB	2,326,500.000	2,330,873.82	2,322,428.63	-8,445.19
FXPF20010602 02474RAE3	ABC SUPPLY 4/17 COV-LITE TLB 0.000% 10/31/2023 DD 03/29/17	2,149,385.310	2,175,705.33	2,157,037.12	-18,668.21
FXPF20010602 03021BAE4	AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL	1,430,082.658	1,430,258.44	1,439,020.67	8,762.23
FXPF20010602 03280FAH4	ANCESTRY.COM 2/17 TL	2,470,215.770	2,490,388.06	2,480,244.85	-10,143.21
FXPF20010602 03765VAH3	PROTECTION ONE 12/16 COV-LITE TL	2,567,785.970	2,586,436.75	2,584,913.10	-1,523.65
FXPF20010602 03836CAG2	ASCENSUS 2/17 COV-LITE TL	1,313,124.507	1,309,841.70	1,316,958.83	7,117.13
FXPF20010602 04044PAE4	ARISTOCRAT LEISURE 9/17 0.000% 10/19/2024 DD 09/17/17	1,318,718.170	1,316,271.71	1,320,366.57	4,094.86
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	592,099.130	576,704.55	488,233.10	-88,471.45
FXPF20010602 04349VAB9	*ASCEND PERFORMANCE TL 4/12 TLB 0.000% 08/12/2022 DD 03/27/12	2,007,717.819	2,020,266.05	2,017,756.41	-2,509.64
FXPF20010602 04649VAS9	ASURION 4/17 COV-LITE B5 TLB	445,806.070	445,806.07	447,758.70	1,952.63
FXPF20010602 04916RAB1	ATLAS IRON 12/12 COV-LITE TLB 0.000% 05/06/2021 DD 12/10/12	554,902.020	351,766.74	496,637.31	144,870.57
FXPF20010602 05400KAB6	AVOLON 3/17 COV-LITE TLB2 0.000% 03/21/2022 DD 01/09/17	1,083,617.640	1,090,637.05	1,074,916.19	-15,720.86
FXPF20010602 05549PAB7	BCP RENAISSANCE (ROVER) 9/17 TLB	319,321.880	317,725.27	322,994.08	5,268.81
FXPF20010602 05604XAP1	BWAY 3/17 TLB	2,052,187.500	2,041,926.55	2,059,513.81	17,587.26
FXPF20010602 08579JAU6	BERRY PLASTICS 8/17 COV-LITE TLN	524,668.460	526,211.89	526,635.97	424.08
FXPF20010602 09518DAF4	BLOUNT 10/17 COV-LITE TLB 0.000% 04/12/2023 DD 10/06/17	162,114.360	161,709.07	163,887.89	2,178.82
FXPF20010602 12429TAD6	BWAY HOLDING CO 144A 5.500% 04/15/2024 DD 04/03/17	690,000.000	690,000.00	717,600.00	27,600.00
FXPF20010602 12429TAE4	BWAY HOLDING CO 144A 7.250% 04/15/2025 DD 04/03/17	525,000.000	525,000.00	542,062.50	17,062.50
FXPF20010602 1248EPBT9	CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	683,000.000	706,484.95	672,755.00	-33,729.95
FXPF20010602 12512KAG6	CIRQUE DU SOLEIL 6/17 TL	680,537.420	685,641.45	673,310.11	-12,331.34
FXPF20010602 12543BAH7	CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17	285,606.090	288,819.16	287,214.05	-1,605.11
FXPF20010602 12595DAA5	APTIM CORP 144A 7.750% 06/15/2025 DD 06/30/17	583,000.000	583,000.00	556,765.00	-26,235.00
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	2,539,975.340	2,555,433.86	2,544,217.10	-11,216.76
FXPF20010602 12764HAB9	*CAELUS ENERGY 4/14 COV-LITE 2ND LIEN TL	1,304,685.050	1,043,748.04	1,154,646.27	110,898.23
FXPF20010602 13322HAE6	THOMSON REUTERS 11/17 (IP&S) COV-LITE TL	1,328,829.682	1,342,541.01	1,335,952.21	-6,588.80
FXPF20010602 14964YAD2	CAVIUM 3/17 TLB	0.005	9,378.03	0.01	-9,378.02
FXPF20010602 14987RAA6	CB ESCROW CORP 144A 8.000% 10/15/2025 DD 10/06/17	296,000.000	298,467.50	300,440.00	1,972.50
FXPF20010602 15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	1,794,806.550	1,785,832.52	1,729,188.42	-56,644.10
FXPF20010602 16117LBS7	CHARTER COMM OPERATING 12/17 TLB	649,172.430	648,360.96	650,389.63	2,028.67
FXPF20010602 16282FAC5	CATALINA MARKETING 4/14 COV-LITE TL	658,355.862	572,769.60	519,278.19	-53,491.41
FXPF20010602 16282FAE1	CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL	370,233.450	263,791.33	153,683.91	-110,107.42
FXPF20010602 171484AE8	CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17	81,000.000	81,000.00	80,469.45	-530.55
FXPF20010602 17875LAL3	CITYCENTER 4/17 COV-LITE TLB	1,306,461.970	1,304,904.65	1,311,687.82	6,783.17



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FXP ALL MANAGER ACCOUNTS

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FXPF20010602 18143EAB5	DOOSAN BOBCAT/DOOSAN INFRACORE 5/17 COV-LITE TLB	295,588.150	294,849.17	296,622.71	1,773.54
FXPF20010602 20341UAC3	COMMUNICATIONS SALES 4/15 COV-LITE TLB	0.001	0.00	0.00	0.00
FXPF20010602 20341UAD1	COMMUNICATIONS SALES 2/17 TLB	793,719.731	789,898.81	765,939.54	-23,959.27
FXPF20010602 20589KAB8	CONCENTRA 5/15 TLB	1,939,502.430	1,957,914.14	1,948,385.35	-9,528.79
FXPF20010602 22164EAC9	CONNOLLY 9/16 TLB	1,093,121.420	1,102,774.86	1,099,953.43	-2,821.43
FXPF20010602 23338DAM8	DXP ENTERPRISES 8/17 TLB	294,743.110	291,795.68	295,479.97	3,684.29
FXPF20010602 23370PAP3	DAE AVIATION (STANDARD AERO) 4/17 TLB	2,617,602.350	2,630,659.00	2,635,061.76	4,402.76
FXPF20010602 24702NAX8	DELL 9/17 TLA2	1,838,829.950	1,842,609.06	1,837,800.21	-4,808.85
FXPF20010602 25381EAE5	DIGICERT 9/17 COV-LITE TL	594,016.630	591,046.55	601,192.35	10,145.80
FXPF20010602 25381EAH8	DIGICERT 10/17 2ND LIEN COV-LITE TL	193,689.250	192,720.80	194,537.61	1,816.81
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	62,768.150	73,709.07	75,843.07	2,134.00
FXPF20010602 26929UAJ5	EZE CASTLE 2/17 COV LITE TLB2	730,314.850	735,683.89	733,360.26	-2,323.63
FXPF20010602 28470YAB3	ELDORADO RESORTS 4/17 COV-LITE TLB	500,374.820	500,374.82	500,374.82	0.00
FXPF20010602 29088UAF4	EMERALD EXPO 5/17 TLB	1,129,952.010	1,132,889.36	1,136,313.64	3,424.28
FXPF20010602 29363WAK5	ENTERCOM 10/16 COV-LITE TL 0.000% 11/01/2023 DD 10/19/16	0.000	0.00	0.00	0.00
FXPF20010602 29414UAB8	ENVISION HEALTHCARE 11/16 TLB 0.000% 12/01/2023 DD 11/04/16	2,984,181.488	3,000,450.70	2,990,388.59	-10,062.11
FXPF20010602 29441JAC8	EQUIAN 5/17 COV-LITE TLB	495,138.080	497,650.78	499,163.55	1,512.77
FXPF20010602 29667WAB8	ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14	370,000.000	29,600.00	111,000.00	81,400.00
FXPF20010602 30068HAF5	EXCELITAS 10/13 TL	0.027	0.03	0.03	0.00
FXPF20010602 30226UAC2	EXTREME REACH 1/14 TL	386,532.999	389,594.37	384,762.68	-4,831.69
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	668,501.360	669,512.53	668,782.13	-730.40
FXPF20010602 32007UBR9	FIRST DATA 10/16 (USD) TL	0.001	0.00	0.00	0.00
FXPF20010602 33936HAB8	HILEX POLY 12/16 COV-LITE TL	761,035.810	767,375.23	764,369.15	-3,006.08
FXPF20010602 36249VAF3	GYPSUM 6/17 COV-LITE TLB	684,062.500	688,337.90	686,627.73	-1,710.17
FXPF20010602 36250LAL8	GTT 6/17 COV-LITE TLB	233,211.180	236,417.82	234,377.24	-2,040.58
FXPF20010602 365556AM1	GARDNER DENVER 8/17 (USD) COV-LITE TLB	1,825,246.690	1,834,474.46	1,830,302.62	-4,171.84
FXPF20010602 366651AB3	GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17	531,000.000	546,242.50	554,895.00	8,652.50
FXPF20010602 36740UAP7	GATES GLOBAL 11/17 (USD) COV-LITE TLB	746,250.000	744,992.57	749,876.78	4,884.21
FXPF20010602 36874VAK4	GENERAC POWER 12/17 TLB	932,609.840	936,300.37	934,241.91	-2,058.46
FXPF20010602 38017BAN6	GO DADDY 11/17 COV-LITE TLB	2,001,226.290	2,001,227.53	2,005,328.80	4,101.27
FXPF20010602 38723BAB7	WHEELABRATOR TECHNOLOGIES 10/14 TLB	1,377,007.725	1,378,150.65	1,389,924.06	11,773.41
FXPF20010602 38723BAC5	WHEELABRATOR TECHNOLOGIES 10/14 TLC	62,250.060	62,301.73	62,833.97	532.24
FXPF20010602 39843PAD5	GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17	1,375,034.490	1,377,058.23	1,377,124.54	66.31
FXPF20010602 404119BR9	HCA INC 5.375% 02/01/2025 DD 01/16/15	275,000.000	285,312.50	284,625.00	-687.50
FXPF20010602 40416VAB1	HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	481,765.890	480,561.48	485,080.44	4,518.96
FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	273,363.770	272,680.36	273,705.47	1,025.11



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FXPF20010602 44332EAK2	HUB INTERNATIONAL 10/13 (USD) TL	2,376,752.781	2,393,634.57	2,386,521.23	-7,113.34
FXPF20010602 44969CBF6	IMS HEALTH 2/17 (USD) TLB 0.000% 03/07/2024 DD 02/22/17	837,046.520	840,456.20	840,034.78	-421.42
FXPF20010602 44969CBG4	IMS HEALTH 2/17 (EUR) COV-LITE TLB	359,390.130	379,605.82	433,212.84	53,607.02
FXPF20010602 44988EAC7	INC RESEARCH / INVENTIV HEALTH 8/17 TLB	1,744,067.090	1,741,887.00	1,745,165.85	3,278.85
FXPF20010602 449934AD0	IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16	275,000.000	278,093.75	281,875.00	3,781.25
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE TL	2,619,896.182	2,625,681.45	2,625,790.95	109.50
FXPF20010602 46117KAJ7	INTRALINKS 11/17 COV-LITE TL	645,843.120	643,714.78	641,806.60	-1,908.18
FXPF20010602 46122XAA1	*INTREPID AVIATION GROUP H 144A 6.875% 02/15/2019 DD 01/29/14	709,000.000	634,555.00	703,682.50	69,127.50
FXPF20010602 46284VAE1	IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17	252,000.000	252,000.00	250,740.00	-1,260.00
FXPF20010602 47009YAJ6	PHARMACEUTICAL PRODUCT 5/17 COV-LITE TL	2,987,993.345	3,018,694.76	2,990,712.42	-27,982.34
FXPF20010602 47077DAB6	JANE STREET 8/17 (USD) TLB	574,994.040	573,556.56	581,824.97	8,268.41
FXPF20010602 47214DAC8	WENCOR 6/14 COV-LITE TL	1,016,997.368	969,688.56	988,012.94	18,324.38
FXPF20010602 475795AC4	JELD-WEN INC 144A 4.625% 12/15/2025 DD 12/14/17	156,000.000	156,000.00	157,170.00	1,170.00
FXPF20010602 47579SAR1	JELD-WEN 10/16 INCREMENTAL COV-LITE TL	0.001	0.00	0.00	0.00
FXPF20010602 47579SAS9	JELD-WEN 2/17 COV-LITE TLB	0.039	0.04	0.04	0.00
FXPF20010602 49387TAR7	KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	616,925.740	620,251.17	620,627.29	376.12
FXPF20010602 49865NAP5	KLOCKNER PENTAPLAST 6/17 (EUR) COV-LITE TL	375,085.610	443,105.56	450,884.73	7,779.17
FXPF20010602 49865NAQ3	KLOCKNER PENTAPLAST 6/17 (USD) COV-LITE TL	211,270.510	209,157.80	213,119.13	3,961.33
FXPF20010602 50105JAM9	KRONOS 4/17 TLB	1,005,655.870	1,001,982.21	1,011,880.88	9,898.67
FXPF20010602 50106GAA0	KRONOS ACQUISITION HOLDIN 144A 9.000% 08/15/2023 DD 08/26/15	278,000.000	259,930.00	259,930.00	0.00
FXPF20010602 50217KAE9	LIGHTTOWER 4/13 TL	0.005	0.00	0.01	0.01
FXPF20010602 55278RAF6	M/A-COM 5/17 TLB 0.000% 05/17/2024 DD 05/04/17	1,117,621.950	1,115,776.87	1,113,430.87	-2,346.00
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	230,183.740	229,608.28	230,183.74	575.46
FXPF20010602 55303BAC7	INTERNET BRANDS 8/17 2ND LIEN COV-LITE TL	332,513.100	329,187.97	332,928.74	3,740.77
FXPF20010602 55303KAC7	MGM RESORT 4/16 COV-LITE TLB	1,360,000.000	1,374,565.61	1,364,610.40	-9,955.21
FXPF20010602 554276AU9	MACDERMID 3/17 (USD) B6 COV-LITE TLB	1,252,978.990	1,256,880.17	1,258,930.64	2,050.47
FXPF20010602 554276AW5	MACDERMID 9/17 (USD) B7 COV-LITE TLB	721,755.370	727,416.73	725,963.20	-1,453.53
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	650,123.690	657,821.13	647,685.73	-10,135.40
FXPF20010602 59514UAX6	MICROSEMI 11/17 COV-LITE TLB 0.000% 01/15/2023 DD 11/13/17	1,173,753.860	1,178,255.41	1,177,134.27	-1,121.14
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	649,687.480	655,937.11	649,687.48	-6,249.63
FXPF20010602 59870UAG1	MILACRON 1/17 COV-LITE TLB	1,674,611.450	1,680,907.36	1,675,314.79	-5,592.57
FXPF20010602 627048AK7	MURRAY ENERGY 3/15 COV-LITE TLB2	2,487,980.420	2,286,638.03	2,183,202.82	-103,435.21
FXPF20010602 627048AM3	MURRAY ENERGY 11/16 TLB3	525,579.614	498,775.05	462,772.85	-36,002.20
FXPF20010602 62704PAF0	MURRAY ENERGY CORP 144A 11.250% 04/15/2021 DD 04/16/15	445,000.000	245,794.73	226,950.00	-18,844.73
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17	698,065.380	698,747.49	703,300.87	4,553.38
FXPF20010602 63689EAE5	NATIONAL MENTOR 1/14 TLB	1,779,641.323	1,787,134.96	1,794,109.81	6,974.85



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FXPF20010602 63909DAD3	NATIONAL VISION 11/17 TL	1,939,738.179	1,931,392.71	1,940,552.87	9,160.16
FXPF20010602 67053NAK0	NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17	137,203.550	136,860.54	130,823.58	-6,036.96
FXPF20010602 67054LAB3	ALTICE FRANCE SA/FRANCE 144A 6.000% 05/15/2022 DD 05/08/14	750,000.000	759,375.00	759,375.00	0.00
FXPF20010602 67107VAE2	BERLIN PACKAGING 5/17 TLB	746,167.800	750,831.34	750,517.96	-313.38
FXPF20010602 68245XAE9	1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17	442,000.000	442,665.00	445,315.00	2,650.00
FXPF20010602 68404XAB2	ACCUVANT 1/17 COV-LITE TL	696,250.480	698,754.23	650,123.89	-48,630.34
FXPF20010602 69138EAU3	OXBOW CARBON 12/17 COV-LITE TLB	139,853.430	139,503.80	140,989.74	1,485.94
FXPF20010602 69515EAB8	PACKAGING COORDINATORS 6/16 0.000% 06/30/2023 DD 06/13/16	606,457.627	606,457.63	607,215.70	758.07
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	997,500.000	992,512.50	1,001,450.10	8,937.60
FXPF20010602 70014LAA8	PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17	444,000.000	457,300.00	441,225.00	-16,075.00
FXPF20010602 70014LAB6	PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17	98,000.000	98,000.00	97,265.00	-735.00
FXPF20010602 707388AS3	PENN ENGINEERING 6/17 USD COV-LITE TLB	171,605.520	171,391.02	172,034.53	643.51
FXPF20010602 71579UAF2	PETCO 1/17 COV-LITE TLB1	1,299,275.814	1,304,849.72	977,302.27	-327,547.45
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	975,381.893	980,258.80	980,258.80	0.00
FXPF20010602 72811HAB6	PLAYCORE 9/17 COV-LITE DELAYED TL	66,074.550	66,166.65	66,322.33	155.68
FXPF20010602 72811HAC4	PLAYCORE 9/17 COV-LITE TL	487,729.360	488,409.10	489,558.35	1,149.25
FXPF20010602 72812NAD8	PLAYA FUNDING 4/17 COV-LITE TLB	201,909.960	201,405.19	202,709.52	1,304.33
FXPF20010602 73744GAJ1	POST HOLDINGS 5/17 TLA	1,368,125.000	1,373,002.00	1,372,284.10	-717.90
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	1,161,995.680	1,172,370.70	1,163,448.17	-8,922.53
FXPF20010602 74166MAA4	PRIME SECURITY SERVICES B 144A 9.250% 05/15/2023 DD 05/02/16	328,000.000	357,110.00	364,080.00	6,970.00
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	1,249,942.500	1,244,701.76	1,221,293.82	-23,407.94
FXPF20010602 74834YAF9	DELL SOFTWARE 11/17 COV-LITE TL	934,603.050	942,386.25	948,453.87	6,067.62
FXPF20010602 74966FAJ2	JDA SOFTWARE 10/16 TLB	1,299,375.000	1,312,043.92	1,304,247.66	-7,796.26
FXPF20010602 74966UAQ3	ROYALTY PHARMA 5/17 TLA3	2,095,048.710	2,100,286.33	2,095,048.71	-5,237.62
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	2,051,460.380	2,062,079.90	2,049,183.26	-12,896.64
FXPF20010602 75025KAB4	RCN CABLE 12/16 COV-LITE TL	741,091.340	745,619.43	734,873.58	-10,745.85
FXPF20010602 75524DAP5	RBS GLOBAL INC / REXNORD 144A 4.875% 12/15/2025 DD 12/07/17	304,000.000	305,520.00	307,040.00	1,520.00
FXPF20010602 75875JAJ1	REGAL CINEMAS 5/17 TL	2,026,879.450	2,044,570.76	2,027,142.94	-17,427.82
FXPF20010602 76168JAM8	REXNORD 12/16 COV-LITE TLB	0.000	0.00	0.00	0.00
FXPF20010602 78404XAF2	SBA FINANCE 2/14 INCREMENTAL TLB	2,683,946.041	2,699,716.39	2,689,904.40	-9,811.99
FXPF20010602 78466YAF5	SRS DISTRIBUTION 8/15 COV-LITE TL	1,977,730.107	2,003,145.80	1,985,146.59	-17,999.21
FXPF20010602 78571YBA7	SABRE 8/17 TLB	680,642.190	685,337.08	683,759.53	-1,577.55
FXPF20010602 79471XAC5	CRGT 2/17 TL	606,980.710	594,841.09	610,015.61	15,174.52
FXPF20010602 81567GAB5	SEDGWICK CMS 2/14 TL	2,153,888.115	2,157,129.72	2,151,863.46	-5,266.26
FXPF20010602 81567GAD1	SEDGWICK CMS 4/16 TLB	594,291.974	599,866.43	595,034.84	-4,831.59
FXPF20010602 81733HAB2	SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17	1,483,062.330	1,475,647.02	1,491,411.97	15,764.95



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FXPF20010602 81733HAC0	SEQUA 4/17 2ND LIEN COV-LITE TL	492,908.500	487,979.41	497,221.45	9,242.04
FXPF20010602 817565CD4	SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17	135,000.000	135,000.00	136,973.70	1,973.70
FXPF20010602 817610AA6	SERVICEMASTER CO LLC/THE 144A 5.125% 11/15/2024 DD 11/08/16	325,000.000	329,875.00	329,062.50	-812.50
FXPF20010602 82670MAB4	SIGNODE 5/14 (USD) COV-LITE TL	852,700.250	865,371.44	853,237.45	-12,133.99
FXPF20010602 83420LAB7	SOLENIS 7/14 (USD) COV-LITE TL	2,090,827.521	2,092,926.71	2,094,758.28	1,831.57
FXPF20010602 83578BAJ2	DATATEL 1/17 COV-LITE TLB	2,770,730.690	2,786,846.03	2,771,894.40	-14,951.63
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	1,361,680.505	1,358,697.08	1,365,084.71	6,387.63
FXPF20010602 86614DAH1	SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17	1,976,619.820	1,971,678.27	1,984,644.90	12,966.63
FXPF20010602 87876HAC4	TECOMET (SYMMETRY MEDICAL) 11/17 COV-LITE TLB	641,890.750	640,390.92	647,507.29	7,116.37
FXPF20010602 87951YAS0	TELESAT CANADA 2/17 TLB	1,373,209.388	1,390,800.21	1,377,068.11	-13,732.10
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC	162,857.140	73,749.87	146,571.43	72,821.56
FXPF20010602 88023HAC4	TEMPO ACQUISITION 5/17 COV-LITE TLB	1,843,738.640	1,837,204.49	1,836,050.25	-1,154.24
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB 0.000% 08/14/2022 DD 01/29/13	867,410.620	867,935.65	868,312.73	377.08
FXPF20010602 89364MBJ2	TRANSDIGM 8/17 TLG	375,487.170	374,548.45	377,052.95	2,504.50
FXPF20010602 89364MBK9	TRANSDIGM 11/17 TLE	1,424,148.353	1,435,470.33	1,427,566.31	-7,904.02
FXPF20010602 89364MBL7	TRANSDIGM 11/17 TLF	615,504.830	620,329.45	616,188.04	-4,141.41
FXPF20010602 89416FAP2	TRAVEL LEADERS 8/17 COV-LITE TLB	522,213.330	525,310.01	528,417.22	3,107.21
FXPF20010602 90000RAC5	TURBOCOMBUSTOR COV-LITE TLB	1,445,087.611	1,300,422.86	1,412,573.14	112,150.28
FXPF20010602 903203BU0	UPC FINANCING 10/17 (EUR) AS TL	510,348.740	604,023.25	610,638.97	6,615.72
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	1,273,345.740	1,270,162.38	1,276,529.10	6,366.72
FXPF20010602 90350VAJ7	UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL	0.000	0.00	0.00	0.00
FXPF20010602 90472VAJ0	UNIFRAX 4/17 (USD) COV-LITE TLB	866,235.470	869,610.00	874,897.82	5,287.82
FXPF20010602 91911KAJ1	VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17	284,000.000	284,000.00	298,200.00	14,200.00
FXPF20010602 91911KAK8	VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17	506,000.000	506,000.00	541,420.00	35,420.00
FXPF20010602 91911KAN2	VALEANT PHARMACEUTICALS I 144A 5.500% 11/01/2025 DD 10/17/17	723,000.000	723,000.00	735,652.50	12,652.50
FXPF20010602 92210MAR5	VANTIV 9/17 TLB1 0.000% 03/31/2025 DD 09/08/17	123,367.080	123,058.66	123,881.52	822.86
FXPF20010602 92210MAU8	VANTIV 9/17 NEW TLB	562,947.790	561,540.42	565,526.09	3,985.67
FXPF20010602 92937JAJ2	CPP 6/15 TLB3	623,359.580	612,846.80	622,193.90	9,347.10
FXPF20010602 96208UAM3	WRIGHT EXPRESS 7/17 COV-LITE TLB	2,435,317.795	2,465,585.38	2,444,450.24	-21,135.14
FXPF20010602 96925HAB8	IMG WORLDWIDE 5/14 COV-LITE TL	2,399,571.242	2,419,442.75	2,409,169.53	-10,273.22
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	2,709,198.750	2,733,311.53	2,723,422.04	-9,889.49
FXPF20010602 97381HAR8	WINDSTREAM 9/16 B6 TLB 0.000% 03/29/2021 DD 09/13/16	781,036.890	723,951.61	731,409.81	7,458.20
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	684,558.892	691,368.93	688,837.39	-2,531.54
FXPF20010602 983793AD2	XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15	500,000.000	522,275.00	521,875.00	-400.00
FXPF20010602 983793AF7	XPO LOGISTICS INC 144A 6.125% 09/01/2023 DD 08/25/16	140,000.000	146,300.00	148,050.00	1,750.00
FXPF20010602 98379EAD8	XPO LOGISTICS 3/17 TLB	1,137,943.035	1,151,814.56	1,143,974.13	-7,840.43



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FXPF20010602 99AA20387	*TEAM HEALTH 1/17 TL 0.000% 02/06/2024 DD 11/01/16	827,131.090	825,063.27	804,906.08	-20,157.19
FXPF20010602 99AA72990	*LIGHTSTONE 12/16 COV-LITE TLB	0.000	0.00	0.00	0.00
FXPF20010602 99AA73295	*LIGHTSTONE 12/16 TLC	0.001	0.00	0.00	0.00
FXPF20010602 99AA76546	*EXTREME REACH 1/14 2ND LIEN TL	541,666.670	517,064.17	505,272.09	-11,792.08
FXPF20010602 99AA88426	*SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15	1,313,950.850	1,323,375.51	1,318,878.17	-4,497.34
FXPF20010602 99AA89614	*ICCNEXERGY	1,914,096.030	1,837,532.19	1,799,250.27	-38,281.92
FXPF20010602 99AA92188	*GOL LUXCO TL	778,791.850	795,341.18	796,314.67	973.49
FXPF20010602 99AA93251	*FIRST ADVANTAGE 6/15 COV-LITE TL	1,363,157.660	1,320,363.80	1,342,710.30	22,346.50
FXPF20010602 99AA97450	*ESSAR STEEL 11/15 DIP TL 0.000% 12/30/2018 DD 11/09/15	804,552.480	786,924.56	804,552.48	17,627.92
FXPF20010602 99AA99878	*ENERGY & EXPLORATION 5/16 2ND LIEN (FIXED 5%) TL	90,497.370	17,250.62	904.97	-16,345.65
FXPF20010602 99AAA0248	*HCA 8/16 B7 TLB	0.001	0.00	0.00	0.00
FXPF20010602 99AAA0669	*POLYCOM 9/16 TL 0.000% 09/27/2023 DD 07/14/16	1,081,384.749	1,085,120.81	1,087,689.22	2,568.41
FXPF20010602 99AAA2400	*SYNARC-BIOCORE 10/16 COV-LITE	1,414,155.300	1,413,181.44	1,378,801.42	-34,380.02
FXPF20010602 99AAA4208	*LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB	2,236,055.420	2,245,411.87	2,250,030.77	4,618.90
FXPF20010602 99AAA5569	*HCA 2/17 B8 TLB	1,394,574.290	1,405,915.88	1,402,634.93	-3,280.95
FXPF20010602 99AAA7631	*TECHNICOLOR 3/17 (USD) TLB	442,415.970	445,091.03	442,048.76	-3,042.27
FXPF20010602 99AAA8563	*MICRO FOCUS 4/17 0.000% 06/21/2024 DD 04/06/17	1,554,487.560	1,550,601.34	1,554,487.56	3,886.22
FXPF20010602 99AAA8761	*TALOS ENERGY 4/17 2ND LIEN (FIXED 11%) BRIDGE	1,075,000.000	639,625.00	1,026,625.00	387,000.00
FXPF20010602 99AAA9116	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	58,506.420	58,736.39	58,835.81	99.42
FXPF20010602 99AAA9124	*MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16	77,657.520	77,962.76	78,094.73	131.97
FXPF20010602 99AAB0155	*AGRO MERCHANTS 11/17 COV-LITE TLB	269,978.400	268,628.51	271,328.29	2,699.78
FXPF20010602 99AAB1336	*MCS 5/17 TL 0.000% 05/20/2024 DD 05/11/17	414,890.940	413,652.88	415,928.17	2,275.29
FXPF20010602 99AAB2482	*FRONTIER COMMUNICATIONS 6/17 0.000% 06/15/2024 DD 05/23/17	603,230.420	579,004.58	577,593.13	-1,411.45
FXPF20010602 99AAB2532	*ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB	329,568.270	328,744.35	330,530.61	1,786.26
FXPF20010602 99AAB3274	*SALLY BEAUTY 6/17 TLB 0.000% 06/23/2024 DD 06/08/17	303,832.900	302,313.74	303,073.32	759.58
FXPF20010602 99AAB6822	*TRAVERSE MIDSTREAM 9/17 TL 0.000% 09/27/2024 DD 09/11/17	127,795.280	129,392.72	129,456.62	63.90
FXPF20010602 99AAB7226	*MULTI-COLOR 9/17 (USD) 0.000% 10/31/2024 DD 09/18/17	314,933.580	314,933.58	316,901.91	1,968.33
FXPF20010602 99AAB7820	*CAESARS RESORT 9/17 COV-LITE TL	1,730,793.440	1,726,466.46	1,737,595.46	11,129.00
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	321,976.350	321,171.41	314,892.87	-6,278.54
FXPF20010602 99AAB8208	*NUMERICABLE / YPSO / ALTICE 10/17 (USD) B12 COV-LITE TLB	560,082.750	558,682.54	538,553.17	-20,129.37
FXPF20010602 99AAB8844	*BELRON 10/17 USD COV-LITE TLB	382,143.480	381,665.80	385,727.99	4,062.19
FXPF20010602 99AAB8968	*LUMOS NETWORKS 10/17 TLB	247,298.490	246,062.00	248,149.20	2,087.20
FXPF20010602 99AAB8976	*LUMOS NETWORKS 10/17 DELAYED TL	242,199.550	240,988.55	241,795.08	806.53
FXPF20010602 99AAB9990	*EXGEN RENEWABLES/EXELON 11/17 TLB	378,620.990	377,674.44	382,407.20	4,732.76
FXPF20010602 99AAC0352	*CIRCOR 11/17 COV-LITE TL	1,161,177.460	1,155,371.57	1,156,823.04	1,451.47
FXPF20010602 99AAC0634	*PAYSAFE 12/17 (USD) TL	1,381,074.170	1,374,168.80	1,379,347.83	5,179.03



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FXP ALL MANAGER ACCOUNTS

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FXPF20010602 99AAC0964	*WORLDSTRIDES 12/17 TLB	311,548.240	310,769.37	314,274.29	3,504.92
FXPF20010602 99AAC0972	*JELD-WEN 12/17/ COV-LITE	553,465.080	553,465.08	554,964.97	1,499.89
FXPF20010602 99AAC0980	*WORLDSTRIDES 12/17 TLB DD	25,656.910	25,592.77	25,881.41	288.64
FXPF20010602 99AAC1038	*SURVEY SAMPLING 12/17 TLB	928,862.280	882,419.17	885,512.28	3,093.11
FXPF20010602 99AAC1095	*AUTODATA 12/17 COV-LITE TL	354,555.070	353,668.68	354,555.07	886.39
FXPF20010602 99AAC1137	*CHURCHILL DOWNS 12/17 TLB	843,884.890	843,884.89	843,884.89	0.00
FXPF20010602 99AAC1244	*COMPASS POWER 12/17 TLB 0.000% 12/13/2024 DD 12/01/17	405,138.750	403,113.06	407,500.71	4,387.65
FXPF20010602 99AAC1251	*INTELSAT JACKSON 12/17 B5 TLB	863,752.840	863,752.84	871,673.45	7,920.61
FXPF20010602 99AAC1269	*INTELSAT JACKSON 12/17 TLB4	529,562.390	529,562.39	535,408.76	5,846.37
FXPF20010602 99AAC1418	*CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17	1,389,722.370	1,386,248.06	1,389,722.37	3,474.31
FXPF20010602 99AAC1517	*ASCENSUS 12/17 COV-LITE INCREMENTAL TL	49,910.610	49,785.83	50,129.22	343.39
FXPF20010602 99AAC1830	*TRC COMPANIES / BOLT INFRASTRUCTURE 12/17 TLB	667,368.690	668,478.86	668,202.90	-275.96
FXPF20010602 B9000TBD6	TELENET 11/17 AL TL	662,160.960	662,160.96	663,882.58	1,721.62
FXPF20010602 B9000TBE4	TELENET 12/17 AM TL	259,031.740	307,380.01	312,133.97	4,753.96
FXPF20010602 C3328TAD4	ESSAR STEEL 11/14 TL	1,734,881.610	594,196.95	1,596,091.08	1,001,894.13
FXPF20010602 C4438BAC0	HUSKY INTERNATIONAL (COV-LITE 0.000% 06/30/2021 DD 06/08/11	596,196.320	599,333.54	598,598.99	-734.55
FXPF20010602 C6901LAE7	*BURGER KING 2/17 COV-LITE TLB3	2,095,418.510	2,100,677.86	2,094,286.98	-6,390.88
FXPF20010602 C9413PAU7	VALEANT 3/15 F1 TLB	893,885.270	897,362.38	905,970.60	8,608.22
FXPF20010602 D1200YAN7	*SPRINGER 10/17 (USD) B13 COV-LITE TL	1,452,329.940	1,447,232.10	1,455,554.11	8,322.01
FXPF20010602 D8545JAE9	*UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17	750,000.000	749,062.50	750,285.00	1,222.50
FXPF20010602 ED9258788	*JACK WOLFSKIN 7/17 HOLDCO TLA 0.000%	466,622.630	252,257.01	215,112.07	-37,144.94
FXPF20010602 ED9258796	*JACK WOLFSKIN 7/17 RESTATED PIK TLB	233,018.700	122,558.40	475,675.05	353,116.65
FXPF20010602 ED9296689	*ORION CABLE 3/17 TL	2,176,455.090	2,295,401.05	2,608,809.14	313,408.09
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB	1,386,902.990	1,636,921.38	1,655,500.68	18,579.30
FXPF20010602 EE9258745	*R CABLE 11/17 COV-LITE TLB4	348,766.680	406,749.14	417,902.80	11,153.66
FXPF20010602 EF8994313	*OGF 3/17 COV-LITE TLB	793,291.020	852,113.55	956,651.39	104,537.84
FXPF20010602 EF9102007	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) B12 COV-LITE TLB	358,853.060	421,024.35	416,725.18	-4,299.17
FXPF20010602 EF9595150	*VEDICI/VITALIA 7/15 TLB	744,767.320	775,675.16	898,367.86	122,692.70
FXPF20010602 EF9899974	*PAREX GROUP 3/17 COV-LITE TLB	1,421,052.630	1,503,544.74	1,708,004.01	204,459.27
FXPF20010602 EL9020982	*EIRCOM 3/17 TL	1,505,910.700	1,604,773.74	1,804,916.06	200,142.32
FXPF20010602 EL9020990	*FAMAR 3/17 TLB 0.000%	4,107,521.510	3,325,410.41	1,603,001.34	-1,722,409.07
FXPF20010602 EL9021675	*XELLA 2/17 COV-LITE TLB 0.000%	1,439,498.100	1,549,191.81	1,730,710.00	181,518.19
FXPF20010602 EL9118562	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) TL	163,313.300	191,128.31	191,366.72	238.41
FXPF20010602 EL9UUJPR4	GARFUNKELUX HOLDCO 3 SA 144A VAR RT 09/01/2023	342,000.000	408,279.60	403,891.73	-4,387.87
FXPF20010602 ELBD0RSY6	ALTICE FINCO SA 144A 4.750% 01/15/2028	337,000.000	394,778.65	385,447.79	-9,330.86
FXPF20010602 ELBYT3R80	GARFUNKELUX HOLDCO 3 SA REGS 7.500% 08/01/2022	147,000.000	161,637.80	184,453.83	22,816.03



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FXPF20010602	EN9258752 *TMF GROUP 12/17 COV-LITE TLB	481,642.910	566,002.67	578,790.57	12,787.90
FXPF20010602	G8530YAB6 STRATUS TECHNOLOGIES 4/14 TL	542,858.840	534,715.96	543,537.41	8,821.45
FXPF20010602	G9368PAY0 *VIRGIN MEDIA 11/17 (USD) COV-LITE TL	1,368,223.900	1,364,803.34	1,367,375.60	2,572.26
FXPF20010602	L5137LAE5 INTELSAT JACKSON 11/13 TLB2	2,060,075.110	2,016,376.42	2,053,318.06	36,941.64
FXPF20010602	L5137LAH8 INTELSAT JACKSON 12/17 B5 FIXE TLB	403,669.720	408,715.59	408,909.76	194.17
FXPF20010602	L9308UAJ9 *TRAVELPORT 8/17 TLD	1,760,524.240	1,772,397.40	1,759,397.50	-12,999.90
FXPF20010602	N0306WAG0 *AMAYA 2/17 (USD)TLB	636,813.210	635,221.17	639,997.28	4,776.11
FXPF20010602	N9833RAE9 VODAFONEZIGGO 1/17 (USD) TLE	750,000.000	750,452.75	743,437.50	-7,015.25
FXPF20010602	N9833RAF6 *VODAFONEZIGGO 1/17 (EUR) TLF	1,156,531.230	1,242,345.85	1,381,818.88	139,473.03
FXPF20010602	NABD0RZR7 EQUINIX INC 2.875% 02/01/2026	874,000.000	1,034,073.10	1,048,712.08	14,638.98
FXPF20010602	SS4848627 *VERISURE HOLDING 5/17 B1-E TL	2,158,213.100	2,352,935.45	2,572,637.82	219,702.37
FXPF20010602	SS9UULS39 VERISURE MIDHOLDING AB 144A 5.750% 12/01/2023	743,000.000	876,814.30	903,311.14	26,496.84
FXPF20010602	SSBYXL3F5 INTRUM JUSTITIA AB 144A 3.125% 07/15/2024	488,000.000	546,486.80	587,386.23	40,899.43
FXPF20010702	00206RBK7 AT&T INC 4.350% 06/15/2045 DD 06/15/13	1,105,000.000	936,653.25	1,019,473.00	82,819.75
FXPF20010702	00206RCG5 AT&T INC 4.800% 06/15/2044 DD 06/10/14	370,000.000	335,282.90	365,959.60	30,676.70
FXPF20010702	00206RCP5 AT&T INC 4.500% 05/15/2035 DD 05/04/15	1,150,000.000	1,061,208.50	1,143,180.50	81,972.00
FXPF20010702	00206RCQ3 AT&T INC 4.750% 05/15/2046 DD 05/04/15	1,290,000.000	1,181,572.75	1,261,684.50	80,111.75
FXPF20010702	00206RDE9 AT&T INC 6.350% 03/15/2040 DD 03/15/16	405,000.000	448,748.10	478,766.70	30,018.60
FXPF20010702	00206RDF6 AT&T INC 6.000% 08/15/2040 DD 02/15/16	85,000.000	90,654.25	96,193.65	5,539.40
FXPF20010702	00206RDJ8 AT&T INC 4.500% 03/09/2048 DD 09/07/16	570,000.000	488,102.40	534,078.60	45,976.20
FXPF20010702	00206RDK5 AT&T INC 4.550% 03/09/2049 DD 09/07/16	175,000.000	150,839.50	164,706.50	13,867.00
FXPF20010702	00206RDR0 AT&T INC 5.250% 03/01/2037 DD 02/09/17	200,000.000	198,868.00	211,524.00	12,656.00
FXPF20010702	00206RDS8 AT&T INC 5.450% 03/01/2047 DD 02/09/17	465,000.000	497,800.97	496,978.05	-822.92
FXPF20010702	00206REN8 AT&T INC 4.900% 08/14/2037 DD 08/07/17	15,000.000	15,067.35	15,189.00	121.65
FXPF20010702	00206REP3 AT&T INC 5.150% 02/14/2050 DD 08/07/17	495,000.000	494,476.55	501,167.70	6,691.15
FXPF20010702	00206REQ1 AT&T INC 5.300% 08/14/2058 DD 08/07/17	840,000.000	838,034.40	842,755.20	4,720.80
FXPF20010702	00287YAR0 ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,190,000.000	1,172,673.60	1,307,024.60	134,351.00
FXPF20010702	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	225,000.000	220,758.75	252,288.00	31,529.25
FXPF20010702	00507UAH4 ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	90,000.000	89,309.70	96,338.70	7,029.00
FXPF20010702	00507UAU5 ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	274,000.000	277,890.80	291,689.44	13,798.64
FXPF20010702	00817YAF5 AETNA INC 6.625% 06/15/2036 DD 06/09/06	220,000.000	284,200.40	292,646.20	8,445.80
FXPF20010702	02209SAV5 ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	465,000.000	446,460.65	461,424.15	14,963.50
FXPF20010702	023135BD7 AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17	670,000.000	668,331.70	710,937.00	42,605.30
FXPF20010702	023135BG0 AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17	905,000.000	898,312.05	975,336.60	77,024.55
FXPF20010702	026874DA2 AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	700,000.000	661,563.00	753,970.00	92,407.00
FXPF20010702	026874DC8 AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	1,200,000.000	1,104,564.00	1,204,524.00	99,960.00



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FXP ALL MANAGER ACCOUNTS

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FXPF20010702 031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	200,000.000	191,050.00	217,608.00	26,558.00
FXPF20010702 032479AD9	ANADARKO FINANCE CO 7.500% 05/01/2031 DD 04/26/01	1,200,000.000	1,520,328.00	1,540,320.00	19,992.00
FXPF20010702 032511BP1	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	365,000.000	448,851.38	469,492.20	20,640.82
FXPF20010702 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	10,000.000	9,861.10	10,552.90	691.80
FXPF20010702 05526DBE4	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	1,520,000.000	1,530,825.90	1,600,423.20	69,597.30
FXPF20010702 05723KAC4	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	305,000.000	305,000.00	310,206.35	5,206.35
FXPF20010702 05964HAF2	BANCO SANTANDER SA 3.800% 02/23/2028 DD 10/23/17	230,000.000	228,939.70	230,032.20	1,092.50
FXPF20010702 06051GFU8	BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16	180,000.000	183,306.60	192,132.00	8,825.40
FXPF20010702 06051GGC7	BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16	5,000.000	4,947.00	5,221.35	274.35
FXPF20010702 06738EAV7	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	645,000.000	638,401.65	715,737.15	77,335.50
FXPF20010702 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	180,000.000	202,406.40	224,541.00	22,134.60
FXPF20010702 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	700,000.000	746,998.00	815,801.00	68,803.00
FXPF20010702 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	320,000.000	346,688.00	366,748.80	20,060.80
FXPF20010702 126650CU2	CVS HEALTH CORP 2.875% 06/01/2026 DD 05/25/16	90,000.000	84,762.00	86,288.40	1,526.40
FXPF20010702 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,320,000.000	1,551,501.60	1,762,411.20	210,909.60
FXPF20010702 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	150,000.000	152,599.50	161,227.50	8,628.00
FXPF20010702 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	1,085,000.000	1,211,597.80	1,266,878.55	55,280.75
FXPF20010702 172967JC6	CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	150,000.000	149,922.00	156,858.00	6,936.00
FXPF20010702 172967KA8	CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	1,190,000.000	1,194,260.20	1,259,853.00	65,592.80
FXPF20010702 172967KR1	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	415,000.000	405,684.60	457,475.25	51,790.65
FXPF20010702 172967KY6	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	250,000.000	236,220.00	248,047.50	11,827.50
FXPF20010702 172967LD1	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	170,000.000	174,680.10	175,963.60	1,283.50
FXPF20010702 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	650,000.000	656,832.85	659,457.50	2,624.65
FXPF20010702 172967LS8	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	1,055,000.000	1,055,178.15	1,059,979.60	4,801.45
FXPF20010702 198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	370,000.000	428,682.00	461,826.60	33,144.60
FXPF20010702 20825VAB8	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	720,000.000	839,390.40	912,780.00	73,389.60
FXPF20010702 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	165,000.000	164,272.35	180,985.20	16,712.85
FXPF20010702 21684AAF3	COOPERATIEVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16	445,000.000	431,756.80	450,802.80	19,046.00
FXPF20010702 225433AF8	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	250,000.000	254,437.50	287,760.00	33,322.50
FXPF20010702 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	380,000.000	548,731.40	562,244.20	13,512.80
FXPF20010702 25243YAV1	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	660,000.000	631,092.00	690,670.20	59,578.20
FXPF20010702 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	635,000.000	817,303.20	818,222.90	919.70
FXPF20010702 25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	255,000.000	254,745.00	264,202.95	9,457.95
FXPF20010702 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	685,000.000	685,237.06	714,948.20	29,711.14
FXPF20010702 26443TAA4	DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	495,000.000	466,785.00	507,751.20	40,966.20
FXPF20010702 26884ABE2	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	495,000.000	507,711.60	542,797.20	35,085.60



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FXPF20010702 278062AD6	EATON CORP 4.000% 11/02/2032 DD 11/02/13	730,000.000	725,773.30	753,768.80	27,995.50
FXPF20010702 28368EAE6	KINDER MORGAN INC/DE 7.750% 01/15/2032 DD 01/11/02	530,000.000	686,970.10	684,415.50	-2,554.60
FXPF20010702 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	90,000.000	86,143.50	87,127.20	983.70
FXPF20010702 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	348,000.000	380,875.56	380,997.36	121.80
FXPF20010702 29273RAZ2	ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13	295,000.000	308,204.20	313,652.85	5,448.65
FXPF20010702 29273RBE8	ENERGY TRANSFER PARTNERS LP 4.900% 03/15/2035 DD 03/12/15	295,000.000	283,084.95	291,811.05	8,726.10
FXPF20010702 29273RBF5	ENERGY TRANSFER PARTNERS LP 5.150% 03/15/2045 DD 03/12/15	475,000.000	450,613.50	461,866.25	11,252.75
FXPF20010702 29273RBJ7	ENERGY TRANSFER PARTNERS LP 6.125% 12/15/2045 DD 06/23/15	350,000.000	375,266.50	380,072.00	4,805.50
FXPF20010702 29273RBL2	ENERGY TRANSFER PARTNERS LP 5.300% 04/15/2047 DD 01/17/17	445,000.000	433,820.17	441,555.70	7,735.53
FXPF20010702 29379VBC6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	100,000.000	110,075.00	114,107.00	4,032.00
FXPF20010702 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	270,000.000	269,994.60	295,401.60	25,407.00
FXPF20010702 30219GAN8	EXPRESS SCRIPTS HOLDING CO 3.400% 03/01/2027 DD 07/05/16	215,000.000	200,349.90	210,981.65	10,631.75
FXPF20010702 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	285,000.000	352,875.60	372,554.85	19,679.25
FXPF20010702 345370CS7	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	595,000.000	591,927.17	647,484.95	55,557.78
FXPF20010702 35177PAX5	ORANGE SA 5.375% 01/13/2042 DD 01/13/12	490,000.000	534,457.70	591,091.90	56,634.20
FXPF20010702 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	720,000.000	796,462.40	852,818.40	56,356.00
FXPF20010702 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	320,000.000	365,513.60	389,884.80	24,371.20
FXPF20010702 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	540,000.000	542,719.80	575,721.00	33,001.20
FXPF20010702 38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	1,030,000.000	1,059,705.20	1,194,439.50	134,734.30
FXPF20010702 416515BA1	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	780,000.000	969,329.40	1,084,980.00	115,650.60
FXPF20010702 416515BB9	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	220,000.000	224,056.80	235,760.80	11,704.00
FXPF20010702 42217KBF2	WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15	30,000.000	30,381.60	31,021.50	639.90
FXPF20010702 437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	230,000.000	237,318.60	242,558.00	5,239.40
FXPF20010702 444859BE1	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	175,000.000	183,328.25	201,559.75	18,231.50
FXPF20010702 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	315,000.000	327,045.60	364,776.30	37,730.70
FXPF20010702 46625HJM3	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	250,000.000	288,632.50	310,387.50	21,755.00
FXPF20010702 46625HLL2	JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15	100,000.000	105,969.00	116,226.00	10,257.00
FXPF20010702 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	660,000.000	655,393.20	714,357.60	58,964.40
FXPF20010702 478375AL2	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016	330,000.000	334,174.50	363,491.70	29,317.20
FXPF20010702 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	325,000.000	325,331.50	358,007.00	32,675.50
FXPF20010702 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	200,000.000	213,910.00	216,108.00	2,198.00
FXPF20010702 494550BN5	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	55,000.000	54,625.45	55,814.00	1,188.55
FXPF20010702 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	1,640,000.000	1,625,928.80	1,749,486.40	123,557.60
FXPF20010702 49456BAH4	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	380,000.000	405,066.80	415,868.20	10,801.40
FXPF20010702 50077LAB2	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,145,000.000	1,045,499.50	1,134,179.75	88,680.25
FXPF20010702 50077LAL0	KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16	580,000.000	595,051.00	633,226.60	38,175.60



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 53079EBF0	LIBERTY MUTUAL GROUP INC 144A 4.850% 08/01/2044 DD 07/24/14	770,000.000	803,753.80	855,770.30	52,016.50
FXPF20010702 539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	325,000.000	347,652.50	371,497.75	23,845.25
FXPF20010702 539830BK4	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	145,000.000	151,820.80	162,588.50	10,767.70
FXPF20010702 55336VAL4	MPLX LP 5.200% 03/01/2047 DD 02/10/17	230,000.000	227,844.90	252,408.90	24,564.00
FXPF20010702 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	135,000.000	160,146.45	164,257.20	4,110.75
FXPF20010702 565849AM8	MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15	300,000.000	306,010.30	332,517.00	26,506.70
FXPF20010702 565849AP1	MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17	210,000.000	211,441.30	219,464.70	8,023.40
FXPF20010702 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	520,000.000	539,427.20	599,586.00	60,158.80
FXPF20010702 58013MEV2	MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	560,000.000	557,205.60	625,139.20	67,933.60
FXPF20010702 59022CAJ2	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	250,000.000	293,802.50	319,615.00	25,812.50
FXPF20010702 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	265,000.000	366,982.60	397,073.35	30,090.75
FXPF20010702 60871RAG5	MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16	420,000.000	394,300.20	411,087.60	16,787.40
FXPF20010702 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	225,000.000	206,786.25	229,279.50	22,493.25
FXPF20010702 61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	300,000.000	300,201.00	328,854.00	28,653.00
FXPF20010702 61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	705,000.000	693,555.55	760,398.90	66,843.35
FXPF20010702 617482V92	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	65,000.000	82,748.90	90,372.75	7,623.85
FXPF20010702 62854AAP9	MYLAN NV 5.250% 06/15/2046 DD 12/15/16	410,000.000	406,694.24	449,241.10	42,546.86
FXPF20010702 651639AE6	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	605,000.000	672,384.90	733,114.80	60,729.90
FXPF20010702 651639AM8	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	360,000.000	420,321.60	460,346.40	40,024.80
FXPF20010702 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	530,000.000	529,565.40	580,922.40	51,357.00
FXPF20010702 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	290,000.000	340,950.10	342,980.10	2,030.00
FXPF20010702 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	95,000.000	100,603.10	105,142.20	4,539.10
FXPF20010702 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	480,000.000	485,164.80	514,152.00	28,987.20
FXPF20010702 655844BR8	NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15	150,000.000	157,570.50	171,309.00	13,738.50
FXPF20010702 655844BU1	NORFOLK SOUTHERN CORP 144A 4.050% 08/15/2052 DD 08/15/17	942,000.000	960,529.13	976,354.74	15,825.61
FXPF20010702 655844BW7	NORFOLK SOUTHERN CORP 144A 3.942% 11/01/2047 DD 11/16/17	60,000.000	60,271.80	61,580.40	1,308.60
FXPF20010702 666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	850,000.000	907,171.00	981,699.00	74,528.00
FXPF20010702 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	685,000.000	683,931.40	715,893.50	31,962.10
FXPF20010702 677050AH9	OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	725,000.000	778,294.75	833,467.25	55,172.50
FXPF20010702 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	315,000.000	313,815.60	330,362.55	16,546.95
FXPF20010702 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	620,000.000	617,092.20	660,225.60	43,133.40
FXPF20010702 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	415,000.000	437,924.60	480,860.50	42,935.90
FXPF20010702 71656LBQ3	PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16	365,000.000	379,563.50	398,945.00	19,381.50
FXPF20010702 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	260,000.000	264,121.00	297,801.40	33,680.40
FXPF20010702 725906AN1	BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04	125,000.000	144,401.25	157,770.00	13,368.75
FXPF20010702 743263AE5	PROGRESS ENERGY INC 7.750% 03/01/2031 DD 02/22/01	130,000.000	178,899.50	181,955.80	3,056.30



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 756109AS3	REALTY INCOME CORP 3.000% 01/15/2027 DD 10/12/16	190,000.000	177,982.50	181,812.90	3,830.40
FXPF20010702 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	205,000.000	249,581.35	263,486.50	13,905.15
FXPF20010702 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	555,000.000	649,801.05	693,067.35	43,266.30
FXPF20010702 775109BB6	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	355,000.000	373,346.40	409,993.05	36,646.65
FXPF20010702 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	305,000.000	305,000.00	305,707.60	707.60
FXPF20010702 822582BQ4	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	165,000.000	157,619.55	175,733.25	18,113.70
FXPF20010702 82481LAD1	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16	870,000.000	817,243.20	850,642.50	33,399.30
FXPF20010702 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	335,000.000	350,381.42	404,626.40	54,244.98
FXPF20010702 843452AZ6	SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02	735,000.000	967,487.85	996,468.90	28,981.05
FXPF20010702 86765BAP4	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	100,000.000	98,694.00	98,690.00	-4.00
FXPF20010702 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	955,000.000	930,800.30	948,993.05	18,192.75
FXPF20010702 86765BAV1	SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17	310,000.000	309,726.48	312,092.50	2,366.02
FXPF20010702 87165BAM5	SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17	390,000.000	388,884.60	388,358.10	-526.50
FXPF20010702 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	415,000.000	373,927.45	403,923.65	29,996.20
FXPF20010702 882389CC1	TEXAS EASTERN TRANSMISSION LP 7.000% 07/15/2032 DD 07/02/02	235,000.000	290,474.10	300,210.15	9,736.05
FXPF20010702 887317BB0	TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16	700,000.000	684,725.55	699,342.00	14,616.45
FXPF20010702 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	255,000.000	286,143.15	299,897.85	13,754.70
FXPF20010702 88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	240,000.000	289,459.20	300,830.40	11,371.20
FXPF20010702 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	250,000.000	286,097.50	299,970.00	13,872.50
FXPF20010702 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	270,000.000	282,978.90	292,947.30	9,968.40
FXPF20010702 88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	265,000.000	234,336.85	248,628.30	14,291.45
FXPF20010702 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	285,000.000	270,972.30	298,209.75	27,237.45
FXPF20010702 90131HAB1	21ST CENTURY FOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13	310,000.000	331,169.90	383,423.50	52,253.60
FXPF20010702 90131HBL8	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	205,000.000	254,659.20	281,959.05	27,299.85
FXPF20010702 90131HBQ7	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	485,000.000	564,438.15	643,856.90	79,418.75
FXPF20010702 907818EF1	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	495,000.000	492,356.70	535,020.75	42,664.05
FXPF20010702 92276MAZ8	VENTAS REALTY LP / VENTAS CAPI 3.250% 08/15/2022 DD 08/03/12	970,000.000	974,714.20	981,552.70	6,838.50
FXPF20010702 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	30,000.000	27,885.60	31,248.60	3,363.00
FXPF20010702 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	420,000.000	405,358.95	430,075.80	24,716.85
FXPF20010702 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	400,000.000	362,552.00	397,920.00	35,368.00
FXPF20010702 92343VCX0	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	3,105,000.000	2,710,010.70	3,057,338.25	347,327.55
FXPF20010702 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	425,000.000	369,484.50	410,312.00	40,827.50
FXPF20010702 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	310,000.000	291,121.00	325,124.90	34,003.90
FXPF20010702 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	855,000.000	848,416.50	940,226.40	91,809.90
FXPF20010702 92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	1,430,000.000	1,425,967.40	1,499,826.90	73,859.50
FXPF20010702 925524AX8	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	135,000.000	151,150.05	153,179.10	2,029.05



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	1,365,000.000	1,407,301.35	1,412,392.80	5,091.45
FXPF20010702 931427AB4	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	270,000.000	266,789.70	281,925.90	15,136.20
FXPF20010702 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	280,000.000	304,830.40	326,796.40	21,966.00
FXPF20010702 95040QAC8	WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16	325,000.000	334,236.50	340,236.00	5,999.50
FXPF20010702 96949LAC9	WILLIAMS PARTNERS LP 5.100% 09/15/2045 DD 03/03/15	645,000.000	675,166.01	709,351.65	34,185.64
FXPF20010702 96950FAF1	WILLIAMS PARTNERS LP 6.300% 04/15/2040 DD 02/09/10	315,000.000	359,640.95	387,431.10	27,790.15
FXPF20010702 96950FAK0	WILLIAMS PARTNERS LP 5.800% 11/15/2043 DD 11/15/13	60,000.000	65,833.20	70,672.80	4,839.60
FXPF20010702 96950FAP9	WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14	260,000.000	251,119.60	275,826.20	24,706.60
FXPF30010002 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13	700,000.000	623,721.00	645,820.00	22,099.00
FXPF30010002 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	200,000.000	189,484.00	195,610.00	6,126.00
FXPF30010002 00206RDJ8	AT&T INC 4.500% 03/09/2048 DD 09/07/16	600,000.000	562,483.00	562,188.00	-295.00
FXPF30010002 00206RDK5	AT&T INC 4.550% 03/09/2049 DD 09/07/16	3,214,000.000	2,903,109.78	3,024,952.52	121,842.74
FXPF30010002 00206RDS8	AT&T INC 5.450% 03/01/2047 DD 02/09/17	1,700,000.000	1,743,802.00	1,816,909.00	73,107.00
FXPF30010002 00206REP3	AT&T INC 5.150% 02/14/2050 DD 08/07/17	1,200,000.000	1,169,618.00	1,214,952.00	45,334.00
FXPF30010002 00206REQ1	AT&T INC 5.300% 08/14/2058 DD 08/07/17	100,000.000	99,949.00	100,328.00	379.00
FXPF30010002 00287YAM1	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	575,000.000	540,931.25	616,486.25	75,555.00
FXPF30010002 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	600,000.000	589,518.00	659,004.00	69,486.00
FXPF30010002 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	100,000.000	98,113.00	112,128.00	14,015.00
FXPF30010002 00507UAH4	ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	300,000.000	297,450.00	321,129.00	23,679.00
FXPF30010002 00507UAT8	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,100,000.000	1,088,769.00	1,163,987.00	75,218.00
FXPF30010002 00507UAU5	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	287,000.000	281,756.51	305,528.72	23,772.21
FXPF30010002 00507VAN9	ACTIVISION BLIZZARD INC 4.500% 06/15/2047 DD 05/26/17	100,000.000	98,554.00	105,105.00	6,551.00
FXPF30010002 007036QH2	ADJUSTABLE RATE MORTGAG 8 3A21 VAR RT 11/25/2035 DD 07/01/05	236,256.470	199,222.88	206,627.55	7,404.67
FXPF30010002 023135AP1	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	600,000.000	660,396.00	704,238.00	43,842.00
FXPF30010002 023135BG0	AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17	200,000.000	198,522.00	215,544.00	17,022.00
FXPF30010002 025932AL8	AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	500,000.000	508,956.00	519,915.00	10,959.00
FXPF30010002 02660LAB6	AMERICAN HOME MORTGAGE 4 1A12 VAR RT 10/25/2046 DD 08/30/06	1,475,032.340	978,477.45	1,078,956.66	100,479.21
FXPF30010002 02660XAD6	AMERICAN HOME MORTGAGE A 2 2A1 VAR RT 09/25/2046 DD 06/30/06	1,031,714.210	777,778.67	906,505.37	128,726.70
FXPF30010002 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	500,000.000	458,085.00	509,265.00	51,180.00
FXPF30010002 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	200,000.000	207,284.00	221,196.00	13,912.00
FXPF30010002 03027XAJ9	AMERICAN TOWER CORP 4.400% 02/15/2026 DD 01/12/16	200,000.000	204,370.00	210,318.00	5,948.00
FXPF30010002 03027XAK6	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	300,000.000	284,007.00	294,744.00	10,737.00
FXPF30010002 03027XAL4	AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16	100,000.000	95,787.00	97,396.00	1,609.00
FXPF30010002 03027XAM2	AMERICAN TOWER CORP 3.125% 01/15/2027 DD 09/30/16	300,000.000	276,798.00	288,825.00	12,027.00
FXPF30010002 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	500,000.000	535,460.00	559,255.00	23,795.00
FXPF30010002 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	600,000.000	563,730.00	597,906.00	34,176.00



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 03280FAH4	ANCESTRY.COM 2/17 TL	197,500.000	196,512.50	198,301.85	1,789.35
FXPF30010002 037735CK1	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	800,000.000	1,025,152.00	1,084,528.00	59,376.00
FXPF30010002 044209AM6	ASHLAND LLC 6.875% 05/15/2043 DD 02/26/13	450,000.000	464,625.00	499,500.00	34,875.00
FXPF30010002 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	309,000.000	317,343.00	326,084.61	8,741.61
FXPF30010002 05348EBB4	AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	200,000.000	199,998.00	209,416.00	9,418.00
FXPF30010002 05723KAC4	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	500,000.000	500,000.00	508,535.00	8,535.00
FXPF30010002 059597AE4	BANCO GENERAL SA 144A 4.125% 08/07/2027 DD 08/07/17	200,000.000	198,126.00	200,036.00	1,910.00
FXPF30010002 06738EAE5	BARCLAYS PLC 3.650% 03/16/2025 DD 03/16/15	1,100,000.000	1,063,502.00	1,098,042.00	34,540.00
FXPF30010002 06738EAU9	BARCLAYS PLC 4.337% 01/10/2028 DD 01/10/17	400,000.000	400,000.00	413,988.00	13,988.00
FXPF30010002 067901AA6	BARRICK GOLD CORP 5.800% 11/15/2034 DD 11/12/04	700,000.000	691,334.00	804,657.00	113,323.00
FXPF30010002 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	100,000.000	106,742.00	116,543.00	9,801.00
FXPF30010002 095796AA6	BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14	200,000.000	200,000.00	208,500.00	8,500.00
FXPF30010002 101137AL1	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	700,000.000	870,611.00	966,784.00	96,173.00
FXPF30010002 10554TAB1	BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17	300,000.000	296,985.00	295,140.00	-1,845.00
FXPF30010002 115236AA9	BROWN & BROWN INC 4.200% 09/15/2024 DD 09/18/14	300,000.000	302,214.00	314,481.00	12,267.00
FXPF30010002 118230AP6	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	100,000.000	101,266.00	105,074.00	3,808.00
FXPF30010002 120111BM0	STANDARD INDUSTRIES INC/N 144A 5.375% 11/15/2024 DD 11/10/14	350,000.000	359,625.00	365,855.00	6,230.00
FXPF30010002 124857AK9	CBS CORP 4.900% 08/15/2044 DD 08/19/14	600,000.000	600,594.00	630,576.00	29,982.00
FXPF30010002 12652AAA1	CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	300,000.000	300,000.00	302,250.00	2,250.00
FXPF30010002 126650BS8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	1,362,636.449	1,659,241.52	1,670,033.61	10,792.09
FXPF30010002 12668BBN2	ALTERNATIVE LOAN TRUST 2 81 A1 VAR RT 02/25/2037 DD 12/29/05	114,841.092	93,705.75	104,484.72	10,778.97
FXPF30010002 13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	600,000.000	776,171.00	801,096.00	24,925.00
FXPF30010002 138616AC1	CANTOR FITZGERALD LP 144A 6.500% 06/17/2022 DD 06/17/15	300,000.000	320,346.00	332,565.00	12,219.00
FXPF30010002 14987BAE3	CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	375,000.000	381,086.25	386,883.75	5,797.50
FXPF30010002 15135UAP4	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	200,000.000	205,738.00	205,980.00	242.00
FXPF30010002 15135UAR0	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	300,000.000	299,679.00	315,699.00	16,020.00
FXPF30010002 161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	600,000.000	685,099.20	700,578.00	15,478.80
FXPF30010002 161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	300,000.000	346,824.00	349,779.00	2,955.00
FXPF30010002 161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	800,000.000	846,400.00	820,280.00	-26,120.00
FXPF30010002 16117LBK4	CHARTER COMM OPERATING 12/16 TLH	492,500.000	494,657.15	492,347.33	-2,309.82
FXPF30010002 16117LBN8	CHARTER COMM OPERATING 1/17 F1 TLF	1,216,368.300	1,221,100.26	1,217,134.61	-3,965.65
FXPF30010002 16412XAC9	CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	200,000.000	204,062.00	216,750.00	12,688.00
FXPF30010002 16412XAD7	CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16	100,000.000	108,250.00	113,813.00	5,563.00
FXPF30010002 16412XAG0	CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	100,000.000	100,000.00	103,440.00	3,440.00
FXPF30010002 171798AD3	CIMAREX ENERGY CO 3.900% 05/15/2027 DD 04/10/17	200,000.000	199,496.00	204,504.00	5,008.00
FXPF30010002 172967EW7	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	279,000.000	414,574.47	446,101.47	31,527.00



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FXPF30010002 172967LJ8	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	100,000.000	100,000.00	108,570.00	8,570.00
FXPF30010002 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	400,000.000	400,000.00	405,820.00	5,820.00
FXPF30010002 18551PAD1	CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2046 DD 11/01/16	200,000.000	202,466.00	220,660.00	18,194.00
FXPF30010002 196522AE6	COLORADO INTERSTATE GAS CO LLC 6.850% 06/15/2037 DD 06/27/97	2,500,000.000	2,557,825.00	2,927,500.00	369,675.00
FXPF30010002 199575AT8	OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	380,000.000	464,470.20	500,859.00	36,388.80
FXPF30010002 20030NBZ3	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	1,400,000.000	1,397,045.00	1,460,914.00	63,869.00
FXPF30010002 209111FN8	CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	100,000.000	100,694.00	104,698.00	4,004.00
FXPF30010002 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	100,000.000	104,807.00	109,688.00	4,881.00
FXPF30010002 22003BAK2	CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15	400,000.000	408,580.00	427,260.00	18,680.00
FXPF30010002 22304LAA8	COVEY PARK ENERGY LLC / C 144A 7.500% 05/15/2025 DD 05/03/17	125,000.000	129,250.00	130,275.00	1,025.00
FXPF30010002 224044CC9	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	1,000,000.000	846,790.00	938,340.00	91,550.00
FXPF30010002 224044CK1	COX COMMUNICATIONS INC 144A 4.600% 08/15/2047 DD 08/07/17	400,000.000	394,732.00	403,712.00	8,980.00
FXPF30010002 225433AF8	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	350,000.000	359,264.50	402,864.00	43,599.50
FXPF30010002 22546DAA4	CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13	600,000.000	637,350.00	671,400.00	34,050.00
FXPF30010002 228227BD5	CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	200,000.000	215,250.00	218,990.00	3,740.00
FXPF30010002 22822VAF8	CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17	100,000.000	99,207.00	105,270.00	6,063.00
FXPF30010002 23330JAA9	DP WORLD LTD 144A 6.850% 07/02/2037 DD 07/02/07	300,000.000	352,300.00	369,021.00	16,721.00
FXPF30010002 251541AQ1	DEUTSCHE BANK AG 4.250% 10/14/2021 DD 04/14/17	600,000.000	602,316.00	624,222.00	21,906.00
FXPF30010002 25272KAD5	DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16	100,000.000	103,475.00	104,202.00	727.00
FXPF30010002 25272KAK9	DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	600,000.000	649,980.00	661,572.00	11,592.00
FXPF30010002 25272KAN3	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	300,000.000	381,780.00	378,837.00	-2,943.00
FXPF30010002 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	700,000.000	873,870.00	901,978.00	28,108.00
FXPF30010002 25389JAG9	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	300,000.000	311,376.00	326,151.00	14,775.00
FXPF30010002 254709AN8	DISCOVER FINANCIAL SERVICES VAR RT 12/31/2049 DD 10/31/17	300,000.000	300,000.00	309,000.00	9,000.00
FXPF30010002 25470DAG4	DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/2042 DD 05/17/12	150,000.000	138,348.00	148,755.00	10,407.00
FXPF30010002 25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	200,000.000	199,800.00	207,218.00	7,418.00
FXPF30010002 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	100,000.000	99,563.00	104,372.00	4,809.00
FXPF30010002 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	800,000.000	731,056.00	783,520.00	52,464.00
FXPF30010002 26885BAB6	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	300,000.000	292,425.00	298,746.00	6,321.00
FXPF30010002 28336LBH1	KINDER MORGAN INC/DE 7.420% 02/15/2037 DD 08/15/06	2,000,000.000	2,227,680.00	2,363,280.00	135,600.00
FXPF30010002 29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	400,000.000	411,094.00	437,928.00	26,834.00
FXPF30010002 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	200,000.000	193,581.00	196,430.00	2,849.00
FXPF30010002 292480AK6	ENABLE MIDSTREAM PARTNERS LP 4.400% 03/15/2027 DD 03/09/17	300,000.000	298,845.00	305,061.00	6,216.00
FXPF30010002 29271LAE4	ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2023 DD 06/30/14	100,000.000	89,750.00	78,000.00	-11,750.00
FXPF30010002 29273EAA6	ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15	300,000.000	260,000.00	232,500.00	-27,500.00
FXPF30010002 29273EAC2	ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15	200,000.000	175,250.00	157,000.00	-18,250.00



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FXPF30010002 29273RAJ8	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	2,300,000.000	2,666,781.00	2,851,839.00	185,058.00
FXPF30010002 29273RAT6	ENERGY TRANSFER PARTNERS LP 5.150% 02/01/2043 DD 01/22/13	100,000.000	93,186.00	94,696.00	1,510.00
FXPF30010002 29278GAC2	ENEL FINANCE INTERNATIONAL 144A 4.750% 05/25/2047 DD 05/25/17	200,000.000	199,682.00	216,554.00	16,872.00
FXPF30010002 293791AT6	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	1,800,000.000	1,965,942.00	2,103,876.00	137,934.00
FXPF30010002 29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	100,000.000	99,552.00	109,408.00	9,856.00
FXPF30010002 30161MAN3	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	700,000.000	648,095.00	767,529.00	119,434.00
FXPF30010002 309601AE2	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	100,000.000	100,000.00	100,280.00	280.00
FXPF30010002 31428XBE5	FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	500,000.000	517,835.00	559,890.00	42,055.00
FXPF30010002 31428XBN5	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	100,000.000	102,011.00	106,703.00	4,692.00
FXPF30010002 31620MAR7	FIDELITY NATIONAL INFORMATION 5.000% 10/15/2025 DD 10/20/15	167,000.000	181,884.71	184,553.37	2,668.66
FXPF30010002 31847RAE2	FIRST AMERICAN FINANCIAL CORP 4.300% 02/01/2023 DD 01/29/13	1,100,000.000	1,080,926.00	1,131,482.00	50,556.00
FXPF30010002 32053EAA6	FIRST HORIZON MORTGAGE AR1 1A1 VAR RT 05/25/2037 DD 03/01/07	688,138.290	561,725.84	582,935.71	21,209.87
FXPF30010002 361448AX1	GATX CORP 4.500% 03/30/2045 DD 02/06/15	100,000.000	103,621.00	104,108.00	487.00
FXPF30010002 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	500,000.000	579,960.00	650,000.00	70,040.00
FXPF30010002 36256WAA2	GMR HYDERABAD INTERNATIONAL 144A 4.250% 10/27/2027 DD 10/27/17	200,000.000	200,000.00	196,116.00	-3,884.00
FXPF30010002 37045VAQ3	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	400,000.000	399,708.00	436,292.00	36,584.00
FXPF30010002 37185LAJ1	GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17	100,000.000	100,000.00	101,500.00	1,500.00
FXPF30010002 37185LAK8	GENESIS ENERGY LP / GENESIS EN 6.250% 05/15/2026 DD 12/11/17	100,000.000	100,000.00	99,625.00	-375.00
FXPF30010002 373298BU1	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	300,000.000	444,498.00	464,697.00	20,199.00
FXPF30010002 37373WAD2	GERDAU TRADE INC 144A 4.875% 10/24/2027 DD 10/24/17	200,000.000	198,052.00	199,000.00	948.00
FXPF30010002 380956AE2	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	500,000.000	490,445.00	582,030.00	91,585.00
FXPF30010002 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,705,000.000	2,105,419.25	2,282,381.20	176,961.95
FXPF30010002 38239KAA6	GOODMAN US FINANCE FOUR L 144A 4.500% 10/15/2037 DD 09/27/17	200,000.000	199,680.00	206,692.00	7,012.00
FXPF30010002 401378AC8	GUARDIAN LIFE INSURANCE C 144A 4.850% 01/24/2077 DD 01/24/17	824,000.000	897,706.80	904,850.88	7,144.08
FXPF30010002 404121AC9	HCA INC 6.500% 02/15/2020 DD 08/01/11	500,000.000	547,000.00	530,000.00	-17,000.00
FXPF30010002 40414LAE9	HCP INC 6.750% 02/01/2041 DD 01/24/11	400,000.000	465,532.00	532,292.00	66,760.00
FXPF30010002 413875AS4	HARRIS CORP 4.854% 04/27/2035 DD 04/27/15	50,000.000	52,532.00	55,879.50	3,347.50
FXPF30010002 413875AT2	HARRIS CORP 5.054% 04/27/2045 DD 04/27/15	200,000.000	211,164.00	235,226.00	24,062.00
FXPF30010002 42217KAX4	WELLTOWER INC 6.500% 03/15/2041 DD 03/14/11	1,000,000.000	1,196,020.00	1,314,650.00	118,630.00
FXPF30010002 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	500,000.000	515,795.00	552,530.00	36,735.00
FXPF30010002 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE TL	299,250.000	298,377.19	299,923.31	1,546.12
FXPF30010002 459745GC3	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	300,000.000	323,250.00	309,561.00	-13,689.00
FXPF30010002 460146CN1	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	100,000.000	104,287.00	115,802.00	11,515.00
FXPF30010002 460146CS0	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	200,000.000	199,796.00	208,808.00	9,012.00
FXPF30010002 47232MAB8	JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14	800,000.000	772,000.00	810,000.00	38,000.00
FXPF30010002 482480AF7	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000.000	104,467.00	115,550.00	11,083.00



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FXPF30010002 485170AQ7	KANSAS CITY SOUTHERN 4.300% 05/15/2043 DD 05/15/16	100,000.000	99,271.00	105,120.00	5,849.00
FXPF30010002 485170AS3	KANSAS CITY SOUTHERN 4.950% 08/15/2045 DD 02/15/16	300,000.000	334,930.00	341,991.00	7,061.00
FXPF30010002 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	300,000.000	302,772.00	321,906.00	19,134.00
FXPF30010002 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	675,000.000	822,447.00	856,386.00	33,939.00
FXPF30010002 50077LAK2	KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16	200,000.000	202,608.00	206,574.00	3,966.00
FXPF30010002 50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	800,000.000	821,102.00	880,016.00	58,914.00
FXPF30010002 52107QAG0	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	600,000.000	585,876.00	611,868.00	25,992.00
FXPF30010002 524ESC7N4	*LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	2,600,000.000	260.00	0.00	-260.00
FXPF30010002 53079EAZ7	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	100,000.000	131,040.00	133,439.00	2,399.00
FXPF30010002 539830BK4	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	300,000.000	318,954.00	336,390.00	17,436.00
FXPF30010002 561233AA5	MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14	100,000.000	96,250.00	90,750.00	-5,500.00
FXPF30010002 574599BL9	MASCO CORP 4.375% 04/01/2026 DD 03/17/16	500,000.000	505,000.00	527,750.00	22,750.00
FXPF30010002 585055BT2	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	562,000.000	594,556.66	633,548.22	38,991.56
FXPF30010002 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	400,000.000	372,932.00	407,608.00	34,676.00
FXPF30010002 615369AE5	MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	300,000.000	330,648.00	362,388.00	31,740.00
FXPF30010002 620076BE8	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	300,000.000	286,812.00	304,644.00	17,832.00
FXPF30010002 62854AAN4	MYLAN NV 3.950% 06/15/2026 DD 12/15/16	100,000.000	101,259.00	100,837.00	-422.00
FXPF30010002 62854AAP9	MYLAN NV 5.250% 06/15/2046 DD 12/15/16	100,000.000	106,016.00	109,571.00	3,555.00
FXPF30010002 636180BM2	NATIONAL FUEL GAS CO 5.200% 07/15/2025 DD 06/25/15	100,000.000	103,860.00	107,260.00	3,400.00
FXPF30010002 63938CAC2	NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15	275,000.000	285,312.50	283,937.50	-1,375.00
FXPF30010002 63946CAE8	NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13	300,000.000	315,000.00	318,750.00	3,750.00
FXPF30010002 64128XAE0	NEUBERGER BERMAN GROUP LL 144A 4.875% 04/15/2045 DD 04/22/15	100,000.000	79,385.00	101,972.00	22,587.00
FXPF30010002 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	200,000.000	199,836.00	219,216.00	19,380.00
FXPF30010002 65473QBG7	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	100,000.000	99,892.00	102,440.00	2,548.00
FXPF30010002 666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	200,000.000	199,688.00	209,020.00	9,332.00
FXPF30010002 67054LAC1	ALTICE FRANCE SA/FRANCE 144A 6.250% 05/15/2024 DD 05/08/14	200,000.000	201,000.00	200,500.00	-500.00
FXPF30010002 681936BK5	OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	500,000.000	496,069.00	495,635.00	-434.00
FXPF30010002 68268NAC7	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	900,000.000	1,020,969.00	1,104,642.00	83,673.00
FXPF30010002 68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	400,000.000	406,872.00	425,952.00	19,080.00
FXPF30010002 690742AG6	OWENS CORNING 4.300% 07/15/2047 DD 06/26/17	100,000.000	96,434.00	98,464.00	2,030.00
FXPF30010002 69352PAM5	PPL CAPITAL FUNDING INC 4.000% 09/15/2047 DD 09/08/17	400,000.000	395,168.00	411,016.00	15,848.00
FXPF30010002 694308HX8	PACIFIC GAS & ELECTRIC CO 144A 3.950% 12/01/2047 DD 11/29/17	200,000.000	199,128.00	198,778.00	-350.00
FXPF30010002 698900AG2	ENCANA CORP 7.200% 11/01/2031 DD 11/05/01	200,000.000	234,548.00	256,778.00	22,230.00
FXPF30010002 71647NAT6	PETROBRAS GLOBAL FINANCE 144A 5.299% 01/27/2025 DD 09/27/17	318,000.000	317,615.23	318,954.00	1,338.77
FXPF30010002 71647NAW9	PETROBRAS GLOBAL FINANCE 144A 5.999% 01/27/2028 DD 09/27/17	1,300,000.000	1,300,000.00	1,303,250.00	3,250.00
FXPF30010002 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	2,400,000.000	1,992,000.00	2,221,200.00	229,200.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 71656LBQ3	PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16	400,000.000	412,600.00	437,200.00	24,600.00
FXPF30010002 71656LBT7	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17	300,000.000	294,282.00	313,155.00	18,873.00
FXPF30010002 723787AM9	PIONEER NATURAL RESOURCES CO 4.450% 01/15/2026 DD 12/07/15	200,000.000	215,496.00	214,368.00	-1,128.00
FXPF30010002 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	600,000.000	681,495.00	685,104.00	3,609.00
FXPF30010002 72650RBA9	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	250,000.000	231,797.50	243,425.00	11,627.50
FXPF30010002 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	700,000.000	589,722.00	618,184.00	28,462.00
FXPF30010002 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	300,000.000	267,309.00	280,455.00	13,146.00
FXPF30010002 737446AJ3	POST HOLDINGS INC 144A 8.000% 07/15/2025 DD 08/18/15	100,000.000	112,000.00	112,500.00	500.00
FXPF30010002 74166NAA2	ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	1,600,000.000	1,312,000.00	1,512,000.00	200,000.00
FXPF30010002 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	100,000.000	99,879.00	107,999.00	8,120.00
FXPF30010002 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	200,000.000	199,854.00	204,788.00	4,934.00
FXPF30010002 747262AS2	QVC INC 4.850% 04/01/2024 DD 03/18/14	900,000.000	904,734.00	945,765.00	41,031.00
FXPF30010002 74966UAP5	ROYALTY PHARMA 3/17 B6 TLB	710,993.430	712,080.98	713,752.08	1,671.10
FXPF30010002 75625AAD6	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	1,200,000.000	1,211,952.00	1,256,700.00	44,748.00
FXPF30010002 75886AAJ7	ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13	200,000.000	202,946.00	206,788.00	3,842.00
FXPF30010002 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	200,000.000	236,826.00	249,754.00	12,928.00
FXPF30010002 761735AD1	REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12	64,813.550	66,693.14	65,704.74	-988.40
FXPF30010002 77340RAM9	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	200,000.000	199,000.00	225,000.00	26,000.00
FXPF30010002 774341AK7	ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17	100,000.000	99,835.00	101,818.00	1,983.00
FXPF30010002 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	100,000.000	99,567.00	108,607.00	9,040.00
FXPF30010002 780097BB6	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/15/16	200,000.000	204,000.00	225,250.00	21,250.00
FXPF30010002 785592AM8	SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15	675,000.000	722,250.00	744,531.75	22,281.75
FXPF30010002 80281LAE5	SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16	200,000.000	195,572.00	199,510.00	3,938.00
FXPF30010002 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	600,000.000	600,000.00	601,392.00	1,392.00
FXPF30010002 832696AM0	JM SMUCKER CO/THE 4.250% 03/15/2035 DD 09/15/15	100,000.000	100,958.00	106,172.00	5,214.00
FXPF30010002 832696AP3	JM SMUCKER CO/THE 4.375% 03/15/2045 DD 09/15/15	100,000.000	99,220.00	106,031.00	6,811.00
FXPF30010002 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	200,000.000	198,896.00	210,760.00	11,864.00
FXPF30010002 842587CX3	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	100,000.000	98,912.00	106,497.00	7,585.00
FXPF30010002 84756NAG4	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	800,000.000	760,680.00	824,904.00	64,224.00
FXPF30010002 852060AG7	SPRINT CAPITAL CORP 6.900% 05/01/2019 DD 05/06/99	200,000.000	211,750.00	209,250.00	-2,500.00
FXPF30010002 863667AJ0	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	600,000.000	611,808.00	681,366.00	69,558.00
FXPF30010002 86400GAB5	STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16	800,000.000	828,000.00	844,000.00	16,000.00
FXPF30010002 86964WAB8	SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17	200,000.000	200,700.00	229,500.00	28,800.00
FXPF30010002 878237AH9	TECH DATA CORP 4.950% 02/15/2027 DD 01/31/17	100,000.000	99,833.00	105,485.00	5,652.00
FXPF30010002 883556BG6	THERMO FISHER SCIENTIFIC INC 5.300% 02/01/2044 DD 12/11/13	100,000.000	111,885.00	119,465.00	7,580.00
FXPF30010002 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	800,000.000	905,640.00	940,856.00	35,216.00



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	300,000.000	304,983.00	312,687.00	7,704.00
FXPF30010002 90131HAH8	21ST CENTURY FOX AMERICA INC 4.750% 09/15/2044 DD 09/15/14	300,000.000	299,874.00	343,173.00	43,299.00
FXPF30010002 90261AAB8	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,400,000.000	1,587,250.00	1,635,480.00	48,230.00
FXPF30010002 90351DAB3	UBS GROUP FUNDING SWITZER 144A 4.125% 09/24/2025 DD 09/24/15	200,000.000	203,854.00	209,890.00	6,036.00
FXPF30010002 90351DAF4	UBS GROUP FUNDING SWITZER 144A 4.125% 04/15/2026 DD 04/05/16	600,000.000	613,632.00	629,130.00	15,498.00
FXPF30010002 91529YAJ5	UNUM GROUP 5.750% 08/15/2042 DD 08/23/12	300,000.000	322,986.00	367,092.00	44,106.00
FXPF30010002 91911KAJ1	VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17	200,000.000	205,875.00	210,000.00	4,125.00
FXPF30010002 91911KAK8	VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17	700,000.000	706,375.00	749,000.00	42,625.00
FXPF30010002 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	300,000.000	367,650.00	367,500.00	-150.00
FXPF30010002 91911TAK9	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	600,000.000	696,000.00	735,750.00	39,750.00
FXPF30010002 91912EAA3	VALE SA 5.625% 09/11/2042 DD 09/11/12	100,000.000	109,500.00	109,500.00	0.00
FXPF30010002 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,014,000.000	2,040,766.06	2,097,822.68	57,056.62
FXPF30010002 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	783,000.000	778,897.08	801,784.17	22,887.09
FXPF30010002 92343VDC5	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	900,000.000	814,518.00	831,420.00	16,902.00
FXPF30010002 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	86,000.000	96,157.64	89,974.06	-6,183.58
FXPF30010002 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	102,000.000	99,185.82	106,976.58	7,790.76
FXPF30010002 92343VDU5	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	100,000.000	105,268.00	109,968.00	4,700.00
FXPF30010002 92343VDV3	VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	600,000.000	637,326.00	683,646.00	46,320.00
FXPF30010002 92343VEB6	VERIZON COMMUNICATIONS IN 144A 3.376% 02/15/2025 DD 08/16/17	249,000.000	246,587.50	249,941.22	3,353.72
FXPF30010002 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	400,000.000	392,000.00	413,888.00	21,888.00
FXPF30010002 92718WAE9	VEON HOLDINGS BV 144A 5.950% 02/13/2023 DD 02/13/13	300,000.000	312,000.00	322,500.00	10,500.00
FXPF30010002 92857WAQ3	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	400,000.000	448,548.00	501,720.00	53,172.00
FXPF30010002 92922FXJ2	WAMU MORTGAGE PASS-TH AR10 A1A VAR RT 07/25/2044 DD 07/27/04	242,791.630	219,299.11	239,443.53	20,144.42
FXPF30010002 92926UAA9	WAMU MORTGAGE PASS-THR HY2 1A1 VAR RT 12/25/2036 DD 02/01/07	914,123.950	837,147.62	875,520.50	38,372.88
FXPF30010002 939648AE1	WASHINGTON PRIME GROUP LP 5.950% 08/15/2024 DD 08/04/17	400,000.000	393,868.00	408,776.00	14,908.00
FXPF30010002 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	500,000.000	506,145.00	549,115.00	42,970.00
FXPF30010002 952845AE5	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	200,000.000	185,984.00	196,630.00	10,646.00
FXPF30010002 962166AT1	WEYERHAEUSER CO 8.500% 01/15/2025 DD 01/15/95	400,000.000	517,216.00	525,736.00	8,520.00
FXPF30010002 962166AW4	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000.000	120,290.00	125,341.00	5,051.00
FXPF30010002 962166BT0	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	200,000.000	243,226.00	263,010.00	19,784.00
FXPF30010002 969457BM1	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	366,000.000	441,945.00	483,120.00	41,175.00
FXPF30010002 983130AU9	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	1,550,000.000	1,475,894.50	1,577,125.00	101,230.50
FXPF30010002 983130AV7	WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	1,150,000.000	1,140,800.00	1,184,500.00	43,700.00
FXPF30010002 98420EAD7	XLIT LTD 5.500% 03/31/2045 DD 03/30/15	200,000.000	189,774.00	212,500.00	22,726.00
FXPF30010002 98877DAC9	ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	400,000.000	407,000.00	423,500.00	16,500.00
FXPF30010002 98978VAH6	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,100,000.000	1,070,707.00	1,229,745.00	159,038.00



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1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99AAA5635	*CHENIERE ENERGY 2/16 (2110) SPLNG DELAYED TL	400,000.000	400,000.00	398,500.00	-1,500.00
FXPF30010002 99AAA7268	*LIGHTSTONE 3/17 COV-LITE TLB	92,374.810	92,259.34	92,711.98	452.64
FXPF30010002 99AAA7433	*LIGHTSTONE 3/17 COV-LITE TLC	5,865.530	5,858.20	5,886.94	28.74
FXPF30010002 99AAA8423	*ENDO PHARMACEUTICALS 4/17 TLB	696,250.630	698,861.57	699,731.88	870.31
FXPF30010002 99AAB7820	*CAESARS RESORT 9/17 COV-LITE TL	400,000.000	399,000.00	401,572.00	2,572.00
FXPF30010002 EEBJVNTZ0	*BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/31/2049	2,000,000.000	2,023,094.88	2,523,692.54	500,597.66
FXPF30010002 EFBWLFB46	ALTICE FRANCE SA/France REGS 5.625% 05/15/2024	200,000.000	222,223.17	250,006.56	27,783.39
FXPF30010002 EL9UUKB88	*EMERALD BAY SA 144A 0.000% 10/08/2020	243,000.000	248,141.76	270,639.31	22,497.55
FXPF30010002 ENBJBQCW0	*STICHTING AK RABOBANK CER REGS STEP 12/31/2049	500,000.000	584,890.88	745,162.44	160,271.56
FXPF30010002 ENBWNH4Z0	SCHAEFFLER FINANCE BV REGS 3.250% 05/15/2025	200,000.000	224,138.59	258,061.53	33,922.94
FXPF30010002 EXB41QB03	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	440,372.661	560,283.68	719,224.72	158,941.04
FXPF30010002 EXB60WHS9	TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	197,216.900	239,215.61	313,123.07	73,907.46
FXPF30010002 EXB9JST34	TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	195,261.810	234,250.94	305,121.27	70,870.33
FXPF30010002 EXBKX5B73	LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	500,000.000	652,742.00	822,438.18	169,696.18
FXPF30010002 EXBYVYKB3	HSBC HOLDINGS PLC REGS VAR RT 12/31/2049	1,300,000.000	1,417,520.72	1,823,332.18	405,811.46
FXPF30010002 L2324EAD3	ILFC (DELOS FINANCE) 8/17 TLB	500,000.000	503,215.00	503,570.00	355.00
FXPF30010002 NAB1Z7R64	DP WORLD LTD REGS 6.850% 07/02/2037	300,000.000	353,797.60	369,019.80	15,222.20
FXPF30010002 NABDD1F35	AT&T INC 3.150% 09/04/2036	100,000.000	112,329.92	122,958.92	10,629.00
FXPF30010002 NABMJ6SQ3	UBS AG REGS 5.125% 05/15/2024	600,000.000	605,652.00	633,072.00	27,420.00
FXPF30010002 NABYZGYB3	ZIMMER BIOMET HOLDINGS INC 2.425% 12/13/2026	500,000.000	546,243.20	627,660.56	81,417.36
FXPF30010002 P9406GAB4	*TRUST F/1401 REGS 6.950% 01/30/2044 DD 01/30/14	200,000.000	212,100.00	217,500.00	5,400.00
FXPF30010002 U1065PAA9	BRASKEM AMERICA FINANCE C REGS 7.125% 07/22/2041 DD 07/22/11	200,000.000	232,750.00	237,500.00	4,750.00
TOTAL CORPORATE DEBT INSTRUMENTS			789,532,391.20	813,368,883.29	23,836,492.09

CORPORATE STOCK - PREFERRED

FXPF11010802 ED5756033	BAYERISCHE MOTOREN WERKE AG	23,445.000	1,797,770.22	2,101,321.71	303,551.49
FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	5,700.000	2,718,184.29	3,716,406.28	998,221.99
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	1,370.000	2,642,239.63	2,674,605.67	32,366.04
FXPF20010102 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	1,170,000.000	1,216,800.00	1,327,950.00	111,150.00
FXPF20010302 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	340,000.000	386,699.00	385,900.00	-799.00
FXPF20010602 02077Y208	ALPHA NAT RES HLDGS INC PFD	6,115.000	6,115.00	38,218.75	32,103.75
FXPF20010602 03634H308	ANR INC SERIES A PFD STK	6,115.000	6,115.00	140,645.00	134,530.00
FXPF20010702 94978SAA7	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	580,000.000	622,775.00	658,300.00	35,525.00
FXPF30010002 249670AA8	DEPOSITORY TRUST & CLEARI 144A VAR RT 12/31/2049 DD 05/27/15	250,000.000	254,375.00	260,000.00	5,625.00
FXPF30010002 369604BQ5	GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16	1,884,000.000	1,947,396.80	1,941,650.40	-5,746.40
FXPF30010002 46625HHA1	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 04/23/08	1,300,000.000	1,338,740.00	1,316,250.00	-22,490.00



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FXPF30010002 59156RBP2	METLIFE INC VAR RT 12/31/2049 DD 06/01/15	400,000.000	405,000.00	415,896.00	10,896.00
FXPF30010002 63938C306	NAVIENT CORP PFD 4.283%	6,400.000	161,600.00	160,000.00	-1,600.00
FXPF30010002 759351703	REINSURANCE GROUP OF AMERICA I PFD 6.200% CUMULATIVE	8,775.000	236,749.50	241,488.00	4,738.50
FXPF30010002 902973AZ9	US BANCORP VAR RT 12/31/2049 DD 02/13/17	300,000.000	300,000.00	324,765.00	24,765.00
FXPF30010002 92339V209	VEREIT INC PFD 6.700% CUMULATIVE	8,535.000	215,850.15	218,239.95	2,389.80
FXPF30010002 949746804	WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE	1,700.000	2,023,000.00	2,226,983.00	203,983.00
FXPF30010002 949746PM7	WELLS FARGO & CO VAR RT 12/31/2049 DD 02/08/08	1,100,000.000	1,149,500.00	1,117,820.00	-31,680.00
FXPF30010002 NAB9FJWG5	KBC BANK NV REGS VAR RT 01/25/2023	200,000.000	210,900.00	200,944.00	-9,956.00
<u>TOTAL CORPORATE STOCK - PREFERRED</u>			<u>17,639,809.59</u>	<u>19,467,383.76</u>	<u>1,827,574.17</u>
CORPORATE STOCK - COMMON					
FXPF11010202 35086T109	FOUR CORNERS PROPERTY TRUST IN	96.061	1,971.17	2,468.77	497.60
FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	100,500.000	4,578,780.00	6,730,485.00	2,151,705.00
FXPF11010302 02079K107	ALPHABET INC-CL C	5,066.000	3,910,040.12	5,301,062.40	1,391,022.28
FXPF11010302 02079K305	ALPHABET INC-CL A	8,730.000	6,918,088.50	9,196,182.00	2,278,093.50
FXPF11010302 03027X100	AMERICAN TOWER CORP	53,700.000	5,675,016.00	7,661,379.00	1,986,363.00
FXPF11010302 032654105	ANALOG DEVICES INC	128,450.000	9,328,039.00	11,435,903.50	2,107,864.50
FXPF11010302 056752108	BAIDU INC ADR	38,100.000	6,264,021.00	8,923,401.00	2,659,380.00
FXPF11010302 075887109	BECTON DICKINSON AND CO	25,800.000	4,352,695.23	5,522,748.00	1,170,052.77
FXPF11010302 091727107	BITAUTO HOLDINGS LTD	93,190.000	2,191,003.85	2,963,442.00	772,438.15
FXPF11010302 12504L109	CBRE GROUP INC	156,523.000	4,928,909.27	6,779,011.13	1,850,101.86
FXPF11010302 12572Q105	CME GROUP INC	47,600.000	5,490,660.00	6,951,980.00	1,461,320.00
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	7,542.000	1,640,460.42	2,439,686.16	799,225.74
FXPF11010302 278865100	ECOLAB INC	57,400.000	6,728,428.00	7,701,932.00	973,504.00
FXPF11010302 294429105	EQUIFAX INC	42,900.000	5,122,045.24	5,058,768.00	-63,277.24
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	105,000.000	7,942,200.00	9,879,450.00	1,937,250.00
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	37,361.000	1,322,626.78	2,212,144.81	889,518.03
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	115,000.000	6,488,300.00	8,114,400.00	1,626,100.00
FXPF11010302 74164M108	PRIMERICA INC	20,400.000	1,410,660.00	2,071,620.00	660,960.00
FXPF11010302 78409V104	S&P GLOBAL INC	70,998.000	7,635,124.92	12,027,061.20	4,391,936.28
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	35,792.000	1,023,651.20	1,448,860.16	425,208.96
FXPF11010302 81761R109	SERVICEMASTER GLOBAL HOLDINGS	136,709.000	5,149,828.03	7,009,070.43	1,859,242.40
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	58,600.000	2,140,445.97	2,323,490.00	183,044.03
FXPF11010302 896288107	TRINET GROUP INC	84,616.000	2,168,830.21	3,751,873.44	1,583,043.23
FXPF11010302 92343E102	VERISIGN INC	27,400.000	2,626,149.03	3,135,656.00	509,506.97
FXPF11010302 92826C839	VISA INC	66,900.000	5,296,522.90	7,627,938.00	2,331,415.10



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FXPF11010302 98978V103	ZOETIS INC	110,300.000	5,904,359.00	7,946,012.00	2,041,653.00
FXPF11010302 AABW0BGZ7	CARSALES.COM LTD	219,941.000	1,889,832.18	2,492,669.10	602,836.92
FXPF11010302 EEB8CLHY5	PROSEGUR CIA DE SEGURIDAD SA	522,747.000	3,275,122.35	4,111,530.61	836,408.26
FXPF11010302 EEBX90C09	CELLNEX TELECOM SA	204,500.000	2,947,490.97	5,242,782.86	2,295,291.89
FXPF11010302 EEBY3DX0	GRIFOLS SA	141,400.000	2,815,794.35	4,147,196.96	1,331,402.61
FXPF11010302 EFB058TZ0	SAFRAN SA	80,368.000	5,799,836.69	8,290,821.39	2,490,984.70
FXPF11010302 EN5671511	WOLTERS KLUWER NV	95,127.000	3,841,902.70	4,966,655.25	1,124,752.55
FXPF11010302 ENB1W8P10	AALBERTS INDUSTRIES NV	87,700.000	2,861,436.18	4,464,624.23	1,603,188.05
FXPF11010302 ES4808089	SIKA AG	310.000	1,581,705.03	2,462,185.74	880,480.71
FXPF11010302 ES7050416	DORMAKABA HOLDING AG	1,342.000	999,551.33	1,249,733.20	250,181.87
FXPF11010302 EXB06QFB8	IG GROUP HOLDINGS PLC	482,682.000	2,992,707.10	4,684,902.44	1,692,195.34
FXPF11010302 EXB0744B8	BUNZL PLC	75,501.000	1,968,907.04	2,116,216.02	147,308.98
FXPF11010302 EXB1VZ0M0	HARGREAVES LANSDOWN PLC	268,369.000	4,022,431.18	6,541,911.69	2,519,480.51
FXPF11010302 EXB1ZBKY1	MONEYSUPERMARKET.COM GROUP PLC	343,614.000	1,344,403.89	1,655,702.52	311,298.63
FXPF11010302 EXB24CGK6	RECKITT BENCKISER GROUP PLC	99,680.000	8,491,582.98	9,329,726.28	838,143.30
FXPF11010302 EXB2987V6	RIGHTMOVE PLC	34,699.000	1,673,443.23	2,112,258.25	438,815.02
FXPF11010302 EXBD9WR05	UBM PLC	400,003.000	3,647,338.93	4,042,047.32	394,708.39
FXPF11010302 EXBDZT6P1	MERLIN ENTERTAINMENTS PLC	381,705.000	2,246,375.24	1,873,839.38	-372,535.86
FXPF11010302 EXBKX5CN7	JUST EAT PLC	334,515.000	2,411,859.09	3,534,143.45	1,122,284.36
FXPF11010302 EXBVYVFW2	AUTO TRADER GROUP PLC	1,169,599.000	5,910,929.36	5,581,913.56	-329,015.80
FXPF11010302 EZ4519573	KERRY GROUP PLC	59,616.000	4,269,550.37	6,693,374.48	2,423,824.11
FXPF11010302 FHBMMV2K9	TENCENT HOLDINGS LTD	132,600.000	3,374,261.22	6,886,725.59	3,512,464.37
FXPF11010302 FL6709099	BANK RAKYAT INDONESIA PERSERO	29,300,000.000	5,078,140.49	7,860,892.31	2,782,751.82
FXPF11010302 G0177J108	ALLERGAN PLC	22,700.000	4,923,869.64	3,713,266.00	-1,210,603.64
FXPF11010302 G0408V102	AON PLC	20,400.000	2,304,698.58	2,733,600.00	428,901.42
FXPF11010302 G96629103	WILLIS TOWERS WATSON PLC	60,794.000	7,433,890.32	9,161,047.86	1,727,157.54
FXPF11010302 N20146101	CIMPRESS NV	29,282.000	2,682,524.02	3,510,326.16	827,802.14
FXPF11010302 N7902X106	SENSATA TECHNOLOGIES HOLDING N	111,683.000	4,350,052.85	5,708,118.13	1,358,065.28
FXPF11010302 NAB3P7N24	SBERBANK OF RUSSIA PJSC ADR	335,060.000	3,820,976.41	5,672,565.80	1,851,589.39
FXPF11010302 Y09827109	BROADCOM LTD	27,000.000	5,899,506.62	6,936,300.00	1,036,793.38
FXPF11010402 99VVA06N3	MMODAL INC COMMON	951.000	12,838.50	12,838.50	0.00
FXPF11010402 NC99V9GV3	MMODAL INC CL A WT 31-JUL-2017	6,542.000	65.42	65.42	0.00
FXPF11010402 NC99V9GW1	MMODAL INC CL B WT 31-JUL-2017	8,627.000	86.27	86.27	0.00
FXPF11010602 02079K305	ALPHABET INC-CL A	6,380.000	5,055,831.00	6,720,692.00	1,664,861.00
FXPF11010602 036752103	ANTHEM INC	14,577.000	2,095,735.29	3,279,970.77	1,184,235.48
FXPF11010602 060505104	BANK OF AMERICA CORP	249,679.000	5,787,645.80	7,370,524.08	1,582,878.28



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FXPF11010602 101137107	BOSTON SCIENTIFIC CORP	217,974.000	4,714,777.62	5,403,575.46	688,797.84
FXPF11010602 30303M102	FACEBOOK INC	43,419.000	4,995,355.95	7,661,716.74	2,666,360.79
FXPF11010602 40415F101	HDFC BANK LTD ADR	48,718.000	3,663,243.72	4,953,159.06	1,289,915.34
FXPF11010602 47215P106	JD.COM INC	74,748.000	2,870,738.81	3,096,062.16	225,323.35
FXPF11010602 501889208	LKQ CORP	161,766.000	4,958,127.90	6,579,023.22	1,620,895.32
FXPF11010602 655044105	NOBLE ENERGY INC	118,449.000	4,368,811.75	3,451,603.86	-917,207.89
FXPF11010602 723787107	PIONEER NATURAL RESOURCES CO	28,581.000	5,026,266.42	4,940,225.85	-86,040.57
FXPF11010602 741503403	PRICELINE GROUP INC/THE	1,556.000	2,281,189.36	2,703,923.44	422,734.08
FXPF11010602 75886F107	REGENERON PHARMACEUTICALS INC	11,205.000	4,131,067.88	4,212,631.80	81,563.92
FXPF11010602 78409V104	S&P GLOBAL INC	40,220.000	4,325,258.80	6,813,268.00	2,488,009.20
FXPF11010602 79466L302	SALESFORCE.COM INC	23,529.000	1,610,795.34	2,405,369.67	794,574.33
FXPF11010602 803054204	SAP SE ADR	731.000	68,065.46	82,135.16	14,069.70
FXPF11010602 857477103	STATE STREET CORP	70,558.000	5,991,820.25	6,887,166.38	895,346.13
FXPF11010602 92826C839	VISA INC	110,579.000	8,627,373.58	12,608,217.58	3,980,844.00
FXPF11010602 AAB60QWJ9	JAMES HARDIE INDUSTRIES PLC	245,234.000	3,901,299.46	4,338,737.07	437,437.61
FXPF11010602 AAB61JC64	TREASURY WINE ESTATES LTD	510,365.000	4,072,221.43	6,370,944.48	2,298,723.05
FXPF11010602 ED4031974	ADIDAS AG	12,127.000	2,501,586.00	2,434,055.28	-67,530.72
FXPF11010602 ED4647316	AXEL SPRINGER SE	14,182.000	1,119,544.61	1,109,147.33	-10,397.28
FXPF11010602 ED4846280	SAP SE	35,645.000	3,590,358.03	3,999,895.12	409,537.09
FXPF11010602 EDB4YVF55	BRENNTAG AG	59,371.000	3,326,975.60	3,762,115.61	435,140.01
FXPF11010602 EEB3MSM24	AMADEUS IT GROUP SA	40,584.000	2,602,649.33	2,929,356.69	326,707.36
FXPF11010602 EF4834778	VIVENDI SA	105,538.000	2,790,680.42	2,841,287.28	50,606.86
FXPF11010602 EF5972643	EUROFINS SCIENTIFIC SE	4,429.000	1,891,952.50	2,699,591.01	807,638.51
FXPF11010602 ENBZ57394	ING GROEP NV	274,432.000	4,839,329.23	5,050,169.02	210,839.79
FXPF11010602 ES7147899	TEMENOS GROUP AG	30,414.000	2,533,897.49	3,901,231.40	1,367,333.91
FXPF11010602 ES7333374	LONZA GROUP AG	6,174.000	1,527,454.77	1,668,152.08	140,697.31
FXPF11010602 EX0989528	ASTRAZENECA PLC	16,942.000	1,119,642.83	1,173,645.66	54,002.83
FXPF11010602 EX3163832	INTERTEK GROUP PLC	77,946.000	3,405,772.25	5,472,411.33	2,066,639.08
FXPF11010602 EXBRJ9BJ0	FEVERTREE DRINKS PLC	123,910.000	3,091,305.81	3,816,690.38	725,384.57
FXPF11010602 FHB0190C9	TECHTRONIC INDUSTRIES CO LTD	555,000.000	3,153,978.62	3,617,265.55	463,286.93
FXPF11010602 FHB4Q1536	SAMSONITE INTERNATIONAL SA	513,300.000	2,037,884.07	2,357,267.85	319,383.78
FXPF11010602 FHB5B23W5	SANDS CHINA LTD	721,600.000	3,125,870.29	3,724,631.26	598,760.97
FXPF11010602 FHBMMV2K9	TENCENT HOLDINGS LTD	96,600.000	2,363,558.03	5,017,026.34	2,653,468.31
FXPF11010602 FJ6250024	DAIFUKU CO LTD	55,200.000	2,219,413.24	3,008,681.82	789,268.58
FXPF11010602 FJ6490992	KEYENCE CORP	7,800.000	2,950,008.19	4,370,492.77	1,420,484.58
FXPF11010602 FJ6639556	NINTENDO CO LTD	13,600.000	2,861,439.63	4,972,783.06	2,111,343.43



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FXPF11010602 FJ6805264	SHISEIDO CO LTD	126,700.000	3,213,803.42	6,125,239.36	2,911,435.94
FXPF11010602 FJ6841103	STANLEY ELECTRIC CO LTD	58,100.000	1,591,542.04	2,359,587.27	768,045.23
FXPF11010602 G27823106	DELPHI TECHNOLOGIES PLC	10,406.000	861,176.44	882,740.98	21,564.54
FXPF11010602 G47567105	IHS MARKIT LTD	301,471.000	10,675,095.56	13,611,415.65	2,936,320.09
FXPF11010602 G6095L109	APTIV PLC	42,688.000	3,338,836.86	3,621,223.04	282,386.18
FXPF11010602 KSBZBFT8	BID CORP LTD	189,206.000	3,812,218.67	4,600,089.96	787,871.29
FXPF11010602 LBB614LY2	CIELO SA	216,500.000	1,548,779.70	1,535,099.94	-13,679.76
FXPF11010602 N07059210	ASML HOLDING NV	32,216.000	3,809,548.05	5,599,785.12	1,790,237.07
FXPF11010602 SD4595734	GENMAB A/S	35,437.000	5,973,695.48	5,881,019.43	-92,676.05
FXPF11010602 Y09827109	BROADCOM LTD	12,220.000	2,160,129.40	3,139,318.00	979,188.60
FXPF11010702 01609W102	ALIBABA GROUP HOLDING LTD	84,220.000	7,395,358.20	14,522,054.60	7,126,696.40
FXPF11010702 02079K107	ALPHABET INC-CL C	7,638.000	5,895,161.16	7,992,403.20	2,097,242.04
FXPF11010702 023135106	AMAZON.COM INC	16,107.000	12,078,156.09	18,836,653.29	6,758,497.20
FXPF11010702 056752108	BAIDU INC ADR	44,654.000	7,341,564.14	10,458,413.34	3,116,849.20
FXPF11010702 09609G100	BLUEBIRD BIO INC	24,207.000	1,610,048.90	4,311,266.70	2,701,217.80
FXPF11010702 22943F100	CTRIIP.COM INTERNATIONAL LTD ADR	88,322.000	3,532,880.00	3,895,000.20	362,120.20
FXPF11010702 252131107	DEXCOM INC	31,706.000	1,892,848.20	1,819,607.34	-73,240.86
FXPF11010702 30303M102	FACEBOOK INC	86,704.000	9,975,295.20	15,299,787.84	5,324,492.64
FXPF11010702 452327109	ILLUMINA INC	64,090.000	8,206,083.60	14,003,024.10	5,796,940.50
FXPF11010702 46120E602	INTUITIVE SURGICAL INC	17,394.000	3,676,917.66	6,347,766.36	2,670,848.70
FXPF11010702 462222100	IONIS PHARMACEUTICALS INC	38,723.000	1,852,121.09	1,947,766.90	95,645.81
FXPF11010702 48205A109	JUNO THERAPEUTICS INC	55,586.000	1,047,796.10	2,540,836.06	1,493,039.96
FXPF11010702 64110L106	NETFLIX INC	30,573.000	3,784,937.40	5,868,793.08	2,083,855.68
FXPF11010702 64110W102	NETEASE INC ADR	14,988.000	4,108,421.72	5,171,909.16	1,063,487.44
FXPF11010702 67066G104	NVIDIA CORP	41,786.000	4,460,237.64	8,085,591.00	3,625,353.36
FXPF11010702 79466L302	SALESFORCE.COM INC	34,556.000	2,365,703.76	3,532,659.88	1,166,956.12
FXPF11010702 812578102	SEATTLE GENETICS INC	47,121.000	2,486,575.17	2,520,973.50	34,398.33
FXPF11010702 88160R101	TESLA INC	41,029.000	8,767,487.01	12,774,379.15	4,006,892.14
FXPF11010702 904311107	UNDER ARMOUR INC	124,004.000	3,337,597.92	1,789,377.72	-1,548,220.20
FXPF11010702 98138H101	WORKDAY INC	35,924.000	2,374,217.16	3,654,907.76	1,280,690.60
FXPF11010702 EDBR17158	ROCKET INTERNET SE	65,445.000	1,354,287.53	1,660,136.78	305,849.25
FXPF11010702 EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	186,896.000	6,392,879.07	6,518,415.90	125,536.83
FXPF11010702 EF4057800	L'OREAL SA	10,409.000	1,903,740.00	2,311,713.58	407,973.58
FXPF11010702 EF5253978	HERMES INTERNATIONAL	6,270.000	2,579,180.18	3,359,823.39	780,643.21
FXPF11010702 EF5505070	KERING SA	19,725.000	4,437,694.50	9,308,511.54	4,870,817.04
FXPF11010702 ENB929F49	ASML HOLDING NV	33,339.000	4,908,633.50	5,810,858.34	902,224.84



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FXPF11010702	FHB4TX8S5 AIA GROUP LTD	412,200.000	2,325,990.09	3,514,401.39	1,188,411.30
FXPF11010702	FHBMMV2K9 TENCENT HOLDINGS LTD	371,900.000	9,099,453.74	19,315,032.03	10,215,578.29
FXPF11010702	G06242104 ATLISSIAN CORP PLC	51,766.000	1,279,067.64	2,356,388.32	1,077,320.68
FXPF11010702	SSBXC8BS2 ATLAS COPCO AB	65,470.000	1,999,859.66	2,832,302.18	832,442.52
FXPF11010802	02079K107 ALPHABET INC-CL C	11,956.000	9,449,266.16	12,510,758.40	3,061,492.24
FXPF11010802	02079K305 ALPHABET INC-CL A	2,353.000	1,864,634.85	2,478,650.20	614,015.35
FXPF11010802	031100100 AMETEK INC	80,161.000	3,915,877.05	5,809,267.67	1,893,390.62
FXPF11010802	032095101 AMPHENOL CORP	16,500.000	1,347,545.56	1,448,700.00	101,154.44
FXPF11010802	03662Q105 ANSYS INC	13,500.000	1,248,615.00	1,992,465.00	743,850.00
FXPF11010802	053332102 AUTOZONE INC	2,300.000	1,816,517.00	1,636,151.00	-180,366.00
FXPF11010802	075887109 BECTON DICKINSON AND CO	52,275.000	8,692,881.48	11,189,986.50	2,497,105.02
FXPF11010802	09247X101 BLACKROCK INC	19,522.000	7,446,423.40	10,028,646.62	2,582,223.22
FXPF11010802	112585104 BROOKFIELD ASSET MANAGEMENT IN	130,749.000	4,305,549.16	5,692,811.46	1,387,262.30
FXPF11010802	126408103 CSX CORP	95,700.000	4,702,909.60	5,264,457.00	561,547.40
FXPF11010802	136385101 CANADIAN NATURAL RESOURCES LTD	69,800.000	2,282,629.22	2,493,256.00	210,626.78
FXPF11010802	17243V102 CINEMARK HOLDINGS INC	85,500.000	3,428,651.33	2,977,110.00	-451,541.33
FXPF11010802	20030N101 COMCAST CORP	70,000.000	2,634,245.23	2,803,500.00	169,254.77
FXPF11010802	459506101 INTERNATIONAL FLAVORS & FRAGRA	18,483.000	2,318,738.99	2,820,690.63	501,951.64
FXPF11010802	46625H100 JPMORGAN CHASE & CO	107,671.000	9,635,359.88	11,514,336.74	1,878,976.86
FXPF11010802	478160104 JOHNSON & JOHNSON	48,162.000	5,572,030.92	6,729,194.64	1,157,163.72
FXPF11010802	571748102 MARSH & MCLENNAN COS INC	55,000.000	3,730,766.52	4,476,450.00	745,683.48
FXPF11010802	66987V109 NOVARTIS AG ADR	84,500.000	6,177,099.02	7,094,620.00	917,520.98
FXPF11010802	68389X105 ORACLE CORP	65,027.000	2,500,288.15	3,074,476.56	574,188.41
FXPF11010802	693506107 PPG INDUSTRIES INC	37,140.000	3,531,646.41	4,338,694.80	807,048.39
FXPF11010802	713448108 PEPSICO INC	33,405.000	3,501,084.33	4,005,927.60	504,843.27
FXPF11010802	74005P104 PRAXAIR INC	34,934.000	4,093,915.46	5,403,591.12	1,309,675.66
FXPF11010802	775109200 ROGERS COMMUNICATIONS INC	48,917.000	1,887,217.86	2,491,342.81	604,124.95
FXPF11010802	780087102 ROYAL BANK OF CANADA	34,800.000	2,356,308.00	2,841,420.00	485,112.00
FXPF11010802	78409V104 S&P GLOBAL INC	75,745.000	8,647,324.53	12,831,203.00	4,183,878.47
FXPF11010802	82028K200 SHAW COMMUNICATIONS INC	67,900.000	1,362,074.00	1,550,157.00	188,083.00
FXPF11010802	867224107 SUNCOR ENERGY INC	68,800.000	2,283,220.60	2,526,336.00	243,115.40
FXPF11010802	874039100 TAIWAN SEMICONDUCTOR MANUFACTU ADR	99,000.000	3,518,628.10	3,925,350.00	406,721.90
FXPF11010802	891160509 TORONTO-DOMINION BANK/THE	48,115.000	2,373,994.10	2,818,576.70	444,582.60
FXPF11010802	904767704 UNILEVER PLC ADR	45,161.000	1,838,052.70	2,499,209.74	661,157.04
FXPF11010802	907818108 UNION PACIFIC CORP	54,000.000	5,577,766.80	7,241,400.00	1,663,633.20
FXPF11010802	913017109 UNITED TECHNOLOGIES CORP	29,328.000	3,214,935.36	3,741,372.96	526,437.60



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF11010802 92343V104	VERIZON COMMUNICATIONS INC	147,278.000	7,827,492.59	7,795,424.54	-32,068.05
FXPF11010802 92345Y106	VERISK ANALYTICS INC	21,768.000	1,766,908.56	2,089,728.00	322,819.44
FXPF11010802 92826C839	VISA INC	63,837.000	5,494,549.52	7,278,694.74	1,784,145.22
FXPF11010802 949746101	WELLS FARGO & CO	166,346.000	9,166,392.31	10,092,211.82	925,819.51
FXPF11010802 AABSM5T16	APN OUTDOOR GROUP LTD	505,300.000	2,103,365.57	1,948,436.55	-154,929.02
FXPF11010802 AABSXN8D2	OOH!MEDIA LTD	141,597.000	477,633.20	498,375.42	20,742.22
FXPF11010802 ED4354335	FUCHS PETROLUB SE	46,312.000	2,263,742.51	2,245,034.22	-18,708.29
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	63,296.000	5,176,683.30	7,357,365.00	2,180,681.70
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	56,617.000	5,971,906.79	7,141,897.11	1,169,990.32
FXPF11010802 EFB28DTJ8	BUREAU VERITAS SA	129,830.000	2,521,032.12	3,552,957.90	1,031,925.78
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	76,209.000	1,679,972.16	2,205,891.15	525,918.99
FXPF11010802 EN5671511	WOLTERS KLUWER NV	145,000.000	6,664,623.26	7,570,563.68	905,940.42
FXPF11010802 ES7110384	ROCHE HOLDING AG	26,912.000	6,159,031.05	6,807,396.61	648,365.56
FXPF11010802 ESB1TSL13	VZ HOLDING AG	6,071.000	1,824,854.13	2,058,969.21	234,115.08
FXPF11010802 EX0182660	DIPLOMA PLC	243,162.000	3,121,811.87	4,101,849.32	980,037.45
FXPF11010802 EX0242498	DCC PLC	61,333.000	4,595,116.63	6,193,577.31	1,598,460.68
FXPF11010802 EX0405202	HALMA PLC	294,301.000	3,263,785.94	5,016,257.54	1,752,471.60
FXPF11010802 EX3163832	INTERTEK GROUP PLC	95,058.000	4,117,721.27	6,673,805.92	2,556,084.65
FXPF11010802 EXBYZDVK3	SOFTCAT PLC	134,946.000	932,903.60	949,250.65	16,347.05
FXPF11010802 EXBYZWX78	CRODA INTERNATIONAL PLC	145,480.000	6,388,593.22	8,706,346.62	2,317,753.40
FXPF11010802 FH6073552	CHINA MOBILE LTD	582,000.000	6,169,561.86	5,900,182.92	-269,378.94
FXPF11010802 FHB4TX8S5	AIA GROUP LTD	493,000.000	4,181,487.51	4,203,299.09	21,811.58
FXPF11010802 FHBMMV2K9	TENCENT HOLDINGS LTD	124,200.000	3,752,013.85	6,450,462.43	2,698,448.58
FXPF11010802 FHBWGCGF1	FUYAO GLASS INDUSTRY GROUP CO	468,400.000	1,520,538.57	1,974,310.82	453,772.25
FXPF11010802 FJ6639978	NIHON KOHDEN CORP	25,400.000	563,379.82	589,622.74	26,242.92
FXPF11010802 FJB0FS5D1	SEVEN & I HOLDINGS CO LTD	86,000.000	3,368,722.92	3,575,126.57	206,403.65
FXPF11010802 FJB0MKZN5	TSURUHA HOLDINGS INC	30,700.000	2,932,488.29	4,175,091.08	1,242,602.79
FXPF11010802 FM6175208	DBS GROUP HOLDINGS LTD	306,600.000	3,679,964.01	5,701,144.86	2,021,180.85
FXPF11010802 FM6916783	UNITED OVERSEAS BANK LTD	142,113.000	2,092,436.53	2,812,697.43	720,260.90
FXPF11010802 FZ6353418	FRUTAROM INDUSTRIES LTD	49,293.000	2,524,430.71	4,635,883.37	2,111,452.66
FXPF11010802 G0408V102	AON PLC	85,272.000	9,510,386.16	11,426,448.00	1,916,061.84
FXPF11010802 G47567105	IHS MARKIT LTD	80,664.000	2,856,312.24	3,641,979.60	785,667.36
FXPF11010802 G96629103	WILLIS TOWERS WATSON PLC	27,722.000	3,426,534.80	4,177,428.18	750,893.38
FXPF11010802 NCB15C4L4	CONSTELLATION SOFTWARE INC	11,596.000	5,287,545.72	7,052,463.32	1,764,917.60
FXPF11010802 SSB3K7KL6	LOOMIS AB	65,387.000	1,951,259.91	2,752,044.00	800,784.09
FXPF15010302 371559105	GENESEE & WYOMING INC	23,400.000	1,528,529.81	1,842,282.00	313,752.19



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FXPF15010302 655844108	NORFOLK SOUTHERN CORP	70,700.000	7,792,671.90	10,244,430.00	2,451,758.10
FXPF15010302 69331C108	PG&E CORP	186,400.000	10,564,389.45	8,356,312.00	-2,208,077.45
FXPF15010302 907818108	UNION PACIFIC CORP	24,800.000	2,568,115.81	3,325,680.00	757,564.19
FXPF15010302 AA6200882	TRANSURBAN GROUP	597,010.000	4,781,353.20	5,804,205.55	1,022,852.35
FXPF15010302 AAB0T9JZ8	SPARK INFRASTRUCTURE GROUP	2,084,107.000	3,622,310.95	4,091,511.57	469,200.62
FXPF15010302 AAB5W7K28	MACQUARIE ATLAS ROADS GROUP	598,432.000	2,232,193.68	2,944,119.97	711,926.29
FXPF15010302 AABFD1C86	TRANSURBAN GROUP	41,515.000	362,052.32	398,093.94	36,041.62
FXPF15010302 ED7107557	FRAPORT AG FRANKFURT AIRPORT S	64,088.000	3,798,340.59	7,069,258.11	3,270,917.52
FXPF15010302 EE4065665	ABERTIS INFRAESTRUCTURAS SA	384,053.000	5,393,955.80	8,554,719.13	3,160,763.33
FXPF15010302 EE7383073	ENAGAS SA	146,453.000	4,243,183.14	4,197,796.40	-45,386.74
FXPF15010302 EEBD6FXN0	RED ELECTRICA CORP SA	225,700.000	4,643,431.49	5,070,794.68	427,363.19
FXPF15010302 EFB00ZQQ8	SES SA	447,845.000	9,615,267.67	6,996,417.31	-2,618,850.36
FXPF15010302 EFB0M7KJ8	EUTELSAT COMMUNICATIONS SA	303,108.000	5,907,818.19	7,022,841.41	1,115,023.22
FXPF15010302 EFB1XH021	VINCI SA	111,914.000	7,774,655.23	11,442,996.10	3,668,340.87
FXPF15010302 EI4063984	ASTM SPA	33,273.000	363,230.12	968,090.71	604,860.59
FXPF15010302 EI7251479	SNAM SPA	2,571,396.000	10,597,993.26	12,597,947.85	1,999,954.59
FXPF15010302 EI7307420	SOCIETA INIZIATIVE AUTOSTRADAL	79,300.000	677,497.57	1,477,867.79	800,370.22
FXPF15010302 EI7598002	HERA SPA	512,956.000	1,185,960.42	1,792,436.51	606,476.09
FXPF15010302 EI7667161	ATLANTIA SPA	422,480.000	10,216,434.85	13,352,504.06	3,136,069.21
FXPF15010302 EIB01BN53	TERNA RETE ELETTRICA NAZIONALE	2,274,198.000	10,703,760.77	13,228,271.10	2,524,510.33
FXPF15010302 EIBD2Z8S8	ITALGAS SPA	820,708.000	3,403,209.24	5,016,226.39	1,613,017.15
FXPF15010302 EPB233HR8	REN - REDES ENERGETICAS NACION	635,542.000	1,779,544.25	1,891,870.75	112,326.50
FXPF15010302 EXB18V862	PENNON GROUP PLC	548,703.000	5,712,647.54	5,811,880.01	99,232.47
FXPF15010302 EXB39J2M5	UNITED UTILITIES GROUP PLC	712,071.000	8,259,425.75	7,990,192.31	-269,233.44
FXPF15010302 EXBDR05C3	NATIONAL GRID PLC	797,293.000	9,734,236.87	9,438,286.96	-295,949.91
FXPF20010602 02077Y109	ALPHA NATURAL RESOURCES HOLDIN	1,877.000	688.00	9,854.25	9,166.25
FXPF20010602 03634H100	ANR INC	1,877.000	2,279.00	37,070.75	34,791.75
FXPF20010602 21241B100	CONTURA ENERGY INC	8,862.000	626,679.02	527,289.00	-99,390.02
FXPF20010602 21241B118	CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	532.00	5,022.00	4,490.00
FXPF20010602 AAB04NW22	ATLAS IRON LTD	9,641,928.000	127,782.44	233,784.46	106,002.02
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	442,078.56	517,494.88	75,416.32
FXPF99910002 591324207	METALS USA INC CASH MERGER	23.000	0.00	0.00	0.00
FXPF99910002 60975R105	MONOGENESIS CORP	2.000	0.00	0.00	0.00



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FXPF99910002 88650T104	TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
<u>TOTAL CORPORATE STOCK - COMMON</u>			<u>923,956,398.00</u>	<u>1,199,923,941.65</u>	<u>275,967,543.65</u>
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF40010502 999220635	KINETIC VENTURES VIII LP	9,390,819.000	8,868,295.07	9,390,819.00	522,523.93
FXPF40010802 999174733	OCM OPPORTUNITIES FUND VII LP	678,784.000	109,776.81	678,784.00	569,007.19
FXPF40010902 999179930	OCM OPPORTUNITIES FUND VII-B	664,539.000	726,387.04	664,539.00	-61,848.04
FXPF40011002 999164031	OCM PRINCIPAL OPP FD IV	2,292,458.000	9,353,459.82	2,292,458.00	-7,061,001.82
FXPF40011302 99VVB914	TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	5,519,219.48	5,426,695.61	-92,523.87
FXPF40011302 99VVBHFG0	TENOR OPPORTUNITY D 201009LTD	36,327.231	56,167,005.53	59,088,320.45	2,921,314.92
FXPF40011302 99VVBHFG8	TENOR OPPORTUNITY D 201009TOL	5,358.030	7,641,744.00	7,434,704.90	-207,039.10
FXPF40012202 99VVAA1A4	ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	79,569,892.02	93,493,191.97	13,923,299.95
FXPF40012302 99VVACBD3	GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	46,380.217	44,158,134.64	40,613,023.88	-3,545,110.76
FXPF40012802 99VVBHQR4	NEW MOUNTAIN PARTNERS V LP	3,206,501.000	3,206,501.00	3,206,501.00	0.00
FXPF40012902 99VVBKB85	TRIVE CAPITAL FUND III LP	92,202.000	92,202.00	92,202.00	0.00
FXPF50011202 99VVB438	MONTAUK TRIGUARD FUND VII LP	7,247,934.110	4,797,599.63	7,247,934.11	2,450,334.48
FXPF70010202 999149453	RREEF AMERICAN REIT III INC	421,447.599	434,854.69	412,642.29	-22,212.40
FXPF70010302 999272271	UBS TRUMBULL PROPERTY FUND LP	28,519.730	322,871,853.91	315,431,451.62	-7,440,402.29
<u>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</u>			<u>543,516,925.64</u>	<u>545,473,267.83</u>	<u>1,956,342.19</u>
REAL ESTATE					
FXPF50011102 99VVB251	PRU EMERG MKTS BLEND DEBT FUND	5,281,335.020	54,044,249.82	63,900,229.71	9,855,979.89
FXPF70010002 999G11062	PRISA I REAL ESTATE FUND	3,809.929	212,780,609.10	227,601,317.49	14,820,708.39
FXPF70010102 999G11070	PRISA II REAL ESTATE FUND	1,073.430	34,783,879.66	37,585,635.51	2,801,755.85
FXPF80010902 99VVBCEJ2	HIGHLINE CAPITAL QUALIFIED FUND LTD	750,000.000	73,498,702.50	78,049,961.25	4,551,258.75
FXPF80011002 99VVB138	CAXTON GLOBAL INVESTMENTS A(01-2012)T2	366,658.258	53,063,026.90	46,042,648.03	-7,020,378.87
FXPF80011202 99VVBKGX5	CLASS A SUBCLASS A SERIES 08-17	65,000.000	65,000,000.00	66,821,427.01	1,821,427.01
FXPF80011402 99VVBUMJ6	SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	1,400,000.000	140,000,000.00	140,000,000.00	0.00
<u>TOTAL REAL ESTATE</u>			<u>633,170,467.98</u>	<u>660,001,219.00</u>	<u>26,830,751.02</u>
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002 996194627	METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,520.453	37,752,595.76	39,074,659.21	1,322,063.45
FXPF00010002 99A208927	METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	405,811.320	405,811.32	405,811.32	0.00
FXPF00010002 99A208943	METRO LIFE SEP A/C 45	235,091.757	178,811,261.97	185,148,934.67	6,337,672.70
FXPF99910002 999G11120	JOHN HANCOCK MUTUAL INS GAC 229	1,607,502.300	1,607,502.30	1,607,502.30	0.00
<u>TOTAL UNALLOCATED INSURANCE CONTRACTS</u>			<u>218,577,171.35</u>	<u>226,236,907.50</u>	<u>7,659,736.15</u>



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FXP ALL MANAGER ACCOUNTS

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OTHER INVESTMENTS					
FXPF20010102 072024NU2	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/2040 DD 07/01/10	155,000.000	209,251.55	223,637.10	14,385.55
FXPF20010102 072024PY2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	370,000.000	519,369.00	584,392.80	65,023.80
FXPF20010102 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	2,680,000.000	3,785,205.20	3,998,184.80	212,979.60
FXPF20010102 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	2,500,000.000	2,622,250.00	2,643,750.00	21,500.00
FXPF20010102 20772G4Z8	CONNECTICUT ST 5.632% 12/01/2029 DD 12/23/09	805,000.000	938,919.80	931,763.35	-7,156.45
FXPF20010102 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	695,000.000	836,376.90	867,714.45	31,337.55
FXPF20010102 235241LS3	DALLAS TX AREA RAPID TRANSIT S 5.999% 12/01/2044 DD 06/25/09	670,000.000	874,028.40	924,492.80	50,464.40
FXPF20010102 455780CB0	INDONESIA GOVERNMENT INTE 144A 4.750% 07/18/2047 DD 07/18/17	750,000.000	744,067.50	799,560.00	55,492.50
FXPF20010102 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	165,000.000	221,062.05	227,884.80	6,822.75
FXPF20010102 59259NZN6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	580,000.000	735,672.00	775,993.60	40,321.60
FXPF20010102 59259YCA5	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/2031 DD 02/11/10	1,005,000.000	1,291,404.90	1,317,886.65	26,481.75
FXPF20010102 626207YF5	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	1,005,000.000	1,233,145.05	1,288,249.20	55,104.15
FXPF20010102 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	500,000.000	618,415.00	641,875.00	23,460.00
FXPF20010102 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	555,000.000	667,670.55	678,526.35	10,855.80
FXPF20010102 698299BG8	PANAMA GOVERNMENT INTERNATIONA 4.500% 05/15/2047 DD 05/15/17	1,000,000.000	1,080,000.00	1,076,500.00	-3,500.00
FXPF20010102 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	2,000,000.000	1,997,500.00	1,986,360.00	-11,140.00
FXPF20010102 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	900,000.000	1,127,376.00	1,146,609.00	19,233.00
FXPF20010102 73358WCX0	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	655,000.000	790,401.60	859,117.65	68,716.05
FXPF20010102 760942BA9	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	1,000,000.000	1,108,500.00	1,110,000.00	1,500.00
FXPF20010102 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	490,000.000	638,386.70	692,227.90	53,841.20
FXPF20010102 91087BAB6	MEXICO GOVERNMENT INTERNATIONA 4.350% 01/15/2047 DD 08/11/16	3,000,000.000	2,920,500.00	2,865,000.00	-55,500.00
FXPF20010102 93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	845,000.000	997,269.00	1,006,555.55	9,286.55
FXPF20010102 99F700C8A	US ULTRA BOND (CBT) EXP MAR 18	-45.000	0.00	17,812.50	17,812.50
FXPF20010302 045167AW3	ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	1,045,000.000	1,331,862.95	1,314,610.00	-17,252.95
FXPF20010302 072024NV0	BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	1,665,000.000	2,602,937.15	2,630,400.30	27,463.15
FXPF20010302 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	3,435,000.000	5,345,146.61	5,405,350.35	60,203.74
FXPF20010302 13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	680,000.000	1,077,056.90	1,085,912.40	8,855.50
FXPF20010302 167486PG8	CHICAGO IL 5.432% 01/01/2042 DD 05/30/12	155,000.000	152,237.90	149,266.55	-2,971.35
FXPF20010302 167486SD2	CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	1,900,000.000	2,060,873.00	2,024,925.00	-35,948.00
FXPF20010302 168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	1,200,000.000	1,218,000.00	1,232,400.00	14,400.00
FXPF20010302 195325DL6	COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17	2,525,000.000	2,577,400.00	2,570,450.00	-6,950.00
FXPF20010302 235241LW4	DALLAS TX AREA RAPID TRANSIT S 5.022% 12/01/2048 DD 10/07/10	570,000.000	703,374.30	710,733.00	7,358.70
FXPF20010302 254845JZ4	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2040 DD 07/23/14	625,000.000	727,156.25	730,600.00	3,443.75
FXPF20010302 4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	955,000.000	955,000.00	981,472.60	26,472.60



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 452151LF8	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	1,270,000.000	1,289,735.80	1,267,891.80	-21,844.00
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	230,310.00	244,132.00	13,822.00
FXPF20010302 47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	561,795.00	559,670.00	-2,125.00
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,450,000.000	1,873,661.50	1,849,025.50	-24,636.00
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	2,360,000.000	3,298,749.00	3,259,443.20	-39,305.80
FXPF20010302 59259NZH9	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	565,000.000	876,552.30	874,275.35	-2,276.95
FXPF20010302 59259YBF5	MET TRANSPRTN AUTH NY REVENUE 5.871% 11/15/2039 DD 10/15/09	95,000.000	122,816.00	122,427.45	-388.55
FXPF20010302 59259YBY4	MET TRANSPRTN AUTH NY REVENUE 6.668% 11/15/2039 DD 01/13/10	100,000.000	141,989.00	141,543.00	-446.00
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	422,462.10	438,578.50	16,116.40
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	715,000.000	714,635.45	726,690.25	12,054.80
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	590,000.000	905,473.00	910,676.80	5,203.80
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	2,055,000.000	3,059,913.90	3,070,026.15	10,112.25
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	290,000.000	394,933.60	391,592.80	-3,340.80
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,300,000.000	2,894,849.00	2,887,558.00	-7,291.00
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	1,210,000.000	1,542,471.70	1,553,337.50	10,865.80
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	324,812.70	330,093.90	5,281.20
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	670,000.000	1,015,606.10	1,019,264.30	3,658.20
FXPF20010302 677632PA3	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	240,000.000	271,252.80	269,580.00	-1,672.80
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	570,023.75	568,214.00	-1,809.75
FXPF20010302 698299AK0	PANAMA GOVERNMENT INTERNATIONAL 9.375% 04/01/2029 DD 03/31/99	1,330,000.000	2,008,167.00	2,014,950.00	6,783.00
FXPF20010302 698299BB9	PANAMA GOVERNMENT INTERNATIONAL 4.300% 04/29/2053 DD 04/29/13	240,000.000	249,300.00	250,560.00	1,260.00
FXPF20010302 718286AY3	PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05	440,000.000	697,708.00	695,134.00	-2,574.00
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	1,650,000.000	2,212,402.50	2,206,743.00	-5,659.50
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	650,000.000	673,062.00	669,110.00	-3,952.00
FXPF20010302 718286CA3	PHILIPPINE GOVERNMENT INTERNAT 3.700% 03/01/2041 DD 03/01/16	900,000.000	897,750.00	895,059.00	-2,691.00
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	950,000.000	951,900.00	943,521.00	-8,379.00
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,390,000.000	1,590,048.80	1,605,074.70	15,025.90
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	294,036.75	298,451.65	4,414.90
FXPF20010302 748148QR7	PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	2,400,000.000	3,482,544.00	3,414,120.00	-68,424.00
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	1,040,000.000	1,039,815.50	1,038,263.20	-1,552.30
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	240,827.40	242,384.40	1,557.00
FXPF20010302 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	350,000.000	485,369.50	479,118.50	-6,251.00
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	265,000.000	258,915.60	261,078.00	2,162.40
FXPF20010302 80413TAE9	SAUDI GOVERNMENT INTERNAT 144A 3.625% 03/04/2028 DD 10/04/17	820,000.000	813,620.40	812,620.00	-1,000.40
FXPF20010302 80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	2,750,000.000	2,800,322.00	2,808,575.00	8,253.00
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	915,000.000	1,211,121.45	1,201,212.00	-9,909.45



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSION 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,395,375.50	1,381,656.00	-13,719.50
FXPF20010302 91086QAN8	MEXICO GOVERNMENT INTERNATIONAL 7.500% 04/08/2033 DD 04/11/03	330,000.000	450,120.00	451,440.00	1,320.00
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	3,470,000.000	3,467,112.74	3,508,170.00	41,057.26
FXPF20010302 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	3,710,000.000	3,647,047.50	3,658,060.00	11,012.50
FXPF20010302 91087BAD2	MEXICO GOVERNMENT INTERNATIONAL 4.600% 02/10/2048 DD 10/10/17	1,670,000.000	1,642,542.00	1,649,125.00	6,583.00
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	170,000.000	240,922.30	239,144.10	-1,778.20
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	860,000.000	1,212,419.05	1,219,299.40	6,880.35
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2039 DD 03/01/12	1,895,000.000	2,115,780.35	2,115,274.80	-505.55
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	1,190,000.000	1,209,498.30	1,240,955.80	31,457.50
FXPF20010302 99F106C8A	US 10YR ULTRA FUTURE (CBT) EXP MAR 18	11.000	0.00	-1,375.00	-1,375.00
FXPF20010302 99F139C8A	US 10YR NOTE FUTURE (CBT) EXP MAR 18	-33.000	0.00	515.63	515.63
FXPF20010302 99F700C8A	US ULTRA BOND (CBT) EXP MAR 18	-68.000	0.00	-54,129.64	-54,129.64
FXPF20010702 072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	290,000.000	391,688.50	428,422.80	36,734.30
FXPF20010702 13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	800,000.000	1,163,600.00	1,258,888.00	95,288.00
FXPF20010702 13063A7D0	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	1,320,000.000	1,868,262.00	1,969,255.20	100,993.20
FXPF20010702 168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	260,000.000	259,586.60	267,020.00	7,433.40
FXPF20010702 195325BR5	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	630,000.000	663,138.00	721,350.00	58,212.00
FXPF20010702 195325CU7	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	995,000.000	965,527.00	1,052,212.50	86,685.50
FXPF20010702 234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	340,000.000	416,255.20	424,493.40	8,238.20
FXPF20010702 38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	500,000.000	575,860.00	611,775.00	35,915.00
FXPF20010702 544495UG7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	500,000.000	616,575.00	659,690.00	43,115.00
FXPF20010702 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	545,000.000	677,593.05	694,978.55	17,385.50
FXPF20010702 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	50,000.000	67,845.00	69,056.00	1,211.00
FXPF20010702 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	910,000.000	1,328,796.20	1,404,603.20	75,807.00
FXPF20010702 64966HYM6	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	135,000.000	173,109.15	175,832.10	2,722.95
FXPF20010702 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	500,000.000	694,710.00	760,645.00	65,935.00
FXPF20010702 677632MV0	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	520,000.000	603,288.40	629,943.60	26,655.20
FXPF20010702 698299BG8	PANAMA GOVERNMENT INTERNATIONAL 4.500% 05/15/2047 DD 05/15/17	220,000.000	219,906.20	236,830.00	16,923.80
FXPF20010702 73358WAJ3	PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	445,000.000	557,865.35	566,934.45	9,069.10
FXPF20010702 73358WRP1	PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14	500,000.000	565,400.00	619,690.00	54,290.00
FXPF20010702 760942BA9	URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	890,000.000	827,255.00	987,900.00	160,645.00
FXPF20010702 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	330,000.000	431,009.70	444,371.40	13,361.70
FXPF20010702 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	100,000.000	129,733.00	136,891.00	7,158.00
FXPF20010702 79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	245,000.000	321,589.45	346,113.95	24,524.50
FXPF20010702 80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	1,065,000.000	1,058,503.50	1,087,684.50	29,181.00
FXPF20010702 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	15,000.000	19,122.90	19,692.00	569.10



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FXP COMBINE MGRS - FXPG00000300

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010702 88283LHU3	TEXAS ST TRANSPRTN COMMISSION 5.178% 04/01/2030 DD 08/05/10	600,000.000	702,932.00	720,864.00	17,932.00
FXPF20010702 91086QAZ1	MEXICO GOVERNMENT INTERNATIONAL 5.750% 10/12/2039 DD 10/12/10	915,000.000	859,917.00	974,475.00	114,558.00
FXPF20010702 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	425,000.000	388,195.00	419,050.00	30,855.00
FXPF20010702 91087BAB6	MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16	880,000.000	766,832.00	840,400.00	73,568.00
FXPF20010702 91412F7Y7	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	580,000.000	723,103.40	758,616.80	35,513.40
FXPF20010702 9151375R0	UNIV OF TEXAS TX 4.794% 08/15/2046 DD 09/23/10	250,000.000	284,782.50	300,237.50	15,455.00
FXPF20010702 93974CRF9	WASHINGTON ST 5.090% 08/01/2033 DD 06/01/10	415,000.000	492,941.15	494,343.85	1,402.70
FXPF25010002 99F106C8A	US 10YR ULTRA FUTURE (CBT) EXP MAR 18	9,742.000	0.00	-3,500,147.66	-3,500,147.66
FXPF25010002 99F133C8A	US LONG BOND FUTURE (CBT) EXP MAR 18	6,003.000	0.00	-546.76	-546.76
FXPF30010002 02765UEH3	AMERICAN MUNI PWR-OHIO INC OHR 7.734% 02/15/2033 DD 12/21/10	300,000.000	409,674.00	429,045.00	19,371.00
FXPF30010002 02765UEJ9	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	500,000.000	707,115.00	780,520.00	73,405.00
FXPF30010002 040114GK0	ARGENTINE REPUBLIC GOVERNMENT STEP 12/31/2038 DD 09/30/2005	2,400,000.000	1,708,904.00	1,764,360.00	55,456.00
FXPF30010002 040114HL7	ARGENTINE REPUBLIC GOVERNMENT 6.875% 01/26/2027 DD 01/26/17	500,000.000	495,560.00	546,250.00	50,690.00
FXPF30010002 105756BW9	BRAZILIAN GOVERNMENT INTERNATI 5.000% 01/27/2045 DD 08/01/14	3,475,000.000	2,818,920.00	3,238,700.00	419,780.00
FXPF30010002 13077CTL8	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/2041 DD 04/06/10	300,000.000	378,282.00	413,040.00	34,758.00
FXPF30010002 167486FA2	CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	100,000.000	98,627.00	103,711.00	5,084.00
FXPF30010002 167486PG8	CHICAGO IL 5.432% 01/01/2042 DD 05/30/12	300,000.000	245,103.00	288,903.00	43,800.00
FXPF30010002 167486VW6	CHICAGO IL 7.750% 01/01/2042 DD 07/21/15	300,000.000	303,912.00	333,207.00	29,295.00
FXPF30010002 29271NAE0	EFIH 6/17 DIP TL 0.000% 06/30/2018 DD 06/08/17	1,159,068.800	1,148,265.61	1,161,549.21	13,283.60
FXPF30010002 626207YM0	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	900,000.000	1,092,114.00	1,133,640.00	41,526.00
FXPF30010002 646136WV9	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	4,000,000.000	4,233,920.00	4,155,280.00	-78,640.00
FXPF30010002 80413TAC3	SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	1,100,000.000	1,053,613.00	1,097,800.00	44,187.00
FXPF30010002 80413TAF6	SAUDI GOVERNMENT INTERNAT 144A 4.625% 10/04/2047 DD 10/04/17	200,000.000	198,780.00	204,260.00	5,480.00
FXPF30010002 88880LAA1	TOBACCO SETTLEMENT FIN AUTH WV 7.467% 06/01/2047 DD 06/26/07	425,000.000	380,387.75	413,104.25	32,716.50
FXPF30010002 88880NAT6	TOBACCO SETTLEMENT FING CORP V 6.706% 06/01/2046 DD 05/03/07	300,000.000	237,270.00	270,522.00	33,252.00
FXPF30010002 91086QBE7	MEXICO GOVERNMENT INTERNATIONAL 5.550% 01/21/2045 DD 01/21/14	5,360,000.000	5,480,600.00	6,030,000.00	549,400.00
FXPF30010002 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	2,953,000.000	2,650,317.50	2,911,658.00	261,340.50
FXPF30010002 93976AAH5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	2,000,000.000	2,521,340.00	2,596,960.00	75,620.00
FXPF30010002 99F139C8A	US 10YR NOTE FUTURE (CBT) EXP MAR 18	22.000	0.00	-13,687.51	-13,687.51
FXPF30010002 99F183C8A	US 5YR TREAS NTS FUTURE (CBT) EXP MAR 18	-62.000	0.00	35,133.70	35,133.70
FXPF30010002 99F217C8A	US 2YR TREAS NTS FUT (CBT) EXP MAR 18	-179.000	0.00	85,217.51	85,217.51
FXPF30010002 99QAC1WY8	CCP CDS SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20 ICE	33,850,000.000	636,742.92	685,834.85	49,091.93
FXPF30010002 99QAC6QG3	CCP CDX SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	1,050,000.000	20,814.87	23,733.15	2,918.28
FXPF30010002 99QADASK2	CCP_SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	2,050,000.000	46,522.71	46,922.45	399.74
FXPF30010002 99QADF492	CCP CDX SP UL CDX.NA.IG.28 1.000% 06/20/2022 DD 03/20/17	73,000,000.000	1,430,234.25	1,628,995.00	198,760.75
FXPF30010002 99QADG847	CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	100,000.000	0.00	-205.42	-205.42



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QADNS57	TRS FL UL IBXHY INDEX R US0003M 2020 MAR 20	300,000.000	0.00	10.72	10.72
FXPF30010002 99QADP383	TRS EL IBXLLTR INDEX R US0003M 2018 MAR 20	100,000.000	0.00	0.91	0.91
FXPF30010002 AAF212C8U	AUST 10Y BOND FUTURE (SFE) EXP MAR 18	1.000	0.00	-639.26	-639.26
FXPF30010002 EDF306C8S	EURO-BUND FUTURE (EUX) EXP MAR 18	-2.000	0.00	4,190.79	4,190.79
FXPF30010002 EX9QF2LQ7	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 MAR 21	6,100,000.000	0.01	-158,438.21	-158,438.22
FXPF30010002 EX9QF2W69	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 1.00% 2023 MAR 21	5,400,000.000	24,747.27	-24,726.12	-49,473.39
FXPF30010002 EX9QFDR12	CCP_IFL P UK RPI ALL ITEMS NSA PAY 3.585% 2046 OCT 15 LCH	100,000.000	0.01	4,964.70	4,964.69
FXPF30010002 EX9QFMS11	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 MAR 21	1,050,000.000	0.03	-112,547.76	-112,547.79
FXPF30010002 FJ9QCT5X4	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	309,000,000.000	-78,636.56	-135,594.72	-56,958.16
FXPF30010002 FJ9QEX604	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	60,000,000.000	-29,747.48	-53,257.36	-23,509.88
FXPF30010002 FJ9QF30B1	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.30% 2028 MAR 20	608,100,000.000	9,309.52	23,087.02	13,777.50
FXPF30010002 FJ9QF41H5	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2022 DEC 20	10,000,000.000	2,533.43	2,401.44	-131.99
FXPF30010002 FJ9QFPSV8	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.45% 2029 MAR 20	230,000,000.000	0.03	-4,306.63	-4,306.66
FXPF30010002 FJ9QFQ6X6	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.42% 2029 MAR 25	30,000,000.000	0.01	397.65	397.64
FXPF30010002 FJBF2JW91	JAPAN TREASURY DISCOUNT BILL 0.000% 02/05/2018	166,600,000.000	1,468,468.30	1,479,483.45	11,015.15
FXPF30010002 FJBF92QZ0	JAPAN TREASURY DISCOUNT BILL 0.000% 02/13/2018	158,400,000.000	1,396,298.22	1,406,772.01	10,473.79
FXPF30010002 FLBP0S1C3	INDONESIA GOVERNMENT INTE 144A 2.875% 07/08/2021	500,000.000	550,118.05	652,838.94	102,720.89
FXPF30010002 KS6148784	REPUBLIC OF SOUTH AFRICA GOVER 10.500% 12/21/2026	1,600,000.000	129,003.88	144,348.95	15,345.07
FXPF30010002 KS9QF7Y03	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.25% 2023 MAR 22	23,200,000.000	323.40	68,258.09	67,934.69
FXPF30010002 LABDT5B01	ARGENTINA TREASURY BILL 0.000% 06/15/2018	7,200,000.000	351,795.95	342,125.06	-9,670.89
FXPF30010002 LABF116H4	ARGENTINA POM POLITICA MONETAR VAR RT 06/21/2020	7,600,000.000	481,592.72	431,978.75	-49,613.97
FXPF30010002 LB9QF52H1	CCP_ZCS. P BRL-CDI 1D CME REC 9.65% 2025 JAN 02	8,300,000.000	0.01	-37,358.03	-37,358.04
FXPF30010002 LB9QF7C94	CCP_ZCS. P BRL-CDI 1D CME REC 10.23% 2025 JAN 02	6,600,000.000	0.00	6,279.46	6,279.46
FXPF30010002 LB9QF7VE2	CCP_ZCS. P BRL-CDI 1D CME REC 10.20% 2025 JAN 02	6,200,000.000	0.00	3,584.94	3,584.94
FXPF30010002 LB9QFQNF6	CCP_ZCS. P BRL-CDI 1D CME REC 10.30% 2025 JAN 02	5,000,000.000	27,366.31	8,535.69	-18,830.62
FXPF30010002 LC9QF7US0	IRS P CLP-CLICP-BLOOMBERG 6M R 3.81% 2024 NOV 14	1,000,000,000.000	0.00	-8,483.35	-8,483.35
FXPF30010002 LM9QDSZS9	CCP IRS P TI28D R 5.610% CME 2021 JUL 07	1,900,000.000	-1,500.02	-6,831.68	-5,331.66
FXPF30010002 LM9QE7Q62	CCP IRS P TIE28D 100BPS R 6.08 6.080% R 10 CME	4,000,000.000	0.00	-23,268.16	-23,268.16
FXPF30010002 LM9QE9X52	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.93% 2023 AUG 04	7,500,000.000	-35,493.07	-34,188.59	1,304.48
FXPF30010002 LM9QE9YK8	CCP_IRS. P MXN-TIIE-BANXICO 28 5.935% 94% 2023 AUG 04	7,500,000.000	-35,297.70	-34,012.87	1,284.83
FXPF30010002 LM9QF3C32	CCP_IRS. P MXN-TIIE-BANXICO 28 7.380% 38% 2037 AUG 14	56,200,000.000	5,281.83	-236,071.54	-241,353.37
FXPF30010002 LM9QF56E0	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.35% 2027 SEP 30	14,600,000.000	0.00	-32,217.87	-32,217.87
FXPF30010002 LM9QFPXD8	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.73% 2027 FEB 25	10,000,000.000	0.00	-7,716.23	-7,716.23
FXPF30010002 LM9QFPZW4	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.74% 2027 FEB 22	3,400,000.000	3,185.83	-2,504.76	-5,690.59
FXPF30010002 NA9QCWFF5	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	400,000.000	-6,182.04	902.76	7,084.80
FXPF30010002 NA9QD9D00	CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	400,000.000	-2,842.32	5,491.81	8,334.13



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FXPF30010002	NA9QDVXW9 CDS SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	500,000.000	-27,921.04	1,005.53	28,926.57
FXPF30010002	NA9QE3428 CDS SP UL BHP BILLITON LIMITE R 100BPS 2021 JUN 20	300,000.000	68.77	7,002.76	6,933.99
FXPF30010002	NA9QE6XP8 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	5,000,000.000	210,014.81	252,182.85	42,168.04
FXPF30010002	NA9QEH724 CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,200,000.000	-13,811.70	5,210.39	19,022.09
FXPF30010002	NA9QEHWD2 CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,200,000.000	-13,811.70	5,210.39	19,022.09
FXPF30010002	NA9QEJAV2 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	1,600,000.000	-6,466.15	1,517.41	7,983.56
FXPF30010002	NA9QEJG20 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	1,400,000.000	-6,067.99	887.18	6,955.17
FXPF30010002	NA9QEWKU4 CDX SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	500,000.000	-113,727.00	-73,159.45	40,567.55
FXPF30010002	NA9QEXC15 CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	100,000.000	-2,196.88	182.28	2,379.16
FXPF30010002	NA9QEY8H3 CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000.000	-4,393.76	364.56	4,758.32
FXPF30010002	NA9QEYB48 CDX SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	600,000.000	-34,128.34	-70,071.17	-35,942.83
FXPF30010002	NA9QF4268 CCP_CD. SP UL CDX.NA.IG.29_V1 1.000% 00BPS 2022 DEC 20	4,400,000.000	98,401.78	104,882.80	6,481.02
FXPF30010002	NA9QF5679 CXT SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20	100,000.000	16,219.44	17,050.02	830.58
FXPF30010002	NA9QF5FM6 CDS SP UL REPUBLIC OF INDONES R 100BPS 2022 DEC 20	100,000.000	0.00	675.37	675.37
FXPF30010002	NA9QF5VE6 CCP_CDS. SP UL THE SHERWIN-WIL REC 100BPS 2022 DEC 20	400,000.000	6,145.09	8,069.60	1,924.51
FXPF30010002	NA9QF6J73 CCP_CD. SP UL CDX.NA.HY.29_V1 5.000% 00BPS 2022 DEC 20	3,400,000.000	274,873.54	281,673.00	6,799.46
FXPF30010002	NA9QFASL3 CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000.000	0.00	-11,094.02	-11,094.02
FXPF30010002	NA9QFBBN5 CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2021 JUN 20	700,000.000	-14,214.28	7,661.63	21,875.91
FXPF30010002	NA9QFD1S1 CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	300,000.000	0.00	-33,282.06	-33,282.06
FXPF30010002	NA9QFDED0 CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	250,000.000	31,707.76	40,086.71	8,378.95
FXPF30010002	NA9QFDTV4 CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	150,000.000	19,024.66	24,052.02	5,027.36
FXPF30010002	NA9QFEJT8 CCP_CDS. BP UL BARRICK GOLD CO PAY 100BPS 2020 DEC 20	200,000.000	742.30	-4,342.40	-5,084.70
FXPF30010002	NA9QFEN55 CCP_CDS. SP UL PRUDENTIAL FINA REC 100BPS 2020 SEP 20	1,200,000.000	21,765.77	24,697.20	2,931.43
FXPF30010002	NA9QFENG1 CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	3,300,000.000	58,169.43	70,174.50	12,005.07
FXPF30010002	NA9QFENS5 CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2023 MAR 20	500,000.000	2,834.11	7,872.50	5,038.39
FXPF30010002	NA9QFHW17 CDX SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	700,000.000	-39,804.45	-166,429.96	-126,625.51
FXPF30010002	NA9QFL3G7 CDS SP UL REPUBLIC OF THE PHI R 100BPS 2021 DEC 20	500,000.000	970.80	10,302.26	9,331.46
FXPF30010002	NA9QFPDZ5 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2020 JUN 21	9,600,000.000	186,455.79	202,774.18	16,318.39
FXPF30010002	NA9QFRAA9 CCP_CD. BP UL CDX-EMS27V1-5Y PAY 100BPS 2022 JUN 20	97,000.000	2,721.94	171.40	-2,550.54
FXPF30010002	NA9QFS927 CCP_CDS. SP UL MORGAN STANLEY REC 100BPS 2022 JUN 20	500,000.000	8,739.22	11,437.50	2,698.28
FXPF30010002	NA9QFTJ40 CCP_CDS. SP UL THE GOLDMAN SAC REC 100BPS 2020 SEP 20	1,100,000.000	18,385.29	20,084.90	1,699.61
FXPF30010002	NA9QFTRN9 CCP_CDS. SP UL THE GOLDMAN SAC REC 100BPS 2021 DEC 20	400,000.000	7,069.15	8,739.60	1,670.45
FXPF30010002	NA9QFVS29 CDX SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	100,000.000	0.00	-205.42	-205.42
FXPF30010002	NA9QFXPG7 CCP_IFS._P CPURNSA US CPI URBA REC 1.27% 2020 SEP 30	250,000.000	6,201.01	6,072.30	-128.71
FXPF30010002	NA9QFXWJ3 CDS SP UL SPRINGLEAF FINANCE R 500BPS 2022 JUN 20	100,000.000	9,446.72	9,978.54	531.82
FXPF30010002	NA9QFY0R8 CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.00% 2023 JUL 12	1,000,000.000	6,871.83	14,183.36	7,311.53



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FXP ALL MANAGER ACCOUNTS

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FXPF30010002 NA9QFY0U1	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.00% 2019 DEC 20	36,900,000.000	0.02	47,173.33	47,173.31
FXPF30010002 XX9QF2RQ0	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.00% 2028 MAR 21	4,400,000.000	2,527.99	-36,940.21	-39,468.20
FXPF30010002 XX9QF2VY8	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.50% 2023 MAR 21	2,100,000.000	22,151.51	16,850.39	-5,301.12
FXPF30010002 XX9QF4NC1	CCP_CDX. BP UL ITRAXX_EUROPE_2 PAY 100BPS 2022 DEC 20	3,200,000.000	0.04	-104,329.35	-104,329.39
FXPF30010002 XX9QF6JW7	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.00% 2028 JUN 20	800,000.000	0.01	-1,616.44	-1,616.45
FXPF30010002 XX9QFDS36	CDS SP UL BANCO SANTANDER S. R 100BPS 2019 DEC 20	200,000.000	1,035.82	4,082.60	3,046.78
FXPF30010002 XX9QFHD09	CCP_CDS. SP UL VIRGIN MEDIA FI REC 500BPS 2019 MAR 20	700,000.000	59,676.15	48,479.30	-11,196.85
FXPF30010002 XX9QFM7B1	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21	400,000.000	7,915.00	1,890.04	-6,024.96
FXPF80010802 99VVBFC1C8	CLASS 1 A USD SERIES 1	25,034.125	52,604,774.00	57,989,800.00	5,385,026.00
FXPF30010002 99F1689OE	90DAY EURODOLLAR FUTURE MAR 18 PUT MAR 18 098.250 ED 03/19/18	138.000	14,002.26	18,112.50	4,110.24
FXPF30010002 99QAC09TS	IRS P USD 30Y 10BPS R 2.9325% PUT AUG 18 002.933 ED 081318	600,000.000	36,760.14	7,091.21	-29,668.93
FXPF30010002 99QAC19UU	IRS P USD 30Y 87BPS R 3.16% PUT SEP 18 003.160 ED 09/14/18	1,000,000.000	47,443.92	6,698.62	-40,745.30
FXPF30010002 99QAC19UW	IRS P USD 30Y 90BPS R 3.16% PUT SEP 18 003.160 ED 091418	1,200,000.000	56,932.70	8,038.34	-48,894.36
FXPF30010002 99QAC19UZ	IRS R US0003M P 3.185% 9/19/48 PUT SEP 18 003.185 ED 091718	2,100,000.000	96,790.11	13,212.80	-83,577.31
FXPF30010002 99QAC29UC	IRS P USD 30Y_93BPS R 3.18% PUT SEP 18 03.18 ED 09/17/18	3,700,000.000	171,656.02	23,654.51	-148,001.51
FXPF30010002 99QAC59NC	IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919	1,700,000.000	87,761.80	20,359.20	-67,402.60
FXPF30010002 99QAC59OK	IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819	1,600,000.000	87,719.42	22,664.80	-65,054.62
FXPF30010002 99QAC99TE	IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619	2,600,000.000	287,454.96	138,463.00	-148,991.96
FXPF30010002 99QAC99TH	CDX P USD 30Y 100BPS R 2.69% PUT AUG 19 002.690 ED 082619	1,400,000.000	157,673.74	77,185.36	-80,488.38
FXPF30010002 99QAC99TJ	IRS P USD 30 YR 100BPS 2.69% PUT AUG 19 002.690 ED 082619	1,300,000.000	146,411.33	71,672.12	-74,739.21
FXPF30010002 99QAC99TN	IRS P USD 30Y R 100BPS 2.66% PUT AUG 19 002.660 ED 082619	2,700,000.000	312,588.99	156,714.75	-155,874.24
FXPF30010002 99QAC99TP	IRS P USD 30Y R 100BPS 2.646% PUT AUG 19 002.646 ED 082819	2,700,000.000	316,616.31	160,485.84	-156,130.47
FXPF30010002 99QADC9WL	CCP IRS P US0006M R 2.9% PUT NOV 19 002.900 ED 11/07/19	1,200,000.000	114,788.16	49,960.68	-64,827.48
FXPF30010002 99QADC9XV	IRS P US0006M 3.63% PUT DEC 19 003.630 ED 12/16/19	400,000.000	19,037.00	4,726.08	-14,310.92
FXPF30010002 99QADF9OQ	IRS R 3.1000 P US0003M PUT MAR 19 003.100 ED 03/08/19	500,000.000	33,750.00	7,882.74	-25,867.26
FXPF30010002 99QADG9PK	IRS R 3.12000 P US0003M PUT APR 18 003.120 ED 04/17/18	1,500,000.000	34,750.00	2,420.19	-32,329.81
FXPF30010002 99QADG9PL	IRS R 3.1200 P US0003M PUT APR 18 003.120 ED 04/17/18	800,000.000	18,133.33	1,290.77	-16,842.56
FXPF30010002 99QADM9UJ	IRS R 3.25% P LIBOR 3M 092049 PUT SEP 19 003.2575 ED 091819	600,000.000	18,200.00	11,947.98	-6,252.02
FXPF30010002 99QADM9UK	IRS R 3.25% P LIBOR 3M 9/20/49 PUT SEP 19 003.257 ED 091819	400,000.000	12,400.00	7,965.32	-4,434.68
FXPF30010002 99QADM9UQ	IRS USD R 3.25750% P LIBOR 3M PUT SEP 19 003.2575 ED 091819	800,000.000	23,840.00	15,930.64	-7,909.36
FXPF30010002 99QADP9KR	IRS R 2% P LIBOR 3M 11/29/20 CALL NOV 18 002.000 ED 112718	16,200,000.000	39,789.48	24,254.64	-15,534.84
FXPF30010002 99QADP9XJ	IRS R 2.93% P US0003M PUT DEC 19 002.930 ED 120919	1,200,000.000	55,200.00	49,135.20	-6,064.80
FXPF30010002 EX9QFN9NL	IRS P GBP LIB 6M 1.55% PUT FEB 18 001.550 ED 022118	800,000.000	5,411.55	85.39	-5,326.16
FXPF30010002 EX9QFP9OA	CCP IRS P GB0003M R 1.47% PUT MAR 18 001.470 ED 030118	900,000.000	5,985.58	284.65	-5,700.93
FXPF30010002 NA9QF89LA	IRS P US0003M R 2.00% CALL DEC 18 002.000 ED 120418	4,300,000.000	9,052.63	6,656.53	-2,396.10
FXPF30010002 NA9QF99XB	IRS P US0003M R 2.945% 12/11/4 PUT DEC 19 002.945 ED 120919	800,000.000	38,400.00	31,932.64	-6,467.36



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FXPF30010002	NA9QF99XC IRS P US0003M R 2.945% 121349 PUT DEC 19 002.945 ED 121119	300,000.000	14,160.00	12,015.30	-2,144.70
FXPF30010002	NA9QF99XD IRS P US0003M R 2.9425% 121649 PUT DEC 19 002.9425 ED 121219	300,000.000	14,400.00	12,086.85	-2,313.15
FXPF30010002	999JPMUS3 SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	-10,000.000	-10,000.00	-10,000.00	0.00
FXPF30010002	999MYCUS8 SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08	-30,000.000	-30,000.00	-30,000.00	0.00
FXPF30010002	99QAC1WX0 CCP CDS_SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20	-33,850,000.000	0.00	0.00	0.00
FXPF30010002	99QAC6QF5 CCP_CD X SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	-1,050,000.000	0.04	0.00	-0.04
FXPF30010002	99QADASJ5 CCP SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	-2,050,000.000	-0.01	0.00	0.01
FXPF30010002	99QADF5A8 CCP_CD X SP UL CDX.NA.IG.28 R 100BPS 2022 JUN 20	-73,000,000.000	-0.17	0.00	0.17
FXPF30010002	99QADG839 CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	-100,000.000	-2,952.69	0.00	2,952.69
FXPF30010002	99QADNS65 TRS_EL UL IBOXHY INDEX R US0003M 2020 MAR 20	-300,000.000	0.00	0.00	0.00
FXPF30010002	99QADP375 TRS_FL IBXXLLTR INDEX R US0003M 2018 MAR 20	-100,000.000	0.00	0.00	0.00
FXPF30010002	EX9QF2LS3 CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 MAR 21	-6,100,000.000	-117,522.85	0.00	117,522.85
FXPF30010002	EX9QF2W77 CCP_IRS_P GBP-LIBOR-BBA 6M CM REC 1.00% 2023 MAR 21	-5,400,000.000	-30,109.62	0.00	30,109.62
FXPF30010002	EX9QFDR04 CCP IFL P UK RPI ALL ITEMS NSA R 3.585% 2046 OCT 15 LCH	-100,000.000	-275.30	0.00	275.30
FXPF30010002	EX9QFMS29 CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 MAR 21	-1,050,000.000	-72,154.16	0.00	72,154.16
FXPF30010002	FJ9QCT5Y2 CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	-309,000,000.000	-70,040.73	0.00	70,040.73
FXPF30010002	FJ9QEX620 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	-60,000,000.000	-28,389.54	0.00	28,389.54
FXPF30010002	FJ9QF30D7 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 0.30% 2028 MAR 20	-608,100,000.000	-0.07	0.00	0.07
FXPF30010002	FJ9QF41L6 CDX_SP UL ITRAXX JAPAN SERIES R 100BPS 2022 DEC 20	-10,000,000.000	0.00	0.00	0.00
FXPF30010002	FJ9QFPS14 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 0.45% 2029 MAR 20	-230,000,000.000	-9,015.69	0.00	9,015.69
FXPF30010002	FJ9QFQ6Z1 CCP_IRS_R JPY-LIBOR-BBA 6M CM PAY 0.42% 2029 MAR 25	-30,000,000.000	-280.07	0.00	280.07
FXPF30010002	KS9QF7Y11 CCP_IRS_P ZAR-JIBAR-SAFEX 3M REC 8.25% 2023 MAR 22	-23,200,000.000	0.00	0.00	0.00
FXPF30010002	LB9QF52J7 CCP_ZCS_P BRL-CDI 1D CME REC 9.65% 2025 JAN 02	-8,300,000.000	-27,856.17	0.00	27,856.17
FXPF30010002	LB9QF7DA0 CCP_ZCS_P BRL-CDI 1D CME REC 10.23% 2025 JAN 02	-6,600,000.000	0.00	0.00	0.00
FXPF30010002	LB9QF7VF9 CCP_ZCS_P BRL-CDI 1D CME REC 10.20% 2025 JAN 02	-6,200,000.000	0.00	0.00	0.00
FXPF30010002	LB9QFQNG4 CCP_ZCS_P BRL-CDI 1D CME REC 10.30% 2025 JAN 02	-5,000,000.000	-0.01	0.00	0.01
FXPF30010002	LC9QF7UT8 IRS_P CLP-CLICP-BLOOMBERG 6M R 3.81% 2024 NOV 14	-1,000,000,000.000	0.00	0.00	0.00
FXPF30010002	LM9QDSZT7 CCP_IRS P TI28D R 5.610% CME VAR RATE 07/07/2021	-1,900,000.000	-4,182.43	0.00	4,182.43
FXPF30010002	LM9QE7Q54 CCP_IRS P TIE28D R 6.08% VAR RT R 10 CME	-4,000,000.000	-19,525.44	0.00	19,525.44
FXPF30010002	LM9QE9X60 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 5.93% 2023 AUG 04	-7,500,000.000	-14,455.70	0.00	14,455.70
FXPF30010002	LM9QE9YM4 CCP_IRS_P MXN-TIIE-BANXICO 28 VAR RT 94% 2023 AUG 04	-7,500,000.000	-14,381.62	0.00	14,381.62
FXPF30010002	LM9QF3C40 CCP_IRS_P MXN-TIIE-BANXICO 28 VAR RT 38% 2037 AUG 14	-56,200,000.000	-54,211.62	0.00	54,211.62
FXPF30010002	LM9QF56F7 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.35% 2027 SEP 30	-14,600,000.000	-7,996.27	0.00	7,996.27
FXPF30010002	LM9QFPZX2 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.74% 2027 FEB 22	-3,400,000.000	0.00	0.00	0.00
FXPF30010002	LM9QFSTT2 CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.73% 2027 FEB 25	-10,000,000.000	-6,774.15	0.00	6,774.15
FXPF30010002	NA9QCWFG3 CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	-400,000.000	0.00	0.00	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 NA9QD9D34	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	-400,000.000	0.00	0.00	0.00
FXPF30010002 NA9QDVXY5	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2019 SEP 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QE3436	CDS_SP UL BHP BILLITON LIMITE R 100BPS 2021 JUN 20	-300,000.000	0.00	0.00	0.00
FXPF30010002 NA9QE6XS2	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	-5,000,000.000	-8,870.16	0.00	8,870.16
FXPF30010002 NA9QEH732	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	-1,200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEHWF7	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	-1,200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEJAY6	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	-1,600,000.000	-6,205.39	0.00	6,205.39
FXPF30010002 NA9QEJG79	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	-1,400,000.000	-5,777.72	0.00	5,777.72
FXPF30010002 NA9QEWKV2	CDX_SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEXC23	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEY8J9	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	-200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QEYB55	CDX_SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	-600,000.000	0.00	0.00	0.00
FXPF30010002 NA9QF4276	CCP_CDX._SP UL CDX.NA.IG.29_V1 REC 100BPS 2022 DEC 20	-4,400,000.000	-0.02	0.00	0.02
FXPF30010002 NA9QF5695	CXT_SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20	-100,000.000	0.00	0.00	0.00
FXPF30010002 NA9QF5FN4	CDS_SP UL REPUBLIC OF INDONES R 100BPS 2022 DEC 20	-100,000.000	-57.30	0.00	57.30
FXPF30010002 NA9QF5VG1	CCP_CDS._SP UL THE SHERWIN-WIL REC 100BPS 2022 DEC 20	-400,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QF6J81	CCP_CDX._SP UL CDX.NA.HY.29_V1 REC 500BPS 2022 DEC 20	-3,400,000.000	-0.13	0.00	0.13
FXPF30010002 NA9QFASM1	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	-100,000.000	-10,387.90	0.00	10,387.90
FXPF30010002 NA9QFBBQ8	CDS_SP UL REPUBLIC OF COLOMBI R 100BPS 2021 JUN 20	-700,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFD1T9	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	-300,000.000	-30,975.45	0.00	30,975.45
FXPF30010002 NA9QFDEF5	CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	-250,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFDTW2	CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	-150,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFEJX9	CCP_CDS._BP UL BARRICK GOLD CO PAY 100BPS 2020 DEC 20	-200,000.000	-2,229.88	0.00	2,229.88
FXPF30010002 NA9QFEN63	CCP_CDS._SP UL PRUDENTIAL FINA REC 100BPS 2020 SEP 20	-1,200,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFENK2	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	-3,300,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFENT3	CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2023 MAR 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFHW25	CDX_SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	-700,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFL3H5	CDS_SP UL REPUBLIC OF THE PHI R 100BPS 2021 DEC 20	-500,000.000	0.00	0.00	0.00
FXPF30010002 NA9QFPD02	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2020 JUN 21	-9,600,000.000	-0.02	0.00	0.02
FXPF30010002 NA9QFRAB7	CCP_CDX._BP UL CDX-EMS27V1-5Y PAY 100BPS 2022 JUN 20	-97,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFS935	CCP_CDS._SP UL MORGAN STANLEY REC 100BPS 2022 JUN 20	-500,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFTJ57	CCP_CDS._SP UL THE GOLDMAN SAC REC 100BPS 2020 SEP 20	-1,100,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFTRP4	CCP_CDS._SP UL THE GOLDMAN SAC REC 100BPS 2021 DEC 20	-400,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFVS37	CDX_SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	-100,000.000	-2,835.27	0.00	2,835.27
FXPF30010002 NA9QFXPK8	CCP_IFS. P CPURNSA US CPI URBA REC 1.27% 2020 SEP 30	-250,000.000	-0.01	0.00	0.01
FXPF30010002 NA9QFXWN4	CDS_SP UL SPRINGLEAF FINANCE R 500BPS 2022 JUN 20	-100,000.000	0.00	0.00	0.00



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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002	NA9QFY0T4 CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.00% 2023 JUL 12	-1,000,000.000	-0.01	0.00	0.01
FXPF30010002	NA9QFY0W7 CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.00% 2019 DEC 20	-36,900,000.000	-40,351.05	0.00	40,351.05
FXPF30010002	XX9QF2RR8 CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.00% 2028 MAR 21	-4,400,000.000	-13,505.75	0.00	13,505.75
FXPF30010002	XX9QF2VZ5 CCP_IRS_P EUR-EURIBOR-REUTERS REC 0.50% 2023 MAR 21	-2,100,000.000	-0.01	0.00	0.01
FXPF30010002	XX9QF4ND9 CCP_CDX_BP UL ITRAXX_EUROPE_2 PAY 100BPS 2022 DEC 20	-3,200,000.000	-103,176.09	0.00	103,176.09
FXPF30010002	XX9QF6JX5 CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.00% 2028 JUN 20	-800,000.000	-2,785.37	0.00	2,785.37
FXPF30010002	XX9QFDS44 CDS_SP UL BANCO SANTANDER S. R 100BPS 2019 DEC 20	-200,000.000	0.00	0.00	0.00
FXPF30010002	XX9QFHD17 CCP_CDS_SP UL VIRGIN MEDIA FI REC 500BPS 2019 MAR 20	-700,000.000	0.00	0.00	0.00
FXPF30010002	XX9QFM7D7 CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21	-400,000.000	-2,627.49	0.00	2,627.49
FXPF30010002	99F1389AC US 10YR TREAS NTS FUT MAR 18 CALL FEB 18 126.000 ED 012618	-12.000	-1,856.52	-562.50	1,294.02
FXPF30010002	99F1389AD US 10 YR TREAS NTS FUT MAR 18 CALL FEB 18 125.500 ED 012618	-6.000	-1,115.76	-468.75	647.01
FXPF30010002	99F1389BW US 10 YR TREAS NTS FUT MAR 18 CALL MAR 18 126.500 ED 2/23/18	-10.000	-2,484.60	-937.50	1,547.10
FXPF30010002	99F1389NT US 10 YR TREAS NTS FUT MAR 18 PUT MAR 18 122.500 ED 02/23/18	-10.000	-1,859.60	-1,875.00	-15.40
FXPF30010002	99F1399MT US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 123.000 ED 01/26/18	-12.000	-2,606.52	-1,500.00	1,106.52
FXPF30010002	99F1399MU US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 122.500 ED 01/26/18	-6.000	-1,115.76	-375.00	740.76
FXPF30010002	99F1679CQ 90DAY EURODOLLAR FUTURE MAR 18 CALL MAR 18 098.75 ED 03/19/18	-138.000	-16,059.47	-862.50	15,196.97
FXPF30010002	99QABG9OD INF FLR CPURNSA 215.949 PUT MAR 20 002.15949 ED 031220	-4,500,000.000	-222.21	-47.70	174.51
FXPF30010002	99QABM9VE INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	-3,400,000.000	-369.27	-75.17	294.10
FXPF30010002	99QAC09TR IRS P USD 5Y 23BPS R 2.9% PUT AUG 18 002.900 ED 081318	-2,600,000.000	-30,080.02	-3,082.35	26,997.67
FXPF30010002	99QAC19UV IRS P USD 5Y 20BPS R 3% 091823 PUT SEP 18 003.000 ED 09/14/18	-4,400,000.000	-48,320.32	-4,897.02	43,423.30
FXPF30010002	99QAC19UX IRS P USD 5Y_20BPS R 3% PUT SEP 18 003.000 ED 091418	-5,100,000.000	-56,007.64	-5,676.10	50,331.54
FXPF30010002	99QAC19UY IRS P USD 5Y 21BPS R 3% 091923 PUT SEP 18 003.000 ED 09/17/18	-25,650,000.000	-283,068.27	-29,221.25	253,847.02
FXPF30010002	99QAC59ND IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919	-8,700,000.000	-123,042.19	-25,484.04	97,558.15
FXPF30010002	99QAC59OM IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19	-8,000,000.000	-111,598.88	-23,386.40	88,212.48
FXPF30010002	99QAC99TD IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619	-20,000,000.000	-535,105.80	-253,212.00	281,893.80
FXPF30010002	99QAC99TK IRS P USD 5Y 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	-6,500,000.000	-173,912.70	-82,293.90	91,618.80
FXPF30010002	99QAC99TM IRS P USD 5Y R 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	-27,200,000.000	-727,757.76	-344,368.32	383,389.44
FXPF30010002	99QADC9WK CCP IRS P US0006M R 2.75% PUT NOV 19 002.750 ED 11/07/19	-6,000,000.000	-144,029.40	-56,823.00	87,206.40
FXPF30010002	99QADC9XU IRS P US0006M 3.75% PUT DEC 19 003.750 ED 12/16/19	-1,900,000.000	-20,318.60	-3,703.10	16,615.50
FXPF30010002	99QADF9NC IRS R 2.98 P US0003M 02/23/23 PUT FEB 18 002.980 ED 02/21/18	-1,000,000.000	-5,550.00	-3.37	5,546.63
FXPF30010002	99QADF9OA IRS R 3.00 P US0003M 03/05/23 PUT MAR 18 003.000 ED 03/01/18	-1,200,000.000	-6,912.00	-8.38	6,903.62
FXPF30010002	99QADF9OP IRS R 2.9700 P US0003M PUT MAR 19 002.970 ED 03/08/19	-2,200,000.000	-34,137.93	-7,031.86	27,106.07
FXPF30010002	99QADG9PJ IRS R 2.9000 P US0003M PUT APR 18 002.900 ED 04/17/18	-3,200,000.000	-34,728.68	-3,344.29	31,384.39
FXPF30010002	99QADG9PM CME IRS P US0003M R 2.9% PUT APR 18 002.900 ED 04/17/18	-1,700,000.000	-18,976.74	-1,975.91	17,000.83
FXPF30010002	99QADM9ND CDX_SP CDX.NA.IG.29 5Y 122022 PUT FEB 18 000.750 ED 022118	-1,300,000.000	-1,729.00	-3.82	1,725.18
FXPF30010002	99QADM9NL CDX_SP CDX.NA.IG.29 5Y 122022 PUT FEB 18 000.750 ED 022118	-1,300,000.000	-1,729.00	-3.82	1,725.18



Schedule of Investments at End of Plan Year at Revalued Cost

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FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF30010002 99QADM9UH	IRS R 2.94% P LIBOR 3M 9/20/24 PUT SEP 19 002.940 ED 091819	-2,600,000.000	-18,341.09	-16,303.82	2,037.27
FXPF30010002 99QADM9UM	IRS R 2.94% P LIBOR 3M PUT SEP 19 002.940 ED 09/18/19	-1,700,000.000	-12,354.65	-10,660.19	1,694.46
FXPF30010002 99QADM9UP	IRS R 2.94% P LIBOR 3M PUT SEP 19 002.940 ED 091819	-3,400,000.000	-24,116.28	-21,320.38	2,795.90
FXPF30010002 99QADP9KQ	IRS R 2.2% P LIBOR 3M 11/29/28 CALL NOV 18 002.200 ED 112718	-1,100,000.000	-13,948.00	-10,354.63	3,593.37
FXPF30010002 99QADP9KS	IRS R 2.21 P US0003M 11/29/28 CALL NOV 18 002.210 ED 112718	-1,100,000.000	-14,300.00	-10,634.25	3,665.75
FXPF30010002 99QADP9XH	IRS R 2.75% P LIBOR 3M PUT DEC 19 002.750 ED 120919	-5,300,000.000	-55,650.00	-52,490.67	3,159.33
FXPF30010002 EDF3069BP	EURO-BUND FUTURE MAR 18 CALL MAR 18 165.500 ED 2/23/18	-12.000	0.00	-1,008.67	-1,008.67
FXPF30010002 EDF3069NL	EURO-BUND FUTURE MAR 18 PUT MAR 18 161.500 ED 02/23/18	-12.000	0.00	-13,256.83	-13,256.83
FXPF30010002 NA9QF89KB	IRS P US0003M R 2.18% CALL NOV 18 002.180 ED 112718	-1,100,000.000	-10,340.00	-9,813.65	526.35
FXPF30010002 NA9QF89LB	IRS P US0003M R 2.1725% CALL DEC 18 002.1725 ED 120418	-900,000.000	-9,000.00	-8,526.19	473.81
FXPF30010002 NA9QF99XA	IRS P US0003M R 2.75% 12/11/24 PUT DEC 19 002.750 ED 12/09/19	-3,500,000.000	-38,229.55	-34,663.65	3,565.90
FXPF30010002 NA9QF99XE	IRS P US0003M R 2.75% 12/16/24 PUT DEC 19 002.750 ED 121219	-1,300,000.000	-14,181.82	-12,189.83	1,991.99
FXPF30010002 NA9QF99XL	IRS P US0003M R 2.75% 12/13/24 PUT DEC 19 002.750 ED 121119	-1,300,000.000	-13,945.45	-12,169.17	1,776.28
FXPF30010002 NA9TV29AG	BRL/USD SPOT OPTION 2018 CALL JAN 18 003.400 ED 010918	-500,000.000	-2,835.00	-675.50	2,159.50
FXPF30010002 NA9VE09AM	MXN/USD SPOT OPTION 2018 CALL JAN 18 019.600 ED 011918	-800,000.000	-3,688.00	-11,694.40	-8,006.40
FXPF30010002 NA9VN99AB	RUB/USD SPOT OPTION 2018 CALL JAN 18 060.500 ED 011018	-500,000.000	-3,100.00	-87.00	3,013.00
FXPF30010002 NA9VN99AE	RUB/USD SPOT OPTION 2018 CALL JAN 18 060.080 ED 011918	-800,000.000	-3,280.00	-906.40	2,373.60
FXPF30010002 XX9TE29AA	USD/EUR SPOT OPTION 2018 CALL JAN 18 001.216 ED 012918	-600,000.000	-3,073.92	-2,160.00	913.92
TOTAL OTHER INVESTMENTS			204,190,343.23	210,441,651.60	6,251,308.37

COMMON/COLLECTIVE TRUST

FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	127.860	127.86	127.86	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,173.630	11,173.63	11,173.63	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	6,061,429.800	6,061,429.80	6,061,429.80	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,346,316.760	11,346,316.76	11,346,316.76	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,774,331.820	2,774,331.82	2,774,331.82	0.00
FXPF11010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	82,290.130	82,290.13	82,290.13	0.00
FXPF15010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.040	0.04	0.04	0.00
FXPF15010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	43,113.320	43,113.32	43,113.32	0.00
FXPF15010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	9,138,026.510	9,138,026.51	9,138,026.51	0.00
FXPF20010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.010	0.01	0.01	0.00
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	410,638.010	410,638.01	410,638.01	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	15,511.300	15,511.30	15,511.30	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	9,629,624.860	9,629,624.86	9,629,624.86	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,728,123.830	12,728,123.83	12,728,123.83	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,016,703.310	2,016,703.31	2,016,703.31	0.00



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2017 - 12/31/2017

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010802 99VVBHNY2	LOOMIS SAYLES SENIOR LOAN FUND	175,000,000.000	175,000,000.00	178,858,786.00	3,858,786.00
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	73,811,721.140	73,811,721.14	73,811,721.14	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,633,940.230	2,633,940.23	2,633,940.23	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	4,194.960	4,194.96	4,194.96	0.00
FXPF40010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	344.030	344.03	344.03	0.00
FXPF40010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	140.090	140.09	140.09	0.00
FXPF40010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	54,806.670	54,806.67	54,806.67	0.00
FXPF40011002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	755.530	755.53	755.53	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	17,323.510	17,323.51	17,323.51	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	2,829,279.480	282,871,196.29	409,611,766.00	126,740,569.71
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	25,016,294.370	25,016,294.37	25,016,294.37	0.00
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	45,827,419.300	651,111,272.86	879,631,604.28	228,520,331.42
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,127,173.370	2,127,173.37	2,127,173.37	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	242,090.720	242,090.72	242,090.72	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	402,405.280	402,405.28	402,405.28	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	15,955.26	-162,745.74
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	4,861.502	53,676,604.77	59,624,074.81	5,947,470.04
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	55,251,800.080	55,251,800.08	55,251,800.08	0.00
<u>TOTAL COMMON/COLLECTIVE TRUST</u>			<u>1,376,658,176.09</u>	<u>1,741,562,587.52</u>	<u>364,904,411.43</u>

REGISTERED INVESTMENT COMPANIES

FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	244,110.082	2,989,709.62	3,080,669.23	90,959.61
FXPF40012402 99VVBHQ45	LEONARD GREEN	7,971,329.120	8,018,135.12	7,971,329.12	-46,806.00
FXPF40012502 99VVBW37	K3 PRIVATE INVESTORS	12,117,099.000	10,077,603.00	12,117,099.00	2,039,496.00
FXPF40012602 99VVBW29	GLOBAL INFR PARTNERS III LP-B	13,429,014.000	13,402,539.00	13,429,014.00	26,475.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	20,618,738.583	246,482,765.72	285,775,716.76	39,292,951.04
FXPF50012202 99VVBGQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	58,567,054.590	55,000,000.00	58,567,054.59	3,567,054.59
FXPF80011102 99VVBWU9	AQR DELTA XN OFFSHORE FUND L P	122,504,868.000	115,000,000.00	122,504,868.00	7,504,868.00
FXPF80011302 99VBLRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	60,000.000	60,000,000.00	61,047,384.00	1,047,384.00
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>510,970,752.46</u>	<u>564,493,134.70</u>	<u>53,522,382.24</u>

GRAND TOTAL

	5,865,745.42 C
Reconciliation to the financial statements:	788,819,593.78 I
Amount from above	\$6,728,098,155
Foreign cash	(\$3,375,281)
	\$6,724,722,874

Schedule SB Attachment (Form 5500)—2017 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 Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 179,596,282	January 1, 2011	1	\$ 179,596,282
Shortfall	\$ (291,240,746)	January 1, 2013	3	\$ (101,062,817)
Shortfall	\$ 148,863,166	January 1, 2014	4	\$ 39,520,999
Shortfall	\$ 195,611,078	January 1, 2015	5	\$ 42,374,461
Shortfall	\$ 490,886,781	January 1, 2016	6	\$ 91,354,021
Shortfall	\$ 262,620,660	January 1, 2017	7	\$ 43,125,434

Schedule SB Attachment (Form 5500)—2017 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 assumed expenses payable from the trust from \$23,900,000 to \$27,000,000.

The assumption change did not reduce the funding shortfall; as such, approval of the Commissioner is not required.