

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;">2018</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</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 <u>FIRSTENERGY CORP. MASTER PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/01/1944</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>07/01/1944</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>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>34-1843785</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>330-384-5417</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>221100</u></td> </tr> </table>	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>	
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.	10/14/2019	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 (2018)
v. 171027

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 44832
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 15465 6a(2) 15073 6b 18520 6c 4663 6d 38256 6e 3348 6f 41604 6g 6h 215
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

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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan FIRSTENERGY CORP. MASTER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 FIRSTENERGY CORP.	D Employer Identification Number (EIN) 34-1843785

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

(a) Name of insurance carrier JOHN HANCOCK LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
01-0233346	65838	GAC 229	0	01/01/2018	12/31/2018

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

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

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

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

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

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

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

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

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

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier.....	6b	
c	Premiums due but unpaid at the end of the year.....	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. 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	409042
c	Additions: (1) Contributions deposited during the year	7c(1)	1000000
	(2) Dividends and credits	7c(2)	0
	(3) Interest credited during the year	7c(3)	112729
	(4) Transferred from separate account.....	7c(4)	
	(5) Other (specify below)	7c(5)	57253
	▶ OTHERS		
	(6) Total additions.....	7c(6)	1169982
d	Total of balance and additions (add lines 7b and 7c(6))	7d	1579024
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	927681
	(2) Administration charge made by carrier	7e(2)	20998
	(3) Transferred to separate account.....	7e(3)	
	(4) Other (specify below)	7e(4)	
	▶		
	(5) Total deductions.....	7e(5)	948679
f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	630345

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **Round off amounts to nearest dollar.**
▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

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

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>	
2 Assets:	
a Market value.....	2a <u>7951448523</u>
b Actuarial value	2b <u>7521794505</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants <u>24388</u> (2) Vested Funding Target <u>4307356303</u> (3) Total Funding Target <u>4307356303</u>
b For terminated vested participants	<u>4979</u> <u>411195852</u> <u>411195852</u>
c For active participants	<u>15465</u> <u>2466848286</u> <u>2625988252</u>
d Total	<u>44832</u> <u>7185400441</u> <u>7344540407</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate	5 <u>5.67 %</u>
6 Target normal cost	6 <u>191800285</u>

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

SIGN HERE	
<u>VLAD SACHELARIE</u>	<u>10/02/2019</u>
Signature of actuary	Date
<u>AON CONSULTING, INC.</u>	<u>17-07106</u>
Type or print name of actuary	Most recent enrollment number
<u>5005 ROCKSIDE ROAD SUITE 1000 INDEPENDENCE, OH 44131</u>	<u>216-525-5358</u>
Firm name	Telephone number (including area code)
<u></u>	
Address of the firm	

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

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	309492271
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	308151840
9 Amount remaining (line 7 minus line 8)	0	1340431
10 Interest on line 9 using prior year's actual return of <u>16.34</u> %	0	219026
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		1015728173
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>5.86</u> %		41463973
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		50352011
c Total available at beginning of current plan year to add to prefunding balance		1107544157
d Portion of (c) to be added to prefunding balance		1107544157
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	1109103614

Part III Funding Percentages

14 Funding target attainment percentage	14	87.31%
15 Adjusted funding target attainment percentage	15	87.31%
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	85.90%
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
02/01/2019	500000000	0			
Totals ▶			18(b)	500000000	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	470960021

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:

3.92%

2nd segment:

5.52%

3rd segment:

6.29%

☐ 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)

Prior regulation:

☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

Current regulation:

☐

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**

191800285

b Excess assets, if applicable, but not greater than line 31a**31b**

0

32 Amortization installments:

Outstanding Balance

Installment

a Net shortfall amortization installment.....

931849516

147857064

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**

339657349

Carryover balance

Prefunding balance

Total balance

35 Balances elected for use to offset funding requirement.....

0

294784429

294784429

36 Additional cash requirement (line 34 minus line 35).....**36**

44872920

37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....**37**

470960021

38 Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36)**38a**

426087101

b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances**38b**

294784429

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

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
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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)

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	2725641	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	2470529	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	1701926	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1643248	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1626516	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1374930	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)

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	1302848	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	1113826	Yes ☐ No ☒	Yes ☐ No ☐		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	1010155	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JOHN HANCOCK

04-1414660

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	947389	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 59 62 65	NONE	892388	Yes ☒ No ☐	Yes ☒ No ☐	0	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	724386	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

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	713279	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 65	NONE	587813	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	574319	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

LEGAL & GENERAL

20-8058531

(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	468979	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN

13-3640151

(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	336222	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PARAMETRIC PORTFOLIO ASSOCIATE

20-0292745

(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	297810	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)

BLACKROCK

94-6052285

(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	250725	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BARCLAY GLOBAL INVESTORS

94-3071854

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	225615	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FINDLEY DAVIES INC

34-1213174

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	151896	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 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	120478	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	90070	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	81660	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)

NORTHERN TRUST

36-6036794

(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	80637	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	10912	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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning **01/01/2018** and ending **12/31/2018**

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK ASWI FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 33-6371939-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 671856124
a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT		
b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-023	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 182270156
a Name of MTIA, CCT, PSA, or 103-12 IE: GENESIS EMERGING MARKET FUND		
b Name of sponsor of entity listed in (a): GENESIS ASSETS MANAGEMENT		
c EIN-PN 22-3163872-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15537
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE ACWI IMI LD		
b Name of sponsor of entity listed in (a): THE NORHTERN TRUST COMPANY		
c EIN-PN 45-6138589-039	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 310014589
a Name of MTIA, CCT, PSA, or 103-12 IE: PROPERTY INCOME FUND		
b Name of sponsor of entity listed in (a): UBS TRUMBULL		
c EIN-PN 80-0227394-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 146764362
a Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS SAYLES SENIOR LOAN FUND		
b Name of sponsor of entity listed in (a): LOOMIS SAYLES AND COMPANY		
c EIN-PN 82-0542784-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 179116986
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 INDEX FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 94-6589508-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23651233

a Name of MTIA, CCT, PSA, or 103-12 IE: AGT US LONG FIXED ACTIVE

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

c EIN-PN 27-2436452-007	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1078199971
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a Name of MTIA, CCT, PSA, or 103-12 IE: PARAMETRIC DEFENSIVE EQUITY FUND

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

c EIN-PN 32-0463932-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 97757261
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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
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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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
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	Asset and Liability Statement
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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	2651771	23293923
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	1250000000	500000000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	286679192	109261115
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	47069605	0
(2) U.S. Government securities	1c(2)	124564133	165658827
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	613408376	242641777
(B) All other.....	1c(3)(B)	813368883	406820176
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	19467384	7757564
(B) Common.....	1c(4)(B)	1199923942	1107343486
(5) Partnership/joint venture interests	1c(5)	545473268	781401395
(6) Real estate (other than employer real property).....	1c(6)	660001219	570893471
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1741562588	2689646219
(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)	564493135	688447456
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	226236907	206427562
(15) Other	1c(15)	166501663	162655010

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	8261402066	7662247981

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	4064533	6014542
i Acquisition indebtedness	1i		
j Other liabilities	1j	309551823	180405388
k Total liabilities (add all amounts in lines 1g through 1j)	1k	313616356	186419930

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	7947785710	7475828051
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	500000000	
(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)		500000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	224478	
(B) U.S. Government securities	2b(1)(B)	1095111	
(C) Corporate debt instruments	2b(1)(C)	67140296	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	7654258	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		76114143
(2) Dividends:			
(A) Preferred stock	2b(2)(A)	297488	
(B) Common stock	2b(2)(B)	16140896	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	16408073	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		32846457
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	6240699669	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	6497169854	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-256470185
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)	-14656764	
(B) Other	2b(5)(B)	14794502	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		137738

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-116536615
(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)		-68253417
c Other income.....	2c		21362496
d Total income. Add all income amounts in column (b) and enter total.....	2d		189200617

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	477805670	
(2) To insurance carriers for the provision of benefits	2e(2)	129131000	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		606936670
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)	2864	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	15201724	
(4) Other	2i(4)	39017018	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		54221606
j Total expenses. Add all expense amounts in column (b) and enter total	2j		661158276

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-471957659
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.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		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?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ 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 4163376. (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>2018</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
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): 42-1558009		
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 75
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) 2018 v. 171027		

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

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****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

b The corresponding number for the second preceding plan year

15a**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

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

16a**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: 36.0% Investment-Grade Debt: 32.0% High-Yield Debt: 0.0% 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, 2018 and 2017**

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, 2018 and 2017, 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, 2018, 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, 2018 and 2017, and for the year ended December 31, 2018, that the information provided to the Plan administrator by the Trustee is complete and accurate.

Disclaimer of Opinion

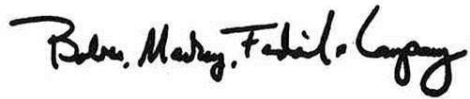
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2018, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2018, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2018, 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 14, 2019

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

	As of December 31,	
	2018	2017
Assets		
Cash and cash equivalents	\$ 23,293,923	\$ —
Investments held, at fair value	7,029,692,943	6,724,722,874
Employer contributions receivable	500,000,000	1,250,000,000
Due from broker for securities sold	92,312,284	266,056,681
Accrued interest and dividends receivable	16,948,831	20,622,511
Total assets	<u>7,662,247,981</u>	<u>8,261,402,066</u>
Liabilities		
Administrative expenses payable	6,014,542	4,064,533
Due to broker for securities purchased	180,405,388	309,551,823
Total liabilities	<u>186,419,930</u>	<u>313,616,356</u>
Net assets available for benefits	<u>\$ 7,475,828,051</u>	<u>\$ 7,947,785,710</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, 2018
<hr/>	
Additions:	
Contributions:	
Employer	\$ 500,000,000
Investment Income (Loss):	
Interest and dividends	108,960,600
Net depreciation in fair value of investments	(419,759,983)
Total investment loss	<u>(310,799,383)</u>
Total additions	<u>189,200,617</u>
<hr/>	
Deductions:	
Administrative expenses	54,221,606
Benefit payments	477,805,670
Annuity purchase	129,131,000
Total deductions	<u>661,158,276</u>
Net decrease in net assets available for benefits	(471,957,659)
Net assets available for benefits, beginning of year	<u>7,947,785,710</u>
Net assets available for benefits, end of year	<u><u>\$ 7,475,828,051</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,	
	2018	2017
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 5,373,602,019	\$ 5,167,198,594
Other participants	3,196,301,524	3,945,930,553
Total vested benefits	8,569,903,543	9,113,129,147
Nonvested benefits	171,941,511	226,138,896
Total actuarial present value of accumulated plan benefits	<u>\$ 8,741,845,054</u>	<u>\$ 9,339,268,043</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, 2018
Actuarial present value of accumulated plan benefits, beginning of year	<u>\$ 9,339,268,043</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	438,114,985
Change in discount period	338,947,222
Benefits paid	(606,936,670)
Change in assumptions	<u>(767,548,526)</u>
Net decrease in actuarial present value of accumulated plan benefits	<u>(597,422,989)</u>
Actuarial present value of accumulated plan benefits, end of year	<u><u>\$ 8,741,845,054</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, 2018 and 2017

The actuarial present value of accumulated plan benefits as of December 31, 2018 and 2017, 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, 2018 and 2017, 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-2018 for the 2018 mortality assumption and using projection scale MP-2017 for the 2017 mortality assumption.

Retirement Age

In 2018, active participants were assumed to retire at the following rates:

Rate at which participants retire at age indicated		
Age	Bargaining	Non-bargaining
55	0.040	0.045
56	0.040	0.045
57	0.060	0.045
58	0.060	0.080
59	0.100	0.125
60	0.170	0.170
61	0.180	0.215
62	0.275	0.220
63	0.200	0.185
64	0.200	0.240
65	0.330	0.270
66	0.330	0.330
67	0.330	0.330
68	0.330	0.330
69	0.330	0.330
70	1.000	1.000

Discount Rates

The discount rates used to determine present value of accumulated plan benefits were 4.44% and 3.75% in 2018 and 2017, respectively.

Actuarial Method

In 2018 and 2017, 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 9 for further discussion of fair value measurements. Securities are valued at quoted market prices; if quoted market prices are not available, estimated fair values, as determined by Bank of New York Mellon (Trustee) or insurers, are used. The fair value of real estate has 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 14, 2019, 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 Plan early adopted the provisions of this standard as of December 31, 2018. There was not a material impact to 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.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2018 and 2017

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, 2018 and 2017, 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 2018 and 2017 Plan years, the employer contributions met or exceeded the minimum funding requirements as specified in ERISA.

On February 1, 2019, FirstEnergy made a \$500 million voluntary cash contribution to the Plan. The amount related to the 2018 Plan year was recorded on the Statements of Net Assets Available for Benefits as employer contributions receivable. As a result of this contribution, FirstEnergy expects no required contributions through 2021.

Note 6 - Information Certified by the Plan Trustee

The Trustee certified the following information included in the 2018 and 2017 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, 2018 and 2017, the Plan held \$1,833,976,685 and \$1,338,456,515, respectively, of investments in hedge funds, derivatives, private equity, insurance-linked securities and real estate funds. These assets, related activity and net depreciation in fair value of investments are not covered by the certifications received from the Trustee as of December 31, 2018 and 2017 or for the year ended December 31, 2018.

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 - Annuity Purchase

In November 2018, the Plan entered into an agreement with the Western and Southern Life Insurance Company (Western and Southern) to purchase a group annuity contract and transfer approximately \$129 million of Plan obligations. The transaction transferred responsibility for pension benefits to Western and Southern for approximately 3,500 of the Plan's retirees and beneficiaries who satisfied certain conditions and were receiving a monthly benefit from the Plan. There was no change to the pension benefits for any plan participants as a result of this transaction. The purchase of the group annuity contract was funded directly by assets of the Plan.

Note 9 - Investments and Fair Value Measurements

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

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

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

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

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

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

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

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

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 and insurance-linked securities 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 have not been categorized in the fair value hierarchy and are being presented in the tables below to permit a reconciliation of the fair value hierarchy to total pension plan assets.

There were no changes in valuation methodologies for assets measured at fair value during 2018.

The following tables set forth by level within the fair value hierarchy, the fair value of the Plan's investments. During 2018, there were no significant transfers among levels.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2018 and 2017

December 31, 2018	Level 1	Level 2	Level 3	Total
Cash and short-term securities	\$ —	\$ 332,216,390	\$ —	\$ 332,216,390
Equity investments				
Domestic	722,925,716	121,424,031	—	844,349,747
International	392,175,334	1,231,502,751	—	1,623,678,085
Fixed income				
Government bonds	—	59,289,176	—	59,289,176
Corporate bonds	—	1,673,536,768	—	1,673,536,768
Mortgaged-backed securities (non-gov't)	—	—	—	—
High yield debt	—	662,646,092	—	662,646,092
Alternatives				
Hedge funds (absolute return)	—	680,530,023	—	680,530,023
Derivatives	108,367,427	—	—	108,367,427
Real estate funds	—	—	671,600,626	671,600,626
Total	<u>\$1,223,468,477</u>	<u>\$4,761,145,231</u>	<u>\$671,600,626</u>	6,656,214,334
Private equity funds				145,207,204
Insurance-linked securities				228,271,405
Total investments held, at fair value				<u>\$7,029,692,943</u>
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>

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, 2018 and 2017

The following table provides a reconciliation of changes in the fair value of investments classified as Level 3 in the fair value hierarchy during 2018:

	Real Estate
Balance as of December 31, 2017	\$ 643,445,554
Dispositions	(24,468,180)
Realized losses, net	(52,302,364)
Unrealized gains, net	104,925,616
Balance as of December 31, 2018	<u>\$ 671,600,626</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
Private Equity Funds ^(a)	\$ 145,207,204	\$ 272,849,262	From any time, to not currently redeemable	From 30 days, to not available
Insurance-linked securities ^(b)	\$ 228,271,405	\$ —	From twice a year to not able to redeem	From twice a year to, to not available

^(a) 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.

^(b) This category invests in funds which indirectly participates in portfolios of reinsurance and retrocessional contracts which primarily cover property catastrophe risks.

Note 10 - Derivatives

The Plan invests in certain derivative instruments, which are transactions whose values depend on or are derived from (in whole or in part) the value of one or more other assets, such as securities, currencies, commodities, or indices. The Plan uses derivative instruments to mitigate certain investment risks, such as interest rate risk and credit risk. The Plan records all derivatives at their fair value, which are included in investments held, at fair value on the Statements of Net Assets Available for Benefits and are recorded under the derivatives caption of the fair value table in Note 9.

FirstEnergy Corp. Master Pension Plan
Notes to Financial Statements
December 31, 2018 and 2017

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, 2018	Derivatives not designated as hedging instruments	As of December 31, 2018
Futures	\$ 108,713,317	Futures	\$ 345,890
	<u>\$ 108,713,317</u>		<u>\$ 345,890</u>

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>

The effects of derivatives on the net appreciation in fair value of investments for the year ended December 31, 2018, were as follows:

Derivatives not designated as hedging instruments	Amount of Gain (Loss) on Derivatives, net
Futures	\$ (163,177,410)
Interest rate swaps	182,185
Credit default swaps	1,280,956
	<u>\$ (161,714,269)</u>

FirstEnergy Corp. Master Pension Plan
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
December 31, 2018
#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 1-50 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, 2018
#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 1-24 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, 2018
#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) and page 1 (Single) 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

1/1/2018 - 12/31/2018

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	11,628.21	10,466.35	-1,161.86
FXPF10010802 ES9123450	CHF (SWISS FRANC)	23,790.020	24,412.54	24,132.70	-279.84
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,750.200	209,334.08	197,089.85	-12,244.23
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)	35,883.370	42,671.67	41,020.07	-1,651.60
FXPF11010002 AN9123455	NZD (NEW ZEALAND DOLLAR)	4,325.750	2,842.66	2,900.63	57.97
FXPF11010002 ES9123450	CHF (SWISS FRANC)	-756.040	-751.64	-766.93	-15.29
FXPF11010002 ET9123458	TRY (NEW TURKISH LIRA)	-1.650	-0.29	-0.31	-0.02
FXPF11010002 EX9123459	GBP (GREAT BRITISH POUNDS)	2,448.690	3,188.18	3,118.65	-69.53
FXPF11010002 FJ9123459	JPY (JAPANESE YEN)	56,227,011.000	496,219.88	512,482.44	16,262.56
FXPF11010002 LB9123459	BRL (BRAZILIAN REAL)	-3.440	-0.89	-0.89	0.00
FXPF11010002 SS9123455	SEK (SWEDISH KRONA)	-191.790	-20.98	-21.63	-0.65
FXPF11010002 XX9123458	EUR (EURO)	-47.000	-53.25	-53.73	-0.48
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-3.19	-2.87	0.32
FXPF11010202 ES9123450	CHF (SWISS FRANC)	41,519.120	42,606.69	42,117.18	-489.51
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,521.030	4,762.97	4,484.38	-278.59
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.33	-1.25	0.08
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	1,091,378.000	9,688.22	9,947.39	259.17
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.08	0.00
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	98,567.69	94,570.43	-3,997.26
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-46.630	-2.40	-2.37	0.03
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,807.65	7,162.53	-645.12
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.74	-4.35	0.39
FXPF11010202 XX9123458	EUR (EURO)	45,245.040	53,155.30	51,721.87	-1,433.43
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	1.00	0.95	-0.05
FXPF11010302 ES9123450	CHF (SWISS FRANC)	2.110	2.11	2.14	0.03
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	-0.400	-0.51	-0.51	0.00
FXPF11010302 XX9123458	EUR (EURO)	10,619.860	12,114.61	12,140.09	25.48
FXPF11010602 EX9123459	GBP (GREAT BRITISH POUNDS)	3.060	3.86	3.90	0.04
FXPF11010602 FJ9123459	JPY (JAPANESE YEN)	1.000	0.00	0.01	0.01
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	124.120	8.78	8.63	-0.15
FXPF11010602 SD9123458	DKK (DANISH KRONE)	0.010	0.00	0.00	0.00



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FXPF11010602 XX9123458	EUR (EURO)	0.010	0.01	0.01	0.00
FXPF11010702 XX9123458	EUR (EURO)	45.040	51.12	51.49	0.37
FXPF11010802 EX9123459	GBP (GREAT BRITISH POUNDS)	0.640	0.82	0.82	0.00
FXPF11010902 ES9123450	CHF (SWISS FRANC)	-1.640	-1.65	-1.66	-0.01
FXPF11010902 EX9123459	GBP (GREAT BRITISH POUNDS)	16,066.560	20,362.76	20,462.37	99.61
FXPF11010902 FN9123450	MYR (MALAYSIAN RINGGIT)	441,080.000	106,220.35	106,734.42	514.07
FXPF11010902 NC9123455	CAD (CANADIAN DOLLARS)	10,115.000	7,538.10	7,405.92	-132.18
FXPF11010902 XX9123458	EUR (EURO)	24,500.990	27,857.30	28,008.31	151.01
FXPF20010402 XX9123458	EUR (EURO)	37,066.670	44,509.66	42,372.76	-2,136.90
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	155,000.000	155,000.00	155,000.00	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	365,000.000	365,000.00	365,000.00	0.00
FXPF20010602 99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	1,380,000.000	1,380,000.00	1,380,000.00	0.00
FXPF20010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	341,193.110	266,187.27	240,199.95	-25,987.32
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	291.110	393.80	370.76	-23.04
FXPF20010602 XX9123458	EUR (EURO)	3,557,635.130	4,054,802.50	4,066,910.60	12,108.10
FXPF30010002 AA9123487	AUD CURRENCY AT BROKER	-0.010	-0.01	-0.01	0.00
FXPF30010002 EX9123483	GBP CURRENCY AT BROKER 0.000%	2.830	3.84	3.60	-0.24
FXPF30010002 XX9123458	EUR (EURO)	26.500	30.24	30.29	0.05
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-2.040	-2.40	-2.33	0.07
FXPF60010002 999F83998	BLACKROCK CASH	0.180	0.18	0.18	0.00
TOTAL INTEREST-BEARING CASH			<u>7,446,130.84</u>	<u>7,425,062.90</u>	<u>-21,067.94</u>
U. S. GOVERNMENT SECURITIES					
FXPF11010802 912796QU6	U S TREASURY BILL 0.000% 01/24/2019 DD 07/26/18	4,205,000.000	4,188,845.56	4,188,845.56	0.00
FXPF11010802 912796RB7	U S TREASURY BILL 0.000% 03/14/2019 DD 09/13/18	446,000.000	443,882.37	443,882.37	0.00
FXPF20010302 912810SC3	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	205,000.000	204,815.82	208,890.90	4,075.08
FXPF20010302 912810SD1	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	6,820,000.000	6,742,842.95	6,787,741.40	44,898.45
FXPF20010302 9128285M8	U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18	890,000.000	908,021.56	923,170.30	15,148.74
FXPF25010002 912796RM3	U S TREASURY BILL 0.000% 11/07/2019 DD 11/08/18	65,000,000.000	63,375,501.94	63,375,501.94	0.00
FXPF25010002 912796RN1	U S TREASURY BILL 0.000% 12/05/2019 DD 12/06/18	92,000,000.000	89,730,794.44	89,730,794.44	0.00
TOTAL U. S. GOVERNMENT SECURITIES			<u>165,594,704.64</u>	<u>165,658,826.91</u>	<u>64,122.27</u>
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FXPF20010302 001055AY8	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	805,000.000	798,611.90	821,462.25	22,850.35
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	530,000.000	598,726.40	556,351.60	-42,374.80
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	955,000.000	1,060,346.05	990,344.55	-70,001.50



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FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	415,000.000	432,868.98	370,250.55	-62,618.43
FXPF20010302 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	960,000.000	890,539.65	839,750.40	-50,789.25
FXPF20010302 00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	905,000.000	896,521.42	844,365.00	-52,156.42
FXPF20010302 00287YBF5	ABBVIE INC 4.250% 11/14/2028 DD 09/18/18	230,000.000	223,509.40	223,284.00	-225.40
FXPF20010302 00440EAH0	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	180,000.000	231,719.40	231,066.00	-653.40
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	310,000.000	348,628.88	319,145.00	-29,483.88
FXPF20010302 007589AB0	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	250,000.000	250,000.00	249,870.00	-130.00
FXPF20010302 010392EZ7	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	400,000.000	525,684.00	489,760.00	-35,924.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	110,715.30	101,612.70	-9,102.60
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	165,000.000	170,370.75	153,608.40	-16,762.35
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	320,000.000	345,315.20	313,068.80	-32,246.40
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	625,000.000	640,593.75	576,437.50	-64,156.25
FXPF20010302 010392FS2	ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	140,000.000	142,815.40	140,225.40	-2,590.00
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	975,000.000	1,057,549.77	946,822.50	-110,727.27
FXPF20010302 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	960,000.000	988,214.38	927,129.60	-61,084.78
FXPF20010302 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,280,000.000	1,262,989.26	1,250,688.00	-12,301.26
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	139,183.74	128,101.80	-11,081.94
FXPF20010302 02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	525,000.000	537,190.50	478,747.50	-58,443.00
FXPF20010302 02364WAJ4	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	190,000.000	218,557.00	223,232.90	4,675.90
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	455,000.000	578,173.05	535,680.60	-42,492.45
FXPF20010302 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	175,000.000	171,633.00	167,783.00	-3,850.00
FXPF20010302 026874AZ0	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	225,000.000	261,011.25	244,653.75	-16,357.50
FXPF20010302 03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	180,000.000	185,736.60	161,739.00	-23,997.60
FXPF20010302 03522AAE0	ANHEUSER-BUSCH COS LLC / 144A 4.700% 02/01/2036 DD 08/01/18	1,400,000.000	1,330,021.40	1,298,360.00	-31,661.40
FXPF20010302 03522AAF7	ANHEUSER-BUSCH COS LLC / 144A 4.900% 02/01/2046 DD 08/01/18	3,918,000.000	3,723,738.36	3,633,514.02	-90,224.34
FXPF20010302 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	2,350,000.000	2,446,866.86	2,029,366.00	-417,500.86
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	345,000.000	369,566.33	321,991.95	-47,574.38
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	285,000.000	262,852.65	232,862.10	-29,990.55
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	125,000.000	121,792.50	113,217.50	-8,575.00
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	860,000.000	883,856.40	737,673.60	-146,182.80
FXPF20010302 037411BC8	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	140,000.000	135,627.80	112,721.00	-22,906.80
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	195,000.000	188,389.07	184,661.10	-3,727.97
FXPF20010302 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	120,000.000	118,000.80	121,868.40	3,867.60
FXPF20010302 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	2,220,000.000	2,503,087.38	2,349,958.80	-153,128.58
FXPF20010302 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	265,000.000	264,122.85	264,075.15	-47.70
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	745,000.000	733,666.92	684,282.50	-49,384.42



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FXPF20010302 037833DG2	APPLE INC 3.750% 11/13/2047 DD 11/13/17	400,000.000	374,700.65	367,576.00	-7,124.65
FXPF20010302 038222AG0	APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	140,000.000	166,402.60	165,166.40	-1,236.20
FXPF20010302 038222AM7	APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	150,000.000	145,191.00	146,653.50	1,462.50
FXPF20010302 039483BQ4	ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	335,000.000	331,465.75	343,364.95	11,899.20
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	255,000.000	287,726.70	259,929.15	-27,797.55
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	775,000.000	866,155.50	781,889.75	-84,265.75
FXPF20010302 040555CX0	ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	275,000.000	273,747.23	269,315.75	-4,431.48
FXPF20010302 04351LAA8	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	230,000.000	268,269.70	249,076.20	-19,193.50
FXPF20010302 04351LAB6	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	540,000.000	570,985.20	520,506.00	-50,479.20
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	120,000.000	158,795.06	143,114.40	-15,680.66
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	240,000.000	243,055.20	213,844.80	-29,210.40
FXPF20010302 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	310,000.000	311,338.62	301,155.70	-10,182.92
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	150,000.000	183,907.50	163,873.50	-20,034.00
FXPF20010302 05565QDN5	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	405,000.000	409,977.45	385,483.05	-24,494.40
FXPF20010302 057224AZ0	BAKER HUGHES A GE CO LLC 5.125% 09/15/2040 DD 08/24/10	150,000.000	158,772.00	142,920.00	-15,852.00
FXPF20010302 05723KAF7	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	1,265,000.000	1,248,584.17	1,042,423.25	-206,160.92
FXPF20010302 059165EH9	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	321,000.000	314,509.38	284,865.03	-29,644.35
FXPF20010302 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	210,000.000	252,354.90	242,325.30	-10,029.60
FXPF20010302 06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	400,000.000	382,628.00	388,040.00	5,412.00
FXPF20010302 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	540,000.000	575,390.65	513,702.00	-61,688.65
FXPF20010302 06051GHM4	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	1,925,000.000	1,915,001.83	1,915,971.75	969.92
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	202,743.75	173,951.25	-28,792.50
FXPF20010302 07274NAL7	BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18	470,000.000	466,573.70	448,732.50	-17,841.20
FXPF20010302 07274NAN3	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	520,000.000	499,714.80	472,232.80	-27,482.00
FXPF20010302 07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	260,000.000	259,169.19	233,672.40	-25,496.79
FXPF20010302 084659AQ4	BERKSHIRE HATHAWAY ENERGY 144A 4.450% 01/15/2049 DD 07/25/18	180,000.000	177,341.40	178,014.60	673.20
FXPF20010302 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	440,000.000	507,385.85	525,940.80	18,554.95
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	355,000.000	376,670.50	362,082.25	-14,588.25
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	350,000.000	391,296.50	355,467.00	-35,829.50
FXPF20010302 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,385,000.000	1,377,644.34	1,373,282.90	-4,361.44
FXPF20010302 092113AQ2	BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18	155,000.000	154,613.40	155,342.55	729.15
FXPF20010302 097023CB9	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	275,000.000	256,770.40	262,913.75	6,143.35
FXPF20010302 10373QAC4	BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18	630,000.000	630,000.00	632,173.50	2,173.50
FXPF20010302 114259AQ7	BROOKLYN UNION GAS CO/THE 144A 4.273% 03/15/2048 DD 03/14/18	500,000.000	500,000.00	493,300.00	-6,700.00
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	510,000.000	596,994.90	558,016.50	-38,978.40
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	245,438.70	220,667.85	-24,770.85



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FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	480,000.000	569,673.60	522,532.80	-47,140.80
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	355,000.000	438,936.20	397,489.95	-41,446.25
FXPF20010302 12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	305,000.000	321,213.75	318,008.25	-3,205.50
FXPF20010302 12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	150,000.000	143,007.00	145,428.00	2,421.00
FXPF20010302 12189LAX9	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	325,000.000	374,267.83	339,829.75	-34,438.08
FXPF20010302 12189LAZ4	BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	335,000.000	314,392.25	315,827.95	1,435.70
FXPF20010302 12189LBC4	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	215,000.000	210,035.65	207,199.80	-2,835.85
FXPF20010302 125509BV0	CIGNA HOLDING CO 3.050% 10/15/2027 DD 09/14/17	595,000.000	540,111.25	544,264.35	4,153.10
FXPF20010302 126408HC0	CSX CORP 3.950% 05/01/2050 DD 04/21/15	645,000.000	641,781.45	565,974.60	-75,806.85
FXPF20010302 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	2,355,000.000	2,382,178.73	2,290,496.55	-91,682.18
FXPF20010302 136375BQ4	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	165,000.000	212,485.35	207,320.85	-5,164.50
FXPF20010302 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	250,000.000	244,115.52	231,217.50	-12,898.02
FXPF20010302 14040HBN4	CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17	605,000.000	611,455.35	561,917.95	-49,537.40
FXPF20010302 14040HBW4	CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18	1,430,000.000	1,356,207.19	1,321,548.80	-34,658.39
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	385,000.000	418,136.95	373,045.75	-45,091.20
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	230,000.000	270,275.30	233,249.90	-37,025.40
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	765,510.00	704,148.00	-61,362.00
FXPF20010302 15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	455,000.000	454,641.60	442,073.45	-12,568.15
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	190,000.000	232,693.00	230,097.60	-2,595.40
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	205,014.00	187,837.50	-17,176.50
FXPF20010302 17858PAB7	CITY OF HOPE 4.378% 08/15/2048 DD 05/16/18	455,000.000	455,000.00	448,443.45	-6,556.55
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	245,000.000	275,507.40	251,269.55	-24,237.85
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	245,000.000	290,234.35	263,524.45	-26,709.90
FXPF20010302 20030NAK7	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	145,000.000	175,183.20	173,566.45	-1,616.75
FXPF20010302 20030NAX9	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	145,000.000	169,829.80	170,103.85	274.05
FXPF20010302 20030NAY7	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	130,000.000	157,340.30	159,191.50	1,851.20
FXPF20010302 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	155,000.000	161,775.05	153,375.60	-8,399.45
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	690,000.000	726,316.84	665,988.00	-60,328.84
FXPF20010302 20030NBK6	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	20,000.000	19,990.60	20,032.00	41.40
FXPF20010302 20030NBP5	COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	400,000.000	394,989.50	386,960.00	-8,029.50
FXPF20010302 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	175,000.000	169,736.67	170,509.50	772.83
FXPF20010302 20030NBT7	COMCAST CORP 3.200% 07/15/2036 DD 07/19/16	210,000.000	174,936.30	180,644.10	5,707.80
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	970,000.000	946,305.17	867,034.50	-79,270.67
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,832,000.000	1,841,350.35	1,641,581.92	-199,768.43
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,576,000.000	2,581,933.30	2,311,934.24	-269,999.06
FXPF20010302 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	415,000.000	412,987.25	384,169.65	-28,817.60



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	690,000.000	687,348.04	696,748.20	9,400.16
FXPF20010302 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	320,000.000	315,574.40	323,481.60	7,907.20
FXPF20010302 20030NCU3	COMCAST CORP 4.250% 10/15/2030 DD 10/05/18	385,000.000	384,780.55	389,354.35	4,573.80
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	495,000.000	513,027.90	464,399.10	-48,628.80
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	410,000.000	471,737.80	433,390.50	-38,347.30
FXPF20010302 202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	110,000.000	112,553.10	110,497.20	-2,055.90
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	1,085,000.000	1,127,466.90	994,652.05	-132,814.85
FXPF20010302 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	1,195,000.000	1,187,442.35	1,129,203.30	-58,239.05
FXPF20010302 205887CE0	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	850,000.000	843,744.85	782,824.50	-60,920.35
FXPF20010302 20605PAH4	CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17	145,000.000	140,149.75	136,497.20	-3,652.55
FXPF20010302 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	520,000.000	497,252.59	493,391.60	-3,860.99
FXPF20010302 20605PAK7	CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18	970,000.000	962,141.98	948,854.00	-13,287.98
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	140,000.000	169,768.80	165,316.20	-4,452.60
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	105,000.000	134,891.40	136,758.30	1,866.90
FXPF20010302 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	135,000.000	129,489.30	132,790.05	3,300.75
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	240,697.70	214,891.90	-25,805.80
FXPF20010302 209111FA6	CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	155,000.000	185,685.35	181,024.50	-4,660.85
FXPF20010302 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	270,000.000	266,868.00	252,946.80	-13,921.20
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	250,000.000	284,825.00	249,540.00	-35,285.00
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	495,000.000	566,621.55	483,986.25	-82,635.30
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	605,000.000	695,804.45	610,196.95	-85,607.50
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	455,000.000	485,957.22	423,359.30	-62,597.92
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	195,000.000	203,934.90	179,838.75	-24,096.15
FXPF20010302 209111FQ1	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	370,000.000	368,294.30	356,498.70	-11,795.60
FXPF20010302 210518DB9	CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18	275,000.000	272,170.25	271,172.00	-998.25
FXPF20010302 212015AS0	CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	875,000.000	863,752.15	823,165.00	-40,587.15
FXPF20010302 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	290,000.000	327,641.24	315,754.90	-11,886.34
FXPF20010302 21684AAD8	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	925,000.000	991,590.49	953,786.00	-37,804.49
FXPF20010302 21685WCJ4	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	220,000.000	244,998.60	242,332.20	-2,666.40
FXPF20010302 219350BF1	CORNING INC 4.375% 11/15/2057 DD 11/13/17	485,000.000	444,896.55	407,060.50	-37,836.05
FXPF20010302 237194AM7	DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18	755,000.000	706,413.55	693,867.65	-12,545.90
FXPF20010302 247109BT7	DELMARVA POWER & LIGHT CO 4.150% 05/15/2045 DD 05/11/15	280,000.000	282,178.40	273,221.20	-8,957.20
FXPF20010302 24820RAG3	EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	611,225.25	587,959.75	-23,265.50
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	176,304.15	165,442.20	-10,861.95
FXPF20010302 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	1,130,000.000	1,034,311.80	1,038,515.20	4,203.40
FXPF20010302 256746AH1	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18	745,000.000	723,073.60	705,664.00	-17,409.60



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 257375AJ4	DOMINION ENERGY GAS HOLDINGS L 4.600% 12/15/2044 DD 12/08/14	260,000.000	286,046.80	256,336.60	-29,710.20
FXPF20010302 260543CP6	DOW CHEMICAL CO/THE 144A 5.550% 11/30/2048 DD 11/30/18	235,000.000	234,828.45	238,278.25	3,449.80
FXPF20010302 26078JAE0	DOWDUPONT INC 5.319% 11/15/2038 DD 11/28/18	995,000.000	997,633.40	1,024,531.60	26,898.20
FXPF20010302 26078JAF7	DOWDUPONT INC 5.419% 11/15/2048 DD 11/28/18	695,000.000	695,000.00	722,063.30	27,063.30
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,000.000	135,378.72	123,316.11	-12,062.61
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	1,250,000.000	1,243,129.15	1,125,312.50	-117,816.65
FXPF20010302 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	350,000.000	397,743.50	356,426.00	-41,317.50
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	740,000.000	816,116.40	734,287.20	-81,829.20
FXPF20010302 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	265,000.000	270,660.40	239,366.55	-31,293.85
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	265,000.000	245,933.25	245,819.30	-113.95
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	355,000.000	336,518.70	305,708.25	-30,810.45
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	565,000.000	630,850.75	551,236.60	-79,614.15
FXPF20010302 26875PAN1	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	235,000.000	239,859.80	221,865.85	-17,993.95
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	615,000.000	710,325.00	668,099.10	-42,225.90
FXPF20010302 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	235,000.000	230,159.00	209,542.45	-20,616.55
FXPF20010302 30231GAN2	EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	510,000.000	483,995.10	481,144.20	-2,850.90
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	640,000.000	788,890.90	741,036.80	-47,854.10
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	285,000.000	297,058.35	266,503.50	-30,554.85
FXPF20010302 341081FQ5	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	150,000.000	149,190.00	146,496.00	-2,694.00
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	345,544.10	312,262.75	-33,281.35
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	434,928.30	388,220.05	-46,708.25
FXPF20010302 344419AB2	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	374,000.000	370,462.51	357,749.70	-12,712.81
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	890,000.000	1,283,115.00	1,229,695.20	-53,419.80
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	575,000.000	489,135.11	468,958.50	-20,176.61
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	775,000.000	972,358.67	755,966.00	-216,392.67
FXPF20010302 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	205,000.000	266,716.19	214,327.50	-52,388.69
FXPF20010302 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	265,000.000	297,773.79	276,201.55	-21,572.24
FXPF20010302 370334CH5	GENERAL MILLS INC 4.550% 04/17/2038 DD 04/17/18	485,000.000	467,121.89	449,978.15	-17,143.74
FXPF20010302 372546AU5	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	95,000.000	113,413.85	105,490.85	-7,923.00
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	107,000.000	113,768.82	98,566.26	-15,202.56
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,235,000.000	1,432,995.20	1,238,667.95	-194,327.25
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	115,000.000	121,576.02	110,596.65	-10,979.37
FXPF20010302 377372AE7	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	340,000.000	442,575.49	427,363.00	-15,212.49
FXPF20010302 377372AN7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/15/2028 DD 05/15/18	1,315,000.000	1,321,323.73	1,336,329.30	15,005.57
FXPF20010302 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	530,000.000	541,611.87	504,734.90	-36,876.97
FXPF20010302 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	355,000.000	423,167.15	404,898.80	-18,268.35



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FXPF20010302 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	2,080,000.000	2,055,818.72	1,906,548.80	-149,269.92
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	3,330,000.000	3,339,026.79	2,930,433.30	-408,593.49
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	445,000.000	442,315.55	420,596.20	-21,719.35
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	90,000.000	122,280.30	113,415.30	-8,865.00
FXPF20010302 404280AG4	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	220,000.000	254,150.60	250,324.80	-3,825.80
FXPF20010302 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	890,000.000	1,142,696.64	1,008,690.40	-134,006.24
FXPF20010302 4042Q1AA5	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	540,000.000	615,742.19	605,016.00	-10,726.19
FXPF20010302 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	820,000.000	923,378.20	896,022.20	-27,356.00
FXPF20010302 40573LAS5	CIGNA CORP 144A 4.375% 10/15/2028 DD 09/17/18	735,000.000	733,120.71	739,101.30	5,980.59
FXPF20010302 40573LAU0	CIGNA CORP 144A 4.800% 08/15/2038 DD 09/17/18	1,465,000.000	1,462,224.12	1,438,805.80	-23,418.32
FXPF20010302 40573LAW6	CIGNA CORP 144A 4.900% 12/15/2048 DD 09/17/18	380,000.000	376,221.91	371,792.00	-4,429.91
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	1,022,234.40	922,168.80	-100,065.60
FXPF20010302 406216AW1	HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	595,000.000	729,521.60	698,779.90	-30,741.70
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	475,000.000	670,605.00	590,429.75	-80,175.25
FXPF20010302 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	330,000.000	343,361.60	324,017.10	-19,344.50
FXPF20010302 416515BD5	HARTFORD FINANCIAL SERVICES GR 4.400% 03/15/2048 DD 03/15/18	775,000.000	753,227.55	722,819.25	-30,408.30
FXPF20010302 437076AS1	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	300,000.000	369,780.00	360,435.00	-9,345.00
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	960,000.000	1,057,353.60	943,612.80	-113,740.80
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	210,000.000	218,185.80	211,505.70	-6,680.10
FXPF20010302 437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	225,000.000	229,728.87	224,235.00	-5,493.87
FXPF20010302 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	620,000.000	574,789.23	521,314.60	-53,474.63
FXPF20010302 444859BF8	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	730,000.000	755,834.70	713,195.40	-42,639.30
FXPF20010302 454889AR7	INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	160,000.000	154,352.00	146,011.20	-8,340.80
FXPF20010302 454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	280,000.000	275,863.70	275,203.60	-660.10
FXPF20010302 455170AA8	INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	275,000.000	275,000.00	273,361.00	-1,639.00
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	175,000.000	210,726.25	221,915.75	11,189.50
FXPF20010302 459200GS4	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	150,000.000	178,740.00	166,264.50	-12,475.50
FXPF20010302 459200HF1	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	130,000.000	137,672.60	116,801.10	-20,871.50
FXPF20010302 459200JH5	INTERNATIONAL BUSINESS MACHINE 4.700% 02/19/2046 DD 02/19/16	105,000.000	103,704.30	104,833.05	1,128.75
FXPF20010302 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	940,000.000	940,880.68	790,605.80	-150,274.88
FXPF20010302 461070AG9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	535,600.00	501,240.00	-34,360.00
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	300,000.000	365,541.17	332,298.00	-33,243.17
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	2,800,000.000	2,794,953.34	2,542,932.00	-252,021.34
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	1,090,000.000	1,072,201.16	975,506.40	-96,694.76
FXPF20010302 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	155,000.000	143,646.32	135,945.85	-7,700.47
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	625,192.671	689,693.79	663,748.30	-25,945.49



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,745,000.000	1,826,777.10	1,678,515.50	-148,261.60
FXPF20010302 478160CG7	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	610,000.000	636,533.60	579,237.70	-57,295.90
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	625,000.000	640,162.50	581,775.00	-58,387.50
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,260,000.000	1,141,899.28	1,024,871.40	-117,027.88
FXPF20010302 532457BR8	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	43,000.000	46,167.81	42,040.67	-4,127.14
FXPF20010302 534187BG3	LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	446,000.000	424,782.23	411,488.52	-13,293.71
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	120,000.000	126,238.80	113,302.80	-12,936.00
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	215,000.000	234,337.10	190,176.10	-44,161.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	920,000.000	823,568.24	750,296.80	-73,271.44
FXPF20010302 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	620,000.000	617,553.77	534,619.80	-82,933.97
FXPF20010302 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	450,000.000	438,146.49	393,007.50	-45,138.99
FXPF20010302 55336VAN0	MPLX LP 4.700% 04/15/2048 DD 02/08/18	1,080,000.000	1,059,267.81	937,990.80	-121,277.01
FXPF20010302 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	370,000.000	362,714.70	359,902.70	-2,812.00
FXPF20010302 56585AAT9	MARATHON PETROLEUM CORP 144A 4.500% 04/01/2048 DD 10/01/18	530,000.000	465,653.47	444,871.40	-20,782.07
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	303,000.000	399,760.02	360,636.66	-39,123.36
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	690,000.000	805,754.40	757,240.50	-48,513.90
FXPF20010302 575718AF8	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	490,000.000	481,023.20	446,292.00	-34,731.20
FXPF20010302 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	505,000.000	485,193.90	429,770.15	-55,423.75
FXPF20010302 581557BJ3	MCKESSON CORP 3.950% 02/16/2028 DD 02/16/18	415,000.000	414,896.25	398,055.55	-16,840.70
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,607,000.000	1,854,404.77	1,684,843.08	-169,561.69
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	185,000.000	194,897.50	184,663.30	-10,234.20
FXPF20010302 586054AC2	MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15	350,000.000	378,409.50	351,837.50	-26,572.00
FXPF20010302 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	220,000.000	245,997.40	223,361.60	-22,635.80
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	1,060,000.000	1,326,805.15	1,248,213.60	-78,591.55
FXPF20010302 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	305,000.000	357,911.40	318,249.20	-39,662.20
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	810,000.000	941,649.30	825,932.70	-115,716.60
FXPF20010302 594918AD6	MICROSOFT CORP 5.200% 06/01/2039 DD 05/18/09	705,000.000	834,258.50	828,473.70	-5,784.80
FXPF20010302 594918AM6	MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11	165,000.000	189,517.35	196,544.70	7,027.35
FXPF20010302 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	500,000.000	471,650.60	465,110.00	-6,540.60
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	235,000.000	224,140.05	226,824.35	2,684.30
FXPF20010302 594918AX2	MICROSOFT CORP 4.875% 12/15/2043 DD 12/06/13	260,000.000	294,385.00	292,138.60	-2,246.40
FXPF20010302 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	140,000.000	145,257.50	135,441.60	-9,815.90
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	2,160,000.000	2,290,130.55	2,121,206.40	-168,924.15
FXPF20010302 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	830,000.000	888,034.89	880,331.20	-7,703.69
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	2,100,000.000	2,160,707.80	2,011,758.00	-148,949.80
FXPF20010302 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	345,000.000	330,084.80	336,609.60	6,524.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	565,000.000	598,819.89	579,780.40	-19,039.49
FXPF20010302 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	235,000.000	245,261.20	242,111.10	-3,150.10
FXPF20010302 595620AR6	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	240,000.000	249,396.00	232,336.80	-17,059.20
FXPF20010302 595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	565,000.000	560,251.14	520,054.25	-40,196.89
FXPF20010302 59562VAR8	BERKSHIRE HATHAWAY ENERGY CO 6.500% 09/15/2037 DD 08/28/07	190,000.000	239,141.60	234,148.40	-4,993.20
FXPF20010302 606822BB9	MITSUBISHI UFJ FINANCIAL GROUP 4.286% 07/26/2038 DD 07/26/18	235,000.000	234,174.16	234,934.20	760.04
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	1,860,000.000	1,859,045.47	1,694,943.60	-164,101.87
FXPF20010302 61744YAR9	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	1,370,000.000	1,363,408.88	1,326,420.30	-36,988.58
FXPF20010302 623115AD4	MOUNT SINAI HOSPITALS GROUP IN 3.981% 07/01/2048 DD 12/21/17	220,000.000	220,226.82	205,785.80	-14,441.02
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	290,000.000	377,568.40	349,835.70	-27,732.70
FXPF20010302 62952EAC1	NYU LANGONE HOSPITALS 4.784% 07/01/2044 DD 11/25/14	120,000.000	125,107.20	126,687.60	1,580.40
FXPF20010302 62952EAE7	NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	250,000.000	269,382.50	248,850.00	-20,532.50
FXPF20010302 641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	1,360,000.000	1,332,836.94	1,319,077.60	-13,759.34
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	480,000.000	678,988.80	622,051.20	-56,937.60
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	233,300.48	209,648.20	-23,652.28
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16	535,000.000	569,593.10	528,259.00	-41,334.10
FXPF20010302 651229AX4	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	743,000.000	855,270.27	706,919.92	-148,350.35
FXPF20010302 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	170,000.000	160,646.60	156,972.90	-3,673.70
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	895,000.000	887,463.85	819,274.05	-68,189.80
FXPF20010302 668131AA3	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	215,000.000	288,646.10	261,401.30	-27,244.80
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	150,000.000	181,075.50	167,449.50	-13,626.00
FXPF20010302 674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	415,000.000	449,159.35	403,774.25	-45,385.10
FXPF20010302 678858BR1	OKLAHOMA GAS & ELECTRIC CO 4.150% 04/01/2047 DD 03/31/17	280,000.000	304,642.80	270,872.00	-33,770.80
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	960,074.50	878,847.20	-81,227.30
FXPF20010302 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	170,000.000	214,145.60	204,054.40	-10,091.20
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,358,000.000	1,716,960.14	1,500,535.68	-216,424.46
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	480,000.000	517,699.20	454,180.80	-63,518.40
FXPF20010302 68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	235,000.000	216,982.55	221,952.80	4,970.25
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,595,000.000	1,652,061.85	1,488,278.55	-163,783.30
FXPF20010302 686514AF7	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	160,000.000	160,000.00	152,488.00	-7,512.00
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	355,000.000	364,418.15	325,311.35	-39,106.80
FXPF20010302 69351UAV5	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	300,000.000	298,317.00	299,205.00	888.00
FXPF20010302 694308GS0	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	401,000.000	466,533.35	355,626.85	-110,906.50
FXPF20010302 694308GZ4	PACIFIC GAS & ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	180,000.000	171,617.40	144,334.80	-27,282.60
FXPF20010302 694308HA8	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	1,370,000.000	1,305,788.70	1,016,307.10	-289,481.60
FXPF20010302 694308HD2	PACIFIC GAS & ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	165,000.000	180,346.65	136,077.15	-44,269.50



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FXPF20010302 694308HR1	PACIFIC GAS & ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	190,000.000	162,546.12	143,296.10	-19,250.02
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	260,000.000	355,290.00	324,279.80	-31,010.20
FXPF20010302 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	825,000.000	821,520.90	811,874.25	-9,646.65
FXPF20010302 70462GAA6	PEACEHEALTH OBLIGATED GROUP 4.787% 11/15/2048 DD 10/31/18	215,000.000	215,000.00	227,289.40	12,289.40
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	360,000.000	358,345.20	335,851.20	-22,494.00
FXPF20010302 71654QBE1	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	140,000.000	110,460.00	106,145.20	-4,314.80
FXPF20010302 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	630,000.000	563,818.76	507,150.00	-56,668.76
FXPF20010302 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	345,000.000	331,442.11	285,277.05	-46,165.06
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	800,000.000	1,196,537.55	1,104,728.00	-91,809.55
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	430,000.000	538,742.50	522,015.70	-16,726.80
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	640,000.000	688,697.60	582,028.80	-106,668.80
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	280,000.000	279,238.40	240,872.80	-38,365.60
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	515,000.000	543,844.18	501,615.15	-42,229.03
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	1,065,000.000	1,135,823.85	1,052,901.60	-82,922.25
FXPF20010302 740816AD5	PRESIDENT & FELLOWS OF HARVARD 5.625% 10/01/2038 DD 01/30/08	95,000.000	128,503.65	118,704.40	-9,799.25
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	310,000.000	344,596.00	316,014.00	-28,582.00
FXPF20010302 744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	395,000.000	348,547.31	352,964.10	4,416.79
FXPF20010302 744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	1,225,000.000	1,173,600.97	1,095,125.50	-78,475.47
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	340,000.000	357,656.20	321,548.20	-36,108.00
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	145,000.000	148,471.30	132,228.40	-16,242.90
FXPF20010302 74456QBV7	PUBLIC SERVICE ELECTRIC & GAS 4.050% 05/01/2048 DD 05/04/18	105,000.000	104,350.05	102,454.80	-1,895.25
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	415,905.00	390,554.60	-25,350.40
FXPF20010302 745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	267,000.000	350,619.06	317,852.82	-32,766.24
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	535,713.75	482,857.20	-52,856.55
FXPF20010302 745332CH7	PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	210,000.000	210,907.10	210,014.70	-892.40
FXPF20010302 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	435,000.000	397,024.91	386,345.25	-10,679.66
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	135,000.000	196,582.95	162,715.50	-33,867.45
FXPF20010302 774341AF8	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	265,000.000	270,305.45	261,046.20	-9,259.25
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	355,000.000	361,901.20	333,597.05	-28,304.15
FXPF20010302 792860AK4	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	295,000.000	417,867.50	383,028.00	-34,839.50
FXPF20010302 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	130,000.000	136,591.00	118,250.60	-18,340.40
FXPF20010302 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	465,000.000	460,206.91	451,584.75	-8,622.16
FXPF20010302 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	370,000.000	359,013.20	334,443.00	-24,570.20
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	340,000.000	309,138.20	308,206.60	-931.60
FXPF20010302 822582BE1	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	155,000.000	160,192.50	153,831.30	-6,361.20
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	500,000.000	562,185.00	512,700.00	-49,485.00



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	65,000.000	65,175.50	54,650.05	-10,525.45
FXPF20010302 837004CG3	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	815,000.000	880,436.35	834,902.30	-45,534.05
FXPF20010302 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	185,000.000	191,856.10	170,836.40	-21,019.70
FXPF20010302 837004CJ7	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	770,000.000	881,034.00	791,660.10	-89,373.90
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	270,000.000	310,926.60	293,862.60	-17,064.00
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	544,802.85	471,924.18	-72,878.67
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	415,000.000	522,912.45	450,345.55	-72,566.90
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	105,000.000	138,875.10	118,034.70	-20,840.40
FXPF20010302 842400FP3	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	820,000.000	1,050,165.80	874,210.20	-175,955.60
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	550,000.000	571,719.50	489,896.00	-81,823.50
FXPF20010302 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	635,000.000	610,514.40	601,179.90	-9,334.50
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	225,000.000	234,762.75	209,110.50	-25,652.25
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	390,029.40	346,311.00	-43,718.40
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	302,831.45	266,987.85	-35,843.60
FXPF20010302 843646AU4	SOUTHERN POWER CO 4.950% 12/15/2046 DD 11/16/16	225,000.000	246,800.25	209,808.00	-36,992.25
FXPF20010302 845437BR2	SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18	220,000.000	220,000.00	220,778.80	778.80
FXPF20010302 85434VAA6	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	650,000.000	653,808.75	622,024.00	-31,784.75
FXPF20010302 855244AH2	STARBUCKS CORP 4.300% 06/15/2045 DD 06/10/15	565,000.000	528,121.54	517,941.15	-10,180.39
FXPF20010302 855244AS8	STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	735,000.000	714,155.27	684,196.80	-29,958.47
FXPF20010302 863667AQ4	STRYKER CORP 3.650% 03/07/2028 DD 03/07/18	660,000.000	659,722.80	642,246.00	-17,476.80
FXPF20010302 867224AB3	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	525,000.000	533,485.94	468,583.50	-64,902.44
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	455,000.000	520,037.70	464,250.15	-55,787.55
FXPF20010302 871829BH9	SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	630,000.000	591,373.65	597,983.40	6,609.75
FXPF20010302 875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	450,000.000	447,700.50	438,691.50	-9,009.00
FXPF20010302 87612EAR7	TARGET CORP 6.500% 10/15/2037 DD 10/05/07	140,000.000	173,271.00	171,466.40	-1,804.60
FXPF20010302 87612EAU0	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	325,000.000	427,270.60	419,591.25	-7,679.35
FXPF20010302 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	920,000.000	869,225.55	805,561.20	-63,664.35
FXPF20010302 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	460,000.000	445,708.22	409,413.80	-36,294.42
FXPF20010302 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	125,000.000	166,833.75	155,698.75	-11,135.00
FXPF20010302 89352HAB5	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	250,000.000	265,375.00	265,832.50	457.50
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	665,000.000	762,919.65	723,593.15	-39,326.50
FXPF20010302 89352HAE9	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	125,000.000	159,607.50	149,620.00	-9,987.50
FXPF20010302 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	795,000.000	795,207.34	766,260.75	-28,946.59
FXPF20010302 89352HAZ2	TRANSCANADA PIPELINES LTD 5.100% 03/15/2049 DD 10/12/18	440,000.000	440,095.62	438,556.80	-1,538.82
FXPF20010302 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	115,000.000	156,696.70	143,284.25	-13,412.45
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	295,000.000	340,287.80	337,665.85	-2,621.95



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FXPF20010302 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	315,000.000	321,422.85	289,239.30	-32,183.55
FXPF20010302 89566EAD0	TRI-STATE GENERATION & TR 144A 6.000% 06/15/2040 DD 06/08/10	290,000.000	344,198.10	344,551.90	353.80
FXPF20010302 896516AA9	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	245,000.000	259,775.95	232,784.30	-26,991.65
FXPF20010302 89838QAA1	BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	85,000.000	85,000.00	85,260.95	260.95
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	75,000.000	85,715.25	79,917.00	-5,798.25
FXPF20010302 90131HBP9	21ST CENTURY FOX AMERICA INC 6.900% 08/15/2039 DD 02/15/10	215,000.000	281,441.45	282,555.15	1,113.70
FXPF20010302 90131HBR5	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	210,000.000	327,728.88	308,322.00	-19,406.88
FXPF20010302 902494BD4	TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	360,000.000	392,079.60	315,442.80	-76,636.80
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	425,000.000	451,592.24	411,752.75	-39,839.49
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	200,000.000	203,650.00	184,718.00	-18,932.00
FXPF20010302 907818DP0	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	335,000.000	338,362.44	319,154.50	-19,207.94
FXPF20010302 913017BS7	UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	215,000.000	248,469.05	235,925.95	-12,543.10
FXPF20010302 913017BT5	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,225,000.000	1,265,911.84	1,157,306.50	-108,605.34
FXPF20010302 913017CW7	UNITED TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	350,000.000	347,942.00	340,879.00	-7,063.00
FXPF20010302 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	335,000.000	340,035.35	349,914.20	9,878.85
FXPF20010302 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	215,000.000	207,247.10	204,955.20	-2,291.90
FXPF20010302 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	190,000.000	205,751.41	201,020.00	-4,731.41
FXPF20010302 91324PCX8	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	175,000.000	173,246.50	173,885.25	638.75
FXPF20010302 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	270,000.000	275,472.90	247,095.90	-28,377.00
FXPF20010302 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	1,105,000.000	1,097,711.78	1,104,381.20	6,669.42
FXPF20010302 91412NBC3	UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	170,000.000	170,000.00	166,822.70	-3,177.30
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	415,000.000	442,751.05	422,295.70	-20,455.35
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,035,000.000	1,783,222.20	1,561,597.65	-221,624.55
FXPF20010302 927804FZ2	VIRGINIA ELECTRIC & POWER CO 3.800% 04/01/2028 DD 03/22/18	295,000.000	298,138.80	296,241.95	-1,896.85
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	1,675,000.000	1,906,032.75	1,731,079.00	-174,953.75
FXPF20010302 92940PAC8	WRKCO INC 144A 4.900% 03/15/2029 DD 12/03/18	935,000.000	934,541.85	961,021.05	26,479.20
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	130,000.000	181,321.40	160,773.60	-20,547.80
FXPF20010302 931142CK7	WALMART INC 6.500% 08/15/2037 DD 08/24/07	275,000.000	363,880.00	356,452.25	-7,427.75
FXPF20010302 931142CY7	WALMART INC 5.000% 10/25/2040 DD 10/25/10	185,000.000	202,920.95	210,145.20	7,224.25
FXPF20010302 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	845,000.000	838,676.04	837,175.30	-1,500.74
FXPF20010302 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	2,420,000.000	2,392,178.63	2,407,948.40	15,769.77
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	785,000.000	805,559.15	728,652.70	-76,906.45
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	262,811.70	236,261.35	-26,550.35
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	135,000.000	144,903.60	146,408.85	1,505.25
FXPF20010302 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	645,000.000	768,059.55	673,102.65	-94,956.90
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	505,000.000	525,803.75	475,407.00	-50,396.75



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FXPF20010302 95101VAA7	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	110,000.000	116,769.40	112,486.00	-4,283.40
FXPF20010302 95709TAH3	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	405,000.000	434,475.90	395,952.30	-38,523.60
FXPF20010302 95709TAJ9	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	295,000.000	318,847.80	282,969.90	-35,877.90
FXPF20010302 95709TAP5	WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17	240,000.000	241,334.40	232,128.00	-9,206.40
FXPF20010302 958254AJ3	WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	585,000.000	579,261.53	504,808.20	-74,453.33
FXPF20010302 96926GAD5	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	590,000.000	626,910.40	567,285.00	-59,625.40
FXPF20010302 970648AH4	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	860,000.000	846,601.74	826,176.20	-20,425.54
FXPF20010302 97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	255,000.000	255,000.00	264,547.20	9,547.20
FXPF20010302 976826BE6	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	540,000.000	738,925.20	681,960.60	-56,964.60
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	392,000.000	494,835.06	470,113.84	-24,721.22
FXPF20010602 02034DAC1	MISYS 6/17 (USD) COV-LITE TLB	386,114.550	367,581.05	358,812.39	-8,768.66
FXPF20010602 02208HAB4	ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18	396,636.380	395,644.79	375,812.97	-19,831.82
FXPF20010602 03969AAL4	ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17	288,000.000	295,200.00	265,858.56	-29,341.44
FXPF20010602 05277HAB3	AUTODATA 12/17 COV-LITE TL	938,738.040	924,634.83	896,494.83	-28,140.00
FXPF20010602 05988HAB3	BMC SOFTWARE 6/18 (USD) 0.000% 10/02/2025 DD 06/14/18	1,731,854.690	1,708,536.14	1,666,373.26	-42,162.88
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	398,325.730	398,875.42	376,915.72	-21,959.70
FXPF20010602 17875LAL3	CITYCENTER 4/17 COV-LITE TLB	1,431,969.517	1,436,728.48	1,352,695.68	-84,032.80
FXPF20010602 20451VAD5	COMPASS POWER 8/18 TLB	399,961.240	402,293.00	393,961.82	-8,331.18
FXPF20010602 255882AA0	DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18	322,000.000	322,000.00	329,245.00	7,245.00
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL 0.000% 12/02/2024 DD 11/06/17	379,491.760	381,617.49	365,260.82	-16,356.67
FXPF20010602 29441JAD6	EQUIAN 2/18 COV-LITE TLB	361,711.450	363,370.54	348,870.69	-14,499.85
FXPF20010602 33936HAB8	HILEX POLY 12/16 COV-LITE TL	1,711,749.610	1,699,666.46	1,610,465.39	-89,201.07
FXPF20010602 35906EAJ9	FRONTIER COMMUNICATIONS 6/17 TLB1	2,070,831.630	2,003,390.70	1,916,823.88	-86,566.82
FXPF20010602 3621LEAH9	GROCERY OUTLET 10/18 COV-LITE 0.000% 10/22/2025 DD 10/04/18	469,333.020	468,159.69	456,815.91	-11,343.78
FXPF20010602 37253LAD1	GENWORTH FINANCIAL 2/18 TL 0.000% 02/28/2023 DD 02/14/18	383,736.010	388,640.78	376,061.29	-12,579.49
FXPF20010602 39479UAJ2	GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18	1,670,242.909	1,679,693.31	1,605,521.00	-74,172.31
FXPF20010602 44988EAE3	INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL	553,964.245	554,313.25	533,539.58	-20,773.67
FXPF20010602 45824TAS4	INTELSAT JACKSON HOLDINGS 144A 9.500% 09/30/2022 DD 06/30/16	974,000.000	1,122,535.00	1,110,360.00	-12,175.00
FXPF20010602 46284VAE1	IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17	252,000.000	250,740.00	222,390.00	-28,350.00
FXPF20010602 52729KAN6	LEVEL 3 2/17 TLB	1,755,439.860	1,750,624.04	1,663,279.27	-87,344.77
FXPF20010602 552697AQ7	MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16	446,000.000	387,595.00	405,860.00	18,265.00
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	637,586.760	635,568.18	612,083.29	-23,484.89
FXPF20010602 577088AA5	MATTERHORN MERGER SUB LLC 144A 8.500% 06/01/2026 DD 05/23/18	288,000.000	281,700.00	228,960.00	-52,740.00
FXPF20010602 57777PAC9	EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL	168,680.023	168,221.92	162,354.52	-5,867.40
FXPF20010602 627048AQ4	MURRAY ENERGY 6/18 SUPERPRIORITY TLB2	1,464,780.130	1,285,344.56	1,234,077.26	-51,267.30



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FXPF20010602 64072UAH5	CEQUEL/SUDDENLINK 10/18 TLB 0.000% 01/15/2026 DD 10/02/18	220,895.550	220,343.31	208,746.29	-11,597.02
FXPF20010602 69515EAB8	PACKAGING COORDINATORS 6/16 0.000% 06/30/2023 DD 06/13/16	819,754.707	819,275.74	806,433.69	-12,842.05
FXPF20010602 70476XAC9	PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18	881,270.570	870,908.83	833,902.28	-37,006.55
FXPF20010602 70476XAD7	PETVET CARE 2/18 COV-LITE DELAYED TL	260,477.170	244,136.29	246,476.52	2,340.23
FXPF20010602 72369PAA6	PIONEER HOLDINGS LLC / PI 144A 9.000% 11/01/2022 DD 10/31/17	329,000.000	343,015.00	330,645.00	-12,370.00
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	737,911.796	741,818.18	723,153.56	-18,664.62
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	1,743,546.144	1,750,781.82	1,656,368.84	-94,412.98
FXPF20010602 79377XAB2	SAVE A LOT 12/16 COV-LITE TL	426,961.620	371,456.60	209,211.19	-162,245.41
FXPF20010602 80465JAB4	SAVAGE ENTERPRISES 7/18 TLB	994,363.400	974,476.12	978,204.99	3,728.87
FXPF20010602 80875AAP6	SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18	834,104.550	819,786.75	780,780.25	-39,006.50
FXPF20010602 81527CAL1	SEDGWICK CMS 12/18 COV-LITE TL	1,033,972.390	1,031,387.46	991,752.20	-39,635.26
FXPF20010602 83420LAK7	SOLENIS 6/18 (USD) COV-LITE TL	1,371,274.190	1,358,109.54	1,323,279.59	-34,829.95
FXPF20010602 83420LAL5	SOLENIS 6/18 (EUR) COV-LITE TL	467,907.510	528,300.45	520,847.65	-7,452.80
FXPF20010602 83420LAN1	SOLENIS 6/18 2ND LIEN COV-LITE TL	399,831.340	382,836.40	375,841.46	-6,994.94
FXPF20010602 84748EAD2	US LUMBER 10/18 COV-LITE TL 0.000% 09/25/2025 DD 08/21/18	499,103.060	491,616.51	481,634.45	-9,982.06
FXPF20010602 85208EAB6	SPRINT COMMUNICATIONS 2/17 TL	787,520.950	786,930.32	747,491.26	-39,439.06
FXPF20010602 87164GAM5	SYNIVERSE 2/18 TL 0.000% 02/09/2023 DD 01/30/18	485,207.010	485,272.88	432,644.53	-52,628.35
FXPF20010602 87290DAB3	TRC COMPANIES / BOLT INFRASTRUCTURE 5/17 COV-LT TL	718,924.990	719,750.84	702,749.18	-17,001.66
FXPF20010602 92565EAB9	CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17	1,001,553.170	1,001,813.65	954,139.64	-47,674.01
FXPF20010602 98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB 0.000% 07/02/2025 DD 02/19/18	201,197.310	202,362.77	194,406.90	-7,955.87
FXPF20010602 B9000TBF1	TELENET 5/18 (USD) AN TL	381,628.040	381,151.00	362,287.13	-18,863.87
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			259,298,033.14	242,641,777.18	-16,656,255.96

CORPORATE DEBT INSTRUMENTS

FXPF11010402 EN9557682	*AUTOBAR 10/14 SENIOR TL	2,059,284.250	2,040,050.54	1,942,108.41	-97,942.13
FXPF20010302 00206RAD4	AT&T INC 6.500% 09/01/2037 DD 08/31/07	145,000.000	162,885.75	163,850.00	964.25
FXPF20010302 00206RCG5	AT&T INC 4.800% 06/15/2044 DD 06/10/14	1,760,000.000	1,716,414.59	1,577,505.60	-138,908.99
FXPF20010302 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	2,145,000.000	2,060,015.93	1,904,524.05	-155,491.88
FXPF20010302 00206RDE9	AT&T INC 6.350% 03/15/2040 DD 03/15/16	225,000.000	251,199.00	241,276.50	-9,922.50
FXPF20010302 00206RDF6	AT&T INC 6.000% 08/15/2040 DD 02/15/16	630,000.000	666,333.88	636,482.70	-29,851.18
FXPF20010302 00206RDH2	AT&T INC 5.150% 03/15/2042 DD 03/15/16	635,000.000	605,167.15	593,159.85	-12,007.30
FXPF20010302 00206RDK5	AT&T INC 4.550% 03/09/2049 DD 09/07/16	835,000.000	782,259.00	718,768.00	-63,491.00
FXPF20010302 00206RFS6	AT&T INC 5.300% 08/15/2058 DD 08/14/18	425,000.000	405,314.15	393,813.50	-11,500.65
FXPF20010302 00206RFU1	AT&T INC 5.150% 02/15/2050 DD 08/14/18	855,000.000	809,977.96	792,080.55	-17,897.41
FXPF20010302 00206RHA3	AT&T INC 5.150% 11/15/2046 DD 11/15/18	200,000.000	190,332.94	185,856.00	-4,476.94
FXPF20010302 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	535,000.000	595,797.95	558,507.90	-37,290.05



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	2,010,000.000	2,187,588.15	1,859,471.10	-328,117.05
FXPF20010302 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	370,000.000	403,645.37	336,481.70	-67,163.67
FXPF20010302 00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	730,000.000	758,294.30	696,507.60	-61,786.70
FXPF20010302 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	790,000.000	800,885.11	637,182.40	-163,702.71
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	1,010,000.000	1,036,938.40	840,592.70	-196,345.70
FXPF20010302 026874BS5	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	650,000.000	866,450.00	741,000.00	-125,450.00
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	600,000.000	556,041.96	535,458.00	-20,583.96
FXPF20010302 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	230,000.000	232,444.76	190,936.80	-41,507.96
FXPF20010302 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	595,000.000	579,457.60	511,027.65	-68,429.95
FXPF20010302 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	680,000.000	732,628.91	645,102.40	-87,526.51
FXPF20010302 026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	130,000.000	137,752.55	121,269.20	-16,483.35
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	635,198.20	560,412.65	-74,785.55
FXPF20010302 031162BC3	AMGEN INC 5.750% 03/15/2040 DD 03/12/10	210,000.000	241,216.50	239,171.10	-2,045.40
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,065,000.000	1,221,753.39	1,084,936.80	-136,816.59
FXPF20010302 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	475,000.000	540,383.75	489,321.25	-51,062.50
FXPF20010302 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	955,000.000	995,810.06	899,791.45	-96,018.61
FXPF20010302 032510AC3	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	130,000.000	157,631.50	134,321.20	-23,310.30
FXPF20010302 032511AY3	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	505,000.000	618,529.05	545,400.00	-73,129.05
FXPF20010302 032511BB2	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	5,000,000.000	2,142,750.00	2,085,250.00	-57,500.00
FXPF20010302 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	65,000.000	64,773.15	55,081.00	-9,692.15
FXPF20010302 03350WAB5	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	415,000.000	396,465.80	373,616.20	-22,849.60
FXPF20010302 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	765,000.000	756,551.63	682,533.00	-74,018.63
FXPF20010302 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	260,000.000	266,263.40	253,398.60	-12,864.80
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	685,000.000	713,886.45	637,036.30	-76,850.15
FXPF20010302 040555CU6	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	155,000.000	159,614.35	141,243.75	-18,370.60
FXPF20010302 046353AT5	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	765,000.000	755,347.20	753,043.05	-2,304.15
FXPF20010302 046353AU2	ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	975,000.000	942,387.05	925,460.25	-16,926.80
FXPF20010302 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,595,000.000	1,613,406.91	1,305,459.65	-307,947.26
FXPF20010302 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	345,000.000	283,675.95	274,637.25	-9,038.70
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	670,000.000	777,278.62	693,362.90	-83,915.72
FXPF20010302 06051GHG7	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	480,000.000	462,696.00	466,579.20	3,883.20
FXPF20010302 06738EAJ4	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	1,220,000.000	1,331,705.49	1,118,557.00	-213,148.49
FXPF20010302 06738EBD6	BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18	425,000.000	413,715.10	409,776.50	-3,938.60
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	165,000.000	182,139.76	164,993.40	-17,146.36
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	225,000.000	291,064.50	256,540.50	-34,524.00
FXPF20010302 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	310,000.000	342,547.15	325,605.40	-16,941.75



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	670,000.000	811,555.50	714,548.30	-97,007.20
FXPF20010302 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	151,000.000	175,979.93	153,056.62	-22,923.31
FXPF20010302 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	1,155,000.000	1,221,562.65	951,269.55	-270,293.10
FXPF20010302 0778FPAA7	BELL CANADA INC 4.464% 04/01/2048 DD 03/29/18	785,000.000	777,605.80	758,828.10	-18,777.70
FXPF20010302 097023BY0	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	935,000.000	891,978.74	879,554.50	-12,424.24
FXPF20010302 099724AH9	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	760,000.000	782,746.80	697,102.40	-85,644.40
FXPF20010302 10922NAF0	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	710,000.000	710,685.34	528,701.50	-181,983.84
FXPF20010302 111021AE1	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	540,000.000	763,905.60	730,333.80	-33,571.80
FXPF20010302 11134LAH2	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	530,000.000	495,311.03	475,468.30	-19,842.73
FXPF20010302 118230AM3	BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	160,000.000	172,334.40	146,619.20	-25,715.20
FXPF20010302 12189LBD2	BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	180,000.000	178,639.82	175,294.80	-3,345.02
FXPF20010302 125509BW8	CIGNA HOLDING CO 3.875% 10/15/2047 DD 09/14/17	1,025,000.000	1,026,230.00	855,844.25	-170,385.75
FXPF20010302 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	135,000.000	134,559.90	134,496.45	-63.45
FXPF20010302 126408HL0	CSX CORP 4.650% 03/01/2068 DD 02/20/18	255,000.000	246,183.62	230,410.35	-15,773.27
FXPF20010302 126408HN6	CSX CORP 4.750% 11/15/2048 DD 11/15/18	675,000.000	674,018.89	682,323.75	8,304.86
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	395,000.000	429,855.70	399,088.25	-30,767.45
FXPF20010302 126650CM0	CVS HEALTH CORP 4.875% 07/20/2035 DD 07/20/15	100,000.000	96,861.00	96,645.00	-216.00
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	515,000.000	531,658.63	501,306.15	-30,352.48
FXPF20010302 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,265,000.000	1,245,854.74	1,212,198.90	-33,655.84
FXPF20010302 136375CK6	CANADIAN NATIONAL RAILWAY CO 3.200% 08/02/2046 DD 08/02/16	150,000.000	130,414.50	128,644.50	-1,770.00
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,148,854.00	1,041,710.60	-107,143.40
FXPF20010302 136385AL5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	270,000.000	316,566.90	293,660.10	-22,906.80
FXPF20010302 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	260,000.000	322,072.40	303,950.40	-18,122.00
FXPF20010302 13645RAF1	CANADIAN PACIFIC RR CO 5.950% 05/15/2037 DD 05/08/07	440,000.000	510,464.80	511,645.20	1,180.40
FXPF20010302 13645RAU8	CANADIAN PACIFIC RR CO 4.800% 08/01/2045 DD 08/03/15	175,000.000	180,258.75	182,890.75	2,632.00
FXPF20010302 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	600,000.000	644,910.00	541,104.00	-103,806.00
FXPF20010302 151020AM6	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	1,145,000.000	1,168,733.41	1,005,813.80	-162,919.61
FXPF20010302 151020AU8	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	280,000.000	301,150.77	258,910.40	-42,240.37
FXPF20010302 151020AW4	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	790,000.000	818,703.62	665,266.90	-153,436.72
FXPF20010302 151020BB9	CELGENE CORP 3.900% 02/20/2028 DD 02/20/18	320,000.000	301,852.80	300,153.60	-1,699.20
FXPF20010302 161175BC7	CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	180,000.000	196,659.00	183,052.80	-13,606.20
FXPF20010302 161175BM5	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	390,000.000	385,941.85	363,097.80	-22,844.05
FXPF20010302 17248RAJ5	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	3,410,000.000	4,337,179.00	3,737,223.60	-599,955.40
FXPF20010302 172967CC3	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	130,000.000	158,648.10	142,645.10	-16,003.00
FXPF20010302 172967FX4	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	120,000.000	140,758.03	135,624.00	-5,134.03
FXPF20010302 172967HA2	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	285,000.000	345,094.22	336,208.80	-8,885.42



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	215,000.000	235,512.96	214,266.85	-21,246.11
FXPF20010302 172967JU6	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	960,000.000	956,503.55	935,068.80	-21,434.75
FXPF20010302 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,335,000.000	1,342,590.29	1,261,147.80	-81,442.49
FXPF20010302 172967LS8	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	305,000.000	295,674.60	284,439.95	-11,234.65
FXPF20010302 172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	420,000.000	410,926.44	375,173.40	-35,753.04
FXPF20010302 172967MD0	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	3,725,000.000	3,742,753.14	3,640,517.00	-102,236.14
FXPF20010302 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	235,000.000	263,412.82	257,625.80	-5,787.02
FXPF20010302 20030NCN9	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	945,000.000	955,630.50	960,734.25	5,103.75
FXPF20010302 20605PAL5	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	105,000.000	105,199.22	100,467.15	-4,732.07
FXPF20010302 20825CAQ7	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	480,000.000	622,609.50	594,043.20	-28,566.30
FXPF20010302 209111FT5	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	425,000.000	423,363.75	441,311.50	17,947.75
FXPF20010302 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	675,000.000	738,080.22	616,086.00	-121,994.22
FXPF20010302 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	355,000.000	355,042.70	356,231.85	1,189.15
FXPF20010302 212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	205,000.000	199,073.45	181,439.35	-17,634.10
FXPF20010302 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	705,000.000	942,274.80	919,517.40	-22,757.40
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	403,000.000	632,931.65	572,715.39	-60,216.26
FXPF20010302 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	420,000.000	447,441.20	398,244.00	-49,197.20
FXPF20010302 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	455,000.000	453,297.09	393,515.85	-59,781.24
FXPF20010302 25179MAU7	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	200,000.000	214,817.44	176,180.00	-38,637.44
FXPF20010302 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	785,000.000	933,284.00	849,990.15	-83,293.85
FXPF20010302 257375AF2	DOMINION ENERGY GAS HOLDINGS L 4.800% 11/01/2043 DD 05/01/14	335,000.000	375,337.35	336,946.35	-38,391.00
FXPF20010302 257559AK0	DOMTAR CORP 6.750% 02/15/2044 DD 11/26/13	50,000.000	57,816.00	50,693.00	-7,123.00
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,390,000.000	1,410,227.70	1,219,794.50	-190,433.20
FXPF20010302 26138EAJ8	KEURIG DR PEPPER INC 7.450% 05/01/2038 DD 11/01/08	92,000.000	133,346.64	109,887.56	-23,459.08
FXPF20010302 26138EAT6	KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15	110,000.000	118,198.30	95,799.00	-22,399.30
FXPF20010302 26138EAY5	KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	510,000.000	535,897.80	450,151.50	-85,746.30
FXPF20010302 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	870,000.000	869,309.40	866,241.60	-3,067.80
FXPF20010302 277432AL4	EASTMAN CHEMICAL CO 4.800% 09/01/2042 DD 06/05/12	370,000.000	365,493.40	340,966.10	-24,527.30
FXPF20010302 277432AP5	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	190,000.000	173,511.80	169,882.80	-3,629.00
FXPF20010302 278865BA7	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	70,000.000	71,554.70	65,590.00	-5,964.70
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,392,352.40	1,279,653.20	-112,699.20
FXPF20010302 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	595,000.000	576,007.60	517,858.25	-58,149.35
FXPF20010302 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	285,000.000	279,912.75	234,241.50	-45,671.25
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	320,000.000	344,615.60	331,283.20	-13,332.40
FXPF20010302 29273RAJ8	ENERGY TRANSFER OPERATING LP 7.500% 07/01/2038 DD 03/28/08	165,000.000	191,568.30	184,179.60	-7,388.70
FXPF20010302 29273RAP4	ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11	230,000.000	246,433.50	219,774.20	-26,659.30



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 29273RAR0	ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12	440,000.000	498,220.80	439,133.20	-59,087.60
FXPF20010302 29273RAT6	ENERGY TRANSFER OPERATING LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	317,231.60	290,304.30	-26,927.30
FXPF20010302 29273RAZ2	ENERGY TRANSFER OPERATING LP 5.950% 10/01/2043 DD 09/19/13	445,000.000	474,535.06	423,101.55	-51,433.51
FXPF20010302 29273RBJ7	ENERGY TRANSFER OPERATING LP 6.125% 12/15/2045 DD 06/23/15	135,000.000	146,599.20	132,030.00	-14,569.20
FXPF20010302 29278NAD5	ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18	265,000.000	262,885.30	257,943.05	-4,942.25
FXPF20010302 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	190,785.60	191,481.60	696.00
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	295,625.30	265,164.60	-30,460.70
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	365,000.000	511,197.10	462,071.75	-49,125.35
FXPF20010302 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	220,000.000	234,051.40	233,994.20	-57.20
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	855,000.000	938,892.60	823,262.40	-115,630.20
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	295,000.000	312,602.30	286,040.85	-26,561.45
FXPF20010302 29379VB1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	385,000.000	380,124.10	372,903.30	-7,220.80
FXPF20010302 29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	135,000.000	134,817.75	119,661.30	-15,156.45
FXPF20010302 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	840,000.000	829,200.49	816,018.00	-13,182.49
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	525,000.000	570,528.00	493,820.25	-76,707.75
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	1,063,000.000	1,592,501.56	1,246,867.11	-345,634.45
FXPF20010302 31428XAT3	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	240,000.000	238,944.00	199,276.80	-39,667.20
FXPF20010302 31428XAU0	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	515,000.000	526,118.85	446,262.95	-79,855.90
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	420,000.000	468,139.55	413,473.20	-54,666.35
FXPF20010302 31428XBQ8	FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	285,000.000	247,177.75	238,730.25	-8,447.50
FXPF20010302 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	815,000.000	1,023,745.15	840,281.30	-183,463.85
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	3,016,000.000	3,092,507.05	2,526,111.12	-566,395.93
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	935,000.000	721,475.75	730,552.90	9,077.15
FXPF20010302 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	955,000.000	1,024,994.21	895,159.70	-129,834.51
FXPF20010302 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	695,000.000	846,781.05	676,582.50	-170,198.55
FXPF20010302 37045VAL4	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	350,000.000	389,476.50	338,835.00	-50,641.50
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,175,000.000	1,174,579.65	1,003,873.00	-170,706.65
FXPF20010302 37045VAT7	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	1,265,000.000	1,196,951.68	1,140,663.15	-56,288.53
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,505,000.000	1,909,788.47	1,699,566.40	-210,222.07
FXPF20010302 404280BT5	HSBC HOLDINGS PLC VAR RT 06/19/2029 DD 06/19/18	1,020,000.000	1,023,119.41	1,011,064.80	-12,054.61
FXPF20010302 404530AB3	HACKENSACK MERIDIAN HEALTH INC 4.211% 07/01/2048 DD 04/25/18	135,000.000	135,000.00	134,512.65	-487.35
FXPF20010302 413875AW5	HARRIS CORP 4.400% 06/15/2028 DD 06/04/18	880,000.000	877,464.80	876,013.60	-1,451.20
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	435,000.000	535,755.61	501,211.35	-34,544.26
FXPF20010302 416515BA1	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	155,000.000	183,513.80	182,813.20	-700.60
FXPF20010302 416515BB9	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	125,000.000	120,207.50	116,123.75	-4,083.75
FXPF20010302 42307TAH1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,385,000.000	1,874,819.10	1,586,614.45	-288,204.65



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FXPF20010302 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	1,380,000.000	1,524,982.80	1,264,921.80	-260,061.00
FXPF20010302 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	1,140,000.000	1,138,692.81	1,176,924.60	38,231.79
FXPF20010302 454889AQ9	INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	140,000.000	141,803.20	141,033.20	-770.00
FXPF20010302 458140AV2	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	375,000.000	375,288.75	364,387.50	-10,901.25
FXPF20010302 458140AY6	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	355,000.000	356,829.70	340,739.65	-16,090.05
FXPF20010302 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	865,000.000	838,496.63	800,920.80	-37,575.83
FXPF20010302 459506AL5	INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	830,000.000	825,788.30	826,713.20	924.90
FXPF20010302 460146CF8	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	335,000.000	471,914.50	394,874.55	-77,039.95
FXPF20010302 460146CH4	INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	160,000.000	200,267.20	168,547.20	-31,720.00
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	320,000.000	350,291.20	286,915.20	-63,376.00
FXPF20010302 460146CS0	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	280,000.000	292,331.20	239,559.60	-52,771.60
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	2,260,000.000	2,306,112.53	2,101,980.80	-204,131.73
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	700,000.000	696,452.34	619,612.00	-76,840.34
FXPF20010302 478160CM4	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	715,000.000	685,232.20	654,096.30	-31,135.90
FXPF20010302 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	660,000.000	615,615.70	613,423.80	-2,191.90
FXPF20010302 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	295,000.000	287,391.20	291,362.65	3,971.45
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	450,000.000	427,295.31	388,350.00	-38,945.31
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	310,000.000	318,459.90	280,918.90	-37,541.00
FXPF20010302 494550AV8	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	285,000.000	314,622.75	307,030.50	-7,592.25
FXPF20010302 494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	445,000.000	516,033.55	496,330.75	-19,702.80
FXPF20010302 494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	445,000.000	495,607.05	480,328.55	-15,278.50
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	215,000.000	249,907.40	228,181.65	-21,725.75
FXPF20010302 494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	190,000.000	185,221.50	183,099.20	-2,122.30
FXPF20010302 494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	135,000.000	132,995.25	129,046.50	-3,948.75
FXPF20010302 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	1,170,000.000	1,238,963.96	1,146,787.20	-92,176.76
FXPF20010302 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	435,000.000	466,763.70	389,007.45	-77,756.25
FXPF20010302 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	515,000.000	610,918.90	547,197.80	-63,721.10
FXPF20010302 50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	615,000.000	618,226.70	561,974.70	-56,252.00
FXPF20010302 501044CN9	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	148,000.000	163,534.08	150,376.88	-13,157.20
FXPF20010302 501044DK4	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	465,000.000	429,563.55	426,623.55	-2,940.00
FXPF20010302 53079EAZ7	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	110,000.000	146,782.90	130,450.10	-16,332.80
FXPF20010302 53944YAE3	LLOYDS BANKING GROUP PLC 4.344% 01/09/2048 DD 01/09/18	290,000.000	227,397.10	228,841.90	1,444.80
FXPF20010302 539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	85,000.000	102,764.15	101,818.10	-946.05
FXPF20010302 539830AW9	LOCKHEED MARTIN CORP 5.720% 06/01/2040 DD 06/01/11	116,000.000	146,727.24	135,446.24	-11,281.00
FXPF20010302 539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	195,000.000	208,310.70	207,396.15	-914.55
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	675,000.000	668,454.15	644,078.25	-24,375.90



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FXPF20010302 539830BC2	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	185,000.000	171,341.45	172,264.60	923.15
FXPF20010302 539830BD0	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	755,000.000	764,497.66	687,918.25	-76,579.41
FXPF20010302 539830BL2	LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	140,000.000	147,988.40	145,884.20	-2,104.20
FXPF20010302 539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	805,000.000	794,395.26	751,395.05	-43,000.21
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	19,000.000	24,526.53	21,837.08	-2,689.45
FXPF20010302 55336VAL4	MPLX LP 5.200% 03/01/2047 DD 02/10/17	130,000.000	129,480.00	119,665.00	-9,815.00
FXPF20010302 55616XAJ6	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	590,000.000	440,116.05	437,337.50	-2,778.55
FXPF20010302 565122AE8	KEURIG DR PEPPER INC 144A 4.985% 05/25/2038 DD 05/25/18	965,000.000	964,749.36	938,964.30	-25,785.06
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	635,000.000	772,617.20	695,718.70	-76,898.50
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	225,000.000	278,196.78	252,180.00	-26,016.78
FXPF20010302 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	585,000.000	733,209.75	631,062.90	-102,146.85
FXPF20010302 56585AAJ1	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	264,000.000	267,368.64	239,772.72	-27,595.92
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	330,000.000	380,117.10	325,809.00	-54,308.10
FXPF20010302 570535AS3	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	245,000.000	251,639.50	212,701.65	-38,937.85
FXPF20010302 58013MEF7	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	300,000.000	379,441.43	358,308.00	-21,133.43
FXPF20010302 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	543,000.000	626,106.15	556,205.76	-69,900.39
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	414,889.25	367,391.25	-47,498.00
FXPF20010302 58013MEZ3	MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	290,000.000	291,554.40	291,278.90	-275.50
FXPF20010302 58013MFH2	MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	155,000.000	151,042.17	147,448.40	-3,593.77
FXPF20010302 59022CAJ2	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	535,000.000	622,745.95	587,986.40	-34,759.55
FXPF20010302 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	205,000.000	281,102.15	265,122.40	-15,979.75
FXPF20010302 59151KAJ7	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	310,000.000	322,130.30	278,088.60	-44,041.70
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	305,000.000	476,257.50	445,300.00	-30,957.50
FXPF20010302 594918BK9	MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15	520,000.000	536,764.80	539,063.20	2,298.40
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	560,000.000	733,667.20	654,970.40	-78,696.80
FXPF20010302 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	265,000.000	221,534.70	220,162.00	-1,372.70
FXPF20010302 61237WAE6	MONTEFIORE OBLIGATED GROUP 5.246% 11/01/2048 DD 08/01/18	235,000.000	235,000.00	227,519.95	-7,480.05
FXPF20010302 615369AQ8	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	430,000.000	422,810.40	440,066.30	17,255.90
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	505,000.000	634,209.30	527,220.00	-106,989.30
FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	670,000.000	684,987.90	617,244.20	-67,743.70
FXPF20010302 651639AE6	NEWMONT GOLDCORP CORP 5.875% 04/01/2035 DD 03/22/05	235,000.000	284,763.60	252,930.50	-31,833.10
FXPF20010302 651639AM8	NEWMONT GOLDCORP CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	748,062.90	640,592.55	-107,470.35
FXPF20010302 651639AP1	NEWMONT GOLDCORP CORP 4.875% 03/15/2042 DD 03/08/12	85,000.000	83,056.05	80,374.30	-2,681.75
FXPF20010302 65473QAX1	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	305,000.000	363,194.00	337,955.25	-25,238.75
FXPF20010302 65473QBB8	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	175,000.000	193,114.25	179,684.75	-13,429.50
FXPF20010302 65473QBC6	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	110,000.000	111,031.80	106,497.60	-4,534.20



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FXPF20010302 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	475,000.000	448,978.25	441,887.75	-7,090.50
FXPF20010302 65473QBG7	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	290,000.000	297,076.00	257,873.80	-39,202.20
FXPF20010302 655044AE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	210,000.000	236,023.20	204,981.00	-31,042.20
FXPF20010302 655044AG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	355,000.000	372,673.65	315,108.65	-57,565.00
FXPF20010302 655044AJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	545,000.000	550,325.06	469,446.65	-80,878.41
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	1,361,000.000	1,312,099.27	1,173,141.17	-138,958.10
FXPF20010302 666807BN1	NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	960,000.000	940,193.88	895,680.00	-44,513.88
FXPF20010302 670346AP0	NUCOR CORP 3.950% 05/01/2028 DD 04/26/18	215,000.000	214,681.80	212,639.30	-2,042.50
FXPF20010302 670346AQ8	NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	825,000.000	815,736.89	796,950.00	-18,786.89
FXPF20010302 67077MAQ1	NUTRIEN LTD 6.125% 01/15/2041 DD 01/15/18	175,000.000	203,693.58	191,640.75	-12,052.83
FXPF20010302 677050AM8	OGLETHORPE POWER CORP 144A 5.050% 10/01/2048 DD 10/30/18	580,000.000	575,951.60	583,932.40	7,980.80
FXPF20010302 678858BT7	OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18	305,000.000	304,423.55	307,751.10	3,327.55
FXPF20010302 68233JBF0	ONCOR ELECTRIC DELIVERY C 144A 4.100% 11/15/2048 DD 08/10/18	150,000.000	149,853.00	149,800.50	-52.50
FXPF20010302 682680AV5	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	495,000.000	492,752.70	473,566.50	-19,186.20
FXPF20010302 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	975,000.000	983,842.77	911,781.00	-72,061.77
FXPF20010302 69352PAH6	PPL CAPITAL FUNDING INC 4.700% 06/01/2043 DD 05/24/13	175,000.000	185,346.00	171,403.75	-13,942.25
FXPF20010302 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	315,000.000	364,990.50	321,088.95	-43,901.55
FXPF20010302 694308GJ0	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	633,000.000	789,927.03	586,639.08	-203,287.95
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	715,000.000	693,642.95	634,576.80	-59,066.15
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	887,000.000	885,200.18	733,761.88	-151,438.30
FXPF20010302 71644EAG7	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	1,115,000.000	1,386,776.60	1,250,472.50	-136,304.10
FXPF20010302 71644EAJ1	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	250,000.000	303,340.00	290,832.50	-12,507.50
FXPF20010302 71654QAZ5	PETROLEOS MEXICANOS 6.500% 06/02/2041 DD 06/02/11	590,000.000	550,762.92	488,520.00	-62,242.92
FXPF20010302 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	1,710,000.000	1,530,781.92	1,294,281.90	-236,500.02
FXPF20010302 71654QCL4	*PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18	3,040,000.000	2,635,402.54	2,432,000.00	-203,402.54
FXPF20010302 71654QCP5	*PETROLEOS MEXICANOS 6.500% 01/23/2029 DD 10/23/18	570,000.000	531,055.00	531,525.00	470.00
FXPF20010302 717081EJ8	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	1,095,000.000	1,094,032.15	1,097,332.35	3,300.20
FXPF20010302 717081EK5	PFIZER INC 4.200% 09/15/2048 DD 09/07/18	510,000.000	509,833.22	517,456.20	7,622.98
FXPF20010302 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	310,000.000	298,409.05	302,504.20	4,095.15
FXPF20010302 718549AE8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	150,000.000	140,281.50	137,511.00	-2,770.50
FXPF20010302 718549AF5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2028 DD 10/13/17	244,000.000	244,112.24	225,348.64	-18,763.60
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	250,000.000	285,460.00	263,422.50	-22,037.50
FXPF20010302 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	160,000.000	135,001.60	126,339.20	-8,662.40
FXPF20010302 74251VAJ1	PRINCIPAL FINANCIAL GROUP INC 4.350% 05/15/2043 DD 11/16/12	135,000.000	125,423.10	125,236.80	-186.30
FXPF20010302 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	355,000.000	383,396.45	345,446.95	-37,949.50
FXPF20010302 743315AT0	PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	190,000.000	188,428.70	187,968.90	-459.80



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 74432QBD6	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	185,000.000	231,494.20	223,504.05	-7,990.15
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	290,000.000	304,105.60	273,296.00	-30,809.60
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	305,258.80	260,373.10	-44,885.70
FXPF20010302 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	140,000.000	160,028.40	136,445.40	-23,583.00
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	865,000.000	969,444.98	844,611.95	-124,833.03
FXPF20010302 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	530,000.000	575,776.54	492,385.90	-83,390.64
FXPF20010302 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	565,000.000	553,555.15	519,766.10	-33,789.05
FXPF20010302 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	405,000.000	405,275.33	393,408.90	-11,866.43
FXPF20010302 816851BG3	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18	715,000.000	709,987.85	653,295.50	-56,692.35
FXPF20010302 816851BH1	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	150,000.000	136,555.50	128,242.50	-8,313.00
FXPF20010302 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	340,000.000	313,882.60	314,710.80	828.20
FXPF20010302 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	410,000.000	409,815.50	419,417.70	9,602.20
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	975,000.000	1,027,455.00	920,253.75	-107,201.25
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	320,000.000	385,450.00	373,600.00	-11,850.00
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	685,000.000	758,929.29	651,037.70	-107,891.59
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	1,850,000.000	2,131,110.15	1,890,071.00	-241,039.15
FXPF20010302 843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	355,000.000	401,370.10	351,631.05	-49,739.05
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	550,000.000	564,278.00	495,198.00	-69,080.00
FXPF20010302 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	195,000.000	179,070.45	173,138.55	-5,931.90
FXPF20010302 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	380,000.000	438,953.20	448,776.20	9,823.00
FXPF20010302 845743BS1	SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	115,000.000	114,085.75	115,975.20	1,889.45
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	305,000.000	259,559.70	252,567.45	-6,992.25
FXPF20010302 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	255,000.000	316,449.90	311,416.20	-5,033.70
FXPF20010302 867229AD8	SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	210,000.000	258,882.74	233,744.70	-25,138.04
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	560,000.000	718,462.15	644,963.20	-73,498.95
FXPF20010302 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	200,000.000	254,932.00	242,840.00	-12,092.00
FXPF20010302 86765BAM1	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	1,011,284.75	899,495.50	-111,789.25
FXPF20010302 86765BAP4	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	285,000.000	269,581.50	251,660.70	-17,920.80
FXPF20010302 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	910,000.000	904,276.10	805,477.40	-98,798.70
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,730,000.000	1,932,897.82	1,583,642.00	-349,255.82
FXPF20010302 87938WAV5	TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18	150,000.000	143,416.50	135,688.50	-7,728.00
FXPF20010302 87938WAW3	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	810,000.000	797,288.24	714,922.20	-82,366.04
FXPF20010302 87971MBH5	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	230,000.000	226,775.40	227,989.80	1,214.40
FXPF20010302 882508BD5	TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	230,000.000	231,621.50	229,500.90	-2,120.60
FXPF20010302 887317AL9	WARNER MEDIA LLC 6.250% 03/29/2041 DD 04/01/11	855,000.000	986,148.45	923,032.35	-63,116.10
FXPF20010302 887317AP0	WARNER MEDIA LLC 4.900% 06/15/2042 DD 06/13/12	750,000.000	781,260.00	683,347.50	-97,912.50



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 887317AS4	WARNER MEDIA LLC 5.350% 12/15/2043 DD 12/16/13	165,000.000	163,361.55	159,040.20	-4,321.35
FXPF20010302 887317AU9	WARNER MEDIA LLC 4.650% 06/01/2044 DD 05/28/14	240,000.000	217,836.00	210,045.60	-7,790.40
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	785,000.000	923,214.95	805,598.40	-117,616.55
FXPF20010302 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	410,000.000	491,950.80	416,613.30	-75,337.50
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,765,000.000	1,915,007.35	1,685,680.90	-229,326.45
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,045,000.000	1,081,401.58	952,287.60	-129,113.98
FXPF20010302 89346DAE7	TRANSALTA CORP 6.500% 03/15/2040 DD 03/12/10	275,000.000	272,937.50	251,383.00	-21,554.50
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	360,000.000	376,686.00	331,419.60	-45,266.40
FXPF20010302 893574AM5	TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	115,000.000	110,849.65	107,527.30	-3,322.35
FXPF20010302 90131HBF1	21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	195,000.000	235,302.60	237,084.90	1,782.30
FXPF20010302 90131HBG9	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	600,000.000	768,042.00	748,530.00	-19,512.00
FXPF20010302 90131HBK0	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	710,000.000	929,844.40	870,878.90	-58,965.50
FXPF20010302 90131HBL8	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/15/07	930,000.000	1,279,131.30	1,224,549.60	-54,581.70
FXPF20010302 90131HBM6	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	46,000.000	62,792.76	61,129.40	-1,663.36
FXPF20010302 90131HBN4	21ST CENTURY FOX AMERICA INC 7.850% 03/01/2039 DD 02/13/09	435,000.000	664,784.40	622,045.65	-42,738.75
FXPF20010302 90131HBQ7	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	365,000.000	484,552.10	453,267.95	-31,284.15
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	1,470,000.000	1,480,453.50	1,313,783.10	-166,670.40
FXPF20010302 907818ER5	UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	260,000.000	226,959.20	220,958.40	-6,000.80
FXPF20010302 907818EV6	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	1,415,000.000	1,427,508.52	1,387,676.35	-39,832.17
FXPF20010302 907818EX2	UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18	775,000.000	789,939.31	771,202.50	-18,736.81
FXPF20010302 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	170,000.000	222,125.40	194,772.40	-27,353.00
FXPF20010302 913017CJ6	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	260,000.000	219,429.60	219,294.40	-135.20
FXPF20010302 913017CP2	UNITED TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	275,000.000	245,041.50	242,360.25	-2,681.25
FXPF20010302 913017CX5	UNITED TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18	500,000.000	485,552.33	482,845.00	-2,707.33
FXPF20010302 913017CY3	UNITED TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	575,000.000	567,386.65	569,652.50	2,265.85
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	250,000.000	348,960.00	319,220.00	-29,740.00
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	644,000.000	914,808.44	832,949.60	-81,858.84
FXPF20010302 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	155,000.000	155,119.35	153,649.95	-1,469.40
FXPF20010302 91324PDQ2	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	1,085,000.000	1,093,029.25	1,116,823.05	23,793.80
FXPF20010302 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	392,000.000	461,001.20	448,252.00	-12,749.20
FXPF20010302 91911TAP8	VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	280,000.000	304,892.00	302,400.00	-2,492.00
FXPF20010302 91913YAL4	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	450,000.000	523,204.65	493,038.00	-30,166.65
FXPF20010302 91913YAV2	VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18	1,175,000.000	1,174,046.00	1,164,025.50	-10,020.50
FXPF20010302 92343VBE3	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	550,000.000	555,026.57	533,252.50	-21,774.07
FXPF20010302 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	1,310,000.000	1,278,194.77	1,287,428.70	9,233.93
FXPF20010302 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	1,125,000.000	1,129,094.53	1,087,065.00	-42,029.53



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	475,000.000	484,044.00	457,800.25	-26,243.75
FXPF20010302 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	420,000.000	401,993.00	392,225.40	-9,767.60
FXPF20010302 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	1,060,000.000	1,008,800.44	973,398.00	-35,402.44
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	3,140,000.000	3,253,600.45	3,074,970.60	-178,629.85
FXPF20010302 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	290,000.000	284,863.76	288,956.00	4,092.24
FXPF20010302 92343VER1	VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	1,155,000.000	1,153,892.02	1,159,747.05	5,855.03
FXPF20010302 925524AX8	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	190,000.000	215,585.40	203,900.40	-11,685.00
FXPF20010302 92553PAP7	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	485,000.000	393,892.10	382,936.60	-10,955.50
FXPF20010302 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	870,000.000	894,138.25	853,313.40	-40,824.85
FXPF20010302 92857WBL3	VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18	775,000.000	766,168.76	726,182.75	-39,986.01
FXPF20010302 92857WBM1	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	1,245,000.000	1,244,895.00	1,168,855.80	-76,039.20
FXPF20010302 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	410,000.000	407,619.06	398,278.10	-9,340.96
FXPF20010302 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	220,000.000	226,564.80	223,240.60	-3,324.20
FXPF20010302 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	170,000.000	165,760.20	163,487.30	-2,272.90
FXPF20010302 94973VBL0	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	110,000.000	103,858.70	105,164.40	1,305.70
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	1,425,000.000	1,555,637.50	1,389,489.00	-166,148.50
FXPF20010302 95040QAF1	WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18	730,000.000	726,926.70	722,751.10	-4,175.60
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	995,000.000	1,095,239.15	908,514.60	-186,724.55
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	196,820.40	177,742.60	-19,077.80
FXPF20010302 96949LAC9	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	260,000.000	253,741.80	240,219.20	-13,522.60
FXPF20010302 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	470,000.000	536,048.95	472,152.60	-63,896.35
FXPF20010302 96950FAN4	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	895,000.000	1,004,521.15	853,051.35	-151,469.80
FXPF20010302 98978VAP8	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	655,000.000	650,382.25	641,854.15	-8,528.10
FXPF20010602 00165HAF0	LEARFIELD COMMUNICATIONS 12/17 INCREMENTAL COV-LITE TL	359,633.780	358,734.70	348,844.77	-9,889.93
FXPF20010602 00216EAB5	TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17	705,053.280	697,970.22	660,987.45	-36,982.77
FXPF20010602 00241YAM6	AUDIO VISUAL SERVICES 2/18 TL 0.000% 02/21/2025 DD 02/14/18	385,144.420	374,552.95	363,961.48	-10,591.47
FXPF20010602 00437MAB0	HAMILTON SUNDSTRAND/ACCUDYNE 0.000% 08/18/2024 DD 07/20/17	1,124,641.350	1,131,850.32	1,064,473.04	-67,377.28
FXPF20010602 00485GAE8	ACOSTA 4/15 TLB1	376,146.210	328,321.97	226,541.58	-101,780.39
FXPF20010602 00766WAT0	AECOM 2/18 COV-LITE TLB 0.000% 03/13/2025 DD 02/23/18	217,988.160	217,988.16	207,498.57	-10,489.59
FXPF20010602 00769EAS9	ADVANTAGE SALES 7/14 TL	1,222,192.549	1,189,731.11	1,073,488.38	-116,242.73
FXPF20010602 00774CAB3	AECOM 5.125% 03/15/2027 DD 02/21/17	250,000.000	248,125.00	213,750.00	-34,375.00
FXPF20010602 01310TAU3	ALBERTSON'S 5/17 B6 TL	598,481.010	585,015.19	567,060.76	-17,954.43
FXPF20010602 01310TAV1	ALBERTSON'S 10/18 B7 COV-LITE TL	885,356.090	871,051.24	837,768.20	-33,283.04
FXPF20010602 01627GAL9	ALION SCIENCE & TECHNOLOGY 8/15 TL	712,381.462	711,490.99	709,268.36	-2,222.63
FXPF20010602 01881UAE5	ALLIANT INSURANCE 4/18 0.000% 05/09/2025 DD 04/23/18	2,553,571.237	2,561,936.61	2,408,170.89	-153,765.72
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 02154CAD5	ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15	286,000.000	289,217.50	274,560.00	-14,657.50
FXPF20010602 02154VAA9	ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14	337,000.000	317,955.00	306,670.00	-11,285.00
FXPF20010602 02376CBB0	AMR 5/18 TL	1,375,000.000	1,363,644.54	1,283,906.25	-79,738.29
FXPF20010602 02406MAP2	AMERICAN AXLE 3/17 COV-LITE TLB	266,178.270	254,675.22	251,205.74	-3,469.48
FXPF20010602 02474RAF0	ABC SUPPLY 3/18 COV-LITE TLB	1,309,168.780	1,313,829.42	1,242,780.83	-71,048.59
FXPF20010602 03280FAH4	ANCESTRY.COM 2/17 TL	1,191,475.250	1,196,312.64	1,136,369.52	-59,943.12
FXPF20010602 03765VAH3	PROTECTION ONE 12/16 COV-LITE TL	1,893,097.590	1,905,724.54	1,800,335.81	-105,388.73
FXPF20010602 03835EAC8	APPLOVIN 8/18 COV-LITE TLB	784,752.380	780,828.62	769,057.33	-11,771.29
FXPF20010602 03836CAH0	ASCENSUS 12/17 COV-LITE TL	1,305,002.786	1,308,108.59	1,269,115.21	-38,993.38
FXPF20010602 04044PAF1	ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18	846,603.630	847,661.90	810,622.98	-37,038.92
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	715,923.740	613,420.39	664,019.27	50,598.88
FXPF20010602 04349VAB9	*ASCEND PERFORMANCE TL 4/12 TLB 0.000% 08/12/2022 DD 03/27/12	1,987,334.899	1,997,271.57	1,957,524.88	-39,746.69
FXPF20010602 04649VAT7	ASURION 7/17 TLB4	1,432,206.160	1,438,694.05	1,372,869.86	-65,824.19
FXPF20010602 04649VAV2	ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18	553,059.634	548,269.31	528,863.28	-19,406.03
FXPF20010602 05400KAE0	AVOLON TLB BORROWER 1 (US) LLC TLB3	921,426.250	916,380.70	883,804.42	-32,576.28
FXPF20010602 05549PAB7	BCP RENAISSANCE (ROVER) 9/17 TLB	317,725.280	321,379.13	308,590.68	-12,788.45
FXPF20010602 05604XAP1	BWAY 3/17 TLB	1,650,586.720	1,640,117.38	1,548,795.04	-91,322.34
FXPF20010602 06832EAB6	BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18	466,235.100	468,052.70	442,634.28	-25,418.42
FXPF20010602 11284EAB9	WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18	1,439,604.560	1,432,406.54	1,391,536.16	-40,870.38
FXPF20010602 11284EAF0	WESTINGHOUSE/BROOKFIELD WEC 0.000% 07/24/2026 DD 07/10/18	108,700.820	107,613.81	105,983.30	-1,630.51
FXPF20010602 11680JAA0	BRUIN E&P PARTNERS LLC 144A 8.875% 08/01/2023 DD 07/26/18	430,000.000	430,000.00	382,700.00	-47,300.00
FXPF20010602 12429TAD6	BWAY HOLDING CO 144A 5.500% 04/15/2024 DD 04/03/17	565,000.000	587,600.00	531,100.00	-56,500.00
FXPF20010602 12429TAE4	BWAY HOLDING CO 144A 7.250% 04/15/2025 DD 04/03/17	400,000.000	413,000.00	359,000.00	-54,000.00
FXPF20010602 124847AC8	ENTERCOM MEDIA CORP 144A 7.250% 11/01/2024 DD 10/17/16	250,000.000	263,125.00	232,500.00	-30,625.00
FXPF20010602 1248EPBT9	CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	220,000.000	216,700.00	204,908.00	-11,792.00
FXPF20010602 12512KAG6	CIRQUE DU SOLEIL 6/17 TL	385,137.050	368,776.42	357,984.89	-10,791.53
FXPF20010602 12595DAA5	APTIM CORP 144A 7.750% 06/15/2025 DD 06/30/17	578,000.000	549,618.82	439,280.00	-110,338.82
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	1,906,369.910	1,908,541.45	1,825,349.19	-83,192.26
FXPF20010602 12684HAB6	CAPITAL VISION/MYEYEDR 2/18 0.000% 01/31/2025 DD 01/24/18	452,190.420	450,749.79	427,319.95	-23,429.84
FXPF20010602 12764HAB9	*CAELUS ENERGY 4/14 COV-LITE 2ND LIEN TL	1,217,706.050	1,077,669.86	1,079,703.42	2,033.56
FXPF20010602 12769LAB5	CAESARS RESORT 12/17 COV-LITE TL	1,367,777.180	1,375,954.10	1,311,110.17	-64,843.93
FXPF20010602 13322HAE6	THOMSON REUTERS 11/17 (IP&S) COV-LITE TL	1,412,958.142	1,415,454.76	1,342,310.23	-73,144.53
FXPF20010602 14987RAA6	CINCINNATI BELL INC 144A 8.000% 10/15/2025 DD 10/06/17	182,000.000	185,011.27	150,150.00	-34,861.27
FXPF20010602 15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	1,356,630.030	1,307,031.63	1,263,022.56	-44,009.07
FXPF20010602 16282FAC5	CATALINA MARKETING 4/14 COV-LITE TL	658,355.862	519,278.19	120,972.89	-398,305.30
FXPF20010602 171871AP1	CINCINNATI BELL INC 144A 7.000% 07/15/2024 DD 09/22/16	148,000.000	133,200.00	122,100.00	-11,100.00



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FXPF20010602 17273LAG2	CIRCOR 12/17 COV-LITE TL	385,141.970	375,175.58	364,602.35	-10,573.23
FXPF20010602 18143EAC3	DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 05/18/2024 DD 02/26/18	176,457.337	177,074.94	167,634.47	-9,440.47
FXPF20010602 19633FAD3	CYXTERA 3/17 COV-LITE TLB	617,778.760	619,323.21	589,978.72	-29,344.49
FXPF20010602 20341UAC3	COMMUNICATIONS SALES 4/15 COV-LITE TLB	0.001	0.00	0.00	0.00
FXPF20010602 20341UAD1	COMMUNICATIONS SALES 2/17 TLB	605,631.631	585,771.87	546,582.55	-39,189.32
FXPF20010602 20589KAD4	CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18	1,636,536.280	1,651,031.19	1,562,892.15	-88,139.04
FXPF20010602 22207EBG8	COTY 3/18 (USD) TLB 0.000% 03/28/2025 DD 03/19/18	385,146.840	366,852.37	354,816.53	-12,035.84
FXPF20010602 22834KAB7	CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18	961,108.010	958,705.24	906,642.02	-52,063.22
FXPF20010602 22860EAB8	SUBCOM 10/18 COV-LITE TL	518,355.290	507,988.18	496,973.13	-11,015.05
FXPF20010602 23338DAM8	DXP ENTERPRISES 8/17 TLB	291,788.310	292,517.81	287,411.49	-5,106.32
FXPF20010602 23370PAP3	DAE AVIATION (STANDARD AERO) 4/17 TLB	1,972,381.020	1,985,536.80	1,945,260.78	-40,276.02
FXPF20010602 24702NAX8	DELL 9/17 TLA2	1,220,948.570	1,220,264.84	1,184,063.71	-36,201.13
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	62,140.470	75,084.66	69,970.34	-5,114.32
FXPF20010602 26929CAG1	EXCELITAS 12/18 ADD-ON TLB	320,787.000	306,351.59	306,351.59	0.00
FXPF20010602 28470YAB3	ELDORADO RESORTS 4/17 COV-LITE TLB	375,374.820	375,374.82	358,171.39	-17,203.43
FXPF20010602 29088UAF4	EMERALD EXPO 5/17 TLB	829,052.840	833,720.43	798,999.67	-34,720.76
FXPF20010602 29102EAG0	PRESS GANEY 4/18 TL	2,029,753.460	2,039,997.70	1,946,026.13	-93,971.57
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 29373UAC5	ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18	893,057.280	858,496.00	830,221.77	-28,274.23
FXPF20010602 29426NAE4	EPICOR 6/15 COV-LITE TL 0.000% 06/01/2022 DD 05/12/15	1,280,102.730	1,275,856.77	1,220,897.98	-54,958.79
FXPF20010602 29667WAB8	OLD STEELCO INC 144A 9.500% 11/15/2019 DD 11/14/14	370,000.000	111,000.00	133,200.00	22,200.00
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	345,331.860	345,476.90	334,108.57	-11,368.33
FXPF20010602 31740MAC5	REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB	400,000.000	385,000.00	380,000.00	-5,000.00
FXPF20010602 32007UBR9	FIRST DATA 10/16 (USD) TL	0.001	0.00	0.00	0.00
FXPF20010602 32007UBW8	FIRST DATA 6/17 TL	247,542.270	243,829.14	237,331.15	-6,497.99
FXPF20010602 32007UBX6	FIRST DATA 11/17 TL	1,164,731.841	1,164,941.49	1,109,989.44	-54,952.05
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	954,487.080	948,055.02	898,811.85	-49,243.17
FXPF20010602 362393AA8	GTT COMMUNICATIONS INC 144A 7.875% 12/31/2024 DD 12/22/16	144,000.000	135,547.50	124,560.00	-10,987.50
FXPF20010602 36249VAG1	GYPSUM 5/18 TLB	770,325.250	763,899.42	724,105.74	-39,793.68
FXPF20010602 36250LAP9	GTT 5/18 (USD) COV-LITE TL	1,169,092.200	1,153,856.56	1,097,976.32	-55,880.24
FXPF20010602 36250LAQ7	GTT 4/18 (EUR) COV-LITE TL	304,193.770	366,279.48	334,987.51	-31,291.97
FXPF20010602 365556AM1	GARDNER DENVER 8/17 (USD) COV-LITE TLB	649,357.540	651,156.25	625,617.03	-25,539.22
FXPF20010602 365556AN9	GARDNER DENVER 8/17 (EUR) TLB	405,810.530	507,697.34	455,899.99	-51,797.35
FXPF20010602 36740UAN2	GATES GLOBAL 11/17 (EUR) 0.000% 04/01/2024 DD 11/13/17	542,706.670	628,997.02	612,640.19	-16,356.83
FXPF20010602 37190DAF0	GENUINE FINANCIAL/HIRERIGHT 7/18 COV-LITE TL	622,441.330	619,329.12	597,543.68	-21,785.44
FXPF20010602 37427UAF7	GETTY IMAGES COV-LITE TLB 0.000% 10/18/2019 DD 10/03/12	1,895,504.370	1,845,079.98	1,838,639.24	-6,440.74



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FXPF20010602 37943VBH5	GLOBAL PAYMENTS 10/18 COV-LITE 0.000% 12/31/2021 DD 10/09/18	438,276.110	437,180.42	416,726.07	-20,454.35
FXPF20010602 38017BAN6	GO DADDY 11/17 COV-LITE TLB	1,095,959.260	1,098,232.14	1,044,449.17	-53,782.97
FXPF20010602 38723BAB7	WHEELABRATOR TECHNOLOGIES 10/14 TLB	952,613.465	961,548.98	932,370.43	-29,178.55
FXPF20010602 38723BAC5	WHEELABRATOR TECHNOLOGIES 10/14 TLC	3,647.970	4,215.12	3,570.45	-644.67
FXPF20010602 39843PAD5	GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17	808,767.300	809,996.64	774,507.92	-35,488.72
FXPF20010602 404121AH8	HCA INC 5.375% 09/01/2026 DD 08/23/18	407,000.000	411,824.52	395,807.50	-16,017.02
FXPF20010602 40416VAB1	HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	476,948.250	480,229.64	459,859.19	-20,370.45
FXPF20010602 40422KAB7	HEARTHSIDE FOOD 4/18 COV-LITE TL	936,459.150	934,118.00	896,191.41	-37,926.59
FXPF20010602 41151PAM7	HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB	989,068.230	983,920.57	930,653.86	-53,266.71
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	641,329.180	642,386.54	617,080.52	-25,306.02
FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	637,425.990	636,123.15	611,661.23	-24,461.92
FXPF20010602 42330EAB8	HELIX 2/17 TL 0.000% 06/03/2024 DD 02/23/17	300,000.000	283,258.27	280,032.00	-3,226.27
FXPF20010602 44332EAP1	HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18	2,365,722.520	2,348,091.29	2,228,960.10	-119,131.19
FXPF20010602 44988LAC1	ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17	979,882.420	979,421.53	932,358.12	-47,063.41
FXPF20010602 44988MAA3	IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18	221,000.000	218,432.31	193,375.00	-25,057.31
FXPF20010602 449934AD0	IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16	575,000.000	577,318.54	549,125.00	-28,193.54
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17	2,372,820.352	2,376,737.23	2,245,281.26	-131,455.97
FXPF20010602 46284NAQ2	IRON MOUNTAIN 3/18 TLB	363,976.570	363,066.62	345,169.90	-17,896.72
FXPF20010602 47009YAK3	PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL	1,835,254.222	1,836,924.31	1,738,903.38	-98,020.93
FXPF20010602 47077DAC4	JANE STREET 2/18 (USD) TLB	1,149,976.020	1,154,851.73	1,116,431.22	-38,420.51
FXPF20010602 47214DAC8	WENCOR 6/14 COV-LITE TL	1,137,186.728	1,104,744.32	1,066,112.56	-38,631.76
FXPF20010602 47579SAR1	JELD-WEN 10/16 INCREMENTAL COV-LITE TL	0.001	0.00	0.00	0.00
FXPF20010602 48242YAL6	KBR 2/18 COV-LITE TLB 0.000% 03/28/2025 DD 02/23/18	1,305,363.390	1,298,836.58	1,275,992.71	-22,843.87
FXPF20010602 48667GAB3	VENIO 5/18 COV-LITE TLB	309,457.490	307,910.21	283,153.60	-24,756.61
FXPF20010602 49387TAR7	KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	1,536,007.710	1,528,373.62	1,444,814.93	-83,558.69
FXPF20010602 49865NAP5	KLOCKNER PENTAPLAST 6/17 (EUR) COV-LITE TL	58,959.000	58,745.57	57,513.57	-1,232.00
FXPF20010602 49865NAQ3	KLOCKNER PENTAPLAST 6/17 (USD) COV-LITE TL	152,767.870	136,133.57	123,741.97	-12,391.60
FXPF20010602 50105JAM9	KRONOS 4/17 TLB	1,147,736.570	1,146,027.10	1,088,433.02	-57,594.08
FXPF20010602 50106GAA0	KRONOS ACQUISITION HOLDIN 144A 9.000% 08/15/2023 DD 08/26/15	528,000.000	501,631.04	405,240.00	-96,391.04
FXPF20010602 50217UAS6	BOYD 8/18 COV-LITE TLB	985,108.880	966,692.98	925,184.71	-41,508.27
FXPF20010602 50217UAV9	BOYD 8/18 2ND LIEN COV-LITE TL	48,832.270	48,832.27	45,047.77	-3,784.50
FXPF20010602 52471BAJ5	LEGALZOOM 11/18 TL	623,221.780	616,989.57	610,757.34	-6,232.23
FXPF20010602 54948FAB4	LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18	385,144.410	362,035.75	353,370.00	-8,665.75
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	213,491.320	211,235.36	198,369.73	-12,865.63
FXPF20010602 55303BAC7	INTERNET BRANDS 8/17 2ND LIEN COV-LITE TL	332,513.100	332,928.74	302,586.92	-30,341.82
FXPF20010602 55303KAC7	MGM RESORT 4/16 COV-LITE TLB	1,221,478.270	1,226,353.45	1,166,951.48	-59,401.97



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FXPF20010602 554276AU9	MACDERMID 3/17 (USD) B6 COV-LITE TLB	618,743.290	621,682.32	614,102.72	-7,579.60
FXPF20010602 577081BB7	MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	130,000.000	129,400.75	115,984.70	-13,416.05
FXPF20010602 57767EAB8	MAVENIR SYSTEMS 4/18 TLB 0.000% 05/01/2025 DD 04/11/18	573,687.190	562,213.45	569,028.85	6,815.40
FXPF20010602 57777PAB1	EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18	1,046,435.270	1,043,763.55	1,007,193.95	-36,569.60
FXPF20010602 59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18	674,016.940	674,016.94	637,505.44	-36,511.50
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	1,257,751.620	1,257,330.16	1,188,047.03	-69,283.13
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	288,000.000	267,840.00	262,080.00	-5,760.00
FXPF20010602 59870UAG1	MILACRON 1/17 COV-LITE TLB	1,374,614.990	1,375,192.31	1,285,265.02	-89,927.29
FXPF20010602 627048AP6	MURRAY ENERGY 6/18 SUPERPRIORITY TLB3	520,310.494	458,133.39	442,263.92	-15,869.47
FXPF20010602 62704PAM5	MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18	345,116.000	241,520.11	186,362.64	-55,157.47
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17	596,377.810	600,726.54	556,420.50	-44,306.04
FXPF20010602 62943XAJ6	NATIONAL VETERINARY ASSOCIATES 1/18 COV-LITE TLB3	895,735.120	896,266.10	841,991.01	-54,275.09
FXPF20010602 63909DAD3	NATIONAL VISION 11/17 TL	1,117,837.999	1,118,307.49	1,081,508.26	-36,799.23
FXPF20010602 64072UAG7	CABLEVISION SYSTEMS 1/18 TLB 0.000% 01/25/2026 DD 01/10/18	387,310.430	385,373.89	370,687.07	-14,686.82
FXPF20010602 64119DAH8	NETSMART 5/18 TL	1,636,627.244	1,650,408.70	1,624,352.54	-26,056.16
FXPF20010602 644274AF9	NEW ENTERPRISE STONE & LI 144A 6.250% 03/15/2026 DD 03/12/18	250,000.000	253,587.50	227,500.00	-26,087.50
FXPF20010602 68404XAB2	ACCUVANT 1/17 COV-LITE TL	756,888.590	709,194.95	699,175.84	-10,019.11
FXPF20010602 69345TAB1	PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18	533,648.130	532,942.54	505,855.74	-27,086.80
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	1,202,973.680	1,207,672.86	1,084,180.03	-123,492.83
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	965,495.593	970,323.06	941,358.20	-28,964.86
FXPF20010602 72431HAB6	PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18	1,030,567.910	1,007,236.14	937,816.80	-69,419.34
FXPF20010602 72811HAB6	PLAYCORE 9/17 COV-LITE DELAYED TL	43,205.770	43,253.44	41,621.41	-1,632.03
FXPF20010602 73744GAJ1	POST HOLDINGS 5/17 TLA	510,366.600	511,918.12	490,804.25	-21,113.87
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	1,025,518.460	1,026,800.34	976,806.33	-49,994.01
FXPF20010602 74166MAA4	PRIME SECURITY SERVICES B 144A 9.250% 05/15/2023 DD 05/02/16	516,000.000	560,408.75	532,125.00	-28,283.75
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	616,475.060	602,345.46	591,816.06	-10,529.40
FXPF20010602 74834YAH5	DELL SOFTWARE (QUEST/ONE 0.000% 05/16/2025 DD 05/04/18	704,442.930	700,920.72	679,787.43	-21,133.29
FXPF20010602 74966FAJ2	JDA SOFTWARE 10/16 TLB	1,417,307.590	1,414,507.32	1,362,457.79	-52,049.53
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	1,043,805.950	1,042,647.33	918,549.24	-124,098.09
FXPF20010602 75025KAB4	RCN CABLE 12/16 COV-LITE TL	1,006,916.360	1,000,554.11	947,598.92	-52,955.19
FXPF20010602 75026JAA8	RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17	243,000.000	236,925.00	210,195.00	-26,730.00
FXPF20010602 75026JAB6	RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18	81,000.000	81,000.00	73,507.50	-7,492.50
FXPF20010602 76100LAH5	RESEARCH NOW/SURVEY SAMPLING 12/17 COV-LITE TLB	546,144.790	520,656.23	534,539.21	13,882.98
FXPF20010602 76168JAM8	REXNORD 12/16 COV-LITE TLB	0.000	0.00	0.00	0.00
FXPF20010602 76168JAN6	REXNORD 11/17 COV-LITE TL	575,413.099	577,570.90	556,712.17	-20,858.73
FXPF20010602 78404XAH8	SBA FINANCE 4/18 TLB 0.000% 04/11/2025 DD 03/27/18	919,864.111	921,906.21	880,052.39	-41,853.82



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FXPF20010602 78466DBD5	SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18	842,575.130	840,468.69	793,225.50	-47,243.19
FXPF20010602 78466DBE3	SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18	319,600.210	318,801.20	300,881.23	-17,919.97
FXPF20010602 78466DBF0	SS&C TECHNOLOGIES 8/18 ADD-ON B5 TLB	620,358.480	618,807.58	584,303.25	-34,504.33
FXPF20010602 78466YAL2	SRS DISTRIBUTION 5/18 COV-LITE TLB	1,908,255.950	1,880,016.02	1,775,880.23	-104,135.79
FXPF20010602 78571YBB5	SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18	549,150.618	551,665.70	530,386.14	-21,279.56
FXPF20010602 78638JAB0	SAFE FLEET 2/18 COV-LITE TL 0.000% 01/23/2025 DD 01/16/18	673,321.000	645,733.42	640,496.60	-5,236.82
FXPF20010602 79471XAC5	CRGT 2/17 TL	443,978.930	446,198.80	432,879.46	-13,319.34
FXPF20010602 80874YAW0	SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17	635,000.000	600,745.00	566,737.50	-34,007.50
FXPF20010602 81271EAB7	MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17	1,441,759.500	1,426,524.47	1,339,639.67	-86,884.80
FXPF20010602 81733HAB2	SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17	590,436.360	593,760.52	561,652.59	-32,107.93
FXPF20010602 83417UAH9	SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18	2,208,809.642	2,215,436.08	2,119,772.53	-95,663.55
FXPF20010602 83547MAB3	SONICWALL 5/18 TLB	271,454.050	270,096.78	258,785.29	-11,311.49
FXPF20010602 83578BAJ2	DATATEL 1/17 COV-LITE TLB	1,367,709.590	1,368,284.03	1,314,464.66	-53,819.37
FXPF20010602 85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	278,000.000	299,257.86	285,297.50	-13,960.36
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	597,350.465	598,843.83	585,899.26	-12,944.57
FXPF20010602 86088LAB3	VISTRA 10/15 (USD) COV-LITE TL	244,850.440	244,544.36	236,892.80	-7,651.56
FXPF20010602 86614RAL1	SUMMIT MATERIALS LLC / SU 144A 5.125% 06/01/2025 DD 06/01/17	67,000.000	60,583.75	60,970.00	386.25
FXPF20010602 87817JAE8	TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16	694,114.550	675,463.69	618,629.59	-56,834.10
FXPF20010602 87876HAC4	TECOMET (SYMMETRY MEDICAL) 11/17 COV-LITE TLB	534,771.890	539,280.75	512,044.08	-27,236.67
FXPF20010602 87951YAS0	TELESAT CANADA 2/17 TLB	1,206,385.018	1,209,774.97	1,139,430.65	-70,344.32
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC 0.000% 09/21/2020 DD 11/25/13	128,928.580	192,156.86	128,928.58	-63,228.28
FXPF20010602 88023HAC4	TEMPO ACQUISITION 5/17 COV-LITE TLB	1,334,841.140	1,328,555.26	1,274,773.29	-53,781.97
FXPF20010602 88827AAA1	TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18	412,000.000	407,007.50	352,260.00	-54,747.50
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB 0.000% 08/14/2022 DD 01/29/13	842,774.070	842,542.55	833,292.86	-9,249.69
FXPF20010602 89364TAZ0	TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15	288,000.000	287,158.90	275,040.00	-12,118.90
FXPF20010602 89364MBM5	TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18	371,732.280	373,282.42	350,026.83	-23,255.59
FXPF20010602 89364MBN3	TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18	1,555,197.487	1,553,525.99	1,464,078.47	-89,447.52
FXPF20010602 89364MBP8	TRANSDIGM 5/18 COV-LITE TLF	609,357.505	610,033.84	573,557.75	-36,476.09
FXPF20010602 89416FAQ0	TRAVEL LEADERS 8/18 COV-LITE TLB	458,907.750	457,760.48	454,318.67	-3,441.81
FXPF20010602 90000RAC5	TURBOCOMBUSTOR COV-LITE TLB	1,499,924.021	1,462,069.71	1,382,434.97	-79,634.74
FXPF20010602 903203BT3	UPC FINANCING 10/17 (USD) AR TL	625,000.000	624,218.75	593,281.25	-30,937.50
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	1,651,141.210	1,652,489.10	1,574,363.14	-78,125.96
FXPF20010602 90350VAJ7	UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL	0.000	0.00	0.00	0.00
FXPF20010602 90351JAD6	*UBER 3/18 TL	1,050,106.530	1,043,072.74	1,021,228.60	-21,844.14
FXPF20010602 90388HAB1	ULTRA RESOURCES (UPL) 4/17 COV-LITE TL	823,057.270	766,918.33	731,492.15	-35,426.18
FXPF20010602 91335PAE9	UNIVAR 11/17 (USD) COV-LITE TLB3	575,488.840	579,478.61	549,304.10	-30,174.51



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FXPF20010602 91911KAN2	BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	236,000.000	240,130.00	220,070.00	-20,060.00
FXPF20010602 91911KAP7	BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17	237,000.000	250,550.00	235,815.00	-14,735.00
FXPF20010602 92243BAC3	EAGLEPICHER 2/18 TLB 0.000% 02/21/2025 DD 02/13/18	390,165.810	389,812.27	368,952.49	-20,859.78
FXPF20010602 92937JAM5	CPP 4/18 COV-LITE TLB 0.000% 04/25/2025 DD 04/10/18	701,329.020	699,575.69	675,905.84	-23,669.85
FXPF20010602 94847DAB7	WEDDINGWIRE TL 0.000% 12/31/2021 DD 10/30/18	442,826.220	440,612.09	432,862.63	-7,749.46
FXPF20010602 94935RAB9	WELD NORTH EDUCATION 2/18 0.000% 02/15/2025 DD 01/22/18	337,780.000	334,402.21	326,802.15	-7,600.06
FXPF20010602 96208UAM3	WRIGHT EXPRESS 7/17 COV-LITE TLB	1,734,086.805	1,739,605.25	1,664,099.06	-75,506.19
FXPF20010602 96925HAF9	IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18	2,292,959.342	2,286,308.98	2,100,924.00	-185,384.98
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	1,238,154.020	1,244,654.32	1,181,669.43	-62,984.89
FXPF20010602 973147AD3	WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17	488,000.000	431,420.00	401,233.60	-30,186.40
FXPF20010602 97381HAR8	WINDSTREAM 9/16 B6 TLB 0.000% 03/29/2021 DD 09/13/16	1,623,690.660	1,543,996.00	1,442,178.28	-101,817.72
FXPF20010602 97381HAT4	WINDSTREAM 2/17 B7 TLB 0.000% 02/17/2024 DD 01/31/17	158,853.390	136,216.79	133,635.41	-2,581.38
FXPF20010602 97417AAB6	SUPERIOR VISION/DAVIS VISION 11/17 TLB	928,093.040	925,761.49	877,511.97	-48,249.52
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	552,945.532	556,401.44	547,875.02	-8,526.42
FXPF20010602 98310CAC6	WYNDHAM HOTELS 5/18 COV-LITE TLB	569,797.860	569,797.86	547,005.95	-22,791.91
FXPF20010602 98379EAE6	XPO LOGISTICS 2/18 COV-LITE 0.000% 02/14/2025 DD 02/15/18	1,012,943.046	1,018,311.64	965,111.88	-53,199.76
FXPF20010602 98954UAB9	ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	300,000.000	268,500.00	262,500.00	-6,000.00
FXPF20010602 98975VAH9	ZODIAC/FLUIDRA 2/18 (EUR) TLB 0.000% 02/19/2022 DD 02/19/18	224,628.340	276,933.05	253,653.69	-23,279.36
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 99AA93251	*FIRST ADVANTAGE 6/15 COV-LITE TL	1,241,994.720	1,225,107.61	1,214,049.84	-11,057.77
FXPF20010602 99AAA0248	*HCA 8/16 B7 TLB	0.001	0.00	0.00	0.00
FXPF20010602 99AAA2400	*SYNARC-BIOCORE 10/16 COV-LITE	1,399,870.900	1,364,874.13	1,287,881.23	-76,992.90
FXPF20010602 99AAA4208	*LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB	418,473.590	425,031.40	405,919.38	-19,112.02
FXPF20010602 99AAA7631	*TECHNICOLOR 3/17 (USD) TLB	579,818.260	567,089.99	527,634.62	-39,455.37
FXPF20010602 99AAB0411	*TRADER 3/17 TL	175,688.660	175,688.66	168,221.89	-7,466.77
FXPF20010602 99AAB1336	*MCS 5/17 TL 0.000% 05/20/2024 DD 05/11/17	391,654.580	392,633.72	318,708.91	-73,924.81
FXPF20010602 99AAB2532	*ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB	326,272.590	327,225.33	319,747.14	-7,478.19
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	251,042.200	243,434.25	231,272.63	-12,161.62
FXPF20010602 99AAB8208	*NUMERICABLE / YPSO / ALTICE 10/17 (USD) B12 COV-LITE TLB	747,539.190	715,606.74	692,221.29	-23,385.45
FXPF20010602 99AAC3364	*LIGHTSTONE 2/18 COV-LITE TLB	593,142.720	599,095.25	560,027.56	-39,067.69
FXPF20010602 99AAC3398	*LIGHTSTONE 2/18 TLC	31,857.290	32,177.00	30,078.70	-2,098.30
FXPF20010602 99AAC5427	*K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18	261,193.900	260,540.90	248,298.76	-12,242.14
FXPF20010602 99AAC5450	*HCA 3/18 B10 TL	513,017.160	513,017.16	501,474.27	-11,542.89
FXPF20010602 99AAC5849	*HUSKY IMS 3/18 COV-LITE TLB 0.000% 03/28/2025 DD 03/12/18	1,603,106.740	1,587,089.84	1,462,161.60	-124,928.24
FXPF20010602 99AAD1417	*ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18	1,466,689.780	1,452,022.88	1,451,113.53	-909.35



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FXPF20010602 99AAD3157	*ICCN 2/15 TL	1,710,603.880	1,607,967.66	1,539,543.49	-68,424.17
FXPF20010602 99AAD3165	*SIVANTOS/WIDEX 7/18 (USD) TLB	148,854.470	148,110.20	144,482.61	-3,627.59
FXPF20010602 99AAD4502	*RB MEDIA 8/18 TL	265,816.420	263,158.25	261,164.63	-1,993.62
FXPF20010602 99AAD5962	*ENBRIDGE/GRIZZLY ACQUISITIONS 9/18 COV-LITE TLB	446,955.150	445,837.76	435,781.27	-10,056.49
FXPF20010602 99AAD6309	*DISTRIBUTED POWER 10/18 (USD) TLB	386,114.550	377,620.03	368,739.40	-8,880.63
FXPF20010602 99AAD7620	*THOR INDUSTRIES 10/18 (EUR) TLB	589,666.390	665,322.36	640,373.28	-24,949.08
FXPF20010602 99AAD7653	*THOR INDUSTRIES 10/18 (USD) TLB	589,060.650	583,170.04	553,717.01	-29,453.03
FXPF20010602 99AAD7786	*UNIFRAX 10/18 (USD) COV-LITE TL	1,025,349.100	1,020,222.35	970,236.59	-49,985.76
FXPF20010602 99AAD8016	*XO MANAGEMENT/XOJET 10/18 TLB	592,006.740	550,566.27	544,646.20	-5,920.07
FXPF20010602 99AAD8180	*EDGEWATER GENERATION 11/18 COV-LITE TL	556,394.180	555,003.19	543,179.82	-11,823.37
FXPF20010602 99AAD8313	*DUCOMMUN 11/18 TLB	697,828.330	694,339.18	680,382.62	-13,956.56
FXPF20010602 99AAD8859	*ATLANTIC AVIATION 11/18 TLB 0.000% 12/06/2025 DD 11/15/18	755,341.340	747,787.93	747,787.93	0.00
FXPF20010602 99AAD9030	*BCC ALGOMA AGGREGATOR LP 0.000% 12/01/2025 DD 12/05/18	1,066,017.640	1,066,017.64	1,066,017.64	0.00
FXPF20010602 99AAD9139	*ELO TOUCH SOLUTIONS 12/18 COV-LITE TLB	505,949.320	480,651.85	485,078.91	4,427.06
FXPF20010602 99AAD9246	*PLASKOLITE 12/18 COV-LITE TL	1,052,666.760	1,031,613.42	1,036,876.76	5,263.34
FXPF20010602 99AAD9527	*CATALINA MARKETING 12/18 NEW MONEY DIP DELAYED TL	43,712.450	42,838.20	43,712.45	874.25
FXPF20010602 C2969TAC2	DENTALCORP 5/18 COV-LITE TL	465,482.860	464,319.15	450,936.52	-13,382.63
FXPF20010602 C2969TAD0	DENTALCORP 6/18 COV-LITE DELAYED TL	96,694.590	96,694.59	93,672.88	-3,021.71
FXPF20010602 C3328TAD4	ESSAR STEEL 11/14 TL	1,734,881.610	1,596,091.08	1,370,556.47	-225,534.61
FXPF20010602 C6901LAE7	BURGER KING 2/17 COV-LITE TLB3	1,335,078.570	1,334,357.61	1,269,432.76	-64,924.85
FXPF20010602 C9413PAZ6	*VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18	602,253.270	599,242.01	573,983.50	-25,258.51
FXPF20010602 C9413PBB8	*VALEANT 11/18 INCREMENTAL TL	740,933.720	733,524.38	701,575.32	-31,949.06
FXPF20010602 D6000EAB8	MESSER INDUSTRIES 10/18 (USD) 0.000% 10/01/2025 DD 09/17/18	570,689.030	569,262.31	540,254.18	-29,008.13
FXPF20010602 D8545JAE9	*UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17	1,121,117.280	1,115,789.77	1,080,757.06	-35,032.71
FXPF20010602 E7000HAC6	*ESMALGLASS-ITACA 9/17 COV-LITE TLB	580,841.960	704,859.05	655,410.74	-49,448.31
FXPF20010602 EA9250062	*DISTRIBUTED POWER 10/18 (EUR) TLB	605,845.070	696,486.27	679,586.07	-16,900.20
FXPF20010602 ED9251692	*ORION CABLE 5/18 TLA2	1,358,472.640	1,628,334.01	1,417,537.33	-210,796.68
FXPF20010602 ED9258788	*JACK WOLFSKIN 7/17 HOLDCO TLA 0.000%	478,118.380	228,565.55	728,746.21	500,180.66
FXPF20010602 ED9258796	*JACK WOLFSKIN 7/17 RESTATED PIK TLB	233,018.700	475,675.05	275,032.53	-200,642.52
FXPF20010602 ED9259109	*AIRBUS (DEFENCE ELECTRONICS/ HENSOLD) 2/18 TLB3	473,275.430	587,169.16	530,745.34	-56,423.82
FXPF20010602 EDBFXPBT6	*TELE COLUMBUS AG 144A 3.875% 05/02/2025	557,000.000	668,950.96	575,289.67	-93,661.29
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB	1,428,854.850	1,707,174.38	1,608,208.47	-98,965.91
FXPF20010602 EE9115028	*HOTELBEDS 5/17 TL	292,488.420	359,617.93	330,178.66	-29,439.27
FXPF20010602 EF8994313	*OGF 3/17 COV-LITE TLB	793,291.020	956,651.39	897,782.12	-58,869.27
FXPF20010602 EF9101934	*VERALLIA 5/17 TLB	214,953.270	264,641.68	239,027.85	-25,613.83
FXPF20010602 EF9102007	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) B12 COV-LITE TLB	356,154.920	417,858.75	382,421.11	-35,437.64



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 EF9251630	*EXCLUSIVE GROUP 6/18 TL	871,806.040	1,016,803.95	989,130.53	-27,673.42
FXPF20010602 EF9258874	*WEBHELP 1/17 (EUR) COV-LITE TLB2	1,012,251.760	1,168,663.38	1,143,593.74	-25,069.64
FXPF20010602 EF9259286	*VERALLIA 5/18 INCREMENTAL COV-LITE TLB	884,679.430	1,022,197.31	986,614.71	-35,582.60
FXPF20010602 EF9523392	*CEVA SANTE ANIMALE 3/14 (EUR) SENIOR COV-LITE TLB	576,290.000	652,408.21	648,904.12	-3,504.09
FXPF20010602 EF9595150	*VEDICI/VITALIA 7/15 TLB	744,767.320	898,367.86	848,452.01	-49,915.85
FXPF20010602 EF9899974	*PAREX GROUP 3/17 COV-LITE TLB	979,550.560	1,177,349.98	1,109,504.90	-67,845.08
FXPF20010602 EL9011387	*ION TRADING TECHNOLOGIES 5/18 TL	1,317,533.330	1,505,683.75	1,450,411.12	-55,272.63
FXPF20010602 EL9020982	*EIRCOM 3/17 TL	505,910.700	606,361.55	570,830.86	-35,530.69
FXPF20010602 EL9021675	*XELLA 2/17 COV-LITE TLB 0.000%	401,753.370	483,028.47	449,045.74	-33,982.73
FXPF20010602 EL9118562	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) TL	408.280	478.42	450.39	-28.03
FXPF20010602 EL9250159	*SIVANTOS/WIDEX 7/18 (EUR) TLB	762,564.560	892,619.95	869,180.24	-23,439.71
FXPF20010602 EL9250779	*FAMAR 12/18 PIK TLA	1,279,567.260	-1,777,273.75	263,237.13	2,040,510.88
FXPF20010602 ELBGGG596	GARFUNKELUX HOLDCO 3 SA 144A VAR RT 09/01/2023	342,000.000	403,891.73	320,467.70	-83,424.03
FXPF20010602 EN9250429	*AMMERAAL BELTECH 9/18 TL	410,213.060	481,918.30	464,541.13	-17,377.17
FXPF20010602 EN9259065	*KETER 9/18 ADD-ON TLB4	246,650.990	264,618.16	223,452.57	-41,165.59
FXPF20010602 EN9266383	*GAMMA INFRASTRUCTURE/CAIW 1/18 COV-LITE TLB	514,131.820	636,049.57	580,383.17	-55,666.40
FXPF20010602 ENBD41RD2	MAXEDA DIY HOLDING BV REGS 6.125% 07/15/2022	380,000.000	392,412.51	398,620.93	6,208.42
FXPF20010602 F9062PAB0	TECHNICOLOR 12/16 (EUR) COV-LITE TLB	720,394.960	811,361.09	779,255.32	-32,105.77
FXPF20010602 G2300HAB4	CLARION EVENTS 2/18 0.000% 10/31/2024 DD 02/05/18	1,041,242.040	1,020,459.21	1,010,004.78	-10,454.43
FXPF20010602 G9368PAY0	*VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17	968,223.900	967,623.60	914,855.40	-52,768.20
FXPF20010602 L4424CAB6	*GOL LUXCO 8/15 (FIXED 6.5%) 0.000% 08/20/2020 DD 08/07/15	778,791.850	796,314.67	796,314.67	0.00
FXPF20010602 L5137LAF2	*INTELSAT JACKSON 11/17 TLB3	279,562.390	278,863.48	270,076.84	-8,786.64
FXPF20010602 L5137LAH8	INTELSAT JACKSON 12/17 B5 FIXE TLB	1,267,422.560	1,280,389.04	1,245,242.67	-35,146.37
FXPF20010602 N1603LAD9	LUMILEDS 1/18 COV-LITE TLB	385,126.350	339,296.31	321,580.50	-17,715.81
FXPF20010602 N8232NAB3	*AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18	755,851.060	752,071.80	721,837.76	-30,234.04
FXPF20010602 N9833RAE9	VODAFONEZIGGO 1/17 (USD) TLE	308,891.630	298,370.00	290,358.13	-8,011.87
FXPF20010602 N9833RAF6	*VODAFONEZIGGO 1/17 (EUR) TLF	1,156,531.230	1,381,818.88	1,293,663.77	-88,155.11
FXPF20010602 NABG13DM7	SCIENTIFIC GAMES INTERNAT 144A 3.375% 02/15/2026	350,000.000	436,012.50	370,554.93	-65,457.57
FXPF20010602 SS4848627	*VERISURE HOLDING 5/17 B1-E TL	2,158,213.100	2,572,637.82	2,400,153.20	-172,484.62
TOTAL CORPORATE DEBT INSTRUMENTS			433,589,335.79	406,820,175.56	-26,769,160.23

CORPORATE STOCK - PREFERRED

FXPF11010802 ED5756033	BAYERISCHE MOTOREN WERKE AG	17,245.000	1,545,629.89	1,224,215.91	-321,413.98
FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	5,160.000	3,364,325.69	3,033,662.08	-330,663.61
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	60,700.000	2,370,052.03	1,727,213.74	-642,838.29
FXPF11010902 EDBZ1DNL8	SCHAEFFLER AG	59,400.000	683,505.35	506,421.39	-177,083.96



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FXP ALL MANAGER ACCOUNTS

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FXPF11010902 LB2458779	ITAUSA - INVESTIMENTOS ITAU SA	406,200.000	1,162,595.35	1,266,050.70	103,455.35
TOTAL CORPORATE STOCK - PREFERRED			9,126,108.31	7,757,563.82	-1,368,544.49
CORPORATE STOCK - COMMON					
FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	87,153.000	5,836,636.41	5,879,341.38	42,704.97
FXPF11010302 02079K107	ALPHABET INC-CL C	5,066.000	5,301,062.40	5,246,400.26	-54,662.14
FXPF11010302 02079K305	ALPHABET INC-CL A	8,730.000	9,196,182.00	9,122,500.80	-73,681.20
FXPF11010302 03027X100	AMERICAN TOWER CORP	53,700.000	7,661,379.00	8,494,803.00	833,424.00
FXPF11010302 032654105	ANALOG DEVICES INC	128,450.000	11,435,903.50	11,024,863.50	-411,040.00
FXPF11010302 04247X102	ARMSTRONG WORLD INDUSTRIES INC	32,919.000	1,992,214.19	1,916,214.99	-75,999.20
FXPF11010302 056752108	BAIDU INC ADR	21,000.000	4,918,410.00	3,330,600.00	-1,587,810.00
FXPF11010302 075887109	BECTON DICKINSON AND CO	25,800.000	5,522,748.00	5,813,256.00	290,508.00
FXPF11010302 11135F101	BROADCOM INC	22,478.000	5,743,950.60	5,715,705.84	-28,244.76
FXPF11010302 12504L109	CBRE GROUP INC	174,245.000	7,595,121.56	6,976,769.80	-618,351.76
FXPF11010302 12572Q105	CME GROUP INC	47,600.000	6,951,980.00	8,954,512.00	2,002,532.00
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	7,542.000	2,439,686.16	2,879,233.92	439,547.76
FXPF11010302 278865100	ECOLAB INC	57,400.000	7,701,932.00	8,457,890.00	755,958.00
FXPF11010302 294429105	EQUIFAX INC	59,412.000	7,287,056.25	5,533,039.56	-1,754,016.69
FXPF11010302 30303M102	FACEBOOK INC	26,535.000	4,665,271.24	3,478,473.15	-1,186,798.09
FXPF11010302 311900104	FASTENAL CO	79,505.000	4,029,554.70	4,157,316.45	127,761.75
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	105,000.000	9,879,450.00	10,767,750.00	888,300.00
FXPF11010302 458140100	INTEL CORP	102,710.000	5,375,104.79	4,820,180.30	-554,924.49
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	64,590.000	3,867,386.35	3,529,843.50	-337,542.85
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	115,000.000	8,114,400.00	8,662,950.00	548,550.00
FXPF11010302 615369105	MOODY'S CORP	15,432.000	2,279,115.47	2,161,097.28	-118,018.19
FXPF11010302 74164M108	PRIMERICA INC	23,278.000	2,353,057.47	2,274,493.38	-78,564.09
FXPF11010302 78409V104	S&P GLOBAL INC	70,998.000	12,027,061.20	12,065,400.12	38,338.92
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	87,441.000	4,090,326.14	3,944,463.51	-145,862.63
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	97,784.000	3,989,332.69	3,609,207.44	-380,125.25
FXPF11010302 88034P109	TENCENT MUSIC ENTERTAINMENT GR ADR	39.780	525.49	525.89	0.40
FXPF11010302 883556102	THERMO FISHER SCIENTIFIC INC	25,150.000	5,886,513.78	5,628,318.50	-258,195.28
FXPF11010302 896288107	TRINET GROUP INC	104,245.000	4,707,178.03	4,373,077.75	-334,100.28
FXPF11010302 92343E102	VERISIGN INC	38,337.000	4,854,865.93	5,684,993.73	830,127.80
FXPF11010302 92826C839	VISA INC	66,900.000	7,627,938.00	8,826,786.00	1,198,848.00
FXPF11010302 98978V103	ZOETIS INC	93,027.000	6,701,665.08	7,957,529.58	1,255,864.50
FXPF11010302 AABW0BGZ7	CARSALES.COM LTD	226,922.000	2,565,799.08	1,757,283.97	-808,515.11



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FXPF11010302	EEB8CLHY5 PROSEGUR CIA DE SEGURIDAD SA	522,747.000	4,111,530.61	2,642,490.94	-1,469,039.67
FXPF11010302	EEBX90C09 CELLNEX TELECOM SA	204,500.000	5,242,782.86	5,234,203.78	-8,579.08
FXPF11010302	EEBY3DX0 GRIFOLS SA	141,400.000	4,147,196.96	3,701,588.29	-445,608.67
FXPF11010302	EFB058TZ0 SAFRAN SA	80,368.000	8,290,821.39	9,683,380.39	1,392,559.00
FXPF11010302	EN5671511 WOLTERS KLUWER NV	123,817.000	6,458,843.74	7,312,028.91	853,185.17
FXPF11010302	ENB1W8P10 AALBERTS NV	87,700.000	4,464,624.23	2,912,386.11	-1,552,238.12
FXPF11010302	ES7050416 DORMAKABA HOLDING AG	2,532.000	2,251,789.21	1,523,104.08	-728,685.13
FXPF11010302	ESBF2DSG4 SIKA AG	18,600.000	2,462,185.74	2,350,943.40	-111,242.34
FXPF11010302	EXB0744B8 BUNZL PLC	76,545.000	2,148,468.63	2,309,483.90	161,015.27
FXPF11010302	EXB0SWJX9 LONDON STOCK EXCHANGE GROUP PL	45,664.000	2,333,313.95	2,362,364.57	29,050.62
FXPF11010302	EXB1VZ0M0 HARGREAVES LANSDOWN PLC	268,369.000	6,541,911.69	6,319,785.08	-222,126.61
FXPF11010302	EXBGDT3G1 RIGHTMOVE PLC	346,990.000	2,112,258.25	1,910,227.15	-202,031.10
FXPF11010302	EXBKX5CN7 JUST EAT PLC	334,515.000	3,534,143.45	2,499,992.77	-1,034,150.68
FXPF11010302	EXBMJ6DW6 INFORMA PLC	627,092.000	6,784,138.17	5,033,182.86	-1,750,955.31
FXPF11010302	EXBVVFW2 AUTO TRADER GROUP PLC	1,169,599.000	5,581,913.56	6,774,706.65	1,192,793.09
FXPF11010302	EZ4519573 KERRY GROUP PLC	59,616.000	6,693,374.48	5,894,977.63	-798,396.85
FXPF11010302	FHBMV2K9 TENCENT HOLDINGS LTD HK/00700	132,600.000	6,886,725.59	5,317,989.37	-1,568,736.22
FXPF11010302	FL6709099 BANK RAKYAT INDONESIA PERSERO	29,300,000.000	7,860,892.31	7,457,437.76	-403,454.55
FXPF11010302	G0408V102 AON PLC	32,335.000	4,410,052.37	4,700,215.60	290,163.23
FXPF11010302	G8060N102 SENSATA TECHNOLOGIES HOLDING P	111,683.000	5,708,118.13	5,007,865.72	-700,252.41
FXPF11010302	G96629103 WILLIS TOWERS WATSON PLC	60,794.000	9,161,047.86	9,232,176.84	71,128.98
FXPF11010302	N20146101 CIMPRESS NV	29,282.000	3,510,326.16	3,028,344.44	-481,981.72
FXPF11010302	NAB3P7N24 SBERBANK OF RUSSIA PJSC ADR	379,040.000	6,140,487.98	4,154,278.40	-1,986,209.58
FXPF11010602	00507V109 ACTIVISION BLIZZARD INC	68,323.000	4,697,172.08	3,181,802.11	-1,515,369.97
FXPF11010602	007903107 ADVANCED MICRO DEVICES INC	57,215.000	1,418,947.87	1,056,188.90	-362,758.97
FXPF11010602	00846U101 AGILENT TECHNOLOGIES INC	50,711.000	3,324,407.59	3,420,964.06	96,556.47
FXPF11010602	02079K305 ALPHABET INC-CL A	5,403.000	5,691,520.20	5,645,918.88	-45,601.32
FXPF11010602	023135106 AMAZON.COM INC	1,167.000	1,667,431.20	1,752,798.99	85,367.79
FXPF11010602	036752103 ANTHEM INC	25,233.000	5,733,588.10	6,626,942.79	893,354.69
FXPF11010602	060505104 BANK OF AMERICA CORP	300,131.000	8,910,826.07	7,395,227.84	-1,515,598.23
FXPF11010602	09857L108 BOOKING HOLDINGS INC	1,737.000	3,062,557.46	2,991,843.54	-70,713.92
FXPF11010602	101137107 BOSTON SCIENTIFIC CORP	205,606.000	5,096,972.74	7,266,116.04	2,169,143.30
FXPF11010602	225447101 CREE INC	45,727.000	1,792,204.54	1,955,972.43	163,767.89
FXPF11010602	34959J108 FORTIVE CORP	41,417.000	3,110,133.12	2,802,274.22	-307,858.90
FXPF11010602	40415F101 HDFC BANK LTD ADR	51,312.000	5,211,296.04	5,315,410.08	104,114.04
FXPF11010602	413875105 HARRIS CORP	19,859.000	2,865,767.03	2,674,014.35	-191,752.68



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FXPF11010602 548661107	LOWE'S COS INC	45,852.000	4,424,253.42	4,234,890.72	-189,362.70
FXPF11010602 723787107	PIONEER NATURAL RESOURCES CO	40,091.000	6,948,078.23	5,272,768.32	-1,675,309.91
FXPF11010602 743315103	PROGRESSIVE CORP/THE	84,868.000	5,148,414.14	5,120,086.44	-28,327.70
FXPF11010602 88034P109	TENCENT MUSIC ENTERTAINMENT GR ADR	37.890	500.53	500.91	0.38
FXPF11010602 886547108	TIFFANY & CO	12,469.000	1,267,513.26	1,003,879.19	-263,634.07
FXPF11010602 922475108	VEEVA SYSTEMS INC	25,637.000	2,353,100.21	2,289,896.84	-63,203.37
FXPF11010602 92826C839	VISA INC	86,960.000	9,915,179.20	11,473,502.40	1,558,323.20
FXPF11010602 981558109	WORLDPAY INC	57,565.000	5,368,472.57	4,399,692.95	-968,779.62
FXPF11010602 AAB61JC64	TREASURY WINE ESTATES LTD	376,217.000	4,696,359.71	3,919,880.17	-776,479.54
FXPF11010602 EBBF44467	UMICORE SA	52,398.000	2,942,505.21	2,088,071.25	-854,433.96
FXPF11010602 ED4031974	ADIDAS AG	16,350.000	3,469,235.44	3,409,147.66	-60,087.78
FXPF11010602 EEB3MSM24	AMADEUS IT GROUP SA	62,425.000	4,542,313.29	4,341,611.68	-200,701.61
FXPF11010602 EF4834778	VIVENDI SA	191,512.000	5,225,729.38	4,658,765.34	-566,964.04
FXPF11010602 ENBZ57394	ING GROEP NV	36,858.000	679,663.80	396,483.04	-283,180.76
FXPF11010602 ES7147899	TEMENOS AG	40,260.000	5,062,743.90	4,815,027.39	-247,716.51
FXPF11010602 ES7333374	LONZA GROUP AG	21,043.000	6,001,474.37	5,436,855.45	-564,618.92
FXPF11010602 EX0989528	ASTRAZENECA PLC	91,673.000	6,682,799.55	6,857,005.46	174,205.91
FXPF11010602 EX3174300	BURBERRY GROUP PLC	105,038.000	2,627,122.85	2,321,689.37	-305,433.48
FXPF11010602 EXB0SWJX9	LONDON STOCK EXCHANGE GROUP PL	81,201.000	4,827,747.03	4,200,822.65	-626,924.38
FXPF11010602 EXBRJ9BJ0	FEVERTREE DRINKS PLC	130,609.000	4,022,408.27	3,657,896.26	-364,512.01
FXPF11010602 FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	1,393,000.000	8,521,480.76	7,401,482.90	-1,119,997.86
FXPF11010602 FHB5B23W5	SANDS CHINA LTD HK/01928	686,400.000	3,589,681.00	3,007,084.89	-582,596.11
FXPF11010602 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	126,300.000	6,478,034.42	5,065,324.72	-1,412,709.70
FXPF11010602 FJ6250024	DAIFUKU CO LTD	47,000.000	2,554,344.19	2,150,480.79	-403,863.40
FXPF11010602 FJ6490992	KEYENCE CORP	5,000.000	2,801,597.93	2,537,483.48	-264,114.45
FXPF11010602 FJ6639556	NINTENDO CO LTD	17,400.000	6,383,987.86	4,644,387.73	-1,739,600.13
FXPF11010602 FJ6805264	SHISEIDO CO LTD	40,300.000	1,948,280.56	2,531,537.17	583,256.61
FXPF11010602 G06242104	ATLASSIAN CORP PLC	52,546.000	3,462,569.65	4,675,543.08	1,212,973.43
FXPF11010602 G27823106	DELPHI TECHNOLOGIES PLC	10,406.000	882,740.98	640,697.42	-242,043.56
FXPF11010602 G47567105	IHS MARKIT LTD	301,471.000	13,611,415.65	14,461,563.87	850,148.22
FXPF11010602 G6095L109	APTIV PLC	62,007.000	5,303,719.87	3,817,770.99	-1,485,948.88
FXPF11010602 G68707101	PAGSEGURO DIGITAL LTD	99,177.000	2,938,627.07	1,857,585.21	-1,081,041.86
FXPF11010602 N07059210	ASML HOLDING NV	30,004.000	5,248,134.28	4,669,222.48	-578,911.80
FXPF11010602 SD4595734	GENMAB A/S	31,940.000	5,334,878.63	5,223,071.57	-111,807.06
FXPF11010602 SD5964657	VESTAS WIND SYSTEMS A/S	13,200.000	1,002,575.22	995,062.77	-7,512.45
FXPF11010702 01609W102	ALIBABA GROUP HOLDING LTD	80,412.000	13,901,576.97	11,022,072.84	-2,879,504.13



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FXPF11010702 02079K107	ALPHABET INC-CL C	6,365.000	6,660,336.00	6,591,657.65	-68,678.35
FXPF11010702 023135106	AMAZON.COM INC	9,633.000	11,272,670.39	14,468,477.01	3,195,806.62
FXPF11010702 056752108	BAIDU INC ADR	30,437.000	7,128,649.77	4,827,308.20	-2,301,341.57
FXPF11010702 09609G100	BLUEBIRD BIO INC	20,417.000	3,636,267.70	2,025,366.40	-1,610,901.30
FXPF11010702 22943F100	CTRIIP.COM INTERNATIONAL LTD ADR	106,516.000	4,796,111.18	2,882,322.96	-1,913,788.22
FXPF11010702 252131107	DEXCOM INC	25,706.000	1,475,267.34	3,079,578.80	1,604,311.46
FXPF11010702 30303M102	FACEBOOK INC	62,350.000	10,997,383.64	8,173,461.50	-2,823,922.14
FXPF11010702 452327109	ILLUMINA INC	50,181.000	11,010,538.32	15,050,787.33	4,040,249.01
FXPF11010702 46120E602	INTUITIVE SURGICAL INC	11,247.000	4,104,480.18	5,386,413.24	1,281,933.06
FXPF11010702 462222100	IONIS PHARMACEUTICALS INC	51,024.000	2,438,800.20	2,758,357.44	319,557.24
FXPF11010702 62914V106	NIO INC ADR	183,738.000	1,150,345.21	1,170,411.06	20,065.85
FXPF11010702 64110L106	NETFLIX INC	25,742.000	4,941,434.32	6,890,103.72	1,948,669.40
FXPF11010702 64110W102	NETEASE INC ADR	12,637.000	4,355,875.35	2,974,370.69	-1,381,504.66
FXPF11010702 67066G104	NVIDIA CORP	29,539.000	5,715,796.50	3,943,456.50	-1,772,340.00
FXPF11010702 79466L302	SALESFORCE.COM INC	31,008.000	3,232,592.26	4,247,165.76	1,014,573.50
FXPF11010702 874080104	TAL EDUCATION GROUP ADR	113,297.000	4,144,263.78	3,022,763.96	-1,121,499.82
FXPF11010702 88034P109	TENCENT MUSIC ENTERTAINMENT GR ADR	99.990	1,320.87	1,321.87	1.00
FXPF11010702 88160R101	TESLA INC	34,539.000	10,753,717.65	11,494,579.20	740,861.55
FXPF11010702 904311107	UNDER ARMOUR INC	100,374.000	1,448,396.82	1,773,608.58	325,211.76
FXPF11010702 98138H101	WORKDAY INC	30,664.000	3,129,326.74	4,896,427.52	1,767,100.78
FXPF11010702 EDBR17158	ROCKET INTERNET SE	53,096.000	1,346,880.92	1,224,859.25	-122,021.67
FXPF11010702 EDBZCNB45	DELIVERY HERO SE	68,391.000	3,776,357.78	2,540,888.08	-1,235,469.70
FXPF11010702 EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	155,583.000	5,426,484.15	3,975,052.69	-1,451,431.46
FXPF11010702 EF4057800	L'OREAL SA	8,606.000	1,911,288.98	1,979,395.32	68,106.34
FXPF11010702 EF5253978	HERMES INTERNATIONAL	5,671.000	3,046,621.96	3,142,863.21	96,241.25
FXPF11010702 EF5505070	KERING SA	16,667.000	7,870,834.30	7,842,165.84	-28,668.46
FXPF11010702 ENB929F49	ASML HOLDING NV	27,584.000	4,807,784.17	4,325,018.22	-482,765.95
FXPF11010702 FHB4TX8S5	AIA GROUP LTD HK/01299	346,000.000	2,949,982.72	2,872,524.54	-77,458.18
FXPF11010702 FHBGJW372	MEITUAN DIANPING HK/03690	492,700.000	4,400,079.53	2,762,621.42	-1,637,458.11
FXPF11010702 FHBMV2K9	TENCENT HOLDINGS LTD HK/00700	333,300.000	17,115,304.96	13,367,163.33	-3,748,141.63
FXPF11010702 G06242104	ATLASSIAN CORP PLC	43,851.000	2,010,603.85	3,901,861.98	1,891,258.13
FXPF11010702 L8681T102	SPOTIFY TECHNOLOGY SA	13,981.000	2,014,945.76	1,586,843.50	-428,102.26
FXPF11010702 NABFZ1K48	SPOTIFY TECHNOLOGY SA	12,452.000	2,013,356.47	1,413,302.00	-600,054.47
FXPF11010702 SSBD97BN3	ATLAS COPCO AB	56,017.000	1,829,371.68	1,329,999.78	-499,371.90
FXPF11010802 02079K107	ALPHABET INC-CL C	9,456.000	9,894,758.40	9,792,728.16	-102,030.24
FXPF11010802 02079K305	ALPHABET INC-CL A	2,053.000	2,162,630.20	2,145,302.88	-17,327.32



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FXPF11010802 031100100	AMETEK INC	69,461.000	5,033,838.67	4,702,509.70	-331,328.97
FXPF11010802 032095101	AMPHENOL CORP	52,900.000	4,710,052.87	4,285,958.00	-424,094.87
FXPF11010802 071813109	BAXTER INTERNATIONAL INC	27,500.000	2,004,689.11	1,810,050.00	-194,639.11
FXPF11010802 075887109	BECTON DICKINSON AND CO	44,775.000	9,584,536.50	10,088,703.00	504,166.50
FXPF11010802 09247X101	BLACKROCK INC	10,322.000	5,302,514.62	4,054,688.04	-1,247,826.58
FXPF11010802 112585104	BROOKFIELD ASSET MANAGEMENT IN	112,149.000	4,882,967.46	4,300,914.15	-582,053.31
FXPF11010802 126408103	CSX CORP	79,200.000	4,356,792.00	4,920,696.00	563,904.00
FXPF11010802 136385101	CANADIAN NATURAL RESOURCES LTD	61,600.000	2,200,352.00	1,486,408.00	-713,944.00
FXPF11010802 20030N101	COMCAST CORP	73,700.000	2,878,883.59	2,509,485.00	-369,398.59
FXPF11010802 204429104	CIA CERVECERIAS UNIDAS SA ADR	48,636.000	1,223,054.16	1,222,222.68	-831.48
FXPF11010802 459506101	INTERNATIONAL FLAVORS & FRAGRA	23,117.000	3,427,191.32	3,103,919.59	-323,271.73
FXPF11010802 46625H100	JPMORGAN CHASE & CO	119,371.000	12,870,642.31	11,652,997.02	-1,217,645.29
FXPF11010802 478160104	JOHNSON & JOHNSON	51,962.000	7,258,628.36	6,705,696.10	-552,932.26
FXPF11010802 48238T109	KAR AUCTION SERVICES INC	91,216.000	4,789,114.49	4,352,827.52	-436,286.97
FXPF11010802 571748102	MARSH & MCLENNAN COS INC	47,700.000	3,882,303.00	3,804,075.00	-78,228.00
FXPF11010802 594918104	MICROSOFT CORP	23,400.000	2,499,101.71	2,376,738.00	-122,363.71
FXPF11010802 66987V109	NOVARTIS AG ADR	85,300.000	7,168,176.80	7,319,593.00	151,416.20
FXPF11010802 68389X105	ORACLE CORP	36,844.000	1,741,984.32	1,663,506.60	-78,477.72
FXPF11010802 693506107	PPG INDUSTRIES INC	32,240.000	3,766,276.80	3,295,895.20	-470,381.60
FXPF11010802 713448108	PEPSICO INC	29,005.000	3,478,279.60	3,204,472.40	-273,807.20
FXPF11010802 775109200	ROGERS COMMUNICATIONS INC	35,817.000	1,824,159.81	1,835,979.42	11,819.61
FXPF11010802 780087102	ROYAL BANK OF CANADA	63,300.000	5,011,876.79	4,337,316.00	-674,560.79
FXPF11010802 78409V104	S&P GLOBAL INC	62,745.000	10,629,003.00	10,662,885.30	33,882.30
FXPF11010802 867224107	SUNCOR ENERGY INC	60,300.000	2,214,216.00	1,686,591.00	-527,625.00
FXPF11010802 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	75,200.000	2,981,680.00	2,775,632.00	-206,048.00
FXPF11010802 907818108	UNION PACIFIC CORP	53,100.000	7,163,915.58	7,340,013.00	176,097.42
FXPF11010802 913017109	UNITED TECHNOLOGIES CORP	25,428.000	3,243,849.96	2,707,573.44	-536,276.52
FXPF11010802 92343V104	VERIZON COMMUNICATIONS INC	98,478.000	5,212,440.54	5,536,433.16	323,992.62
FXPF11010802 92345Y106	VERISK ANALYTICS INC	19,668.000	1,888,128.00	2,144,598.72	256,470.72
FXPF11010802 92826C839	VISA INC	65,537.000	7,534,588.46	8,646,951.78	1,112,363.32
FXPF11010802 949746101	WELLS FARGO & CO	74,946.000	4,546,973.82	3,453,511.68	-1,093,462.14
FXPF11010802 AABXB0662	MYOB GROUP LTD	960,000.000	2,460,370.39	2,270,822.40	-189,547.99
FXPF11010802 ED4354335	FUCHS PETROLUB SE	53,900.000	2,634,632.66	2,156,552.48	-478,080.18
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	55,796.000	6,485,584.20	6,694,046.57	208,462.37
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	72,617.000	9,174,718.12	9,002,664.80	-172,053.32
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	68,709.000	1,988,801.52	1,369,819.45	-618,982.07



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FXPF11010802	EN5671511 WOLTERS KLUWER NV	169,600.000	8,783,698.33	10,015,749.88	1,232,051.55
FXPF11010802	ES7110384 ROCHE HOLDING AG	20,512.000	5,188,515.13	5,064,537.23	-123,977.90
FXPF11010802	ESB1TSL13 VZ HOLDING AG	4,671.000	1,584,161.62	1,255,645.16	-328,516.46
FXPF11010802	EX0182660 DIPLOMA PLC	252,162.000	4,203,325.61	3,885,957.63	-317,367.98
FXPF11010802	EX0242498 DCC PLC	53,233.000	5,375,616.73	4,057,683.30	-1,317,933.43
FXPF11010802	EX0405202 HALMA PLC	158,301.000	2,698,185.14	2,749,989.78	51,804.64
FXPF11010802	EX3163832 INTERTEK GROUP PLC	63,958.000	4,499,563.09	3,909,931.62	-589,631.47
FXPF11010802	EXB0744B8 BUNZL PLC	81,906.000	2,427,311.71	2,471,233.76	43,922.05
FXPF11010802	EXB2B0DG6 RELX PLC	139,070.000	2,977,025.89	2,863,137.56	-113,888.33
FXPF11010802	EXBYZDVK3 SOFTCAT PLC	177,119.000	1,263,135.77	1,326,403.10	63,267.33
FXPF11010802	EXBYZWX78 CRODA INTERNATIONAL PLC	126,880.000	7,593,217.34	7,570,696.14	-22,521.20
FXPF11010802	FH6073552 CHINA MOBILE LTD HK/00941	442,000.000	4,480,894.94	4,253,826.95	-227,067.99
FXPF11010802	FHB4TX8S5 AIA GROUP LTD HK/01299	570,000.000	4,750,856.65	4,732,193.61	-18,663.04
FXPF11010802	FHBWGCFG1 FUYAO GLASS INDUSTRY GROUP CO HK/03606	589,200.000	2,374,370.98	1,885,145.00	-489,225.98
FXPF11010802	FJB0FS5D1 SEVEN & I HOLDINGS CO LTD	136,500.000	5,678,762.01	5,950,685.87	271,923.86
FXPF11010802	FJB0MKZN5 TSURUHA HOLDINGS INC	26,800.000	3,644,704.92	2,301,016.27	-1,343,688.65
FXPF11010802	FJBYX8TV5 KUSURI NO AOKI HOLDINGS CO LTD	24,400.000	1,404,722.30	1,541,193.09	136,470.79
FXPF11010802	FM6175208 DBS GROUP HOLDINGS LTD	387,600.000	7,485,781.44	6,736,789.43	-748,992.01
FXPF11010802	G0408V102 AON PLC	74,272.000	9,952,448.00	10,796,177.92	843,729.92
FXPF11010802	G47567105 IHS MARKIT LTD	53,764.000	2,427,444.60	2,579,059.08	151,614.48
FXPF11010802	G5494J103 LINDE PLC	29,034.000	3,229,193.04	4,530,465.36	1,301,272.32
FXPF11010802	G96629103 WILLIS TOWERS WATSON PLC	24,122.000	3,634,944.18	3,663,166.92	28,222.74
FXPF11010802	LBB03DN13 ITAU UNIBANCO HOLDING SA	164,850.000	1,497,175.82	1,278,137.78	-219,038.04
FXPF11010802	NC2381092 TELUS CORP	70,100.000	2,412,536.05	2,322,466.69	-90,069.36
FXPF11010802	NCB15C4L4 CONSTELLATION SOFTWARE INC	6,896.000	4,194,014.08	4,412,167.64	218,153.56
FXPF11010802	SF5226037 SAMPO OYJ	57,000.000	2,814,165.00	2,502,778.32	-311,386.68
FXPF11010802	SSB3K7KL6 LOOMIS AB	59,587.000	2,507,930.41	1,922,193.82	-585,736.59
FXPF11010802	SSBYPC1T6 ASSA ABLOY AB	104,620.000	2,105,473.49	1,866,222.98	-239,250.51
FXPF11010802	SSBZ1DP20 BRAVIDA HOLDING AB	383,000.000	2,942,382.09	2,648,127.37	-294,254.72
FXPF11010902	001055102 AFLAC INC	24,200.000	1,076,658.00	1,102,552.00	25,894.00
FXPF11010902	00164V103 AMC NETWORKS INC	12,200.000	695,522.00	669,536.00	-25,986.00
FXPF11010902	00287Y109 ABBVIE INC	16,000.000	1,451,200.00	1,475,040.00	23,840.00
FXPF11010902	01973R101 ALLISON TRANSMISSION HOLDINGS	23,100.000	1,131,438.00	1,014,321.00	-117,117.00
FXPF11010902	020002101 ALLSTATE CORP/THE	9,600.000	894,432.00	793,248.00	-101,184.00
FXPF11010902	02005N100 ALLY FINANCIAL INC	28,600.000	742,456.00	648,076.00	-94,380.00
FXPF11010902	03076C106 AMERIPRISE FINANCIAL INC	10,000.000	1,302,785.19	1,043,700.00	-259,085.19



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FXPF11010902 031162100	AMGEN INC	9,600.000	1,860,960.00	1,868,832.00	7,872.00
FXPF11010902 035710409	ANNALY CAPITAL MANAGEMENT INC	88,400.000	874,276.00	868,088.00	-6,188.00
FXPF11010902 038222105	APPLIED MATERIALS INC	32,700.000	1,072,233.00	1,070,598.00	-1,635.00
FXPF11010902 060505104	BANK OF AMERICA CORP	62,800.000	1,781,008.00	1,547,392.00	-233,616.00
FXPF11010902 086516101	BEST BUY CO INC	8,800.000	622,600.00	466,048.00	-156,552.00
FXPF11010902 09062X103	BIOGEN INC	3,100.000	1,014,537.00	932,852.00	-81,685.00
FXPF11010902 099724106	BORGWARNER INC	21,900.000	829,353.00	760,806.00	-68,547.00
FXPF11010902 11120U105	BRIXMOR PROPERTY GROUP INC	50,400.000	789,264.00	740,376.00	-48,888.00
FXPF11010902 125581801	CIT GROUP INC	14,200.000	568,285.48	543,434.00	-24,851.48
FXPF11010902 14040H105	CAPITAL ONE FINANCIAL CORP	14,500.000	1,318,630.00	1,096,055.00	-222,575.00
FXPF11010902 150870103	CELANESE CORP	10,200.000	1,002,762.00	917,694.00	-85,068.00
FXPF11010902 151020104	CELGENE CORP	13,300.000	1,073,443.00	852,397.00	-221,046.00
FXPF11010902 163851108	CHEMOURS CO/THE	23,700.000	836,373.00	668,814.00	-167,559.00
FXPF11010902 17275R102	CISCO SYSTEMS INC	26,700.000	1,178,004.00	1,156,911.00	-21,093.00
FXPF11010902 172967424	CITIGROUP INC	26,400.000	1,805,232.00	1,374,384.00	-430,848.00
FXPF11010902 174610105	CITIZENS FINANCIAL GROUP INC	43,500.000	1,609,065.00	1,293,255.00	-315,810.00
FXPF11010902 219350105	CORNING INC	22,400.000	702,016.00	676,704.00	-25,312.00
FXPF11010902 231021106	CUMMINS INC	9,200.000	1,338,324.00	1,229,488.00	-108,836.00
FXPF11010902 23355L106	DXC TECHNOLOGY CO	10,300.000	884,461.00	547,651.00	-336,810.00
FXPF11010902 235825205	DANA INC	43,900.000	731,374.00	598,357.00	-133,017.00
FXPF11010902 247361702	DELTA AIR LINES INC	15,000.000	772,200.00	748,500.00	-23,700.00
FXPF11010902 253393102	DICK'S SPORTING GOODS INC	18,200.000	606,242.00	567,840.00	-38,402.00
FXPF11010902 254709108	DISCOVER FINANCIAL SERVICES	18,900.000	1,402,002.00	1,114,722.00	-287,280.00
FXPF11010902 277432100	EASTMAN CHEMICAL CO	14,500.000	1,189,725.00	1,060,095.00	-129,630.00
FXPF11010902 278642103	EBAY INC	29,000.000	910,600.00	814,030.00	-96,570.00
FXPF11010902 29364G103	ENTERGY CORP	13,300.000	1,079,960.00	1,144,731.00	64,771.00
FXPF11010902 30161N101	EXELON CORP	24,100.000	1,029,793.00	1,086,910.00	57,117.00
FXPF11010902 344849104	FOOT LOCKER INC	16,800.000	808,920.00	893,760.00	84,840.00
FXPF11010902 37045V100	GENERAL MOTORS CO	26,000.000	840,060.00	869,700.00	29,640.00
FXPF11010902 40412C101	HCA HEALTHCARE INC	11,700.000	1,549,431.00	1,456,065.00	-93,366.00
FXPF11010902 40434L105	HP INC	41,600.000	957,216.00	851,136.00	-106,080.00
FXPF11010902 42824C109	HEWLETT PACKARD ENTERPRISE CO	71,100.000	1,040,193.00	939,231.00	-100,962.00
FXPF11010902 436106108	HOLLYFRONTIER CORP	12,300.000	812,292.00	628,776.00	-183,516.00
FXPF11010902 44107P104	HOST HOTELS & RESORTS INC	47,000.000	904,280.00	783,490.00	-120,790.00
FXPF11010902 446150104	HUNTINGTON BANCSHARES INC/OH	75,700.000	1,112,790.00	902,344.00	-210,446.00
FXPF11010902 446413106	HUNTINGTON INGALLS INDUSTRIES	3,270.000	641,447.02	622,313.70	-19,133.32



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FXPF11010902 447011107	HUNTSMAN CORP	33,400.000	787,572.00	644,286.00	-143,286.00
FXPF11010902 458140100	INTEL CORP	42,200.000	1,866,506.00	1,980,446.00	113,940.00
FXPF11010902 459200101	INTERNATIONAL BUSINESS MACHINE	10,500.000	1,459,710.00	1,193,535.00	-266,175.00
FXPF11010902 460146103	INTERNATIONAL PAPER CO	17,900.000	766,478.00	722,444.00	-44,034.00
FXPF11010902 466313103	JABIL INC	33,400.000	784,900.00	827,986.00	43,086.00
FXPF11010902 478160104	JOHNSON & JOHNSON	14,100.000	1,887,144.00	1,819,605.00	-67,539.00
FXPF11010902 48203R104	JUNIPER NETWORKS INC	33,200.000	889,096.00	893,412.00	4,316.00
FXPF11010902 488360207	KEMET CORP	43,600.000	709,808.00	764,744.00	54,936.00
FXPF11010902 493267108	KEYCORP	55,600.000	861,027.16	821,768.00	-39,259.16
FXPF11010902 500255104	KOHL'S CORP	12,600.000	892,332.00	835,884.00	-56,448.00
FXPF11010902 501044101	KROGER CO/THE	59,700.000	1,596,378.00	1,641,750.00	45,372.00
FXPF11010902 512807108	LAM RESEARCH CORP	10,200.000	1,405,971.66	1,388,934.00	-17,037.66
FXPF11010902 534187109	LINCOLN NATIONAL CORP	15,200.000	972,648.00	779,912.00	-192,736.00
FXPF11010902 552848103	MGIC INVESTMENT CORP	52,400.000	633,516.00	548,104.00	-85,412.00
FXPF11010902 55616P104	MACY'S INC	24,400.000	784,216.00	726,632.00	-57,584.00
FXPF11010902 591520200	METHODE ELECTRONICS INC	19,500.000	570,960.00	454,155.00	-116,805.00
FXPF11010902 595112103	MICRON TECHNOLOGY INC	21,900.000	919,143.00	694,887.00	-224,256.00
FXPF11010902 60871R209	MOLSON COORS BREWING CO	11,100.000	661,449.00	623,376.00	-38,073.00
FXPF11010902 617446448	MORGAN STANLEY	20,100.000	874,149.00	796,965.00	-77,184.00
FXPF11010902 628852204	NCI BUILDING SYSTEMS INC	50,500.000	751,440.00	366,125.00	-385,315.00
FXPF11010902 651290108	NEWFIELD EXPLORATION CO	30,000.000	755,400.00	439,800.00	-315,600.00
FXPF11010902 68389X105	ORACLE CORP	25,400.000	1,188,212.00	1,146,810.00	-41,402.00
FXPF11010902 69343P105	LUKOIL PJSC ADR	16,700.000	1,210,967.10	1,202,917.70	-8,049.40
FXPF11010902 693718108	PACCAR INC	16,800.000	1,055,880.00	959,952.00	-95,928.00
FXPF11010902 695156109	PACKAGING CORP OF AMERICA	8,900.000	786,404.00	742,794.00	-43,610.00
FXPF11010902 70959W103	PENSKE AUTOMOTIVE GROUP INC	16,900.000	743,262.00	681,408.00	-61,854.00
FXPF11010902 717081103	PFIZER INC	55,900.000	2,393,079.00	2,440,035.00	46,956.00
FXPF11010902 718546104	PHILLIPS 66	11,800.000	1,291,628.00	1,016,570.00	-275,058.00
FXPF11010902 744320102	PRUDENTIAL FINANCIAL INC	10,400.000	1,016,080.00	848,120.00	-167,960.00
FXPF11010902 75508B104	RAYONIER ADVANCED MATERIALS IN	40,900.000	632,723.00	435,585.00	-197,138.00
FXPF11010902 7591EP100	REGIONS FINANCIAL CORP	86,600.000	1,536,284.00	1,158,708.00	-377,576.00
FXPF11010902 78440P108	SK TELECOM CO LTD ADR	47,800.000	1,243,278.00	1,281,040.00	37,762.00
FXPF11010902 83088M102	SKYWORKS SOLUTIONS INC	10,800.000	920,808.00	723,816.00	-196,992.00
FXPF11010902 848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	10,800.000	897,264.00	778,572.00	-118,692.00
FXPF11010902 867914103	SUNTRUST BANKS INC	18,600.000	1,180,356.00	938,184.00	-242,172.00
FXPF11010902 87612E106	TARGET CORP	17,500.000	1,449,000.00	1,156,575.00	-292,425.00



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FXPF11010902 880779103	TEREX CORP	25,700.000	958,610.00	708,549.00	-250,061.00
FXPF11010902 889478103	TOLL BROTHERS INC	25,100.000	786,885.00	826,543.00	39,658.00
FXPF11010902 910047109	UNITED CONTINENTAL HOLDINGS IN	11,900.000	953,428.00	996,387.00	42,959.00
FXPF11010902 911363109	UNITED RENTALS INC	6,300.000	880,992.00	645,939.00	-235,053.00
FXPF11010902 913456109	UNIVERSAL CORP/VA	9,500.000	618,450.00	514,425.00	-104,025.00
FXPF11010902 913903100	UNIVERSAL HEALTH SERVICES INC	6,900.000	833,865.00	804,264.00	-29,601.00
FXPF11010902 91529Y106	UNUM GROUP	33,000.000	1,218,030.00	969,540.00	-248,490.00
FXPF11010902 91913Y100	VALERO ENERGY CORP	11,400.000	1,218,546.00	854,658.00	-363,888.00
FXPF11010902 92343V104	VERIZON COMMUNICATIONS INC	40,000.000	2,133,200.00	2,248,800.00	115,600.00
FXPF11010902 931427108	WALGREENS BOOTS ALLIANCE INC	23,300.000	1,651,970.00	1,592,089.00	-59,881.00
FXPF11010902 96145D105	WESTROCK CO	10,300.000	428,914.00	388,928.00	-39,986.00
FXPF11010902 969904101	WILLIAMS-SONOMA INC	11,500.000	697,130.00	580,175.00	-116,955.00
FXPF11010902 984121608	XEROX CORP	23,700.000	586,338.00	468,312.00	-118,026.00
FXPF11010902 989701107	ZIONS BANCORP NA	22,200.000	1,091,796.00	904,428.00	-187,368.00
FXPF11010902 AA6123456	COCA-COLA AMATIL LTD	143,700.000	1,011,276.54	828,539.71	-182,736.83
FXPF11010902 AA6710344	QANTAS AIRWAYS LTD	189,000.000	714,745.46	770,394.24	55,648.78
FXPF11010902 EA4651454	OMV AG	15,600.000	873,006.58	682,117.61	-190,888.97
FXPF11010902 EA4943406	VOESTALPINE AG	17,400.000	732,164.16	519,150.14	-213,014.02
FXPF11010902 ED4557846	DEUTZ AG	65,600.000	511,876.80	385,826.84	-126,049.96
FXPF11010902 ED5086571	BASF SE	17,200.000	1,391,824.00	1,187,595.67	-204,228.33
FXPF11010902 ED5231482	ALLIANZ SE	5,700.000	1,201,079.38	1,141,204.36	-59,875.02
FXPF11010902 EDB170DQ5	KLOECKNER & CO SE	59,800.000	631,491.59	414,263.84	-217,227.75
FXPF11010902 EBD6QT86	METRO AG	48,500.000	747,640.11	742,655.97	-4,984.14
FXPF11010902 EDBYTBWY7	COVESTRO AG	12,500.000	891,854.00	617,015.21	-274,838.79
FXPF11010902 EDBYY5979	SILTRONIC AG	6,900.000	736,062.19	569,494.47	-166,567.72
FXPF11010902 EE5669358	REPSOL SA	72,500.000	1,377,836.40	1,166,927.52	-210,908.88
FXPF11010902 EEBGPFVB0	REPSOL SA RTS	72,500.000	33,181.90	33,151.35	-30.55
FXPF11010902 EF5176179	ORANGE SA	61,400.000	972,404.08	993,531.10	21,127.02
FXPF11010902 EF5671732	SANOFI	24,200.000	2,109,889.58	2,093,075.64	-16,813.94
FXPF11010902 EF5997111	TELEVISION FRANCAISE 1	59,700.000	613,182.28	483,182.07	-130,000.21
FXPF11010902 EFB0Z5YZ7	ARKEMA SA	7,000.000	793,987.04	599,833.67	-194,153.37
FXPF11010902 EFB15C551	TOTAL SA	33,900.000	2,085,214.76	1,789,603.61	-295,611.15
FXPF11010902 EFB1HDJL6	NATIXIS SA	152,900.000	949,160.39	719,950.27	-229,210.12
FXPF11010902 EI5499138	A2A SPA	536,700.000	894,032.71	964,773.73	70,741.02
FXPF11010902 EIB0DJNG9	LEONARDO SPA	63,000.000	713,568.74	552,957.66	-160,611.08
FXPF11010902 EIB89YH97	UNIPOLSAI ASSICURAZIONI SPA	338,800.000	748,056.85	765,496.91	17,440.06



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FXPF11010902 ELB290CR2	CATCHER TECHNOLOGY CO LTD GDR	16,400.000	762,846.00	838,040.00	75,194.00
FXPF11010902 EM7320150	OTP BANK NYRT	27,900.000	975,857.13	1,122,449.95	146,592.82
FXPF11010902 EN5927376	AEGON NV	154,900.000	954,771.38	722,284.58	-232,486.80
FXPF11010902 ENBD0Q396	KONINKLIJKE AHOLD DELHAIZE NV	60,600.000	1,341,666.55	1,529,243.20	187,576.65
FXPF11010902 ENBD9PNF3	ASR NEDERLAND NV	17,900.000	807,003.60	707,589.27	-99,414.33
FXPF11010902 ES7110384	ROCHE HOLDING AG	12,330.000	2,924,475.76	3,044,351.80	119,876.04
FXPF11010902 ES7437803	SWISS LIFE HOLDING AG	3,200.000	1,166,016.77	1,228,971.39	62,954.62
FXPF11010902 ESB545MG7	SWISS RE AG	13,100.000	1,171,178.91	1,197,577.60	26,398.69
FXPF11010902 ETB1RMFT2	TAV HAVALIMANLARI HOLDING AS	119,600.000	544,636.94	537,760.48	-6,876.46
FXPF11010902 EX0560394	LEGAL & GENERAL GROUP PLC	327,800.000	1,064,886.13	964,392.84	-100,493.29
FXPF11010902 EX0798051	BP PLC	200,200.000	1,466,300.52	1,264,547.12	-201,753.40
FXPF11010902 EX0870611	LLOYDS BANKING GROUP PLC	1,254,500.000	959,588.25	828,423.63	-131,164.62
FXPF11010902 EX0875412	TATE & LYLE PLC	81,000.000	678,223.68	680,866.56	2,642.88
FXPF11010902 EX0925282	GLAXOSMITHKLINE PLC	98,500.000	1,888,943.13	1,870,704.44	-18,238.69
FXPF11010902 EX0969702	BABCOCK INTERNATIONAL GROUP PL	72,400.000	619,796.71	451,176.88	-168,619.83
FXPF11010902 EX3091355	BT GROUP PLC	268,900.000	841,927.78	815,423.55	-26,504.23
FXPF11010902 EXB0H2K56	PETROFAC LTD	91,500.000	730,844.41	555,869.09	-174,975.32
FXPF11010902 EXB0HZP17	GREENE KING PLC	100,000.000	655,001.38	672,460.80	17,459.42
FXPF11010902 EXB1XZS89	ANGLO AMERICAN PLC	40,200.000	860,353.16	894,851.23	34,498.07
FXPF11010902 EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR	75,300.000	578,767.83	592,674.85	13,907.02
FXPF11010902 EXBJ62K65	PETS AT HOME GROUP PLC	362,400.000	579,307.63	534,477.96	-44,829.67
FXPF11010902 FBB00PN08	QUALITY HOUSES PCL	6,087,900.000	583,427.61	489,874.02	-93,553.59
FXPF11010902 FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,332,900.000	1,142,872.02	951,664.06	-191,207.96
FXPF11010902 FH6486317	KERRY PROPERTIES LTD HK/00683	176,800.000	547,047.15	604,060.36	57,013.21
FXPF11010902 FH6559337	CHINA TELECOM CORP LTD HK/00728	2,036,200.000	1,041,826.90	1,040,290.70	-1,536.20
FXPF11010902 FHB0PR2F4	AGILE GROUP HOLDINGS LTD HK/03383	450,200.000	506,646.25	529,589.56	22,943.31
FXPF11010902 FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	694,200.000	679,376.83	642,831.14	-36,545.69
FXPF11010902 FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	300,800.000	508,155.44	453,350.53	-54,804.91
FXPF11010902 FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	365,900.000	808,613.63	744,011.70	-64,601.93
FXPF11010902 FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	3,006,600.000	1,300,487.29	1,209,652.14	-90,835.15
FXPF11010902 FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	246,100.000	590,965.32	501,670.77	-89,294.55
FXPF11010902 FJ6010709	AISIN SEIKI CO LTD	15,200.000	657,337.57	529,225.72	-128,111.85
FXPF11010902 FJ6055209	AGC INC/JAPAN	23,800.000	929,613.01	744,055.05	-185,557.96
FXPF11010902 FJ6248994	KDDI CORP	43,600.000	1,139,856.63	1,042,759.88	-97,096.75
FXPF11010902 FJ6429107	HITACHI LTD	37,600.000	1,173,901.08	1,006,013.76	-167,887.32
FXPF11010902 FJ6467800	ITOCHU CORP	86,000.000	1,675,722.69	1,463,446.20	-212,276.49



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FXPF11010902 FJ6470358	JAPAN AVIATION ELECTRONICS IND	37,600.000	597,165.66	435,922.16	-161,243.50
FXPF11010902 FJ6487329	KEIHIN CORP	34,000.000	675,669.20	571,444.20	-104,225.00
FXPF11010902 FJ6497088	JTEKT CORP	46,800.000	659,072.76	522,962.22	-136,110.54
FXPF11010902 FJ6594140	SOJITZ CORP	352,300.000	1,245,830.00	1,226,619.88	-19,210.12
FXPF11010902 FJ6599487	ULVAC INC	15,500.000	518,438.54	450,667.64	-67,770.90
FXPF11010902 FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	27,500.000	1,202,979.60	1,123,410.66	-79,568.94
FXPF11010902 FJ6642808	HITACHI HIGH-TECHNOLOGIES CORP	21,800.000	670,903.69	686,496.83	15,593.14
FXPF11010902 FJ6651189	NTN CORP	166,400.000	652,171.23	482,296.86	-169,874.37
FXPF11010902 FJ6661147	ORIX CORP	54,100.000	878,736.51	791,665.22	-87,071.29
FXPF11010902 FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD	26,700.000	894,241.34	796,996.76	-97,244.58
FXPF11010902 FJ6880507	TEIJIN LTD	35,600.000	654,825.66	570,106.18	-84,719.48
FXPF11010902 FJ6895679	TOKYO ELECTRON LTD	6,300.000	792,375.21	718,630.09	-73,745.12
FXPF11010902 FJ6985264	YAMAHA MOTOR CO LTD	37,300.000	950,898.36	733,999.00	-216,899.36
FXPF11010902 FJB8BRV41	JAPAN AIRLINES CO LTD	18,700.000	629,968.40	663,188.26	33,219.86
FXPF11010902 FL6565129	BUKIT ASAM TBK PT	1,747,300.000	512,661.07	522,488.65	9,827.58
FXPF11010902 FM6916783	UNITED OVERSEAS BANK LTD	61,600.000	1,127,597.77	1,110,427.00	-17,170.77
FXPF11010902 FN6904613	TENAGA NASIONAL BHD	318,500.000	1,093,575.38	1,048,179.07	-45,396.31
FXPF11010902 FNB03J9L3	AIRASIA GROUP BHD	1,102,700.000	715,866.79	792,503.09	76,636.30
FXPF11010902 G29183103	EATON CORP PLC	11,600.000	922,548.00	796,456.00	-126,092.00
FXPF11010902 G50871105	JAZZ PHARMACEUTICALS PLC	6,500.000	1,009,970.00	805,740.00	-204,230.00
FXPF11010902 G5785G107	MALLINCKRODT PLC	19,600.000	512,932.00	309,680.00	-203,252.00
FXPF11010902 G7945M107	SEAGATE TECHNOLOGY PLC	19,100.000	827,794.00	737,069.00	-90,725.00
FXPF11010902 KS6041120	AFRICAN RAINBOW MINERALS LTD	74,700.000	634,963.79	739,210.64	104,246.85
FXPF11010902 LBB1P3R49	SAO MARTINHO SA	171,500.000	787,650.26	804,898.41	17,248.15
FXPF11010902 N53745100	LYONDELLBASELL INDUSTRIES NV	13,300.000	1,290,499.00	1,106,028.00	-184,471.00
FXPF11010902 NAB01D630	SAMSUNG ELECTRONICS CO LTD	2,300.000	2,173,500.00	1,994,100.00	-179,400.00
FXPF11010902 NABYSW6M3	MMC NORILSK NICKEL PJSC ADR	57,700.000	1,003,264.52	1,084,506.12	81,241.60
FXPF11010902 NC2492519	MANULIFE FINANCIAL CORP	47,600.000	740,638.93	675,071.02	-65,567.91
FXPF11010902 NC2554474	MAGNA INTL INC	13,900.000	658,740.52	630,680.19	-28,060.33
FXPF11010902 NC2951092	WEST FRASER TIMBER CO LTD	12,800.000	634,949.82	632,033.97	-2,915.85
FXPF11010902 NCB1Z7L25	OCEANAGOLD CORP	226,800.000	686,324.98	826,961.49	140,636.51
FXPF11010902 NCBSDHYK4	AIR CANADA VTG AND VAR VTG	38,600.000	713,566.23	733,676.97	20,110.74
FXPF11010902 SDB0386J3	JYSKE BANK A/S	16,100.000	722,230.40	580,077.97	-142,152.43
FXPF11010902 SDBYZGMM1	SCANDINAVIAN TOBACCO GROUP A/S	37,800.000	566,980.96	454,263.59	-112,717.37
FXPF11010902 SF4336399	FINNAIR OYJ	69,500.000	480,043.45	562,895.63	82,852.18
FXPF11010902 SF4722663	CRAMO OYJ	31,900.000	653,081.04	544,079.96	-109,001.08



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FXPF11010902	SNB16MKT7 AUSTEVOLL SEAFOOD ASA	49,000.000	711,531.09	604,354.93	-107,176.16
FXPF11010902	SSB1Q3J35 SKF AB	58,600.000	1,024,669.96	888,664.94	-136,005.02
FXPF11010902	SSB1QH836 VOLVO AB	78,300.000	1,259,209.90	1,024,028.72	-235,181.18
FXPF20010602	21241B118 CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	5,022.00	6,750.00	1,728.00
FXPF20010602	99VVBDDN6 TEMPLAR ENERGY COMMON STOCK	64,686.580	552,624.58	514,982.80	-37,641.78
FXPF20010602	99VVBNA72 TEMPLAR ENERGY COMMON STOCK CLASS A	47,270.000	1,629,004.28	113,339.28	-1,515,665.00
FXPF20010602	99VVBQVV9 ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION	186,760.760	186,851.76	0.00	-186,851.76
FXPF20010602	99VVBQVW7 ENERGY & EXPLORATION PARTNESRS LLC WTS	90,497.370	904.97	62,197.95	61,292.98
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	517,494.88	352,025.52	-165,469.36
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
FXPF99910002	88650T104 TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			1,168,130,242.99	1,107,343,485.65	-60,786,757.34
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF20010602	EX99WW505 TOPCO CLASS A1 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW513 TOPCO CLASS A3 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW521 TOPCO CLASS A2 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW539 TOPCO CLASS A4 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW547 GP SHARES	6,714.000	0.00	0.00	0.00
FXPF40010502	999220635 KINETIC VENTURES VIII LP	9,499,953.000	9,149,893.44	9,499,953.00	350,059.56
FXPF40010802	999174733 OCM OPPORTUNITIES FUND VII LP	364,169.000	380,509.39	364,169.00	-16,340.39
FXPF40010902	999179930 OCM OPP FUND VII-B LP	269,057.000	350,636.63	269,057.00	-81,579.63
FXPF40011002	999164031 OCM PRINCIPAL OPP FD IV	367,822.000	1,953,875.03	367,822.00	-1,586,053.03
FXPF40011302	99VVBFB914 TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	5,426,695.61	6,693,405.34	1,266,709.73
FXPF40011302	99VVBHFG0 TENOR OPPORTUNITY D 201009LTD	21,445.837	34,882,881.36	36,389,431.95	1,506,550.59
FXPF40011302	99VVBHFBH8 TENOR OPPORTUNITY D 201009TOL	5,358.030	7,434,704.90	7,496,512.91	61,808.01
FXPF40012202	99VVAA1A4 ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	93,493,191.97	98,818,075.02	5,324,883.05
FXPF40012302	99VVACBD3 GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	29,027.682	25,418,206.69	23,549,258.05	-1,868,948.64
FXPF40012702	99VVBNAV9 PWP GROWTH EQUITY FUND II LP	17,551,590.000	17,551,590.00	17,551,590.00	0.00
FXPF40012802	99VVBHQR4 NEW MOUNTAIN PARTNERS V LP	13,996,476.000	13,996,476.00	13,996,476.00	0.00
FXPF40012902	99VVBKB85 TRIVE CAPITAL FUND III LP	2,594,027.000	2,594,027.00	2,594,027.00	0.00
FXPF40013002	99VVBLSB3 HIG ADVANTAGE BUYOUT FUND LP	3,929,329.600	3,936,204.60	3,929,329.60	-6,875.00



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FXPF40013102	99VVBQEK2 K4 PRIVATE INVESTORS L.P	3,900,801.000	3,900,801.00	3,900,801.00	0.00
FXPF40013302	99VVBSE77 AEOLUS PROP CAT KEY PF FD LP J17 HOLDOVER SUB ACCT	120,000,000.000	120,000,000.00	120,000,000.00	0.00
FXPF50011202	99VVB438 MONTAUK TRIGUARD FUND VII LP	12,958,887.230	10,072,370.23	12,958,887.23	2,886,517.00
FXPF70010302	999272271 UBS TRUMBULL PROPERTY FUND LP	21,231.481	242,899,468.18	241,084,880.35	-1,814,587.83
FXPF80010802	99VVBNA8 ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD	50,000.000	50,000,000.00	55,911,680.00	5,911,680.00
FXPF80011202	99VVBNDG9 HBK CLASS A: SUBCLASS A: SERIES LEAD	58,583.108	66,821,427.01	68,349,755.00	1,528,327.99
FXPF80011502	99VVBXQ5 GRAHAM ABSOLUTE RETURN LTD CLASS D	600,497.538	60,048,660.53	57,676,284.28	-2,372,376.25
<u>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</u>			<u>770,311,619.57</u>	<u>781,401,394.73</u>	<u>11,089,775.16</u>
REAL ESTATE					
FXPF50011102	99VVB251 PRU EMERG MKTS BLEND DEBT FUND	10,473,591.380	127,912,821.68	118,413,439.62	-9,499,382.06
FXPF70010002	999G11062 PRISA I REAL ESTATE FUND	3,669.587	219,217,427.90	237,252,387.64	18,034,959.74
FXPF70010102	999G11070 PRISA II REAL ESTATE FUND	1,033.780	36,197,309.83	39,440,947.82	3,243,637.99
FXPF80010902	99VBCJE2 HIGHLINE CAPITAL QUALIFIED FUND LTD	750,000.000	78,049,961.25	67,515,291.00	-10,534,670.25
FXPF80011402	99VBMUJ6 SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	1,241,727.144	124,172,714.40	108,271,404.94	-15,901,309.46
<u>TOTAL REAL ESTATE</u>			<u>585,550,235.06</u>	<u>570,893,471.02</u>	<u>-14,656,764.04</u>
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002	996194627 METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,353.122	39,051,183.71	39,028,271.80	-22,911.91
FXPF00010002	99A208927 METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	413,277.710	413,277.71	413,277.71	0.00
FXPF00010002	99A208943 METRO LIFE SEP A/C 45	207,944.225	163,768,543.86	165,157,207.66	1,388,663.80
FXPF99910002	999G11120 JOHN HANCOCK MUTUAL INS GAC 229	1,828,804.530	1,828,804.53	1,828,804.53	0.00
<u>TOTAL UNALLOCATED INSURANCE CONTRACTS</u>			<u>205,061,809.81</u>	<u>206,427,561.70</u>	<u>1,365,751.89</u>
OTHER INVESTMENTS					
FXPF20010302	045167AW3 ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	610,000.000	767,380.00	741,455.00	-25,925.00
FXPF20010302	072024NV0 BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	1,385,000.000	2,188,050.70	1,967,794.15	-220,256.55
FXPF20010302	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	2,175,000.000	3,422,601.75	3,115,796.25	-306,805.50
FXPF20010302	13063BFR8 CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	105,000.000	154,273.35	149,497.95	-4,775.40
FXPF20010302	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	680,000.000	1,085,912.40	990,222.80	-95,689.60
FXPF20010302	167486PG8 CHICAGO IL 5.432% 01/01/2042 DD 05/30/12	155,000.000	149,266.55	137,405.95	-11,860.60
FXPF20010302	167486SD2 CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	1,385,000.000	1,476,063.75	1,364,363.50	-111,700.25
FXPF20010302	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	260,000.000	249,610.00	242,450.00	-7,160.00
FXPF20010302	235241LW4 DALLAS TX AREA RAPID TRANSIT S 5.022% 12/01/2048 DD 10/07/10	570,000.000	710,733.00	664,203.90	-46,529.10
FXPF20010302	254845JZ4 DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2040 DD 07/23/14	525,000.000	613,704.00	580,597.50	-33,106.50
FXPF20010302	4423313K8 HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	805,000.000	827,314.60	794,068.10	-33,246.50



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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	535,000.000	534,111.90	510,085.05	-24,026.85
FXPF20010302 455780CH7	INDONESIA GOVERNMENT INTERNATI 4.750% 02/11/2029 DD 12/11/18	355,000.000	354,105.40	360,388.90	6,283.50
FXPF20010302 455780CJ3	INDONESIA GOVERNMENT INTERNATI 5.350% 02/11/2049 DD 12/11/18	420,000.000	418,063.80	432,650.40	14,586.60
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	244,132.00	236,406.00	-7,726.00
FXPF20010302 47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	559,670.00	533,615.00	-26,055.00
FXPF20010302 50064FAN4	KOREA INTERNATIONAL BOND 3.875% 09/20/2048 DD 09/20/18	1,355,000.000	1,334,269.10	1,352,818.45	18,549.35
FXPF20010302 50064FAP9	KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18	180,000.000	178,918.20	181,155.60	2,237.40
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	945,000.000	1,205,054.55	1,118,227.95	-86,826.60
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,210,000.000	1,671,155.20	1,557,161.10	-113,994.10
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	438,578.50	414,270.60	-24,307.90
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	715,000.000	726,690.25	675,031.50	-51,658.75
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	355,000.000	547,949.60	500,195.00	-47,754.60
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,290,000.000	1,927,169.70	1,762,230.30	-164,939.40
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	290,000.000	391,592.80	365,025.90	-26,566.90
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,050,000.000	2,573,693.00	2,448,233.00	-125,460.00
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	845,000.000	1,084,768.75	1,023,531.60	-61,237.15
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	330,093.90	310,154.40	-19,939.50
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	670,000.000	1,019,264.30	921,960.20	-97,304.10
FXPF20010302 677632PA3	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	240,000.000	269,580.00	262,903.20	-6,676.80
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	568,214.00	540,721.00	-27,493.00
FXPF20010302 698299AK0	PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029 DD 03/31/99	1,415,000.000	2,135,012.50	1,973,925.00	-161,087.50
FXPF20010302 698299AW4	PANAMA GOVERNMENT INTERNATIONA 6.700% 01/26/2036 DD 01/26/06	505,000.000	636,213.67	616,100.00	-20,113.67
FXPF20010302 698299BH6	PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18	1,890,000.000	1,829,284.04	1,809,675.00	-19,609.04
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	430,000.000	561,755.98	539,134.00	-22,621.98
FXPF20010302 718286BW6	PHILIPPINE GOVERNMENT INTERNAT 5.000% 01/13/2037 DD 01/13/12	90,000.000	101,385.00	99,810.00	-1,575.00
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	300,000.000	308,820.00	293,136.00	-15,684.00
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	1,095,000.000	1,073,513.94	1,037,523.45	-35,990.49
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	610,000.000	704,385.30	620,620.10	-83,765.20
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	298,451.65	266,040.60	-32,411.05
FXPF20010302 748148QR7	PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	1,765,000.000	2,510,800.75	2,449,043.40	-61,757.35
FXPF20010302 759136QP2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	105,000.000	138,317.55	138,737.55	420.00
FXPF20010302 760942BD3	URUGUAY GOVERNMENT INTERNATION 4.975% 04/20/2055 DD 04/20/18	910,000.000	882,705.25	865,419.10	-17,286.15
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	820,000.000	816,711.93	740,779.80	-75,932.13
FXPF20010302 79467BBN4	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	565,000.000	565,000.00	513,398.55	-51,601.45
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	242,384.40	235,018.80	-7,365.60
FXPF20010302 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	350,000.000	479,118.50	464,530.50	-14,588.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	530,000.000	513,607.10	498,873.10	-14,734.00
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	1,235,000.000	1,583,371.30	1,533,104.30	-50,267.00
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSION 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,381,656.00	1,306,296.50	-75,359.50
FXPF20010302 91086QAN8	MEXICO GOVERNMENT INTERNATIONAL 7.500% 04/08/2033 DD 04/11/03	330,000.000	451,440.00	404,250.00	-47,190.00
FXPF20010302 91086QAS7	MEXICO GOVERNMENT INTERNATIONAL 6.750% 09/27/2034 DD 09/27/04	525,000.000	622,107.50	598,027.50	-24,080.00
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	4,294,000.000	3,969,888.11	3,903,246.00	-66,642.11
FXPF20010302 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	1,820,000.000	1,634,791.44	1,611,610.00	-23,181.44
FXPF20010302 91087BAB6	MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16	740,000.000	617,826.00	634,180.00	16,354.00
FXPF20010302 91087BAC4	MEXICO GOVERNMENT INTERNATIONAL 4.150% 03/28/2027 DD 03/28/17	220,000.000	216,261.76	212,720.20	-3,541.56
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	170,000.000	239,144.10	224,860.70	-14,283.40
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	450,000.000	638,005.50	593,347.50	-44,658.00
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2039 DD 03/01/12	1,165,000.000	1,300,419.60	1,222,923.80	-77,495.80
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	705,000.000	735,188.10	686,282.25	-48,905.85
FXPF20010302 99F106C9A	US 10YR ULTRA FUTURE (CBT) EXP MAR 19	-85.000	0.00	-345,889.48	-345,889.48
FXPF20010302 99F700C9A	US ULTRA BOND (CBT) EXP MAR 19	26.000	0.00	222,466.69	222,466.69
FXPF20010602 99AAD9444	CATALINA MARKETING 12/18 NEW MONEY DIP TL	40,349.960	34,499.62	40,349.96	5,850.34
FXPF25010002 99F106C9A	US 10YR ULTRA FUTURE (CBT) EXP MAR 19	10,183.000	0.00	41,808,589.69	41,808,589.69
FXPF25010002 99F133C9A	US TREAS BD FUTURE (CBT) EXP MAR 19	8,658.000	0.00	58,010,809.79	58,010,809.79
FXPF25010002 99F183C9A	US 5YR NOTE FUTURE (CBT) EXP MAR 19	4,585.000	0.00	8,671,450.78	8,671,450.78
TOTAL OTHER INVESTMENTS			55,244,051.64	160,755,011.38	105,510,959.74

COMMON/COLLECTIVE TRUST

FXPF00010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,028.160	3,028.16	3,028.16	0.00
FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,083.500	2,083.50	2,083.50	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,381.680	11,381.68	11,381.68	0.00
FXPF11010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	126,199.810	126,199.81	126,199.81	0.00
FXPF11010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	23,267.510	23,267.51	23,267.51	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,837,225.000	3,837,225.00	3,837,225.00	0.00
FXPF11010402 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.180	0.18	0.18	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,437,887.730	12,437,887.73	12,437,887.73	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,025,092.640	2,025,092.64	2,025,092.64	0.00
FXPF11010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	84,093.670	84,093.67	84,093.67	0.00
FXPF11010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,612,450.940	1,612,450.94	1,612,450.94	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	10.640	10.64	10.64	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



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FXP ALL MANAGER ACCOUNTS

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FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,018.520	2,018.52	2,018.52	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	15,800.220	15,800.22	15,800.22	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	6,316,674.510	6,316,674.51	6,316,674.51	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,563,344.880	11,563,344.88	11,563,344.88	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.050	0.05	0.05	0.00
FXPF20010802 99VVBHNY2	LOOMIS SAYLES SENIOR LOAN FUND	175,000,000.000	175,000,000.00	179,116,985.73	4,116,985.73
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	80,514,896.940	80,514,896.94	80,514,896.94	0.00
FXPF25010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	144.420	144.42	144.42	0.00
FXPF25010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,143.260	12,143.26	12,143.26	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	470,891.750	470,891.75	470,891.75	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1.030	1.03	1.03	0.00
FXPF40010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	350.360	350.36	350.36	0.00
FXPF40010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	175,245.720	175,245.72	175,245.72	0.00
FXPF40010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	178,662.310	178,662.31	178,662.31	0.00
FXPF40011002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	769.630	769.63	769.63	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	33,442.210	33,442.21	33,442.21	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	2,367,535.660	236,706,076.28	310,014,589.46	73,308,513.18
FXPF50011402 99VVBPHP0	PARAMETRIC DEFENSIVE EQUITY FUND LLC	97,757,261.000	99,708,715.14	97,757,261.00	-1,951,454.14
FXPF50011602 99VVB5YZ3	AGT US LONG FIXED ACTIVE CREDI	60,965,385.430	1,095,454,775.31	1,078,199,970.93	-17,254,804.38
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	22,053.490	22,053.49	22,053.49	0.00
FXPF60010002 999G71900	RUSSELL 1000 INDEX FUND	123,471.230	25,000,000.00	23,651,232.79	-1,348,767.21
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	38,747,261.390	550,517,115.49	671,856,124.01	121,339,008.52
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	6,043,436.920	6,043,436.92	6,043,436.92	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	978,368.260	978,368.26	978,368.26	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	101.190	101.19	101.19	0.00
FXPF70010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	10,989.650	10,989.65	10,989.65	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	15,537.15	-163,163.85
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	11,567.741	139,777,951.75	146,764,361.63	6,986,409.88
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	55,768,099.510	55,768,099.51	55,768,099.51	0.00
TOTAL COMMON/COLLECTIVE TRUST			2,504,613,491.31	2,689,646,219.04	185,032,727.73

REGISTERED INVESTMENT COMPANIES

FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	0.001	0.01	0.01	0.00
FXPF30010002 72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	0.003	0.03	0.03	0.00
FXPF40012402 99VVBHQ45	LEONARD GREEN	13,787,107.060	13,642,356.18	13,787,107.06	144,750.88
FXPF40012502 99VVBW37	K3 PRIVATE INVESTORS	17,586,551.000	13,360,340.00	17,586,551.00	4,226,211.00



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FXPF40012602 99VVBW29	GLOBAL INFR PARTNERS III LP-B	45,766,692.000	39,353,493.00	45,766,692.00	6,413,199.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	22,632,097.762	268,730,384.65	249,632,038.31	-19,098,346.34
FXPF50012202 99VVBGQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	103,544,737.890	109,606,145.37	103,544,737.89	-6,061,407.48
FXPF80010802 99VVBPKS0	CLASS 5 A USD SERIES 2018-03	59,910.404	59,910,404.00	65,859,722.97	5,949,318.97
FXPF80011102 99VVBWU9	AQR DELTA XN OFFSHORE FUND L P	88,023,813.000	98,036,562.84	88,023,813.00	-10,012,749.84
FXPF80011202 99VVBWN3	HBK CLASS A SUBCLASS A SERIES 02-18	20,000.000	20,000,000.00	20,494,040.00	494,040.00
FXPF80011302 99VBLRA1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	44,643.309	44,643,309.00	43,606,374.00	-1,036,935.00
FXPF80011302 99VBNW37	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927	40,000.000	40,000,000.00	40,146,380.00	146,380.00
<u>TOTAL REGISTERED INVESTMENT COMPANIES</u>			<u>707,282,995.08</u>	<u>688,447,456.27</u>	<u>-18,835,538.81</u>
<u>GRAND TOTAL</u>			<u>6,871,248,758.18</u>	<u>7,035,218,006.16</u>	<u>163,969,247.98</u>
					-15,201,256.47 C
Reconciliation to the financial statements:					179,170,504.45 I
Amount from above				\$7,035,218,006	
Foreign cash				\$ (5,525,063)	
				<u>\$7,029,692,943</u>	

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	210,000.000	-209,596.10	188,378.41
00115AAF6	AEP TRANSMISSION CO LLC 4.000% 12/01/2046 DD 11/21/16	200,000.000	-206,188.00	189,745.53
00115AAH2	AEP TRANSMISSION CO LLC 3.750% 12/01/2047 DD 09/28/17	715,000.000	-689,411.85	654,076.09
00206RFM9	AT&T INC 144A 5.150% 11/15/2046 DD 12/01/17	1,250,000.000	-1,215,329.76	1,207,002.74
00206RFR8	AT&T INC 144A 5.300% 08/15/2058 DD 02/14/18	700,000.000	-704,709.00	665,543.87
00206RFT4	AT&T INC 144A 5.150% 02/15/2050 DD 02/14/18	2,455,000.000	-2,435,797.29	2,330,220.85
00856RAB1	AGRO MERCHANTS 11/17 COV-LITE TLB	268,009.800	-266,669.75	268,679.83
015271AN9	ALEXANDRIA REAL ESTATE EQUITIE 4.700% 07/01/2030 DD 06/21/18	425,000.000	-426,857.00	426,841.57
02077Y406	ALPHA NATURAL RESOURCES HOLDIN	2,602.467	-60,377.22	76,115.88
02154EAB5	ALTICE FINCO SA 144A 8.125% 01/15/2024 DD 12/12/13	286,000.000	-300,300.00	295,295.00
023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	355,000.000	-403,191.25	396,320.60
023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	1,620,000.000	-1,641,558.65	1,623,974.84
026874DM6	AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18	100,000.000	-100,000.00	97,000.00
03634H506	ANR INC	9,789.000	-8,394.00	280,904.40
038522AQ1	ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18	218,000.000	-218,000.00	215,131.25
03852JAL5	ARAMARK 6/18 COV-LITE TLB	127,442.650	-127,442.65	127,207.71
040114HQ6	ARGENTINE REPUBLIC GOVERNMENT 5.875% 01/11/2028 DD 01/11/18	3,000,000.000	-2,709,450.00	2,516,211.00
040114HR4	ARGENTINE REPUBLIC GOVERNMENT 6.875% 01/11/2048 DD 01/11/18	300,000.000	-297,180.00	236,850.00
04649VAW0	ASURION 7/18 B7 COV-LITE TLB	509,453.910	-496,598.72	495,443.93
05348EBE8	AVALONBAY COMMUNITIES INC 4.350% 04/15/2048 DD 03/26/18	460,000.000	-459,144.40	460,110.65
054561AK1	AXA EQUITABLE HOLDINGS IN 144A 5.000% 04/20/2048 DD 04/20/18	1,900,000.000	-1,871,003.00	1,776,191.16
05541TAK7	BGC PARTNERS INC 5.375% 07/24/2023 DD 07/24/18	1,000,000.000	-995,160.00	999,366.16
05565AGF4	BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/18	500,000.000	-499,456.00	502,968.50
060505FL3	BANK OF AMERICA CORP VAR RT 12/31/2049 DD 03/15/18	3,300,000.000	-3,297,250.00	3,263,700.00
06051GHA0	BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18	1,630,000.000	-1,616,449.75	1,505,368.00
06051GHD4	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	1,948,000.000	-1,936,258.06	1,827,177.58
067316AG4	BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	600,000.000	-597,828.00	586,201.76
06738EBA2	BARCLAYS PLC VAR RT 12/31/2049 DD 08/14/18	1,900,000.000	-1,913,470.00	1,907,600.00
07368RAD3	BEACON ROOFING 10/17 COV-LITE TLB	0.000	0.00	0.00
084659AN1	BERKSHIRE HATHAWAY ENERGY 144A 3.800% 07/15/2048 DD 01/05/18	780,000.000	-773,580.60	773,901.60
08511LAQ1	BERLIN PACKAGING 5/18 COV-LITE 0.000% 10/31/2025 DD 04/19/18	196,070.720	-195,580.54	195,826.44
08576PAA9	BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18	100,000.000	-100,000.00	94,750.00
08579JAX0	BERRY PLASTICS 2/18 TLQ	105,237.840	-106,158.68	106,158.67
09238FAK7	BLACKHAWK NETWORK 6/18 COV-LITE TL	529,922.400	-528,597.59	531,247.21
09256BAH0	BLACKSTONE HOLDINGS FINAN 144A 4.450% 07/15/2045 DD 04/27/15	2,600,000.000	-2,741,518.00	2,416,558.90
09659W2F0	BNP PARIBAS SA 144A 4.400% 08/14/2028 DD 08/14/18	1,070,000.000	-1,064,264.80	1,053,592.15
097023BZ7	BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	1,000,000.000	-927,850.00	941,520.00
11134LAR0	BROADCOM CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17	1,000,000.000	-946,300.00	909,018.78

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
1248EPAZ6	CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12	3,000,000.000	-2,973,750.00	3,007,500.00
126307AS6	CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	451,000.000	-451,000.00	428,450.00
12636YAD4	CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	200,000.000	-197,308.00	183,598.17
126408HK2	CSX CORP 4.300% 03/01/2048 DD 02/20/18	3,010,000.000	-2,966,091.50	2,923,396.96
12709QAE1	CABOT MICROELECTRONICS 10/18 0.000% 11/14/2025 DD 10/22/18	584,793.340	-583,331.36	571,724.77
13645RAY0	CANADIAN PACIFIC RAILWAY CO 4.000% 06/01/2028 DD 05/16/18	725,000.000	-724,333.00	729,639.05
151020AZ7	CELGENE CORP 4.550% 02/20/2048 DD 02/20/18	2,730,000.000	-2,691,021.55	2,614,452.80
15189TAS6	CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18	300,000.000	-300,000.00	304,386.00
161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	3,200,000.000	-3,194,956.35	3,218,111.77
17178HAL6	CIENA 9/18 COV-LITE TLB 0.000% 09/19/2025 DD 09/11/18	139,804.350	-139,629.59	139,454.84
172967LW9	CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18	2,010,000.000	-2,006,787.10	1,972,622.61
18539UAA3	CLEARWAY ENERGY OPERATING 144A 5.750% 10/15/2025 DD 10/01/18	296,000.000	-296,000.00	296,000.00
19239PAB3	ATLANTIC BROADBAND 8/17 COV-LITE TL	1,366,524.910	-1,360,845.94	1,360,845.94
195325BK0	COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037 DD 09/19/06	140,000.000	-177,030.00	170,814.00
195325BM6	COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09	155,000.000	-170,965.00	169,756.00
195325DP7	COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18	1,495,000.000	-1,480,432.30	1,482,854.80
195869AQ5	COLONIAL PIPELINE CO 144A 4.250% 04/15/2048 DD 03/29/18	340,000.000	-336,600.30	334,098.95
20030NCD1	COMCAST CORP 144A 3.999% 11/01/2049 DD 10/19/17	776.760	-789.29	776.76
20030NCH2	COMCAST CORP 3.550% 05/01/2028 DD 02/08/18	280,000.000	-278,252.80	276,178.00
20030NCK5	COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	6,075,000.000	-5,944,193.80	5,444,148.41
20030NCT6	COMCAST CORP 4.150% 10/15/2028 DD 10/05/18	295,000.000	-294,852.50	295,067.85
20162VAG8	AMERICAN COMMERCIAL LINES 11/15 COV-LITE TL	398,451.740	-238,441.92	305,148.32
202712BJ3	COMMONWEALTH BANK OF AUST 144A 4.316% 01/10/2048 DD 01/10/18	305,000.000	-305,000.00	305,141.50
207597EL5	CONNECTICUT LIGHT & POWER CO/T 4.000% 04/01/2048 DD 03/28/18	400,000.000	-399,028.00	394,543.55
21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	3,455,000.000	-3,413,945.00	3,049,322.89
212015AR2	CONTINENTAL RESOURCES INC 144A 4.375% 01/15/2028 DD 12/08/17	94,000.000	-92,658.62	93,064.70
225401AF5	CREDIT SUISSE GROUP AG 144A VAR RT 01/12/2029 DD 01/12/18	1,025,000.000	-1,025,000.00	1,000,918.55
228187AA8	CROWN AMERICAS LLC / CROW 144A 4.750% 02/01/2026 DD 01/26/18	77,000.000	-77,000.00	74,786.25
22818RAW6	CROWN AMERICAS 1/18 (USD) TLB	99,750.000	-99,750.00	100,248.75
22834KAC5	CINEWORLD 2/18 (EUR) COV-LITE TL	297,862.610	-366,177.39	332,626.00
24664GAD3	DELEK 3/18 COV-LITE TLB 0.000% 03/14/2025 DD 02/28/18	294,524.400	-293,051.78	293,788.09
251526BX6	DEUTSCHE BANK AG/NEW YORK NY 4.250% 10/14/2021 DD 04/14/18	600,000.000	-598,578.00	596,695.93
25156PBB8	DEUTSCHE TELEKOM INTERNAT 144A 4.375% 06/21/2028 DD 06/21/18	1,500,000.000	-1,493,280.00	1,494,634.28
25470DAR0	DISCOVERY COMMUNICATIONS LLC 3.950% 03/20/2028 DD 09/21/17	170,000.000	-162,113.70	163,062.30
256677AF2	DOLLAR GENERAL CORP 4.125% 05/01/2028 DD 04/10/18	330,000.000	-329,666.70	323,634.30
26814UAC8	DYNATRACE 8/18 COV-LITE TL 0.000% 08/08/2025 DD 07/20/18	292,670.510	-292,670.51	294,865.54
26884UAE9	EPR PROPERTIES 4.950% 04/15/2028 DD 04/16/18	200,000.000	-197,766.00	196,435.18
269246BS2	E*TRADE FINANCIAL CORP 4.500% 06/20/2028 DD 06/20/18	100,000.000	-99,912.00	100,360.19

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
278865BD1	ECOLAB INC 3.250% 12/01/2027 DD 11/27/17	785,000.000	-788,218.50	753,754.78
28253PAC3	8TH AVENUE FOOD 9/18 TL	252,698.380	-252,066.63	255,225.36
28414HAB9	ELANCO ANIMAL HEALTH INC 144A 4.900% 08/28/2028 DD 08/28/18	1,000,000.000	-1,000,000.00	1,013,444.66
29268BAF8	ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09	1,100,000.000	-1,353,946.00	1,217,649.00
29278GAA6	ENEL FINANCE INTERNATIONAL 144A 3.625% 05/25/2027 DD 05/25/17	1,100,000.000	-1,004,993.00	997,502.98
29278GAK4	ENEL FINANCE INTERNATIONAL 144A 4.875% 06/14/2029 DD 09/14/18	700,000.000	-693,476.00	683,705.66
30204KAB2	EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17	377,674.440	-376,730.26	382,395.37
315409AM4	FERRO 4/18 (USD) COV-LITE TLB2	659,365.700	-659,365.70	659,365.71
315409AN2	FERRO 4/18 (USD) COV-LITE TLB3	645,336.650	-645,336.65	645,336.65
316773CV0	FIFTH THIRD BANCORP 3.950% 03/14/2028 DD 03/14/18	125,000.000	-124,540.00	123,640.00
31732FAM8	FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18	367,419.350	-367,976.73	360,805.80
34407JAE6	ILFC (AERCAP) 2/18 TLB	1,250,000.000	-1,250,000.00	1,235,536.32
34960PAA9	FORTRESS TRANSPORTATION & 144A 6.750% 03/15/2022 DD 03/15/17	500,000.000	-513,062.50	512,500.00
35906ABA5	FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18	151,000.000	-151,000.00	149,585.00
361841AL3	GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	500,000.000	-499,925.00	500,390.00
370334CJ1	GENERAL MILLS INC 4.700% 04/17/2048 DD 04/17/18	500,000.000	-499,040.00	482,172.12
38141GWV2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	3,020,000.000	-2,998,011.05	2,939,512.95
38141GWZ3	GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	1,620,000.000	-1,603,017.95	1,583,747.55
38268PAB7	CONVERGINT 1/18 COV-LITE TL	81,933.120	-81,728.29	82,342.79
38268PAC5	CONVERGINT 1/18 COV-LITE DELAYED TL	8,778.550	-8,778.55	8,778.55
404280BN8	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	900,000.000	-905,625.00	896,625.00
404280BP3	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	2,000,000.000	-1,989,125.00	1,938,800.00
42981DAA4	HIGH STREET FUNDING TRUST 144A 4.682% 02/15/2048 DD 03/15/18	100,000.000	-100,000.00	99,033.00
438516BS4	HONEYWELL INTERNATIONAL INC 3.812% 11/21/2047 DD 11/21/17	670,000.000	-713,429.40	637,443.08
44969CBJ8	IMS HEALTH/IQVIA 6/18 (USD) TLB3	228,157.380	-227,586.99	228,157.38
455780CF1	INDONESIA GOVERNMENT INTERNATI 4.100% 04/24/2028 DD 04/24/18	1,345,000.000	-1,336,506.00	1,325,802.55
46115HBE6	INTESA SANPAOLO SPA 144A 4.375% 01/12/2048 DD 01/12/18	440,000.000	-438,068.40	345,558.40
46513YJH2	ISRAEL GOVERNMENT INTERNATIONAL 3.250% 01/17/2028 DD 01/17/18	770,000.000	-764,540.70	739,200.00
46556UAC8	ITAU UNIBANCO HOLDING SA/ 144A VAR RT 12/31/2049 DD 03/19/18	500,000.000	-500,000.00	467,500.00
46647PAR7	JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18	1,905,000.000	-1,900,238.40	1,885,627.30
46647PAV8	JPMORGAN CHASE & CO VAR RT 07/23/2029 DD 07/23/18	1,630,000.000	-1,630,000.00	1,630,874.50
47232MAA0	JEFFERIES FINANCE LLC / J 144A 7.375% 04/01/2020 DD 03/26/13	200,000.000	-203,750.00	202,750.00
47579SAT7	JELD-WEN 12/17 COV-LITE TLB4	553,465.080	-553,465.08	556,232.41
48250AAA1	KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14	1,000,000.000	-1,013,102.50	993,285.42
485170BB9	KANSAS CITY SOUTHERN 4.700% 05/01/2048 DD 05/03/18	1,655,000.000	-1,640,890.85	1,653,285.84
487836BW7	KELLOGG CO 4.300% 05/15/2028 DD 05/14/18	485,000.000	-481,624.50	487,211.55
50077LAT3	KRAFT HEINZ FOODS CO 4.625% 01/30/2029 DD 06/15/18	695,000.000	-690,906.45	683,935.60
51187GAC6	WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17	336,362.130	-335,585.37	336,782.59

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

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2018 - 12/31/2018

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
513076AZ2	LAMAR MEDIA 2/18 TLB 0.000% 02/14/2025 DD 02/13/18	425,368.950	-424,837.24	430,154.35
51783QAP3	LAS VEGAS SANDS 3/18 TLB	4,199,016.880	-4,191,389.35	4,195,184.99
52201CAC5	LEARNING CARE 3/18 COV-LITE TLB	219,173.520	-218,625.58	219,851.78
54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	1,365,000.000	-2,082,280.20	1,954,284.15
55336VAP5	MPLX LP 4.900% 04/15/2058 DD 02/08/18	300,000.000	-272,916.00	271,664.05
55377KAB0	LUMOS NETWORKS 10/17 COV-LITE TLB	487,050.550	-484,615.30	489,051.71
565122AG3	KEURIG DR PEPPER INC 144A 5.085% 05/25/2048 DD 05/25/18	1,465,000.000	-1,457,065.35	1,466,340.90
571748BD3	MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	1,490,000.000	-1,478,345.75	1,446,198.70
585270AC5	MEIJI YASUDA LIFE INSURAN 144A VAR RT 04/26/2048 DD 04/26/18	300,000.000	-300,000.00	302,250.00
589433AA9	MEREDITH CORP 144A 6.875% 02/01/2026 DD 01/31/18	100,000.000	-100,000.00	102,750.00
59562EAH8	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	155,000.000	-198,733.25	185,934.04
60038CAF0	MILLENNIUM LABORATORIES 4/14 TLB	457,396.500	396,753.81	-457,396.50
606822AV6	MITSUBISHI UFJ FINANCIAL GROUP 3.961% 03/02/2028 DD 03/02/18	2,060,000.000	-2,054,924.00	2,053,412.10
61744YAP3	MORGAN STANLEY VAR RT 01/24/2029 DD 01/23/18	2,505,000.000	-2,502,869.30	2,489,851.55
62538LAJ3	MULTI-COLOR 9/17 (USD) COV-LITE TLB	314,146.250	-314,146.25	315,716.98
628530BH9	MYLAN INC 144A 5.200% 04/15/2048 DD 04/09/18	1,240,000.000	-1,229,887.70	1,149,841.59
62912XAC8	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	300,000.000	-370,750.00	366,750.00
63861VAB3	NATIONWIDE BUILDING SOCIE 144A VAR RT 03/08/2029 DD 03/08/18	70,000.000	-68,066.60	67,386.90
63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	165,000.000	-167,968.35	156,472.80
641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	1,690,000.000	-1,660,738.00	1,654,086.94
64753UAB4	MILLENNIUM LABORATORIES 12/15 TL	0.000	120,532.43	0.00
64972FT63	NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	750,000.000	-967,365.00	902,962.50
655844BV9	NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	1,592,000.000	-1,619,447.13	1,493,397.71
655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	195,000.000	-197,899.25	181,266.28
66977WAQ2	NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17	2,000,000.000	-1,920,000.00	1,917,500.00
68233JBD5	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	1,445,000.000	-1,456,993.35	1,367,545.17
690742AH4	OWENS CORNING 4.400% 01/30/2048 DD 01/25/18	300,000.000	-295,620.00	248,563.70
698299BF0	PANAMA GOVERNMENT INTERNATIONA 3.875% 03/17/2028 DD 03/17/16	320,000.000	-316,480.00	309,280.00
70757DAV1	PENN NATIONAL GAMING 8/18 TL 0.000% 08/14/2025 DD 08/07/18	474,931.850	-473,744.52	463,613.36
715638AU6	PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037 DD 03/14/07	520,000.000	-667,680.00	670,280.00
715638AX0	PERUVIAN GOVERNMENT INTER 144A 8.200% 08/12/2026 DD 05/03/06	5,000,000.000	-1,828,192.92	1,789,307.00
715638BM3	PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050 DD 11/18/10	405,000.000	-487,712.50	483,975.00
71654QCG5	PETROLEOS MEXICANOS 6.500% 03/13/2027 DD 03/13/18	1,905,000.000	-1,964,499.50	1,935,052.50
71654QCH3	PETROLEOS MEXICANOS 144A 5.350% 02/12/2028 DD 02/12/18	315,000.000	-290,875.50	295,515.00
71654QCJ9	PETROLEOS MEXICANOS 144A 6.350% 02/12/2048 DD 02/12/18	5,551,316.250	-5,410,866.71	5,095,443.75
74006LAN2	PRE PAID LEGAL/LEGALSHIELD 0.000% 04/11/2025 DD 03/28/18	424,079.980	-421,959.58	425,670.28
74340XBJ9	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	600,000.000	-592,692.00	606,765.05
74432QCD5	PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	585,000.000	-585,700.40	578,453.17

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	685,000.000	-704,762.25	657,511.41
74727PAY7	QATAR GOVERNMENT INTERNAT 144A 5.103% 04/23/2048 DD 04/23/18	1,370,000.000	-1,365,187.50	1,388,565.00
747525AJ2	QUALCOMM INC 4.650% 05/20/2035 DD 05/20/15	175,000.000	-172,863.25	174,314.00
74840LAB8	QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17	200,000.000	-183,750.00	183,750.00
780641AH9	KONINKLIJKE KPN NV 8.375% 10/01/2030 DD 10/04/00	300,000.000	-403,338.00	386,552.01
78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	855,000.000	-853,333.10	863,569.06
79546KAE0	SALLY BEAUTY 6/17 COV-LITE 0.000% 06/23/2024 DD 06/08/17	303,071.410	-301,556.07	300,915.79
80358TAC0	PROMETRIC 1/18 COV-LITE TL	149,609.710	-148,861.66	151,105.81
80413TAH2	SAUDI GOVERNMENT INTERNAT 144A 4.500% 04/17/2030 DD 04/17/18	335,000.000	-332,906.25	330,812.50
80413TAJ8	SAUDI GOVERNMENT INTERNAT 144A 5.000% 04/17/2049 DD 04/17/18	6,660,000.000	-6,512,140.85	6,596,087.75
808513AR6	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 10/31/17	200,000.000	-198,500.00	194,410.00
80862QAD3	SAIC 10/18	547,966.950	-545,227.12	535,950.02
81812HAB6	SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL	594,243.590	-592,757.98	594,243.59
85208NAD2	SPRINT SPECTRUM CO LLC / 144A 4.738% 09/20/2029 DD 03/21/18	715,000.000	-715,000.00	720,362.50
85208NAE0	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	1,235,000.000	-1,235,000.00	1,249,512.50
86024TAA5	STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18	56,000.000	-56,000.00	56,000.00
862121AA8	STORE CAPITAL CORP 4.500% 03/15/2028 DD 03/15/18	800,000.000	-796,120.00	780,249.14
86964WAC6	SUZANO AUSTRIA GMBH 144A 6.000% 01/15/2029 DD 09/20/18	700,000.000	-693,448.00	706,300.00
87164KAJ3	SYNGENTA FINANCE NV 144A 5.676% 04/24/2048 DD 04/24/18	1,000,000.000	-1,000,000.00	993,940.00
87264AAU9	T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18	118,000.000	-118,000.00	113,722.50
87264AAV7	T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	254,000.000	-254,000.00	244,475.00
87484JAD2	TALOS PRODUCTION LLC / TA 144A 11.000% 04/03/2022 DD 05/10/18	1,075,000.000	-1,121,187.50	1,128,750.00
87978GAD1	TEMPLAR ENERGY 11/13 COV-LITE 2ND LIEN TL	0.000	0.00	0.00
88160RAE1	TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17	250,000.000	-233,750.00	228,945.00
89417EAN9	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	200,000.000	-198,728.00	193,464.22
89421UAA5	TRAVELPORT CORPORATE FINA 144A 6.000% 03/15/2026 DD 03/16/18	455,000.000	-455,000.00	461,256.25
89435TAB0	TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17	127,795.280	-127,673.79	127,955.02
902674XN5	UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18	815,000.000	-811,544.40	843,551.48
91086QAV0	MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08	935,000.000	-1,012,722.50	1,008,746.25
91087BAE0	MEXICO GOVERNMENT INTERNATIONA 3.750% 01/11/2028 DD 01/11/18	4,215,000.000	-4,149,104.20	4,044,460.00
91359HAP3	UNIVERSAL HEALTH 10/18 TLB	354,330.710	-354,330.71	353,001.97
914906AS1	UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15	300,000.000	-282,750.00	278,250.00
92210MAY0	VANTIV 5/18 COV-LITE TLB4	558,725.670	-557,328.87	541,963.90
92343VEQ3	VERIZON COMMUNICATIONS IN 144A 4.329% 09/21/2028 DD 06/21/18	2,995,000.000	-2,992,126.92	3,021,097.62
929089AE0	VOYA FINANCIAL INC 144A VAR RT 01/23/2048 DD 01/23/18	100,000.000	-100,000.00	88,500.00
929160AW9	VULCAN MATERIALS CO 144A 4.700% 03/01/2048 DD 02/23/18	895,000.000	-893,988.65	822,004.45
970648AG6	WILLIS NORTH AMERICA INC 4.500% 09/15/2028 DD 09/10/18	160,000.000	-159,947.20	159,372.80
98313RAD8	WYNN MACAU LTD 144A 5.500% 10/01/2027 DD 09/20/17	700,000.000	-664,500.00	654,283.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
98417EAC4	GLENCORE FINANCE CANADA L 144A 6.900% 11/15/2037 DD 11/20/07	100,000.000	-112,845.00	111,503.00
984851AF2	YARA INTERNATIONAL ASA 144A 4.750% 06/01/2028 DD 06/01/18	200,000.000	-199,496.00	201,236.34
99AAA4851	ZAYO 1/17 COV-LITE 7-YEAR TLB3	880,750.000	890,658.44	-890,658.44
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	1,355.120	1,360.56	-1,360.20
99AAB8182	DUFF & PHELPS 10/17 COV-LITE TLB	365,079.360	-368,273.80	368,273.80
99AAB9768	OCCIDENTAL PETROLEUM 11/17 TL	376,316.600	-372,291.59	372,291.59
99AAC0915	VARSITY BRANDS 11/17 TLB	200,290.280	-201,792.46	201,792.46
99AAC1970	CROWN AMERICAS 1/18 (EUR) COV-LITE TLB	160,210.420	-195,849.23	187,354.63
99AAC2333	MEREDITH 12/17 COV-LITE TLB	624,862.490	-623,300.33	631,306.40
99AAC2366	CROWN AMERICAS 1/18 (USD) COV-LITE TLB	253,605.230	-253,605.23	256,141.28
99AAC2473	SAFE FLEET 1/18 COV-LITE TL	299,547.960	-298,799.10	301,420.14
99AAC2663	MEDRISK 1/18 TLB	75,179.750	-74,991.80	75,367.70
99AAC2739	TACALA 1/18 COV-LITE TL	209,041.020	-208,518.42	210,347.53
99AAC3117	LUCID ENERGY GROUP 1/18 TL	198,581.560	-197,588.65	198,742.65
99AAC3760	GOPHER RESOURCE 2/18 COV-LITE TLB	140,384.910	-140,033.95	141,788.76
99AAC4487	WR GRACE 2/18 TLB1	97,166.770	-97,045.31	97,652.60
99AAC4495	WR GRACE 2/18 TLB2	166,571.600	-166,363.39	167,404.46
99AAC5534	PINNACLE FOODS 3/18 TLB	386,513.000	-388,283.89	387,479.29
99AAC6110	LIONS GATE 3/18 TLB	660,853.600	-660,853.60	662,505.73
99AAC6417	CH GUENTHER 3/18 COV-LITE TLB	243,559.210	-242,950.31	242,341.41
99AAC9296	APERGY 4/18 TLB	239,085.240	-238,487.53	239,981.81
99AAC9502	NAI ENTERTAINMENT 4/18 COV- LITE TLB	160,161.180	-159,760.78	160,761.78
99AAC9866	LAIRD 5/18 TL	213,141.900	-206,747.64	212,609.04
99AAC9981	ROYALTY PHARMA 5/18 TLA4	2,062,981.630	-2,068,139.08	2,062,981.63
99AAD0237	FOUNDATION BUILDING MATERIALS 0.000% 05/09/2025 DD 04/27/18	226,211.710	-225,646.18	225,646.18
99AAD0492	BLACKHAWK NETWORK 1/18 TL	578,893.030	-577,445.80	577,920.80
99AAD1813	NATIONAL CINEMEDIA 6/18 TLB	271,936.190	-270,576.51	271,936.19
99AAD4387	LUMENTUM 8/18 COV-LITE TLB	537,604.250	-536,260.24	540,010.03
99AAD4403	COMPUWARE 7/18 COV-LITE TLB	150,962.220	-150,584.81	152,283.14
99AAD4585	FRONTDOOR 8/18 TLB	188,174.150	-187,703.71	184,175.45
99AAD5558	AKZONOBEL SPECIALTY CHEMICALS (STARFUIT) TLB	125,000.000	-124,375.00	125,000.00
99AAD6176	RESIDEO TECHNOLOGIES 9/18 TLB	169,496.520	-169,072.78	168,860.91
99AAD6291	UNITED RENTALS 10/18 TLB	1,157,718.120	-1,157,718.12	1,151,530.85
99AAD6671	HD SUPPLY 10/18 B5 TL	246,981.320	-245,746.41	246,981.32
99AAD6952	CPM HOLDINGS 10/18 COV-LITE TL	63,185.420	-63,027.46	63,501.35
99AAD7893	BELRON 11/18 COV-LITE INCREMENTAL TLB	218,731.360	-218,184.53	215,176.98

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

Report ID: M2574E

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2018 - 12/31/2018

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99F106F8A	US 10YR ULTRA FUTURE (CBT) EXP JUN 18	11,194.000	0.00	570,034.67
99F106I8A	US 10YR ULTRA FUTURE (CBT) EXP SEP 18	11,188.000	0.00	17,646,587.46
99F106L8A	US 10YR ULTRA FUTURE (CBT) EXP DEC 18	11,579.000	0.00	-21,078,298.49
99F133F8A	US LONG BOND FUTURE (CBT) EXP JUN 18	6,925.000	0.00	-3,590,169.35
99F133I8A	US LONG BOND FUTURE (CBT) EXP SEP 18	6,901.000	0.00	30,811,068.84
99F133L8A	US LONG BOND FUTURE (CBT) EXP DEC 18	9,335.000	0.00	-27,453,258.65
99F1389QP	US 10YR NOTE FUTURE JUN 18 PUT JUN 18 119.500 ED 05/25/18	30.000	7,229.91	-3,317.40
99F1399JK	US 10YR NOTE FUTURE DEC 18 CALL NOV 18 120.500 ED 102616	10.000	1,703.30	-1,890.50
99F1399VR	US 10YR NOTE FUTURE DEC 18 PUT NOV 18 118.500 ED 10/26/18	10.000	2,328.30	-1,890.50
99F139F8A	US 10YR NOTE FUTURE (CBT) EXP JUN 18	109.000	0.00	204,788.09
99F139I8A	US 10YR NOTE FUTURE (CBT) EXP SEP 18	161.000	0.00	-256,488.29
99F139L8A	US 10YR NOTE FUTURE (CBT) EXP DEC 18	155.000	0.00	326,930.54
99F183I8A	US 5YR TREAS NTS FUTURE (CBT) EXP SEP 18	884.000	0.00	272,341.21
99F183L8A	US 5YR NOTE FUTURE (CBT) EXP DEC 18	4,825.000	0.00	1,955,420.18
99F217F8A	US 2YR TREAS NTS FUT (CBT) EXP JUN 18	179.000	0.00	86,796.84
99F217I8A	US 2YR TREAS NTS FUT (CBT) EXP SEP 18	179.000	0.00	41,406.32
99F217L8A	US 2YR NOTE FUTURE (CBT) EXP DEC 18	179.000	0.00	76,487.03
99F295F8C	S & P 500 EMINI INDEX FUT(CME) EXP JUN 18	330.000	0.00	104,262.49
99F295L8C	S & P 500 EMINI INDEX FUT(CME) EXP DEC 18	754.000	0.00	156,224.94
99F700F8A	US ULTRA BOND (CBT) EXP JUN 18	170.000	0.00	-536,734.36
99F700I8A	US ULTRA BOND (CBT) EXP SEP 18	18.000	0.00	-42,122.94
99F700L8A	US ULTRA BOND (CBT) EXP DEC 18	22.000	0.00	-160,416.90
99QAD69IF	CCP IRS P 2.79% CME 10/02/23 CALL SEP 18 279.000 ED 092818	2,300,000.000	2,484.00	-100.00
99QAD69IJ	CCP IRS USD R 3.0545% CALL SEP 19 003.0545 ED 091019	5,000,000.000	105,000.00	-75,000.00
99QAD69IN	CCP IRS USD R 3.05% CALL SEP 19 003.050 ED 091019	22,800,000.000	-105,230.77	75,000.00
99QAD69JE	CCP IRS USD R 2.83% 10/09/23 CALL OCT 18 002.830 ED 100418	2,300,000.000	2,530.00	-100.00
99QAD69JK	CCP IRS R 2.84% CME 10/09/18 CALL OCT 18 284.000 ED 100918	2,000,000.000	2,300.00	-200.00
99QAD69JR	CCP IRS USD R 2.875% CALL OCT 18 002.875 ED 101018	2,000,000.000	2,082.91	-400.00
99QAD69UG	CCP IRS R 3.0% CME 09/28/18 PUT SEP 18 300.000 ED 092818	2,300,000.000	2,369.00	-8,300.00
99QAD69VK	CCP IRS USD R 3.05% 10/09/18 PUT OCT 18 305.000 ED 100918	2,000,000.000	2,200.00	-5,400.00
99QAD69VL	CCP IRS USD R 3.04% 10/09/23 PUT OCT 18 003.040 ED 100418	2,300,000.000	2,806.00	-6,300.00
99QAD69VS	CCP IRS USD R 3.085% PUT OCT 18 003.085 ED 101018	2,000,000.000	2,067.09	-4,000.00
99QAD79IA	CCP IRS R 3.107 P US0003M CME CALL SEP 19 003.107 ED 091219	22,800,000.000	-107,235.16	84,000.00
99QAD79IB	CCP IRS R 3.1% P US0003M CME CALL SEP 19 003.100 ED 091219	5,000,000.000	107,000.00	-83,000.00
99QAD79ID	CCP IRS R 3.1% P US0003M CME CALL SEP 19 003.100 ED 091319	5,000,000.000	105,000.00	-83,000.00
99QAD79IL	CCP IRS R 3.12% P US0003M CME CALL SEP 19 003.120 ED 091319	22,800,000.000	-105,230.77	87,000.00
99QAD79JA	CCP IRS R 2.91% P US0003M CME CALL OCT 18 002.910 ED 101218	3,500,000.000	3,412.50	-1,500.00
99QAD79VA	CCP IRS R 3.11% P US0003M CME PUT OCT 18 003.110 ED 101218	3,500,000.000	3,412.50	-5,700.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99QADM9QE	CDX_SP CDX.NA.IG.29 5Y 122022 PUT MAY 18 000.750 ED 051618	2,400,000.000	2,520.00	-120.00
99QADM9QL	CDX_SP CDX.NA.IG.29 5Y 12/20/2 PUT MAY 18 000.800 ED 051618	1,500,000.000	2,010.00	-112.50
99QADR9AY	IRS R 2.5525% P US0003M CALL JAN 19 002.5525 ED 012919	1,700,000.000	20,187.50	-1,600.00
99QADR9AZ	IRS R 2.45% P LIBOR 3M CALL JAN 19 002.450 ED 012919	8,500,000.000	-20,187.50	1,000.00
99QADU9QD	CDX SP CDX.NA.IG.30 5Y PUT MAY 18 000.850 ED 051618	900,000.000	819.00	-67.50
99QADU9RF	CDX_SP CDX.NA.IG.30 5Y 062023 PUT JUN 18 000.900 ED 062018	500,000.000	585.00	-75.00
99QADU9TB	CDX SP CDX.NA.IG.30 V1 6/20/23 PUT AUG 18 000.800 ED 081518	3,800,000.000	3,923.50	-190.00
99QADU9TD	CDX SP CDX.NA.IG.30 V1 062023 PUT AUG 18 000.850 ED 081518	1,500,000.000	1,500.00	-56.25
99QADU9VN	CDX SP CDX.NA.IG.30 V1 PUT OCT 18 000.700 ED 101718	4,200,000.000	4,105.00	-924.00
99VVBGG22	EAFE EQUITY VALUE INDEX FUND	15,925,430.830	-210,999,525.29	204,534,703.63
99ZAWD7F9	DEUTSCHE BK FINL REV REPO 1.380% 01/19/2018 DD 01/18/18	250,000,000.000	-250,000,000.00	250,000,000.00
A8372TAC2	SUZANO AUSTRIA GMBH REGS 7.000% 03/16/2047 DD 03/16/17	1,000,000.000	-1,168,000.00	1,027,000.00
AA6065582	AUSTRALIA & NEW ZEALAND BANKIN	333,402.000	-6,784,795.39	6,699,848.48
AA6076142	WESTPAC BANKING CORP	389,016.000	-8,166,411.53	8,048,195.02
AA6076241	BANK OF QUEENSLAND LTD	42,648.000	-334,994.25	328,071.37
AA6086257	FORTESCUE METALS GROUP LTD	177,198.000	-566,687.23	555,067.29
AA6087289	TELSTRA CORP LTD	470,620.000	-1,103,783.05	1,103,525.56
AA6091281	BENDIGO & ADELAIDE BANK LTD	54,048.000	-423,929.93	421,486.28
AA6144692	BHP BILLITON LTD	184,030.000	-4,608,447.06	4,579,606.01
AA6161506	CALTEX AUSTRALIA LTD	5,852.000	-137,424.65	137,027.20
AA6161977	MIRVAC GROUP	357,600.000	-619,526.38	610,177.81
AA6173501	HARVEY NORMAN HOLDINGS LTD	62,948.000	-162,999.55	161,885.19
AA6215039	COMMONWEALTH BANK OF AUSTRALIA	200,534.000	-10,599,554.38	10,471,911.48
AA6271024	INSURANCE AUSTRALIA GROUP LTD	220,546.000	-1,243,966.85	1,247,464.30
AA6351875	TPG TELECOM LTD	31,328.000	-150,074.92	150,944.01
AA6365867	GPT GROUP/THE	209,410.000	-774,117.18	772,384.63
AA6458001	ORICA LTD	14,830.000	-201,666.37	201,247.55
AA6512005	LENLEASE GROUP	32,080.000	-433,731.90	433,216.86
AA6585084	SUNCORP GROUP LTD	72,942.000	-765,767.87	771,944.96
AA6624602	NATIONAL AUSTRALIA BANK LTD	308,122.000	-6,437,731.04	6,393,757.09
AA6709957	AMP LTD	335,542.000	-911,846.34	888,938.42
AA6715749	QBE INSURANCE GROUP LTD	156,702.000	-1,224,156.92	1,210,115.10
AA6850850	STOCKLAND	153,880.000	-468,333.14	458,985.18
AA6873266	TABCORP HOLDINGS LTD	107,748.000	-356,890.87	356,241.08
AA6954983	ALUMINA LTD	138,852.000	-276,152.88	272,680.57
AA99WU0V0	BCC ATLAS IRON HOLDINGS (L), LCC	1,470,085.000	-72,260.95	43,812.57
AAB033YN9	DEXUS	116,516.000	-866,706.77	858,808.05
AABLZH0Z7	SCENTRE GROUP	610,204.000	-1,806,098.87	1,795,769.65

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
AABMMVVX9	WESTFIELD CORP	38,892.000	-266,220.08	270,090.16
AABP46PW6	HEALTHSCOPE LTD	97,712.000	-165,072.70	179,231.70
AABPXR7J7	AUSNET SERVICES	114,956.000	-147,228.83	149,252.20
AABWSW5D2	SOUTH32 LTD	594,298.000	-1,710,742.90	1,669,814.17
AABY7QXS0	VICINITY CENTRES	379,254.000	-709,647.52	706,562.00
AAF212F8U	AUST 10Y BOND FUTURE (SFE) EXP JUN 18	1.000	0.00	76.41
AAF212I8U	AUST 10Y BOND FUTURE (SFE) EXP SEP 18	1.000	0.00	1,921.47
AAF212L8U	AUSTRALIAN 10YR BOND FUT (SFE) EXP DEC 18	1.000	0.00	-1,201.51
AN6341605	FLETCHER BUILDING LTD	88,762.000	-387,012.40	387,255.17
AN6881436	SPARK NEW ZEALAND LTD	206,050.000	-524,264.11	521,284.32
ANB8W6K59	MERCURY NZ LTD	25,198.000	-56,445.20	56,636.88
ANBKX3XG0	AUCKLAND INTERNATIONAL AIRPORT	54,362.000	-267,153.90	262,436.25
ANBWF052	MERIDIAN ENERGY LTD	150,558.000	-323,175.09	319,601.32
B9000TBG9	TELENET 5/18 (EUR) AO TL	259,031.740	-301,511.18	288,145.36
D1200YAM9	SPRINGER 10/17 (EUR) COV-LITE B12 TLB	156,923.470	-193,601.84	183,774.54
D1200YAQ0	SPRINGER 11/18 B14 TL	115,546.600	-142,553.79	132,008.76
D6000EAC6	MESSER INDUSTRIES 10/18 (EUR) 0.000% 10/01/2025 DD 09/17/18	117,984.230	-136,336.68	132,415.30
D6240C122	PORSCHE AUTOMOBIL HOLDING SE	4,344.000	-293,849.82	292,048.82
D8545JAH2	UNITYMEDIA 5/18 TLE	1,080,234.830	-1,078,884.54	1,080,234.83
EA5289833	ERSTE GROUP BANK AG	17,036.000	-840,694.42	835,665.54
EAB0704T7	RAIFFEISEN BANK INTERNATIONAL	2,938.000	-87,635.16	87,045.20
EB4497740	KBC GROUP NV	28,676.000	-2,396,754.74	2,341,130.22
EB4821105	SOLVAY SA	4,230.000	-594,698.18	590,795.30
EB5806220	COLRUYT SA	1,686.000	-94,705.35	95,088.34
EB7097323	GROUPE BRUXELLES LAMBERT SA	9,264.000	-1,022,309.62	1,014,145.17
EBB00D9P7	PROXIMUS SADP	17,508.000	-481,737.54	475,704.21
EBB86S2N3	AGEAS	21,186.000	-1,151,988.10	1,141,420.55
ED4511801	HANNOVER RUECK SE	6,968.000	-990,820.72	981,799.80
ED4768963	RWE AG	29,244.000	-734,737.76	710,342.66
ED5064727	PUMA SE	1,662.000	-817,833.64	943,032.26
ED5069213	BAYER AG	53,668.000	-4,820,739.26	4,714,459.49
ED5120677	HEIDELBERGCEMENT AG	4,222.000	-339,859.58	333,909.69
ED5287484	DEUTSCHE LUFTHANSA AG	11,314.000	-314,864.12	299,868.85
ED5294126	MUENCHENER RUECKVERSICHERUNGS-	17,612.000	-4,057,782.90	3,971,828.02
ED5497109	VOLKSWAGEN AG	2,734.000	-533,601.29	531,592.45
ED5497166	VOLKSWAGEN AG	21,188.000	-4,081,273.56	4,069,351.65
ED5529026	DAIMLER AG	54,684.000	-4,334,095.95	4,327,533.18
ED5666299	TUI AG	12,354.000	-234,205.56	234,220.60

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
ED5727976	SIEMENS AG	43,460.000	-5,642,705.78	5,546,984.42
ED5734675	1&1 DRILLISCH AG	1,504.000	-73,326.32	73,010.21
ED5750358	DEUTSCHE BANK AG	117,868.000	-1,642,926.30	1,618,610.66
ED5756025	BAYERISCHE MOTOREN WERKE AG	18,848.000	-2,099,959.67	2,105,741.04
ED5842353	DEUTSCHE TELEKOM AG	380,458.000	-6,438,179.64	6,405,932.21
ED7101063	PORSCHE AUTOMOBIL HOLDING SE	5,602.000	-483,349.03	479,198.22
ED9020105	CERAMTEC 11/17 (EUR) TL	135,468.020	-166,594.48	158,069.45
ED9296697	SPRINGER 10/17 (EUR) B12 COV-LITE TL	306,626.150	-378,295.14	363,540.26
EDB0YZ0Z4	DEUTSCHE WOHNEN SE	7,040.000	-337,770.98	334,904.61
EDB1BK205	RTL GROUP SA	2,378.000	-197,851.51	196,089.04
EDB5ZQ9D2	EVONIK INDUSTRIES AG	19,074.000	-699,289.03	685,858.52
EDB7VG6L9	TELEFONICA DEUTSCHLAND HOLDING	81,878.000	-362,106.73	363,500.21
EDBBJPYF6	VONOVIA SE	54,978.000	-2,709,938.69	2,710,842.80
EDBCZM1B8	PROSIEBENSAT.1 MEDIA SE	26,198.000	-820,707.50	819,469.67
EDBDCFZS2	INNOGY SE	8,186.000	-369,819.35	361,293.58
EDBF8K6K0	LINDE AG	3,686.000	-892,910.50	899,661.85
EDBG0SC97	INNOGY SE	8,166.000	-350,735.32	347,676.12
EDBZ6CZ40	UNIPER SE	22,624.000	-698,858.19	699,833.75
EDF306F8S	EURO-BUND FUTURE (EUX) EXP JUN 18	25.000	0.00	-46,268.26
EDF306I8S	EURO-BUND FUTURE (EUX) EXP SEP 18	24.000	0.00	-25,023.02
EDF306L8S	EURO-BUND FUTURE (EUX) EXP DEC 18	25.000	0.00	27,037.54
EE5271783	ENDESA SA	36,846.000	-828,852.13	828,905.41
EE5474007	BANKINTER SA	37,902.000	-399,255.87	397,484.94
EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	765,792.000	-5,598,940.03	5,559,076.43
EE5650424	NATURGY ENERGY GROUP SA	40,430.000	-1,066,889.02	1,063,816.78
EE5705947	BANCO SANTANDER SA	1,842,156.000	-10,944,106.76	10,640,537.57
EE5732529	TELEFONICA SA	400,750.000	-3,802,918.87	3,780,940.02
EEB01CP25	SIEMENS GAMESA RENEWABLE ENERG	22,208.000	-339,191.10	339,632.85
EEB01FLQ9	ACS ACTIVIDADES DE CONSTRUCCIO	28,866.000	-1,243,525.70	1,230,618.31
EEB038516	FERROVIAL SA	14,670.000	-312,544.34	311,454.34
EEB1G40S5	MAPFRE SA	127,346.000	-425,576.87	418,356.71
EEB1X8QN0	BANCO DE SABADELL SA	628,098.000	-1,158,230.67	1,108,642.75
EEB283W91	CAIXABANK SA	176,854.000	-845,483.74	828,523.33
EEB288C92	IBERDROLA SA	329,794.000	-2,555,544.44	2,556,500.82
EEB5282K7	INTERNATIONAL CONSOLIDATED AIR	29,686.000	-257,315.24	253,745.97
EEBQQ3S02	BANCO SANTANDER SA REGS VAR RT 12/31/2049	900,000.000	-1,122,212.94	1,096,750.55
EEBZ3C3Q7	BANKIA SA	143,910.000	-618,764.55	603,393.77
EF4002129	BOUYGUES SA	24,568.000	-1,175,832.31	1,155,215.02

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EF4178416	CASINO GUICHARD PERRACHON SA	6,110.000	-287,197.71	286,770.70
EF4380426	PUBLICIS GROUPE SA	11,666.000	-857,885.00	873,881.40
EF4547214	LAGARDERE SCA	7,136.000	-203,775.30	204,162.22
EF4554400	ICADE	4,076.000	-390,496.34	388,654.83
EF4572709	BOLLORE SA	56,910.000	-270,610.24	262,235.34
EF4588366	CIE GENERALE DES ETABLISSEMENT	13,112.000	-1,796,878.96	1,774,995.30
EF4712792	RENAULT SA	21,952.000	-2,190,719.08	2,129,603.83
EF4834109	SCHNEIDER ELECTRIC SE	31,676.000	-2,740,552.91	2,702,890.15
EF5298783	SOCIETE BIC SA	1,454.000	-133,321.82	129,695.69
EF5543980	CNP ASSURANCES	19,778.000	-498,835.55	489,725.33
EF5641560	CARREFOUR SA	67,008.000	-1,328,178.99	1,328,498.76
EF5852845	ACCOR SA	6,864.000	-386,012.32	388,696.88
EF5966512	SOCIETE GENERALE SA	87,410.000	-4,383,358.17	4,306,982.72
EF7042395	EURAZEO SE	2,896.000	-243,466.11	239,038.82
EF7076245	UNIBAIL-RODAMCO SE	5,630.000	-1,337,104.40	1,352,950.82
EF7088422	AXA SA	221,898.000	-6,270,828.92	6,215,999.71
EF7103528	PEUGEOT SA	38,196.000	-1,004,209.68	976,689.13
EF7262613	CREDIT AGRICOLE SA	130,440.000	-2,074,497.10	2,039,784.25
EF7309687	BNP PARIBAS SA	128,364.000	-9,098,335.41	8,940,678.72
EF7380480	CIE DE SAINT-GOBAIN	14,596.000	-639,597.30	624,863.79
EF7582556	KLEPIERRE SA	23,972.000	-931,880.65	912,159.16
EF7742465	GECINA SA	5,402.000	-929,548.13	924,451.34
EF7745633	COVIVIO	4,222.000	-454,370.87	450,291.03
EF9020092	ALTRAN TECHNOLOGIES 1/18 EUR COV LITE TLB	482,621.730	-600,348.79	553,510.84
EF9255359	CEVA SANTE ANIMALE 11/16 COV-LITE TLB	103,440.670	114,024.10	-126,695.78
EF9258924	CERBA HEALTHCARE 4/18 COV-LITE TLB	412,932.320	-486,475.57	463,370.20
EFB011GL4	IMERYS SA	1,974.000	-188,092.94	180,305.00
EFB0C2CQ3	ENGIE SA	209,022.000	-3,346,654.32	3,349,060.59
EFB0NJJ12	ELECTRICITE DE FRANCE SA	65,848.000	-1,057,049.73	1,050,600.33
EFB1LB9P7	SCOR SE	18,994.000	-847,500.81	833,470.51
EFB1VP0K5	REXEL SA	25,676.000	-411,129.33	393,789.12
EFB3B8D01	SUEZ	21,216.000	-303,830.34	304,256.72
EFBD49N20	CROWN EUROPEAN HOLDINGS S 144A 2.875% 02/01/2026	170,000.000	-208,071.50	191,416.01
EI4056715	ASSICURAZIONI GENERALI SPA	139,014.000	-2,692,195.45	2,628,794.52
EI4076838	INTESA SANPAOLO SPA	1,321,978.000	-4,523,713.47	4,376,486.93
EI4076846	INTESA SANPAOLO SPA	51,408.000	-205,397.83	204,097.22
EI4574816	MEDIOBANCA BANCA DI CREDITO FI	57,800.000	-663,010.39	631,936.66
EI7144567	ENEL SPA	930,310.000	-5,474,265.97	5,380,759.58

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EI7145051	ENI SPA	290,570.000	-5,671,588.35	5,624,935.39
EI7538511	TENARIS SA	17,276.000	-324,432.70	324,990.48
EI7634393	TELECOM ITALIA SPA/MILANO	1,304,066.000	-1,089,707.28	1,035,591.60
EI7634401	TELECOM ITALIA SPA/MILANO	680,638.000	-494,366.26	468,962.08
EIBD766R1	INTESA SANPAOLO SPA REGS VAR RT 12/31/2049	900,000.000	-1,407,972.54	1,121,092.01
EIBQQGYX5	UNICREDIT SPA REGS VAR RT 12/31/2049	700,000.000	-973,192.03	828,629.12
EIBRJFWP2	FIAT CHRYSLER AUTOMOBILES NV	30,282.000	-698,715.58	679,415.24
EIBYMXPS6	UNICREDIT SPA	229,194.000	-4,400,861.76	4,251,002.78
EIBYSLCX9	EXOR NV	6,286.000	-470,761.85	467,380.62
EIBYYN706	POSTE ITALIANE SPA	59,708.000	-541,282.60	531,275.71
EIBZ05P90	INTESA SANPAOLO SPA REGS VAR RT 12/31/2049	300,000.000	-429,946.91	351,123.83
EL4062278	RTL GROUP SA	2,374.000	-172,358.66	170,009.16
ELBG214Z7	EMERALD BAY SA 144A 0.000% 10/08/2020	243,000.000	-248,141.76	266,726.03
EM9QGLRR0	CCP_IRS_P HUF-BUBOR-REUTERS 6 REC 1.25% 2023 SEP 19	1,344,300,000.000	-9,570.84	0.00
EM9QGLRX7	CCP_IRS_P HUF-BUBOR-REUTERS 6 REC 1.25% 2023 SEP 19	1,344,300,000.000	0.00	-225,851.93
EN5228650	RANDSTAD NV	6,864.000	-450,958.94	442,684.86
EN5809426	KONINKLIJKE VOPAK NV	5,354.000	-265,786.25	264,728.61
EN5986620	KONINKLIJKE PHILIPS NV	27,154.000	-1,266,131.60	1,232,762.73
EN9010526	ACTION 2/18 TL 0.000%	884,219.660	-1,085,070.16	1,005,269.55
EN9250411	AKZONOBEL SPECIALTY CHEMICALS (STARFRUIT) 9/18 (EUR) TLB	490,200.040	-563,968.02	553,556.54
ENB1XF887	BOSKALIS WESTMINSTER	5,574.000	-165,343.11	165,466.84
ENBD2YKY3	COOPERATIEVE RABOBANK UA REGS VAR RT 12/31/2049	1,200,000.000	-1,696,981.66	1,557,127.96
ENBFYM468	UNIBAIL-RODAMCO-WESTFIELD	7,952.000	-1,653,535.70	1,575,682.39
ENBNG8PQ5	NN GROUP NV	34,570.000	-1,616,758.40	1,605,365.57
ENBYPBS65	ARCELORMITTAL	57,410.000	-1,888,778.06	1,848,166.25
ENBYQP139	ABN AMRO GROUP NV	47,590.000	-1,399,688.94	1,396,204.02
EP4103594	EDP - ENERGIAS DE PORTUGAL SA	145,186.000	-555,187.50	537,236.93
EPB1FW752	GALP ENERGIA SGPS SA	9,950.000	-198,132.96	195,455.45
ES5533975	SWISSCOM AG	2,952.000	-1,387,376.97	1,379,672.74
ES5983816	ZURICH INSURANCE GROUP AG	17,272.000	-5,546,779.71	5,502,868.29
ES7103066	NOVARTIS AG	250,752.000	-20,547,571.86	20,460,011.80
ES7110756	LAFARGEHOLCIM LTD	53,958.000	-2,830,407.00	2,822,663.85
ES7123874	NESTLE SA	124,172.000	-9,974,567.77	10,004,352.56
ES7124591	BALOISE HOLDING AG	5,660.000	-890,622.27	883,321.64
ES7171584	CREDIT SUISSE GROUP AG	142,140.000	-2,302,819.31	2,274,499.47
ES7184736	SWATCH GROUP AG/THE	4,076.000	-341,928.98	339,794.06
ES9020342	SWISSPORT 3/18 INCREMENTAL TL	452,376.440	-508,572.90	513,415.40
ESB083BH9	SWISS PRIME SITE AG	8,318.000	-750,805.86	745,141.21

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
ESB4R2R51	JULIUS BAER GROUP LTD	8,184.000	-487,704.09	489,766.80
ESBRJL171	UBS GROUP AG	207,620.000	-3,525,426.37	3,517,312.26
EX0045610	ANTOFAGASTA PLC	11,098.000	-149,230.80	148,639.42
EX0056658	BHP BILLITON PLC	241,020.000	-5,225,463.90	5,199,204.59
EX0081185	BARRATT DEVELOPMENTS PLC	95,708.000	-725,770.61	715,424.75
EX0136708	BRITISH LAND CO PLC/THE	107,082.000	-937,233.95	931,173.79
EX0216237	AVIVA PLC	458,238.000	-3,172,282.15	3,129,191.99
EX0240542	SCHRODERS PLC	6,994.000	-319,645.53	317,991.46
EX0263494	BAE SYSTEMS PLC	363,742.000	-3,033,439.01	3,014,116.52
EX0287584	BRITISH AMERICAN TOBACCO PLC	131,860.000	-6,174,712.66	6,102,061.31
EX0406507	HAMMERSON PLC	90,156.000	-610,980.93	609,752.62
EX0454499	IMPERIAL BRANDS PLC	108,340.000	-3,799,044.14	3,833,580.71
EX0540529	HSBC HOLDINGS PLC	1,134,470.000	-11,274,451.92	11,334,826.60
EX0575806	MEGGITT PLC	88,614.000	-620,642.26	619,135.24
EX0604317	WM MORRISON SUPERMARKETS PLC	258,334.000	-872,852.14	870,583.07
EX0677602	PEARSON PLC	93,338.000	-1,068,883.51	1,072,571.11
EX0682537	PERSIMMON PLC	26,830.000	-896,135.05	880,697.52
EX0718877	RIO TINTO PLC	137,360.000	-7,318,944.73	7,210,294.67
EX0773963	TRAVIS PERKINS PLC	28,744.000	-467,194.95	455,054.09
EX0790876	SSE PLC	115,858.000	-1,948,410.30	1,960,684.25
EX0878234	TAYLOR WIMPEY PLC	367,838.000	-912,197.79	894,401.01
EX3127480	MARKS & SPENCER GROUP PLC	188,842.000	-731,999.59	726,809.19
EX3134866	BARCLAYS PLC	1,122,810.000	-2,990,167.54	2,915,288.60
EX3208983	NEXT PLC	8,276.000	-601,470.79	599,128.74
EX3319525	KINGFISHER PLC	246,534.000	-947,644.83	930,636.78
EX3398644	ITV PLC	413,806.000	-856,330.10	858,502.09
EX9QG3SU8	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.5% 2029 MAR 20	6,100,000.000	-98,038.17	129,467.62
EX9QG3SV6	CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.5% 2029 MAR 20	6,100,000.000	0.01	-0.01
EX9QG4CG4	CCP_IRS_R GBP-LIBOR-BBA 6M LC PAY 1.75% 2049 MAR 20	1,050,000.000	-0.01	0.01
EX9QG4CH2	CCP_IRS_R GBP-LIBOR-BBA 6M LC PAY 1.75% 2049 MAR 20	1,050,000.000	6,443.75	-7,582.72
EX9QGGH1C	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 SEP 19	6,100,000.000	-145,609.13	60,659.06
EX9QGGHJ6	CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 SEP 19	6,100,000.000	0.01	-0.01
EX9QGGST2	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 1.50% 2023 SEP 19	5,400,000.000	-3,452.60	34,318.82
EX9QGGSU9	CCP_IRS_P GBP-LIBOR-BBA 6M CM REC 1.50% 2023 SEP 19	5,400,000.000	0.01	-0.01
EX9QGHDE9	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 SEP 19	1,050,000.000	-0.01	0.01
EX9QGHDF6	CCP_IRS_R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 SEP 19	1,050,000.000	55,101.02	-11,511.12
EXB019KW9	J SAINSBURY PLC	190,424.000	-781,189.23	801,248.19
EXB02J636	ADMIRAL GROUP PLC	11,756.000	-326,462.00	322,709.08

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EXB02L3W0	BERKELEY GROUP HOLDINGS PLC	7,290.000	-408,454.33	408,864.70
EXB033F22	CENTRICA PLC	633,856.000	-1,285,764.92	1,296,942.22
EXB03MLX5	ROYAL DUTCH SHELL PLC A SHS	521,938.000	-18,191,180.94	18,137,870.75
EXB03MM48	ROYAL DUTCH SHELL PLC B SHS	427,824.000	-15,212,820.48	15,191,172.63
EXB07KD30	COBHAM PLC	67,290.000	-108,454.55	106,676.86
EXB11LJN2	TUI AG	12,388.000	-281,426.00	280,765.28
EXB17BBQ9	INVESTEC PLC	74,938.000	-574,133.32	562,320.20
EXB1CRLC8	MONDI PLC	21,004.000	-589,354.71	586,118.96
EXB1FH8J7	SEVERN TRENT PLC	214,136.000	-5,770,973.93	5,617,111.32
EXB1S7LF8	IBERDROLA SA	343,048.000	-2,579,281.86	2,540,223.83
EXB1WY232	SMITHS GROUP PLC	18,990.000	-403,922.21	398,888.82
EXB1YW440	3I GROUP PLC	110,454.000	-1,410,180.35	1,400,505.22
EXB23K0M2	CAPITA PLC	37,208.000	-94,508.49	98,166.38
EXB4T3BW4	GLENORE PLC	663,538.000	-2,956,740.58	2,910,314.73
EXB5N0P81	JOHN WOOD GROUP PLC	77,992.000	-699,854.06	705,125.25
EXB5VQMV7	GVC HOLDINGS PLC	30,632.000	-396,088.56	376,554.54
EXB5ZN1N1	SEGRO PLC	96,578.000	-838,331.62	838,899.72
EXB63H842	ROLLS-ROYCE HOLDINGS PLC	48,758.000	-636,630.22	630,357.44
EXB77J081	OLD MUTUAL PLC	279,402.000	-967,662.11	968,243.22
EXB7KR2P8	EASYJET PLC	8,756.000	-194,256.18	191,755.22
EXB7T7729	ROYAL BANK OF SCOTLAND GROUP P	479,084.000	-1,697,956.81	1,659,691.68
EXB8KF9B6	WPP PLC	144,150.000	-2,272,875.23	2,315,811.34
EXBD8YWM8	MICRO FOCUS INTERNATIONAL PLC	49,112.000	-876,668.27	871,993.21
EXBDVZYZ8	ROYAL MAIL PLC	104,336.000	-744,167.01	705,597.36
EXBH4HKS0	VODAFONE GROUP PLC	3,047,708.000	-7,838,677.83	7,710,975.37
EXBLBP8L4	CREDIT AGRICOLE SA REGS VAR RT 12/31/2049	100,000.000	-144,084.58	144,936.01
EXBVFD7Q5	STANDARD LIFE ABERDEEN PLC	306,868.000	-1,420,087.86	1,388,523.30
EXBY9D0Y6	DIRECT LINE INSURANCE GROUP PL	159,090.000	-761,417.40	747,752.91
EXBYW0PQ8	LAND SECURITIES GROUP PLC REIT	84,750.000	-1,072,070.31	1,068,437.90
EXBZ1G438	MELROSE INDUSTRIES PLC	137,376.000	-377,432.50	363,929.38
EZBD1RP68	BANK OF IRELAND GROUP PLC	106,472.000	-921,902.29	894,336.11
EZBF0L353	AIB GROUP PLC	91,546.000	-529,263.84	512,166.79
FH6030503	HANG LUNG PROPERTIES LTD HK/00101	228,000.000	-490,734.73	491,290.85
FH6075649	BANK OF EAST ASIA LTD/THE HK/00023	142,800.000	-577,838.31	579,420.51
FH6097015	CLP HOLDINGS LTD HK/00002	187,000.000	-2,056,233.21	2,056,341.89
FH6290057	MTR CORP LTD HK/00066	59,000.000	-318,216.19	319,703.62
FH6339870	FIRST PACIFIC CO LTD/HONG KONG	116,000.000	-59,826.57	59,712.68
FH6408352	HANG LUNG GROUP LTD HK/00010	96,000.000	-273,813.14	270,202.31

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FH6408378	HANG SENG BANK LTD HK/00011	86,800.000	-2,246,041.78	2,264,596.04
FH6420530	HENDERSON LAND DEVELOPMENT CO HK/00012	144,000.000	-822,848.38	815,250.49
FH6435322	POWER ASSETS HOLDINGS LTD HK/00006	157,000.000	-1,139,190.76	1,131,949.99
FH6435579	WHARF HOLDINGS LTD/THE HK/00004	136,000.000	-413,632.84	412,092.50
FH6449620	HYSAN DEVELOPMENT CO LTD HK/00014	76,000.000	-410,668.64	414,990.41
FH6536111	BOC HONG KONG HOLDINGS LTD HK/02388	350,000.000	-1,713,566.52	1,712,605.18
FH6574070	PCCW LTD HK/00008	464,000.000	-274,691.20	276,590.47
FH6586538	YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	87,000.000	-244,267.55	243,555.53
FH6633769	NEW WORLD DEVELOPMENT CO LTD HK/00017	690,000.000	-977,974.40	978,005.12
FH6810425	SINO LAND CO LTD HK/00083	372,000.000	-640,375.57	638,371.33
FH6859927	SUN HUNG KAI PROPERTIES LTD HK/00016	172,000.000	-2,635,115.26	2,629,723.12
FH6867748	SWIRE PACIFIC LTD HK/00019	44,000.000	-452,012.24	449,421.82
FH6981481	WHEELLOCK & CO LTD HK/00020	76,000.000	-502,145.27	501,352.46
FHB2NR3Y0	SJM HOLDINGS LTD HK/00880	216,000.000	-206,305.94	208,208.55
FHB4TXDZ3	HKT TRUST & HKT LTD	210,000.000	-276,599.21	276,673.14
FHB67C2G2	SWIRE PROPERTIES LTD HK/01972	134,400.000	-499,468.49	496,826.33
FHBF0GWS1	WHARF REAL ESTATE INVESTMENT C HK/01997	140,000.000	-970,390.96	980,396.70
FHBG0ZMJ8	XIAOMI CORP HK/01810	581,000.000	-1,271,632.67	928,369.30
FHBJ3WDZ0	HK ELECTRIC INVESTMENTS & HK E HK/02638	314,000.000	-301,554.86	302,042.41
FHBP3RW60	LI & FUNG LTD	700,000.000	-248,456.94	249,302.32
FHBP3RWQ6	NWS HOLDINGS LTD	188,000.000	-360,581.52	368,530.02
FHBW9P811	CK HUTCHISON HOLDINGS LTD HK/00001	307,000.000	-3,596,509.21	3,567,541.37
FHBYVS6J9	CK INFRASTRUCTURE HOLDINGS LTD HK/01038	74,000.000	-584,944.75	584,566.79
FHBYZQ071	CK ASSET HOLDINGS LTD HK/01113	168,000.000	-1,356,422.36	1,345,107.04
FJ6022100	AMADA HOLDINGS CO LTD	31,600.000	-354,350.98	354,474.80
FJ6037736	AEON FINANCIAL SERVICE CO LTD	12,400.000	-274,107.76	274,824.66
FJ6049780	ACOM CO LTD	22,600.000	-91,767.52	90,681.91
FJ6075751	BANK OF KYOTO LTD/THE	6,600.000	-372,943.27	374,398.01
FJ6121928	BENESSE HOLDINGS INC	8,800.000	-292,954.16	287,916.08
FJ6129277	NTT DOCOMO INC	155,800.000	-4,115,088.07	4,116,348.26
FJ6132107	BRIDGESTONE CORP	72,000.000	-2,892,070.20	2,896,544.49
FJ6146503	BROTHER INDUSTRIES LTD	12,600.000	-253,805.74	254,067.83
FJ6163284	COCA-COLA BOTTLERS JAPAN HOLDI	6,200.000	-224,837.64	223,972.30
FJ6171493	USS CO LTD	4,800.000	-100,184.17	100,934.88
FJ6172327	CANON INC	117,800.000	-3,960,108.27	3,933,857.78
FJ6183555	CENTRAL JAPAN RAILWAY CO	16,600.000	-3,381,331.04	3,408,920.29
FJ6190568	CHIBA BANK LTD/THE	76,000.000	-569,968.89	572,658.88
FJ6195609	CHUBU ELECTRIC POWER CO INC	70,600.000	-1,078,467.79	1,083,620.45

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FJ6195906	CHUGOKU ELECTRIC POWER CO INC/	31,200.000	-394,935.61	395,791.99
FJ6250545	DAICEL CORP	31,400.000	-367,498.32	370,483.69
FJ6250867	SUMITOMO DAINIPPON PHARMA CO L	10,200.000	-206,166.58	207,257.23
FJ6250909	DAI NIPPON PRINTING CO LTD	29,200.000	-653,608.71	656,282.55
FJ6251444	DAIWA SECURITIES GROUP INC	183,800.000	-1,133,898.18	1,126,799.71
FJ6266913	LAWSON INC	6,000.000	-379,076.88	377,218.97
FJ6268976	MITSUBISHI UFJ LEASE & FINANCE	49,200.000	-300,087.14	301,698.79
FJ6307204	EISAI CO LTD	14,600.000	-1,113,300.06	1,127,237.03
FJ6309465	SBI HOLDINGS INC/JAPAN	24,400.000	-690,497.19	692,363.74
FJ6331279	FAMILYMART UNY HOLDINGS CO LTD	2,200.000	-208,724.33	213,717.16
FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	1,357,200.000	-8,860,086.25	8,839,275.44
FJ6356367	FUJI ELECTRIC CO LTD	36,600.000	-479,339.20	467,245.46
FJ6356409	SUBARU CORP	45,800.000	-1,429,497.91	1,451,328.94
FJ6356524	FUJIFILM HOLDINGS CORP	45,800.000	-1,962,034.72	1,972,233.61
FJ6356946	FUJITSU LTD	11,400.000	-828,880.04	820,138.38
FJ6390929	NOMURA RESEARCH INSTITUTE LTD	6,800.000	-341,519.64	350,874.10
FJ6396801	NIPPON BUILDING FUND INC	152.000	-867,866.06	865,596.78
FJ6397585	JAPAN REAL ESTATE INVESTMENT C	146.000	-760,948.39	758,496.22
FJ6400629	HACHIJUNI BANK LTD/THE	22,400.000	-118,379.78	118,525.02
FJ6408663	HANKYU HANSHIN HOLDINGS INC	13,000.000	-485,671.25	487,604.90
FJ6416286	DENTSU INC	8,000.000	-372,257.60	376,149.19
FJ6421559	RESONA HOLDINGS INC	244,000.000	-1,386,427.14	1,383,056.75
FJ6428729	HIROSE ELECTRIC CO LTD	1,400.000	-172,855.76	173,408.06
FJ6428901	HISAMITSU PHARMACEUTICAL CO IN	2,800.000	-215,076.16	218,570.21
FJ6429206	HITACHI METALS LTD	17,200.000	-211,008.09	203,407.18
FJ6431897	SUMITOMO MITSUI TRUST HOLDINGS	38,000.000	-1,589,468.57	1,589,318.40
FJ6435146	HONDA MOTOR CO LTD	191,200.000	-6,171,637.51	6,208,070.04
FJ6467107	ISUZU MOTORS LTD	40,400.000	-630,525.35	629,211.74
FJ6470986	JSR CORP	22,000.000	-431,558.25	415,482.34
FJ6473469	JGC CORP	17,600.000	-418,887.56	422,594.82
FJ6474533	JAPAN TOBACCO INC	125,400.000	-3,310,344.76	3,319,411.75
FJ6480043	AEON CO LTD	29,400.000	-629,243.39	633,285.60
FJ6481322	KAJIMA CORP	76,000.000	-853,471.32	861,073.55
FJ6482668	KAMIGUMI CO LTD	12,800.000	-283,015.06	285,281.50
FJ6483369	KANEKA CORP	19,200.000	-308,191.22	304,253.33
FJ6483484	KANSAI ELECTRIC POWER CO INC/T	80,800.000	-1,184,224.70	1,180,175.00
FJ6484623	KAWASAKI HEAVY INDUSTRIES LTD	16,800.000	-521,326.38	523,012.02
FJ6487360	KEIO CORP	4,400.000	-219,534.15	220,342.77

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

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Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FJ6493749	KIRIN HOLDINGS CO LTD	47,600.000	-1,298,853.21	1,288,720.07
FJ6496023	KOBE STEEL LTD	34,800.000	-337,087.84	335,067.39
FJ6496700	KONICA MINOLTA INC	54,600.000	-524,449.67	525,321.69
FJ6497500	KUBOTA CORP	28,000.000	-465,675.86	474,193.50
FJ6497666	KURARAY CO LTD	18,000.000	-272,770.70	273,375.93
FJ6497963	KURITA WATER INDUSTRIES LTD	2,000.000	-64,250.09	64,884.62
FJ6499266	KYOCERA CORP	36,400.000	-2,195,621.47	2,260,010.91
FJ6499803	KYUSHU ELECTRIC POWER CO INC	8,400.000	-101,718.03	103,786.16
FJ6513124	TOKIO MARINE HOLDINGS INC	76,600.000	-3,704,164.32	3,721,666.94
FJ6513348	JAPAN RETAIL FUND INVESTMENT C	308.000	-571,232.40	569,388.97
FJ6528171	JAPAN PRIME REALTY INVESTMENT	92.000	-331,366.15	331,422.48
FJ6543790	JFE HOLDINGS INC	57,200.000	-1,253,962.08	1,246,059.60
FJ6563020	SUMITOMO MITSUI FINANCIAL GROU	153,200.000	-6,329,594.40	6,299,320.57
FJ6569464	MARUBENI CORP	182,800.000	-1,498,708.73	1,519,976.63
FJ6569506	MARUICHI STEEL TUBE LTD	6,000.000	-196,140.11	200,052.63
FJ6569522	MARUI GROUP CO LTD	15,400.000	-333,276.38	332,051.39
FJ6591013	MIZUHO FINANCIAL GROUP INC	2,759,600.000	-4,939,195.59	4,923,148.32
FJ6591807	CREDIT SAISON CO LTD	18,200.000	-310,076.59	312,919.87
FJ6596723	MITSUBISHI ESTATE CO LTD	48,000.000	-849,417.38	851,536.09
FJ6596780	MITSUBISHI CORP	163,400.000	-4,775,167.16	4,802,066.09
FJ6596921	MITSUBISHI GAS CHEMICAL CO INC	11,000.000	-248,066.09	248,494.37
FJ6597044	MITSUBISHI ELECTRIC CORP	214,000.000	-3,150,150.35	3,129,696.76
FJ6597069	MITSUBISHI HEAVY INDUSTRIES LT	35,400.000	-1,371,197.65	1,379,610.13
FJ6597085	MITSUBISHI MATERIALS CORP	12,200.000	-369,015.99	369,291.81
FJ6597309	MITSUMI & CO LTD	194,600.000	-3,451,714.55	3,494,500.17
FJ6597366	MITSUMI CHEMICALS INC	20,400.000	-562,744.59	551,980.35
FJ6597580	MITSUMI OSK LINES LTD	2,200.000	-63,154.64	63,855.64
FJ6597606	MITSUMI FUDOSAN CO LTD	83,800.000	-2,097,597.28	2,096,593.26
FJ6598448	MITSUBISHI MOTORS CORP	79,800.000	-569,806.17	576,795.92
FJ6616505	SEIKO EPSON CORP	32,000.000	-575,172.29	575,119.60
FJ6619509	NGK INSULATORS LTD	5,200.000	-85,746.64	85,620.09
FJ6619608	NGK SPARK PLUG CO LTD	6,400.000	-172,397.89	176,197.83
FJ6619863	NAGOYA RAILROAD CO LTD	8,600.000	-217,682.95	220,072.62
FJ6640406	NEC CORP	29,200.000	-798,253.32	799,832.37
FJ6640968	NISSHIN SEIFUN GROUP INC	7,600.000	-164,959.59	166,410.22
FJ6641545	NSK LTD	31,600.000	-402,610.26	406,035.04
FJ6642121	NIPPON EXPRESS CO LTD	8,800.000	-612,736.73	624,163.56
FJ6642329	NIKON CORP	18,200.000	-348,897.74	346,394.74



5500 Acquisitions & Dispositions of Assets within Plan Year

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FJ6642386	YAMAHA CORP	3,200.000	-150,696.74	154,699.56
FJ6642428	NOK CORP	6,200.000	-115,255.24	113,924.56
FJ6642568	NIPPON STEEL & SUMITOMO METAL	86,200.000	-1,865,570.76	1,853,629.25
FJ6642667	NIPPON ELECTRIC GLASS CO LTD	9,400.000	-283,199.52	283,027.43
FJ6642865	NISSAN MOTOR CO LTD	265,600.000	-2,631,817.36	2,630,175.60
FJ6643103	NOMURA HOLDINGS INC	408,200.000	-2,181,897.68	2,172,439.84
FJ6643962	NIPPON YUSEN KK	8,600.000	-159,614.30	160,967.14
FJ6656105	ODAKYU ELECTRIC RAILWAY CO LTD	5,600.000	-119,026.98	120,827.96
FJ6656402	OBAYASHI CORP	74,200.000	-784,687.56	788,024.23
FJ6660206	TAIHEIYO CEMENT CORP	13,800.000	-473,527.23	478,658.49
FJ6661766	OSAKA GAS CO LTD	43,200.000	-883,046.66	886,778.30
FJ6687217	ALFRESA HOLDINGS CORP	20,800.000	-505,174.31	509,085.53
FJ6723830	UNITED URBAN INVESTMENT CORP	352.000	-542,787.71	542,559.87
FJ6730934	SHINSEI BANK LTD	19,600.000	-311,751.69	312,969.91
FJ6740586	RINNAI CORP	600.000	-58,781.62	59,712.14
FJ6744299	T&D HOLDINGS INC	62,000.000	-1,037,289.64	1,047,944.66
FJ6775434	SANKYO CO LTD	4,800.000	-175,574.32	175,754.02
FJ6782091	MEDIPAL HOLDINGS CORP	19,800.000	-416,830.88	421,503.22
FJ6791597	SECOM CO LTD	8,400.000	-659,955.13	662,309.31
FJ6793825	SEKISUI CHEMICAL CO LTD	44,800.000	-812,424.30	811,376.26
FJ6793908	SEKISUI HOUSE LTD	68,400.000	-1,143,315.06	1,145,923.24
FJ6804036	SHIMAMURA CO LTD	2,400.000	-262,224.83	252,409.66
FJ6805322	SHIZUOKA BANK LTD/THE	55,000.000	-527,396.07	530,260.05
FJ6805546	SHOWA SHELL SEKIYU KK	20,800.000	-370,464.05	376,513.62
FJ6858560	SUMITOMO CHEMICAL CO LTD	54,000.000	-316,719.74	319,017.68
FJ6858701	SUMITOMO ELECTRIC INDUSTRIES L	86,400.000	-1,352,466.43	1,345,034.47
FJ6858842	SUMITOMO METAL MINING CO LTD	22,600.000	-884,837.50	869,301.59
FJ6858941	SUMITOMO CORP	130,800.000	-2,277,828.18	2,286,339.40
FJ6858990	SUMITOMO RUBBER INDUSTRIES LTD	20,800.000	-344,636.83	343,452.96
FJ6865565	SUZUKEN CO LTD/AICHI JAPAN	4,600.000	-205,744.91	207,324.27
FJ6870102	TAISEI CORP	23,400.000	-1,151,311.39	1,161,606.88
FJ6870409	TAKASHIMAYA CO LTD	24,200.000	-272,910.65	272,868.42
FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	67,000.000	-2,893,048.07	2,831,434.42
FJ6870987	MITSUBISHI TANABE PHARMA CORP	28,000.000	-502,603.11	499,695.83
FJ6895166	TOBU RAILWAY CO LTD	10,800.000	-331,822.83	333,036.72
FJ6895224	TOHO GAS CO LTD	8,400.000	-288,150.92	285,998.79
FJ6895265	TOHOKU ELECTRIC POWER CO INC	50,800.000	-675,186.68	669,041.51
FJ6895406	TOKYO ELECTRIC POWER CO HOLDIN	162,600.000	-756,494.65	778,577.75

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

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Status: FINAL

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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FJ6895422	TOKYO TATEMONO CO LTD	22,800.000	-309,863.85	311,791.45
FJ6895448	TOKYO GAS CO LTD	44,800.000	-1,143,443.58	1,149,826.32
FJ6896545	TOKYU CORP	24,600.000	-433,424.14	433,243.12
FJ6897022	TOPPAN PRINTING CO LTD	41,800.000	-453,282.14	456,011.21
FJ6897212	TOSHIBA CORP	221,600.000	-1,615,042.03	1,582,611.25
FJ6899960	TOYO SUISAN KAISHA LTD	5,600.000	-219,414.33	219,551.01
FJ6900214	LIXIL GROUP CORP	30,000.000	-623,951.48	627,515.27
FJ6900263	TOYO SEIKAN GROUP HOLDINGS LTD	18,200.000	-329,820.14	332,940.07
FJ6900289	TOSOH CORP	14,800.000	-227,682.24	229,619.59
FJ6900305	MAZDA MOTOR CORP	64,000.000	-818,368.87	826,314.42
FJ6900545	TOYOTA INDUSTRIES CORP	17,800.000	-1,049,867.41	1,046,380.12
FJ6900552	TOYODA GOSEI CO LTD	5,000.000	-119,806.72	122,765.12
FJ6900586	TOYOTA TSUSHO CORP	24,400.000	-888,126.27	900,979.27
FJ6900644	TOYOTA MOTOR CORP	279,200.000	-17,776,439.76	17,915,981.42
FJ6985025	YAMADA DENKI CO LTD	73,200.000	-376,821.47	376,414.66
FJ6985504	YAMAZAKI BAKING CO LTD	2,600.000	-56,332.49	56,977.84
FJ6986429	YOKOGAWA ELECTRIC CORP	4,400.000	-96,869.81	97,067.40
FJ6986460	YOKOHAMA RUBBER CO LTD/THE	10,400.000	-239,623.33	239,766.99
FJ9QGH8G0	CDX SP UL ITRAXX JAPAN SERIES R 100BPS 2023 JUN 20	10,000,000.000	-2,464.84	2,258.96
FJB02Q325	ELECTRIC POWER DEVELOPMENT CO	17,200.000	-469,230.09	471,068.83
FJB02RK08	SEGA SAMMY HOLDINGS INC	16,600.000	-257,923.10	260,378.45
FJB05L364	DENA CO LTD	11,800.000	-216,465.94	216,368.87
FJB0J7D93	DAIICHI SANKYO CO LTD	48,400.000	-1,790,291.16	1,800,096.38
FJB0JQTJ2	MITSUBISHI CHEMICAL HOLDINGS C	153,200.000	-1,436,673.46	1,451,632.86
FJB0Z6WY1	DAIWA HOUSE REIT INVESTMENT CO	62.000	-142,988.32	142,151.25
FJB10RB16	INPEX CORP	112,200.000	-1,428,961.55	1,432,743.09
FJB1BSCX1	MIXI INC	1,600.000	-53,800.77	52,785.02
FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	13,600.000	-305,430.63	306,005.86
FJB1DGKS7	YAMAGUCHI FINANCIAL GROUP INC	22,600.000	-266,707.16	261,955.33
FJB1FF8P7	IDEMITSU KOSAN CO LTD	15,600.000	-735,503.19	742,178.36
FJB1G1851	AOZORA BANK LTD	14,000.000	-531,884.20	533,676.61
FJB1TK1Y9	FUKUOKA FINANCIAL GROUP INC	50,600.000	-472,112.21	463,137.36
FJB23TC16	J FRONT RETAILING CO LTD	26,400.000	-418,022.97	418,605.83
FJB249SN4	SONY FINANCIAL HOLDINGS INC	20,000.000	-410,006.72	410,262.77
FJB2NT8S0	SEVEN BANK LTD	33,200.000	-107,457.29	106,891.95
FJB2Q4CL2	ISETAN MITSUKOSHI HOLDINGS LTD	18,400.000	-204,459.16	204,808.78
FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	54,200.000	-1,816,239.60	1,814,827.01
FJB3QX5G5	TAISHO PHARMACEUTICAL HOLDINGS	3,000.000	-317,970.49	319,631.50

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FJB5LTM91	OTSUKA HOLDINGS CO LTD	29,000.000	-1,453,373.82	1,490,303.86
FJB601QS7	DAI-ICHI LIFE HOLDINGS INC	123,000.000	-2,545,780.60	2,540,001.73
FJB627LW8	JXTG HOLDINGS INC	362,600.000	-2,596,032.79	2,592,744.41
FJB62G7K0	SOMPO HOLDINGS INC	38,800.000	-1,645,176.41	1,647,718.49
FJBD2BST4	KYUSHU RAILWAY CO	18,800.000	-588,514.45	588,736.02
FJBD97JW9	CONCORDIA FINANCIAL GROUP LTD	130,600.000	-702,724.46	706,199.98
FJBDC6LT1	TOKYU FUDOSAN HOLDINGS CORP	59,200.000	-437,280.62	438,731.07
FJBFDTS8	IIDA GROUP HOLDINGS CO LTD	10,400.000	-191,692.31	193,209.93
FJBH0VTS4	MEBUKI FINANCIAL GROUP INC	103,800.000	-388,547.60	386,269.65
FJBYSJJF3	NOMURA REAL ESTATE MASTER FUND	454.000	-625,162.57	624,407.41
FJBYT8140	JAPAN POST HOLDINGS CO LTD	180,200.000	-2,175,304.98	2,170,273.60
FJBYT8165	JAPAN POST BANK CO LTD	47,600.000	-606,983.53	605,290.24
FJBYZ5XN2	KYUSHU FINANCIAL GROUP INC	19,600.000	-96,579.45	96,365.54
FM6164475	GOLDEN AGRI-RESOURCES LTD	828,400.000	-181,398.78	183,831.49
FM6309302	CAPITALAND LTD	296,200.000	-786,280.65	781,302.30
FM6420125	CAPITALAND MALL TRUST	301,800.000	-479,263.42	478,465.09
FM6434910	HONGKONG LAND HOLDINGS LTD	132,200.000	-908,706.12	914,322.39
FM6472118	JARDINE MATHESON HOLDINGS LTD	24,800.000	-1,534,017.07	1,531,435.44
FM6563874	ASCENDAS REAL ESTATE INVESTMEN	306,200.000	-602,112.87	597,745.95
FM6603738	COMFORTDELGRO CORP LTD	122,600.000	-213,764.10	215,530.88
FM6811737	SINGAPORE AIRLINES LTD	48,000.000	-376,375.76	376,320.68
FM6916841	UOL GROUP LTD	58,400.000	-338,542.70	337,193.44
FMB011YD6	CAPITALAND COMMERCIAL TRUST	304,400.000	-404,999.09	404,256.19
FMB012892	SINGAPORE PRESS HOLDINGS LTD	59,600.000	-121,819.78	122,057.56
FMB02PY26	SINGAPORE TELECOMMUNICATIONS L	932,600.000	-2,308,505.50	2,327,068.97
FMB04PZ72	SUNTEC REAL ESTATE INVESTMENT	268,800.000	-383,853.50	385,126.73
FMB08X160	SEMBCORP INDUSTRIES LTD	55,200.000	-131,989.48	127,989.12
FMB0F9V21	OVERSEA-CHINESE BANKING CORP L	116,000.000	-967,941.40	960,451.44
FMB1CNDB1	STARHUB LTD	34,000.000	-58,827.44	58,290.86
FMB1VQ5C0	KEPPEL CORP LTD	168,200.000	-965,830.35	954,492.31
FMB1VT039	YANGZIJANG SHIPBUILDING HOLDI	272,600.000	-239,346.47	240,849.33
FMB56ZM71	HUTCHISON PORT HOLDINGS TRUST	334,200.000	-111,168.43	111,957.00
FZ6075805	BANK HAPOLIM BM	123,486.000	-882,923.35	877,995.54
FZ6076423	BANK LEUMI LE-ISRAEL BM	69,156.000	-443,599.38	440,087.38
FZ6098039	BEZEQ THE ISRAELI TELECOMMUNIC	228,382.000	-281,316.47	279,605.48
FZ6455536	ISRAEL CHEMICALS LTD	39,692.000	-176,916.54	178,497.62
FZ6916701	MIZRAHI TEFAHOT BANK LTD	7,848.000	-146,851.80	143,767.66
FZB5MN1W9	AZRIELI GROUP LTD	2,386.000	-112,627.19	109,488.48

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
KS9QF3A65	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 7.75% 2028 MAR 22	73,100,000.000	0.00	34,618.50
KS9QF3A73	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 7.75% 2028 MAR 22	73,100,000.000	16,068.40	0.00
KS9QG36M4	CCP_IRS. R ZAR-JIBAR-SAFEX 3M PAY 8.64% 2028 SEP 14	3,200,000.000	-9.45	1,296.23
KS9QG36N2	CCP_IRS._R ZAR-JIBAR-SAFEX 3M PAY 8.64% 2028 SEP 14	3,200,000.000	0.00	0.00
KS9QG4DJ1	CCP_IRS. R ZAR-JIBAR-SAFEX 3M PAY 8.74% 2028 SEP 17	40,500,000.000	0.00	0.00
KS9QG4DL6	CCP_IRS._R ZAR-JIBAR-SAFEX 3M PAY 8.74% 2028 SEP 17	40,500,000.000	126.73	-34,864.95
KS9QGF7V6	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 7.25% 2023 SEP 19	23,200,000.000	0.00	0.00
KS9QGF7Z7	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 7.25% 2023 SEP 19	23,200,000.000	3,222.65	-36,355.40
KS9QGG7V4	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 7.75% 2028 SEP 19	73,100,000.000	-9,595.47	0.00
KS9QGG7W2	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 7.75% 2028 SEP 19	73,100,000.000	9,797.49	-241,146.14
KS9QGVAP0	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.5% 2028 DEC 19	3,200,000.000	0.00	0.00
KS9QGV AQ8	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 8.5% 2028 DEC 19	3,200,000.000	498.32	-4,435.59
KS9QGXTL5	CCP_IRS. R ZAR-JIBAR-SAFEX 3M PAY 8.28% 2028 SEP 19	23,800,000.000	0.00	0.00
KS9QGXTM3	CCP_IRS._R ZAR-JIBAR-SAFEX 3M PAY 8.28% 2028 SEP 19	23,800,000.000	0.00	-5,993.37
KS9QGXWL1	CCP_IRS. R ZAR-JIBAR-SAFEX 3M PAY 7.81% 2023 SEP 19	23,100,000.000	0.00	0.00
KS9QGXWQ0	CCP_IRS._R ZAR-JIBAR-SAFEX 3M PAY 7.81% 2023 SEP 19	23,100,000.000	0.00	-3,167.07
L2324EAE1	ILFC (DELOS FINANCE) 3/18 COV-LITE TLB	500,000.000	-493,750.00	502,500.00
L5137LAG0	INTELSAT JACKSON 12/17 TLB4	529,562.390	-529,562.39	539,491.68
L5582BAT4	ION TRADING TECHNOLOGIES 5/18 (USD) TL	1,325,670.240	-1,322,356.04	1,319,409.62
L85773114	SES SA	21,012.000	-444,451.58	456,474.09
L9308UAL4	TRAVELPORT 3/18 COV-LITE TLB 0.000% 03/07/2025 DD 03/05/18	1,132,803.740	-1,127,139.72	1,124,031.76
LA9UUPZW4	ARGENTINA TREASURY BILL 0.000% 03/29/2019	4,339,000.000	-111,013.77	111,013.77
LA9UUQE Q8	ARGENTINA TREASURY BILL 0.000% 12/28/2018	16,030,000.000	-418,773.96	418,772.53
LABD37817	ARGENTINA BONAR BONDS VAR RT 04/03/2022	4,600,000.000	-257,949.68	130,738.56
LABYVTQB0	ARGENTINA TREASURY BILL 0.000% 09/14/2018	1,856,000.000	-92,162.45	68,431.03
LB9QF81W3	CCP_ZCS. P BRL-CDI 1D CME REC 8.35% 2020 JAN 02	8,600,000.000	-17,081.21	23,365.33
LB9QF81X1	CCP_ZCS._P BRL-CDI 1D CME REC 8.35% 2020 JAN 02	8,600,000.000	0.01	-0.01
LM9QGF094	CCP_IRS. P MXN-TIIE-BANXICO 28 7.635% 64% 2023 FEB 28	23,600,000.000	0.00	0.00
LM9QGF1A0	CCP_IRS._P MXN-TIIE-BANXICO 28 VAR RT 64% 2023 FEB 28	23,600,000.000	0.00	-6,297.25
LM9QGF5N8	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.71% 2025 FEB 26	84,200,000.000	-4,598.57	0.00
LM9QGF5S7	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 7.71% 2025 FEB 26	84,200,000.000	0.00	-112,885.76
LM9QGF XJ6	CCP_IRS. P MXN-TIIE-BANXICO 28 7.615% 62% 2023 FEB 27	109,700,000.000	0.00	0.00
LM9QGF XM9	CCP_IRS._P MXN-TIIE-BANXICO 28 VAR RT 62% 2023 FEB 27	109,700,000.000	0.00	-30,661.71
LM9QGGT59	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.67% 2025 MAR 05	60,700,000.000	-337.40	0.00
LM9QGGT83	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 7.67% 2025 MAR 05	60,700,000.000	3,065.97	-79,949.98
LM9QGLS67	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.6% 2025 APR 14	40,000,000.000	0.00	0.00
LM9QGLS83	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 7.6% 2025 APR 14	40,000,000.000	1,769.97	-88,040.81
LM9QGN7R0	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.96% 2028 MAY 01	13,600,000.000	0.00	0.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
LM9QGN7W9	CCP_IRS_P MXN-TIIE-BANXICO 28 REC 7.96% 2028 MAY 01	13,600,000.000	0.00	-22,881.78
LM9QGPYB0	CCP_IRS_P MXN-TIIE-BANXICO 28 REC 0.08% 2028 APR 28	64,200,000.000	0.00	0.00
LM9QGPYC8	CCP_IRS_P MXN-TIIE-BANXICO 28 REC 0.08% 2028 APR 28	64,200,000.000	0.00	-100,028.03
NA9QF8ZY2	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.50% 2048 JUN 20	5,400,000.000	-408,528.27	622,532.02
NA9QF8ZZ9	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.50% 2048 JUN 20	5,400,000.000	0.02	-0.02
NA9QG02Y4	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.93% 2048 AUG 15	1,200,000.000	-11,706.21	33,702.82
NA9QG02Z1	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.93% 2048 AUG 15	1,200,000.000	0.02	-0.02
NA9QG3665	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 3.0% 2023 SEP 18	9,500,000.000	-16,872.52	0.03
NA9QG3673	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 3.0% 2023 SEP 18	9,500,000.000	0.02	-0.03
NA9QG37D9	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 3.02% 2023 SEP 18	2,300,000.000	-0.01	0.01
NA9QG37G2	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 3.02% 2023 SEP 18	2,300,000.000	0.01	-727.59
NA9QG4DP3	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 3.0% 2023 SEP 19	25,650,000.000	-0.01	0.01
NA9QG4DQ1	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 3.0% 2023 SEP 19	25,650,000.000	0.01	-101,060.15
NA9QG5TD0	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.96% 2023 SEP 26	2,400,000.000	-0.01	0.01
NA9QG5TE8	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.96% 2023 SEP 26	2,400,000.000	0.01	-17,097.01
NA9QG5TF5	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 3.0% 2023 SEP 26	2,200,000.000	-0.01	0.01
NA9QG5TG3	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 3.0% 2023 SEP 26	2,200,000.000	0.01	-11,590.01
NA9QGAVT1	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.50% 2048 JUN 20	5,400,000.000	-581,745.99	456,314.63
NA9QGAUV8	CCP_IRS_R USD-LIBOR-BBA 3M CM PAY 2.50% 2048 JUN 20	5,400,000.000	0.03	-0.03
NA9QGBT70	CCP_CDS_SP UL FORD MOTOR CRED REC 500BPS 2022 DEC 20	2,200,000.000	-390,857.17	356,444.05
NA9QGBUA1	CCP_CDS_SP UL FORD MOTOR CRED REC 500BPS 2022 DEC 20	2,200,000.000	0.02	-0.02
NA9QGE9BA	CCP_IRS_P US0003M R 3.086% CALL FEB 20 003.086 ED 021820	1,100,000.000	84,700.00	-50,000.00
NA9QGE9BB	CCP_IRS_P US0003M R 2.94% CALL FEB 20 02.940 ED 021820	11,550,000.000	-84,700.00	44,000.00
NA9QGHTF9	CCP_CDX_SP UL CDX.NA.IG.30 CM REC 100BPS 2023 JUN 20	46,000,000.000	-791,926.95	832,746.22
NA9QGHTH5	CCP_CDX_SP UL CDX.NA.IG.30 CM REC 100BPS 2023 JUN 20	46,000,000.000	0.15	-0.17
NA9QGHWQ1	CCP_CDS_SP UL GENERAL ELECTRI REC 100BPS 2023 JUN 20	1,000,000.000	-5,984.30	20,906.00
NA9QGHWR9	CCP_CDS_SP UL GENERAL ELECTRI REC 100BPS 2023 JUN 20	1,000,000.000	0.01	-0.01
NA9QGHWS7	CCP_CDS_SP UL DISH DBS CORPOR REC 500BPS 2023 JUN 20	1,200,000.000	-0.01	30,790.59
NA9QGHWT5	CCP_CDS_SP UL DISH DBS CORPOR REC 500BPS 2023 JUN 20	1,200,000.000	6,266.63	-0.01
NA9QGNJ42	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.86% 2023 MAY 08	1,300,000.000	-0.01	0.01
NA9QGNJ67	CCP_IRS_P USD-LIBOR-BBA 3M CM REC 2.86% 2023 MAY 08	1,300,000.000	0.01	-12,252.74
NA9QGNTZ2	CDS_SP UL REPUBLIC OF INDONES R 100BPS 2023 JUN 20	100,000.000	1,184.62	-1,404.00
NA9QGQCZ3	CDS_SP UL PETROLEOS MEXICANOS R 100BPS 2023 JUN 20	200,000.000	12,110.44	-9,949.00
NA9QGVMA6	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2023 JUN 20	400,000.000	38,682.12	-39,179.69
NA9QGWDP1	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2023 JUN 20	700,000.000	73,311.00	-68,564.47
NA9QGWVU0	CDS_SP UL PETROLEOS MEXICANOS R 100BPS 2023 JUN 20	200,000.000	10,158.14	-9,949.00
NA9QG XK14	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2023 JUN 20	200,000.000	19,640.37	-19,589.84
NA9VE09JA	MXN/USD SPOT OPTION 2018 CALL OCT 18 020.300 ED 100318	2,549,090.000	55,901.54	-407.85

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
NAB7KDP58	LLOYDS BANK PLC REGS STEP 04/02/2032	600,000.000	-459,000.00	459,436.20
NABG13CX4	SCIENTIFIC GAMES INTERNAT 144A 5.500% 02/15/2026	249,000.000	-310,191.75	276,647.31
NABPY3H21	AUSNET SERVICES	114,648.000	-133,979.78	132,760.26
NABVXZ4Q9	UBS GROUP FUNDING SWITZER REGS VAR RT 12/31/2049	1,100,000.000	-1,163,250.00	1,167,821.60
NC8456682	DAIMLER AG ORDINARY	52,242.000	-3,365,131.02	3,352,482.35
NC8504580	TEVA PHARMACEUTICAL INDS LTD	55,652.000	-1,222,117.92	1,208,895.57
NC8504812	DEUTSCHE BANK AG NAMEN - AKT	113,034.000	-1,360,059.16	1,303,754.96
NC9412858	HSBC HLDGS ORD	1,151,826.000	-10,345,607.32	10,144,640.07
NC9581744	ASTRAZENECA PLC	36,464.000	-2,808,865.34	2,825,836.39
NC9594887	BAYERISCHE MOTORENWERKE AG BMW MUENCHEN STAMMAKTIE EO 1	19,000.000	-1,764,044.44	1,739,149.09
NC99WJC44	ISREAL CHEMICALS LTD	39,582.000	-243,808.96	244,408.28
Q0182FAB4	AMBER HOLDINGS 8/13 DELAYED TL	29,621.200	27,695.82	-27,695.82
SD4253052	AP MOLLER - MAERSK A/S	316.000	-457,602.14	462,611.37
SD4588820	DANSKE BANK A/S	85,178.000	-2,685,102.93	2,620,270.59
SD9022338	TDC 5/18 (EUR) COV-LITE TL	128,381.680	-150,815.96	145,455.27
SDBXDZ973	TRYG A/S	14,432.000	-351,560.65	349,405.53
SDBYT16L1	ORSTED A/S	5,366.000	-356,040.32	359,325.24
SF5051252	UPM-KYMMENE OYJ	30,118.000	-1,096,162.58	1,080,012.68
SF5072670	STORA ENSO OYJ	62,884.000	-1,235,381.49	1,221,124.19
SF5579559	FORTUM OYJ	51,408.000	-1,244,974.78	1,249,943.92
SF5701518	ELISA OYJ	8,802.000	-380,112.40	379,545.48
SF5902942	NOKIA OYJ	322,868.000	-1,794,493.48	1,783,490.28
SFB06YV43	NESTE OYJ	9,856.000	-769,676.21	830,509.09
SFB07G375	NOKIAN RENKAAT OYJ	4,116.000	-166,447.45	165,350.62
SFB17NY41	ORION OYJ	7,958.000	-285,532.07	282,661.37
SN4263307	DNB ASA	110,954.000	-2,224,369.80	2,201,032.04
SN4732491	TELENOR ASA	42,254.000	-944,023.13	937,793.96
SN7133606	EQUINOR ASA	132,776.000	-3,589,264.65	3,584,301.09
SN7751258	YARA INTERNATIONAL ASA	3,592.000	-149,881.40	152,000.10
SN9259086	HURTIGRUTEN 2/18 COV-LITE TLB	659,926.990	-808,905.51	769,240.39
SNB02L489	MARINE HARVEST ASA	32,488.000	-732,044.83	735,970.25
SNB11HK30	NORSK HYDRO ASA	26,698.000	-161,517.92	159,597.57
SNB4PH0C0	GJENSIDIGE FORSIKRING ASA	22,020.000	-369,100.17	358,992.50
SS4813340	SKANDINAVISKA ENSKILDA BANKEN	177,812.000	-1,875,878.54	1,831,790.41
SS4846522	SWEDBANK AB	103,858.000	-2,430,255.73	2,405,694.20
SS5380034	NORDEA BANK AB	259,893.000	-2,750,118.56	2,730,130.24
SS5687438	HENNES & MAURITZ AB	51,012.000	-859,315.18	889,972.88
SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	63,290.000	-570,840.00	561,135.58

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
SS5978381	TELIA CO AB	321,502.000	-1,548,523.72	1,528,714.95
SS7142093	SKANSKA AB	39,066.000	-763,800.23	764,279.68
SS7332686	ALFA LAVAL AB	5,784.000	-142,822.85	144,021.14
SSB0S1658	ICA GRUPPEN AB	8,860.000	-286,968.87	276,801.98
SSB1VSK57	INDUSTRIVARDEN AB	4,702.000	-102,139.00	99,573.98
SSBD96QS8	ATLAS COPCO AB	65,470.000	-36,143.89	59,601.53
SSBDRJB6	VERISURE MIDHOLDING AB 144A 5.750% 12/01/2023	743,000.000	-876,814.30	853,978.95
SSBDZV110	EPIROC AB	65,470.000	-360,303.28	654,065.29
SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	174,336.000	-2,099,097.17	2,063,943.54
SSBYZF9J2	NORDEA BANK ABP	87,101.000	-963,671.48	874,028.71
XX9QG31G7	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.5% 2049 MAR 20	400,000.000	-9,566.54	7,473.49
XX9QG31K8	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.5% 2049 MAR 20	400,000.000	0.01	-0.01
XX9QG31T9	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.0% 2029 MAR 20	4,400,000.000	-18,042.34	29,167.93
XX9QG31U6	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.0% 2029 MAR 20	4,400,000.000	0.01	-0.01
XX9QG3VT6	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.5% 2024 MAR 20	2,100,000.000	-5,789.85	2,752.85
XX9QG3VU3	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.5% 2024 MAR 20	2,100,000.000	0.01	-0.01
XX9QGF329	CDS SP UL SFR GROUP S.A. R 500BPS 2022 DEC 20	500,000.000	-22,057.90	51,753.76
XX9QGGU43	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.50% 2023 SEP 19	2,100,000.000	-0.01	22,473.44
XX9QGGU84	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.50% 2023 SEP 19	2,100,000.000	12,605.03	-0.01
XX9QGH9VA	ITRX.EUR.29.1 5YRSP 06/20/23 PUT OCT 18 000.900 ED 101718	2,300,000.000	3,062.97	-324.59
XX9QGH9VB	ITRX.EUR.29.1 5YRSP PUT OCT 18 000.800 ED 101718	2,300,000.000	2,801.39	-540.98
XX9QGH9VD	ITRX.EUR.29.1 5YRSP PUT OCT 18 000.900 ED 101718	5,000,000.000	6,148.71	-705.63
XX9QGH9VE	ITRX.EUR.29.1 5YRSP 06/20/2023 PUT OCT 18 095.000 ED 101718	2,200,000.000	2,526.08	-232.86
XX9QGH9VL	ITRX.EUR.29.1 5YRSP PUT OCT 18 000.850 ED 101718	2,500,000.000	2,917.52	-441.02
XX9QGHJY8	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.25% 2028 SEP 19	4,400,000.000	-0.01	0.01
XX9QGHJZ5	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.25% 2028 SEP 19	4,400,000.000	61,590.71	-161,485.35
XX9QGHKG5	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.5% 2048 SEP 19	400,000.000	-7,688.74	5,302.37
XX9QGHKH3	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.5% 2048 SEP 19	400,000.000	0.01	-0.01
XX9QGTW43	CDS_SP UL INTESA SANPAOLO SPA R 100BPS 2023 JUN 20	450,000.000	57,277.38	-47,245.46
XX9QGTWT8	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.25% 2028 DEC 19	800,000.000	-0.01	0.01
XX9QGTWV3	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.25% 2028 DEC 19	800,000.000	13,700.98	-21,673.77
Y3R29Z107	HKT TRUST & HKT LTD	226,000.000	-307,845.14	306,487.18
Y7996W103	SINGAPORE TECHNOLOGIES ENGINEE	31,000.000	-80,849.82	80,555.65



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2018 - 12/31/2018

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 :		335,092,512.20					
20	72201P878	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	42,188,499.560	0.00	503,876,756.18	505,250,000.00	-1,373,243.82
3	72201P878	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	42,188,499.560	505,250,000.00	0.00	0.00	0.00
383	912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	480,279,000.000	0.00	448,830,772.07	449,349,073.18	-518,301.11
503	912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	477,029,000.000	446,091,092.38	0.00	0.00	0.00
472	912810SA7	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	699,029,000.000	690,474,901.09	0.00	0.00	0.00
418	912810SA7	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	699,029,000.000	0.00	690,725,479.59	690,474,901.09	250,578.50
34	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	186,303,000.000	0.00	178,769,652.38	179,445,797.58	-676,145.20
32	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	171,444,000.000	164,567,383.19	0.00	0.00	0.00
1,446	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,696,970,717.220	3,696,970,717.22	0.00	0.00	0.00
1,089	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,728,520,962.050	0.00	3,728,520,962.05	3,728,520,962.05	0.00
2	99VVBGG22	EAFE EQUITY VALUE INDEX FUND	15,925,430.830	0.00	204,534,703.63	210,999,525.29	-6,464,821.66
3	99VVBGG22	EAFE EQUITY VALUE INDEX FUND	15,925,430.830	210,999,525.29	0.00	0.00	0.00
4	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	4,420,136.850	0.00	78,045,467.54	79,423,102.24	-1,377,634.70
7	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	65,385,522.280	1,174,877,877.55	0.00	0.00	0.00
6	99ZAWD7F9	DEUTSCHE BK FINL REV REPO 1.380% 01/19/2018 DD 01/18/18	250,000,000.000	250,000,000.00	0.00	0.00	0.00
6	99ZAWD7F9	DEUTSCHE BK FINL REV REPO 1.380% 01/19/2018 DD 01/18/18	250,000,000.000	0.00	250,000,000.00	250,000,000.00	0.00



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2018 - 12/31/2018

FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE : 335,092,512.20									
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	541,387,363.160	0.00	541,387,363.16	0.00	0.00	0.00
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	749,999,989.910	0.00	749,999,989.91	0.00	0.00	0.00
FXPF50011602	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	B	64,438,313.614	0.00	1,157,999,927.07	0.00	0.00	0.00

Schedule SB Attachment (Form 5500)—2018 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, 2018

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	320 \$54,866 \$1,087	294 \$70,775 \$3,899	4							
25-29	229 \$49,545 \$1,059	676 \$73,718 \$4,480	355 \$98,581 \$12	11						
30-34	135 \$50,714 \$1,107	551 \$81,993 \$4,709	634 \$97,252 \$0	337 \$105,826 \$0	2					
35-39	95 \$52,772 \$1,183	367 \$82,055 \$5,424	403 \$96,867 \$0	660 \$105,190 \$0	135 \$112,770 \$0	2				
40-44	55 \$49,699 \$1,319	244 \$80,675 \$6,753	253 \$102,635 \$0	497 \$98,804 \$0	309 \$109,338 \$0	57 \$104,061 \$0	3			
45-49	49 \$53,932 \$1,392	223 \$86,494 \$8,486	228 \$99,056 \$0	419 \$101,916 \$0	330 \$104,255 \$0	186 \$107,829 \$0	175 \$113,459 \$0	7		
50-54	34 \$58,881 \$1,721	146 \$86,323 \$8,458	173 \$100,537 \$140	313 \$104,577 \$0	307 \$104,730 \$0	194 \$105,285 \$0	534 \$115,467 \$0	430 \$117,900 \$0	43 \$96,271 \$0	
55-59	22 \$63,151 \$2,282	114 \$85,092 \$9,535	103 \$98,499 \$0	263 \$101,702 \$0	195 \$104,807 \$0	148 \$102,207 \$0	397 \$107,956 \$0	765 \$113,515 \$0	883 \$115,586 \$0	66 \$104,011 \$0
60-64	4 \$90,053 \$9,973	48 \$94,877 \$0	62 \$103,225 \$0	107 \$91,114 \$0	123 \$97,069 \$0	84 \$103,492 \$0	145 \$106,532 \$0	323 \$114,401 \$0	556 \$107,542 \$0	297 \$107,542 \$0
65-69		6 \$96,775 \$0	13 \$89,675 \$0	25 \$96,775 \$0	20 \$89,675 \$0	7 \$98,267 \$0	34 \$96,118 \$0	50 \$101,360 \$0	40 \$108,581 \$0	99 \$108,581 \$0
70+			2 \$113,152 \$0	5	2	3	1	6	3	25 \$113,152 \$0

N-15465

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month look-back (September 2017), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.	
1st Segment Rate	3.92%	
2nd Segment Rate	5.52%	
3rd Segment Rate	6.29%	
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month look-back (September 2017), without regard to interest rate stabilization.	
1st Segment Rate	1.75%	
2nd Segment Rate	3.76%	
3rd Segment Rate	4.66%	
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%
	100% J&S	17.5%
	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)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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For ERISA Requirements

Optional Payment Form Conversion Interest Rate	Current 417(e) interest rates for lump sums, but not greater than 3.15% or 10-year Treasury rates plus 150 basis points. 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	2018 static mortality table (with the new basis deferred to 2019) 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 \$220,000 and the IRC section 401(a)(17) compensation limit of \$275,000.

¹ Grandfathered basis does not apply to cash balance participants.

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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For ERISA Requirements

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

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

Expected Return on Assets

2016 Plan Year

7.50%, limited to 6.65%

2017 Plan Year

7.50%, limited to 6.48%

2018 Plan Year

7.50%, limited to 6.29%

Trust Expenses Included in Target Normal Cost

\$30,300,000 (estimated administrative and PBGC premiums for the current year, rounded to the nearest \$100,000)

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2018

Schedule SB Attachment (Form 5500)—2018 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%		

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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)—2018 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%

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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%

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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%

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 6—Page 2 of 2

Withdrawal Rates—Nonbargaining Employees

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

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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Table 7—Page 1 of 2

Withdrawal Rates—Bargaining Employees

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

Schedule SB Attachment (Form 5500)—2018 Plan Year
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%

Schedule SB Attachment (Form 5500)—2018 Plan Year
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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)—2018 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)—2018 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 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4085 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 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 2018 This Form is Open to Public Inspection
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Part I Annual Report Identification Information	
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</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		(Empty box for business code)	

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		10/14/2019	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 (2018)
v. 171027

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 44,832
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) 15,465
a(2) Total number of active participants at the end of the plan year	6a(2) 15,073
b Retired or separated participants receiving benefits.....	6b 18,520
c Other retired or separated participants entitled to future benefits	6c 4,663
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 38,256
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 3,348
f Total. Add lines 6d and 6e	6f 41,604
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 215
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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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, 2018
#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) and page 1 (Single) 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

1/1/2018 - 12/31/2018

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 :		335,092,512.20					
20	72201P878	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	42,188,499.560	0.00	503,876,756.18	505,250,000.00	-1,373,243.82
3	72201P878	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	42,188,499.560	505,250,000.00	0.00	0.00	0.00
383	912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	480,279,000.000	0.00	448,830,772.07	449,349,073.18	-518,301.11
503	912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	477,029,000.000	446,091,092.38	0.00	0.00	0.00
472	912810SA7	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	699,029,000.000	690,474,901.09	0.00	0.00	0.00
418	912810SA7	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	699,029,000.000	0.00	690,725,479.59	690,474,901.09	250,578.50
34	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	186,303,000.000	0.00	178,769,652.38	179,445,797.58	-676,145.20
32	912828X88	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	171,444,000.000	164,567,383.19	0.00	0.00	0.00
1,446	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,696,970,717.220	3,696,970,717.22	0.00	0.00	0.00
1,089	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,728,520,962.050	0.00	3,728,520,962.05	3,728,520,962.05	0.00
2	99VVBGG22	EAFE EQUITY VALUE INDEX FUND	15,925,430.830	0.00	204,534,703.63	210,999,525.29	-6,464,821.66
3	99VVBGG22	EAFE EQUITY VALUE INDEX FUND	15,925,430.830	210,999,525.29	0.00	0.00	0.00
4	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	4,420,136.850	0.00	78,045,467.54	79,423,102.24	-1,377,634.70
7	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	65,385,522.280	1,174,877,877.55	0.00	0.00	0.00
6	99ZAWD7F9	DEUTSCHE BK FINL REV REPO 1.380% 01/19/2018 DD 01/18/18	250,000,000.000	250,000,000.00	0.00	0.00	0.00
6	99ZAWD7F9	DEUTSCHE BK FINL REV REPO 1.380% 01/19/2018 DD 01/18/18	250,000,000.000	0.00	250,000,000.00	250,000,000.00	0.00



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2018 - 12/31/2018

FXP ALL MANAGER ACCOUNTS

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE : 335,092,512.20									
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	541,387,363.160	0.00	541,387,363.16	0.00	0.00	0.00
FXPF99910002	996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	B	749,999,989.910	0.00	749,999,989.91	0.00	0.00	0.00
FXPF50011602	99VVBSYZ3	AGT US LONG FIXED ACTIVE CREDI	B	64,438,313.614	0.00	1,157,999,927.07	0.00	0.00	0.00

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **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	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:60%;">B Three-digit plan number (PN) ▶</td> <td style="width:40%; text-align: center;">001</td> </tr> </table>	B Three-digit plan number (PN) ▶	001
B Three-digit plan number (PN) ▶	001		
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF FIRSTENERGY CORP.	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td>D Employer Identification Number (EIN) 34-1843785</td> </tr> </table>	D Employer Identification Number (EIN) 34-1843785	
D Employer Identification Number (EIN) 34-1843785			
<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:40%;"> E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B </td> <td style="width:60%;"> F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500 </td> </tr> </table>		E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500
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>2018</u>		
2	Assets:		
	a Market value.....	2a	7,951,448,523
	b Actuarial value	2b	7,521,794,505
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment	24,388	4,307,356,303
	b For terminated vested participants	4,979	411,195,852
	c For active participants	15,465	2,466,848,286
	d Total	44,832	7,185,400,441
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	5.67%
6	Target normal cost	6	191,800,285

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 VLAD SACHELARIE Type or print name of actuary AON CONSULTING, INC. Firm name 5005 ROCKSIDE ROAD SUITE 1000 INDEPENDENCE OH 44131 Address of the firm	10/02/2019 Date 1707106 Most recent enrollment number 216-525-5358 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II		Beginning of Year Carryover and Prefunding Balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	309,492,271
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	308,151,840
9	Amount remaining (line 7 minus line 8).....	0	1,340,431
10	Interest on line 9 using prior year's actual return of <u>16.34%</u>	0	219,026
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year).....		1,015,728,173
	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>5.86%</u>		41,463,973
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		50,352,011
	c Total available at beginning of current plan year to add to prefunding balance.....		1,107,544,157
	d Portion of (c) to be added to prefunding balance.....		1,107,544,157
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	1,109,103,614

Part III		Funding Percentages	
14	Funding target attainment percentage	14	87.31%
15	Adjusted funding target attainment percentage.....	15	87.31%
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	85.90%
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
02/01/2019	500,000,000				
Totals ▶			18(b)	500,000,000	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	470,960,021

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: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ 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)	Prior regulation:	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	191,800,285	
b Excess assets, if applicable, but not greater than line 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	931,849,516	147,857,064	
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	339,657,349	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	294,784,429	294,784,429
36 Additional cash requirement (line 34 minus line 35)	36	44,872,920	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	470,960,021	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	426,087,101	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	294,784,429	
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

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
EIN: 34-1843785 PN: 001

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2018

Date	Amount	Days to Discount to 1/1/2018 at 5.67%	Interest Adjusted Contribution
February 1, 2019	\$ 500,000,000	396	\$ 470,960,021
Total Contribution	\$ 500,000,000		\$ 470,960,021

Schedule SB Attachment (Form 5500)—2018 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.

Non bargaining Employees			
(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	10.00%	0.8306	4.86
59.5	15.00%	0.7475	6.67
60.5	20.00%	0.6354	7.69
61.5	25.00%	0.5083	7.82
62.5	26.00%	0.3812	6.20
63.5	23.00%	0.2821	4.12
64.5	24.00%	0.2172	3.36
65.5	27.00%	0.1651	2.92
66.5	31.00%	0.1205	2.48
67.5	50.00%	0.0832	2.81
68.5	50.00%	0.0416	1.42
69.5	50.00%	0.0208	0.72
70	100.00%	0.0104	0.73
Weighted Average			61.37

Bargaining Employees			
(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	6.00%	0.8306	2.92
59.5	12.00%	0.7807	5.57
60.5	19.00%	0.6871	7.90
61.5	18.00%	0.5565	6.16
62.5	32.00%	0.4563	9.13
63.5	25.00%	0.3103	4.93
64.5	20.00%	0.2327	3.00
65.5	35.00%	0.1862	4.27
66.5	35.00%	0.1210	2.82
67.5	35.00%	0.0787	1.86
68.5	35.00%	0.0511	1.23
69.5	35.00%	0.0332	0.81
70	100.00%	0.0216	1.51
Weighted Average			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 with a four-month look-back (September 2017), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.	
1st Segment Rate	3.92%	
2nd Segment Rate	5.52%	
3rd Segment Rate	6.29%	
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month look-back (September 2017), without regard to interest rate stabilization.	
1st Segment Rate	1.75%	
2nd Segment Rate	3.76%	
3rd Segment Rate	4.66%	
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%
	100% J&S	17.5%
	Life Annuity	47.5%
		13.5%
		5.5%
		81.0%
Note: The above election pattern is not significantly different than a 100% Life Annuity.		

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For ERISA Requirements

Optional Payment Form
Conversion Interest Rate

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

2018 static mortality table (with the new basis deferred to 2019) 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 \$220,000 and the IRC section 401(a)(17) compensation limit of \$275,000.

¹ Grandfathered basis does not apply to cash balance participants.

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For ERISA Requirements

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

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

Expected Return on Assets

2016 Plan Year

7.50%, limited to 6.65%

2017 Plan Year

7.50%, limited to 6.48%

2018 Plan Year

7.50%, limited to 6.29%

Trust Expenses Included in Target Normal Cost

\$30,300,000 (estimated administrative and PBGC premiums for the current year, rounded to the nearest \$100,000)

Actuarial Method

Standard unit credit cost method

Valuation Date

January 1, 2018

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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.
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.

At Least 10 Years of
Eligibility Service

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

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

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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% 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% 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 only³). 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.

Covered Compensation

Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

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

² Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

³ Applies to all parts of the Master Pension Plan.

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Average Monthly Pensionable Earnings	Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service.
Highest Average Monthly Base Earnings	Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service.
Employee Contributions	None.
Special Transition Provisions	Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula.
Centerior Energy Final Average Earnings Benefit	See the Centerior Energy Corporation—TECO and CEI Nonbargaining section.
Ohio Edison Highest Average Earnings Benefit	Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years.
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).

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.

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.

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.
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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, 2023.
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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

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

NPSA Benefit

Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

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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, Local 459 participants effective June 1, 2016, and Local 180 participants effective January 1, 2017.

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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.
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.

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 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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Changes in Plan Provisions Since the Prior Year

The financial accounting valuation reflects the plan changes from Amendment No. 5 to the FirstEnergy Corp. Master Pension Plan (executed December 18, 2017). Specifically, for participants under the legacy CEI Bargaining Local 270 plan provisions:

- Extension of the Special Early Retirement Income (58/35) benefit for retirements prior to January 1, 2023.
- Increase in the pre-retirement death benefit from 50% to 100% for employees with at least five years of service.

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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 \$27,000,000 to \$30,300,000.

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, 2018

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	320 \$54,866 \$1,087	294 \$70,775 \$3,899	4							
25-29	229 \$49,545 \$1,059	676 \$73,718 \$4,480	355 \$98,581 \$12	11						
30-34	135 \$50,714 \$1,107	551 \$81,993 \$4,709	634 \$97,252 \$0	337 \$105,826 \$0	2					
35-39	95 \$52,772 \$1,183	367 \$82,055 \$5,424	403 \$96,867 \$0	660 \$105,190 \$0	135 \$112,770 \$0	2				
40-44	55 \$49,699 \$1,319	244 \$80,675 \$6,753	253 \$102,635 \$0	497 \$98,804 \$0	309 \$109,338 \$0	57 \$104,061 \$0	3			
45-49	49 \$53,932 \$1,392	223 \$86,494 \$8,486	228 \$99,056 \$0	419 \$101,916 \$0	330 \$104,255 \$0	186 \$107,829 \$0	175 \$113,459 \$0	7		
50-54	34 \$58,881 \$1,721	146 \$86,323 \$8,458	173 \$100,537 \$140	313 \$104,577 \$0	307 \$104,730 \$0	194 \$105,285 \$0	534 \$115,467 \$0	430 \$117,900 \$0	43 \$96,271 \$0	
55-59	22 \$63,151 \$2,282	114 \$85,092 \$9,535	103 \$98,499 \$0	263 \$101,702 \$0	195 \$104,807 \$0	148 \$102,207 \$0	397 \$107,956 \$0	765 \$113,515 \$0	883 \$115,586 \$0	66 \$104,011 \$0
60-64	4 \$90,053 \$9,973	48 \$94,877 \$0	62 \$103,225 \$0	107 \$91,114 \$0	123 \$97,069 \$0	84 \$103,492 \$0	145 \$106,532 \$0	323 \$114,401 \$0	556 \$107,542 \$0	297 \$107,542 \$0
65-69		6 \$96,775 \$0	13 \$89,675 \$0	25 \$96,775 \$0	20 \$89,675 \$0	7 \$98,267 \$0	34 \$96,118 \$0	50 \$101,360 \$0	40 \$108,581 \$0	99 \$108,581 \$0
70+			2	5	2	3	1	6	3	25 \$113,152 \$0

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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	\$ (198,313,411)	January 1, 2013	2	\$ (101,062,817)
Shortfall	\$ 114,146,878	January 1, 2014	3	\$ 39,520,999
Shortfall	\$ 160,146,223	January 1, 2015	4	\$ 42,374,461
Shortfall	\$ 423,585,702	January 1, 2016	5	\$ 91,354,021
Shortfall	\$ 232,927,322	January 1, 2017	6	\$ 43,125,434
Shortfall	\$ 199,356,802	January 1, 2018	7	\$ 32,544,966

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Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2018

Date	Amount	Days to Discount to 1/1/2018 at 5.67%	Interest Adjusted Contribution
February 1, 2019	\$ 500,000,000	396	\$ 470,960,021
Total Contribution	\$ 500,000,000		\$ 470,960,021

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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.

Non bargaining Employees				Bargaining Employees			
(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)	(a) Age	(b) Rate	(c) Weight	(d) 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
Weighted Average			61.37	Weighted Average			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.

At Least 10 Years of
Eligibility Service

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

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

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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% 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% 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 only³). 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.

Covered Compensation

Average of taxable wage bases for the 35 calendar years ending with the year the participant attains Social Security retirement age.

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

² Maximum early commencement reduction of 28% applies for Post-12/31/2004 Employees or 25% for Bargaining Duquesne Light Employees.

³ Applies to all parts of the Master Pension Plan.

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Average Monthly Pensionable Earnings	Average monthly pensionable earnings for the highest 48 consecutive months during the last 120 months of service.
Highest Average Monthly Base Earnings	Average monthly base earnings for the highest 48 consecutive months during the last 120 months of service.
Employee Contributions	None.
Special Transition Provisions	Special transition provisions apply to all nonbargaining employees on January 1, 1999. Centerior nonbargaining employees continue to have a minimum benefit computed under the Centerior Energy Final Average Earnings formula. Ohio Edison nonbargaining employees continue to have a minimum benefit computed under the Ohio Edison Highest Average Earnings formula.
Centerior Energy Final Average Earnings Benefit	See the Centerior Energy Corporation—TECO and CEI Nonbargaining section.
Ohio Edison Highest Average Earnings Benefit	Highest Average Monthly Base Earnings multiplied by the sum of 1.8% for each of the first 10 years of Credited Service, plus 1.4% for each of the next 10 years of Credited Service, plus 1.0% for each year of Credited Service in excess of 20 years.
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.
--	---

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.

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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, 2023.
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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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Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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

Surviving spouse receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

NPSA Benefit

Surviving beneficiary receives the accrued benefit, reduced for early commencement and election of 100% joint & survivor annuity. Benefits are actuarially reduced before the employee's age 55, if necessary.

Schedule SB Attachment (Form 5500)—2018 Plan Year
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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, Local 459 participants effective June 1, 2016, and Local 180 participants effective January 1, 2017.

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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.

Schedule SB Attachment (Form 5500)—2018 Plan Year
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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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Schedule SB Attachment (Form 5500)—2018 Plan Year
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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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Changes in Plan Provisions Since the Prior Year

The financial accounting valuation reflects the plan changes from Amendment No. 5 to the FirstEnergy Corp. Master Pension Plan (executed December 18, 2017). Specifically, for participants under the legacy CEI Bargaining Local 270 plan provisions:

- Extension of the Special Early Retirement Income (58/35) benefit for retirements prior to January 1, 2023.
- Increase in the pre-retirement death benefit from 50% to 100% for employees with at least five years of service.

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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, 2018
#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 1-50 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

1/1/2018 - 12/31/2018

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	11,628.21	10,466.35	-1,161.86
FXPF10010802 ES9123450	CHF (SWISS FRANC)	23,790.020	24,412.54	24,132.70	-279.84
FXPF10010802 EX9123459	GBP (GREAT BRITISH POUNDS)	154,750.200	209,334.08	197,089.85	-12,244.23
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)	35,883.370	42,671.67	41,020.07	-1,651.60
FXPF11010002 AN9123455	NZD (NEW ZEALAND DOLLAR)	4,325.750	2,842.66	2,900.63	57.97
FXPF11010002 ES9123450	CHF (SWISS FRANC)	-756.040	-751.64	-766.93	-15.29
FXPF11010002 ET9123458	TRY (NEW TURKISH LIRA)	-1.650	-0.29	-0.31	-0.02
FXPF11010002 EX9123459	GBP (GREAT BRITISH POUNDS)	2,448.690	3,188.18	3,118.65	-69.53
FXPF11010002 FJ9123459	JPY (JAPANESE YEN)	56,227,011.000	496,219.88	512,482.44	16,262.56
FXPF11010002 LB9123459	BRL (BRAZILIAN REAL)	-3.440	-0.89	-0.89	0.00
FXPF11010002 SS9123455	SEK (SWEDISH KRONA)	-191.790	-20.98	-21.63	-0.65
FXPF11010002 XX9123458	EUR (EURO)	-47.000	-53.25	-53.73	-0.48
FXPF11010202 AA9123487	AUD CURRENCY AT BROKER	-4.080	-3.19	-2.87	0.32
FXPF11010202 ES9123450	CHF (SWISS FRANC)	41,519.120	42,606.69	42,117.18	-489.51
FXPF11010202 EX9123459	GBP (GREAT BRITISH POUNDS)	3,521.030	4,762.97	4,484.38	-278.59
FXPF11010202 EX9123483	GBP CURRENCY AT BROKER 0.000%	-0.980	-1.33	-1.25	0.08
FXPF11010202 FH9123487	HKD CURRENCY AT BROKER	-0.060	-0.01	-0.01	0.00
FXPF11010202 FJ9123459	JPY (JAPANESE YEN)	1,091,378.000	9,688.22	9,947.39	259.17
FXPF11010202 FJ9123483	JPY CURRENCY AT BROKER	9.200	0.08	0.08	0.00
FXPF11010202 FK9123456	KRW (SOUTH KOREAN WON)	105,521,678.000	98,567.69	94,570.43	-3,997.26
FXPF11010202 LM9123455	MXN (MEXICAN PESO)	-46.630	-2.40	-2.37	0.03
FXPF11010202 NC9123455	CAD (CANADIAN DOLLARS)	9,782.590	7,807.65	7,162.53	-645.12
FXPF11010202 NC9123489	CAD CURRENCY AT BROKER	-5.940	-4.74	-4.35	0.39
FXPF11010202 XX9123458	EUR (EURO)	45,245.040	53,155.30	51,721.87	-1,433.43
FXPF11010202 XX9123482	EUR CURRENCY AT BROKER	0.830	1.00	0.95	-0.05
FXPF11010302 ES9123450	CHF (SWISS FRANC)	2.110	2.11	2.14	0.03
FXPF11010302 EX9123459	GBP (GREAT BRITISH POUNDS)	-0.400	-0.51	-0.51	0.00
FXPF11010302 XX9123458	EUR (EURO)	10,619.860	12,114.61	12,140.09	25.48
FXPF11010602 EX9123459	GBP (GREAT BRITISH POUNDS)	3.060	3.86	3.90	0.04
FXPF11010602 FJ9123459	JPY (JAPANESE YEN)	1.000	0.00	0.01	0.01
FXPF11010602 KS9123453	ZAR (SOUTH AFRICAN RAND)	124.120	8.78	8.63	-0.15
FXPF11010602 SD9123458	DKK (DANISH KRONE)	0.010	0.00	0.00	0.00



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FXPF11010602 XX9123458	EUR (EURO)	0.010	0.01	0.01	0.00
FXPF11010702 XX9123458	EUR (EURO)	45.040	51.12	51.49	0.37
FXPF11010802 EX9123459	GBP (GREAT BRITISH POUNDS)	0.640	0.82	0.82	0.00
FXPF11010902 ES9123450	CHF (SWISS FRANC)	-1.640	-1.65	-1.66	-0.01
FXPF11010902 EX9123459	GBP (GREAT BRITISH POUNDS)	16,066.560	20,362.76	20,462.37	99.61
FXPF11010902 FN9123450	MYR (MALAYSIAN RINGGIT)	441,080.000	106,220.35	106,734.42	514.07
FXPF11010902 NC9123455	CAD (CANADIAN DOLLARS)	10,115.000	7,538.10	7,405.92	-132.18
FXPF11010902 XX9123458	EUR (EURO)	24,500.990	27,857.30	28,008.31	151.01
FXPF20010402 XX9123458	EUR (EURO)	37,066.670	44,509.66	42,372.76	-2,136.90
FXPF20010602 999E81102	SWAP COLLATERAL WITH CITIBANK	155,000.000	155,000.00	155,000.00	0.00
FXPF20010602 999F71597	CASH HELD AT BNYMELLON	365,000.000	365,000.00	365,000.00	0.00
FXPF20010602 99VVAG9R6	SWAP COLLATERAL WITH BANK OF AMERICA NA	1,380,000.000	1,380,000.00	1,380,000.00	0.00
FXPF20010602 AA9123453	AUD (AUSTRALIAN DOLLARS)	341,193.110	266,187.27	240,199.95	-25,987.32
FXPF20010602 EX9123459	GBP (GREAT BRITISH POUNDS)	291.110	393.80	370.76	-23.04
FXPF20010602 XX9123458	EUR (EURO)	3,557,635.130	4,054,802.50	4,066,910.60	12,108.10
FXPF30010002 AA9123487	AUD CURRENCY AT BROKER	-0.010	-0.01	-0.01	0.00
FXPF30010002 EX9123483	GBP CURRENCY AT BROKER 0.000%	2.830	3.84	3.60	-0.24
FXPF30010002 XX9123458	EUR (EURO)	26.500	30.24	30.29	0.05
FXPF30010002 XX9123482	EUR CURRENCY AT BROKER	-2.040	-2.40	-2.33	0.07
FXPF60010002 999F83998	BLACKROCK CASH	0.180	0.18	0.18	0.00
TOTAL INTEREST-BEARING CASH			7,446,130.84	7,425,062.90	-21,067.94
U. S. GOVERNMENT SECURITIES					
FXPF11010802 912796QU6	U S TREASURY BILL 0.000% 01/24/2019 DD 07/26/18	4,205,000.000	4,188,845.56	4,188,845.56	0.00
FXPF11010802 912796RB7	U S TREASURY BILL 0.000% 03/14/2019 DD 09/13/18	446,000.000	443,882.37	443,882.37	0.00
FXPF20010302 912810SC3	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	205,000.000	204,815.82	208,890.90	4,075.08
FXPF20010302 912810SD1	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	6,820,000.000	6,742,842.95	6,787,741.40	44,898.45
FXPF20010302 9128285M8	U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18	890,000.000	908,021.56	923,170.30	15,148.74
FXPF25010002 912796RM3	U S TREASURY BILL 0.000% 11/07/2019 DD 11/08/18	65,000,000.000	63,375,501.94	63,375,501.94	0.00
FXPF25010002 912796RN1	U S TREASURY BILL 0.000% 12/05/2019 DD 12/06/18	92,000,000.000	89,730,794.44	89,730,794.44	0.00
TOTAL U. S. GOVERNMENT SECURITIES			165,594,704.64	165,658,826.91	64,122.27
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FXPF20010302 001055AY8	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	805,000.000	798,611.90	821,462.25	22,850.35
FXPF20010302 002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	530,000.000	598,726.40	556,351.60	-42,374.80
FXPF20010302 002824BN9	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	955,000.000	1,060,346.05	990,344.55	-70,001.50



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FXPF20010302 00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	415,000.000	432,868.98	370,250.55	-62,618.43
FXPF20010302 00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	960,000.000	890,539.65	839,750.40	-50,789.25
FXPF20010302 00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	905,000.000	896,521.42	844,365.00	-52,156.42
FXPF20010302 00287YBF5	ABBVIE INC 4.250% 11/14/2028 DD 09/18/18	230,000.000	223,509.40	223,284.00	-225.40
FXPF20010302 00440EAH0	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	180,000.000	231,719.40	231,066.00	-653.40
FXPF20010302 00440EAW7	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	310,000.000	348,628.88	319,145.00	-29,483.88
FXPF20010302 007589AB0	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	250,000.000	250,000.00	249,870.00	-130.00
FXPF20010302 010392EZ7	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	400,000.000	525,684.00	489,760.00	-35,924.00
FXPF20010302 010392FD5	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	90,000.000	110,715.30	101,612.70	-9,102.60
FXPF20010302 010392FJ2	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	165,000.000	170,370.75	153,608.40	-16,762.35
FXPF20010302 010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	320,000.000	345,315.20	313,068.80	-32,246.40
FXPF20010302 010392FM5	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	625,000.000	640,593.75	576,437.50	-64,156.25
FXPF20010302 010392FS2	ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	140,000.000	142,815.40	140,225.40	-2,590.00
FXPF20010302 020002BC4	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	975,000.000	1,057,549.77	946,822.50	-110,727.27
FXPF20010302 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	960,000.000	988,214.38	927,129.60	-61,084.78
FXPF20010302 023135BJ4	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,280,000.000	1,262,989.26	1,250,688.00	-12,301.26
FXPF20010302 02360FAB2	UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	114,000.000	139,183.74	128,101.80	-11,081.94
FXPF20010302 02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	525,000.000	537,190.50	478,747.50	-58,443.00
FXPF20010302 02364WAJ4	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	190,000.000	218,557.00	223,232.90	4,675.90
FXPF20010302 02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	455,000.000	578,173.05	535,680.60	-42,492.45
FXPF20010302 02364WBE4	AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	175,000.000	171,633.00	167,783.00	-3,850.00
FXPF20010302 026874AZ0	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	225,000.000	261,011.25	244,653.75	-16,357.50
FXPF20010302 03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	180,000.000	185,736.60	161,739.00	-23,997.60
FXPF20010302 03522AAE0	ANHEUSER-BUSCH COS LLC / 144A 4.700% 02/01/2036 DD 08/01/18	1,400,000.000	1,330,021.40	1,298,360.00	-31,661.40
FXPF20010302 03522AAF7	ANHEUSER-BUSCH COS LLC / 144A 4.900% 02/01/2046 DD 08/01/18	3,918,000.000	3,723,738.36	3,633,514.02	-90,224.34
FXPF20010302 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	2,350,000.000	2,446,866.86	2,029,366.00	-417,500.86
FXPF20010302 035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	345,000.000	369,566.33	321,991.95	-47,574.38
FXPF20010302 035242AB2	ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	285,000.000	262,852.65	232,862.10	-29,990.55
FXPF20010302 037411AW5	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	125,000.000	121,792.50	113,217.50	-8,575.00
FXPF20010302 037411BA2	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	860,000.000	883,856.40	737,673.60	-146,182.80
FXPF20010302 037411BC8	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	140,000.000	135,627.80	112,721.00	-22,906.80
FXPF20010302 037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	195,000.000	188,389.07	184,661.10	-3,727.97
FXPF20010302 037833BH2	APPLE INC 4.375% 05/13/2045 DD 05/13/15	120,000.000	118,000.80	121,868.40	3,867.60
FXPF20010302 037833BX7	APPLE INC 4.650% 02/23/2046 DD 02/23/16	2,220,000.000	2,503,087.38	2,349,958.80	-153,128.58
FXPF20010302 037833CH1	APPLE INC 4.250% 02/09/2047 DD 02/09/17	265,000.000	264,122.85	264,075.15	-47.70
FXPF20010302 037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	745,000.000	733,666.92	684,282.50	-49,384.42



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 037833DG2	APPLE INC 3.750% 11/13/2047 DD 11/13/17	400,000.000	374,700.65	367,576.00	-7,124.65
FXPF20010302 038222AG0	APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	140,000.000	166,402.60	165,166.40	-1,236.20
FXPF20010302 038222AM7	APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	150,000.000	145,191.00	146,653.50	1,462.50
FXPF20010302 039483BQ4	ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	335,000.000	331,465.75	343,364.95	11,899.20
FXPF20010302 040555CN2	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	255,000.000	287,726.70	259,929.15	-27,797.55
FXPF20010302 040555CT9	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	775,000.000	866,155.50	781,889.75	-84,265.75
FXPF20010302 040555CX0	ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	275,000.000	273,747.23	269,315.75	-4,431.48
FXPF20010302 04351LAA8	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	230,000.000	268,269.70	249,076.20	-19,193.50
FXPF20010302 04351LAB6	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	540,000.000	570,985.20	520,506.00	-50,479.20
FXPF20010302 046353AD0	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	120,000.000	158,795.06	143,114.40	-15,680.66
FXPF20010302 046353AG3	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	240,000.000	243,055.20	213,844.80	-29,210.40
FXPF20010302 04650NAB0	AT&T INC 5.350% 09/01/2040 DD 03/01/11	310,000.000	311,338.62	301,155.70	-10,182.92
FXPF20010302 055451AV0	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	150,000.000	183,907.50	163,873.50	-20,034.00
FXPF20010302 05565QDN5	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	405,000.000	409,977.45	385,483.05	-24,494.40
FXPF20010302 057224AZ0	BAKER HUGHES A GE CO LLC 5.125% 09/15/2040 DD 08/24/10	150,000.000	158,772.00	142,920.00	-15,852.00
FXPF20010302 05723KAF7	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	1,265,000.000	1,248,584.17	1,042,423.25	-206,160.92
FXPF20010302 059165EH9	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	321,000.000	314,509.38	284,865.03	-29,644.35
FXPF20010302 06050TJZ6	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	210,000.000	252,354.90	242,325.30	-10,029.60
FXPF20010302 06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	400,000.000	382,628.00	388,040.00	5,412.00
FXPF20010302 06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	540,000.000	575,390.65	513,702.00	-61,688.65
FXPF20010302 06051GHM4	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	1,925,000.000	1,915,001.83	1,915,971.75	969.92
FXPF20010302 06849RAG7	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	165,000.000	202,743.75	173,951.25	-28,792.50
FXPF20010302 07274NAL7	BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18	470,000.000	466,573.70	448,732.50	-17,841.20
FXPF20010302 07274NAN3	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	520,000.000	499,714.80	472,232.80	-27,482.00
FXPF20010302 07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	260,000.000	259,169.19	233,672.40	-25,496.79
FXPF20010302 084659AQ4	BERKSHIRE HATHAWAY ENERGY 144A 4.450% 01/15/2049 DD 07/25/18	180,000.000	177,341.40	178,014.60	673.20
FXPF20010302 084664BL4	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	440,000.000	507,385.85	525,940.80	18,554.95
FXPF20010302 084664BU4	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	355,000.000	376,670.50	362,082.25	-14,588.25
FXPF20010302 084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	350,000.000	391,296.50	355,467.00	-35,829.50
FXPF20010302 084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,385,000.000	1,377,644.34	1,373,282.90	-4,361.44
FXPF20010302 092113AQ2	BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18	155,000.000	154,613.40	155,342.55	729.15
FXPF20010302 097023CB9	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	275,000.000	256,770.40	262,913.75	6,143.35
FXPF20010302 10373QAC4	BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18	630,000.000	630,000.00	632,173.50	2,173.50
FXPF20010302 114259AQ7	BROOKLYN UNION GAS CO/THE 144A 4.273% 03/15/2048 DD 03/14/18	500,000.000	500,000.00	493,300.00	-6,700.00
FXPF20010302 12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	510,000.000	596,994.90	558,016.50	-38,978.40
FXPF20010302 12189LAE1	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	195,000.000	245,438.70	220,667.85	-24,770.85



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FXPF20010302 12189LAG6	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	480,000.000	569,673.60	522,532.80	-47,140.80
FXPF20010302 12189LAP6	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	355,000.000	438,936.20	397,489.95	-41,446.25
FXPF20010302 12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	305,000.000	321,213.75	318,008.25	-3,205.50
FXPF20010302 12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	150,000.000	143,007.00	145,428.00	2,421.00
FXPF20010302 12189LAX9	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	325,000.000	374,267.83	339,829.75	-34,438.08
FXPF20010302 12189LAZ4	BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	335,000.000	314,392.25	315,827.95	1,435.70
FXPF20010302 12189LBC4	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	215,000.000	210,035.65	207,199.80	-2,835.85
FXPF20010302 125509BV0	CIGNA HOLDING CO 3.050% 10/15/2027 DD 09/14/17	595,000.000	540,111.25	544,264.35	4,153.10
FXPF20010302 126408HC0	CSX CORP 3.950% 05/01/2050 DD 04/21/15	645,000.000	641,781.45	565,974.60	-75,806.85
FXPF20010302 126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	2,355,000.000	2,382,178.73	2,290,496.55	-91,682.18
FXPF20010302 136375BQ4	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	165,000.000	212,485.35	207,320.85	-5,164.50
FXPF20010302 136375CP5	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	250,000.000	244,115.52	231,217.50	-12,898.02
FXPF20010302 14040HBN4	CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17	605,000.000	611,455.35	561,917.95	-49,537.40
FXPF20010302 14040HBW4	CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18	1,430,000.000	1,356,207.19	1,321,548.80	-34,658.39
FXPF20010302 144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	385,000.000	418,136.95	373,045.75	-45,091.20
FXPF20010302 149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	230,000.000	270,275.30	233,249.90	-37,025.40
FXPF20010302 15189WAH3	CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	600,000.000	765,510.00	704,148.00	-61,362.00
FXPF20010302 15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	455,000.000	454,641.60	442,073.45	-12,568.15
FXPF20010302 171232AQ4	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	190,000.000	232,693.00	230,097.60	-2,595.40
FXPF20010302 172967AS0	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	150,000.000	205,014.00	187,837.50	-17,176.50
FXPF20010302 17858PAB7	CITY OF HOPE 4.378% 08/15/2048 DD 05/16/18	455,000.000	455,000.00	448,443.45	-6,556.55
FXPF20010302 18600TAA0	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	245,000.000	275,507.40	251,269.55	-24,237.85
FXPF20010302 191241AF5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	245,000.000	290,234.35	263,524.45	-26,709.90
FXPF20010302 20030NAK7	COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	145,000.000	175,183.20	173,566.45	-1,616.75
FXPF20010302 20030NAX9	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	145,000.000	169,829.80	170,103.85	274.05
FXPF20010302 20030NAY7	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	130,000.000	157,340.30	159,191.50	1,851.20
FXPF20010302 20030NBE0	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	155,000.000	161,775.05	153,375.60	-8,399.45
FXPF20010302 20030NBG5	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	690,000.000	726,316.84	665,988.00	-60,328.84
FXPF20010302 20030NBK6	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	20,000.000	19,990.60	20,032.00	41.40
FXPF20010302 20030NBP5	COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	400,000.000	394,989.50	386,960.00	-8,029.50
FXPF20010302 20030NBQ3	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	175,000.000	169,736.67	170,509.50	772.83
FXPF20010302 20030NBT7	COMCAST CORP 3.200% 07/15/2036 DD 07/19/16	210,000.000	174,936.30	180,644.10	5,707.80
FXPF20010302 20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	970,000.000	946,305.17	867,034.50	-79,270.67
FXPF20010302 20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,832,000.000	1,841,350.35	1,641,581.92	-199,768.43
FXPF20010302 20030NCG4	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,576,000.000	2,581,933.30	2,311,934.24	-269,999.06
FXPF20010302 20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	415,000.000	412,987.25	384,169.65	-28,817.60



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 20030NCL3	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	690,000.000	687,348.04	696,748.20	9,400.16
FXPF20010302 20030NCM1	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	320,000.000	315,574.40	323,481.60	7,907.20
FXPF20010302 20030NCU3	COMCAST CORP 4.250% 10/15/2030 DD 10/05/18	385,000.000	384,780.55	389,354.35	4,573.80
FXPF20010302 202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	495,000.000	513,027.90	464,399.10	-48,628.80
FXPF20010302 202795JB7	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	410,000.000	471,737.80	433,390.50	-38,347.30
FXPF20010302 202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	110,000.000	112,553.10	110,497.20	-2,055.90
FXPF20010302 202795JL5	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	1,085,000.000	1,127,466.90	994,652.05	-132,814.85
FXPF20010302 205887CD2	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	1,195,000.000	1,187,442.35	1,129,203.30	-58,239.05
FXPF20010302 205887CE0	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	850,000.000	843,744.85	782,824.50	-60,920.35
FXPF20010302 20605PAH4	CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17	145,000.000	140,149.75	136,497.20	-3,652.55
FXPF20010302 20605PAJ0	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	520,000.000	497,252.59	493,391.60	-3,860.99
FXPF20010302 20605PAK7	CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18	970,000.000	962,141.98	948,854.00	-13,287.98
FXPF20010302 20825CAP9	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	140,000.000	169,768.80	165,316.20	-4,452.60
FXPF20010302 20825UAC8	CONOCO FUNDING CO 7.250% 10/15/2031 DD 10/11/01	105,000.000	134,891.40	136,758.30	1,866.90
FXPF20010302 20826FAC0	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	135,000.000	129,489.30	132,790.05	3,300.75
FXPF20010302 209111EY5	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	190,000.000	240,697.70	214,891.90	-25,805.80
FXPF20010302 209111FA6	CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	155,000.000	185,685.35	181,024.50	-4,660.85
FXPF20010302 209111FC2	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	270,000.000	266,868.00	252,946.80	-13,921.20
FXPF20010302 209111FD0	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	250,000.000	284,825.00	249,540.00	-35,285.00
FXPF20010302 209111FF5	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	495,000.000	566,621.55	483,986.25	-82,635.30
FXPF20010302 209111FG3	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	605,000.000	695,804.45	610,196.95	-85,607.50
FXPF20010302 209111FK4	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	455,000.000	485,957.22	423,359.30	-62,597.92
FXPF20010302 209111FL2	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	195,000.000	203,934.90	179,838.75	-24,096.15
FXPF20010302 209111FQ1	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	370,000.000	368,294.30	356,498.70	-11,795.60
FXPF20010302 210518DB9	CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18	275,000.000	272,170.25	271,172.00	-998.25
FXPF20010302 212015AS0	CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	875,000.000	863,752.15	823,165.00	-40,587.15
FXPF20010302 21684AAB2	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	290,000.000	327,641.24	315,754.90	-11,886.34
FXPF20010302 21684AAD8	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	925,000.000	991,590.49	953,786.00	-37,804.49
FXPF20010302 21685WCJ4	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	220,000.000	244,998.60	242,332.20	-2,666.40
FXPF20010302 219350BF1	CORNING INC 4.375% 11/15/2057 DD 11/13/17	485,000.000	444,896.55	407,060.50	-37,836.05
FXPF20010302 237194AM7	DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18	755,000.000	706,413.55	693,867.65	-12,545.90
FXPF20010302 247109BT7	DELMARVA POWER & LIGHT CO 4.150% 05/15/2045 DD 05/11/15	280,000.000	282,178.40	273,221.20	-8,957.20
FXPF20010302 24820RAG3	EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	475,000.000	611,225.25	587,959.75	-23,265.50
FXPF20010302 254010AE1	DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	165,000.000	176,304.15	165,442.20	-10,861.95
FXPF20010302 25470DAT6	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	1,130,000.000	1,034,311.80	1,038,515.20	4,203.40
FXPF20010302 256746AH1	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18	745,000.000	723,073.60	705,664.00	-17,409.60



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FXPF20010302 257375AJ4	DOMINION ENERGY GAS HOLDINGS L 4.600% 12/15/2044 DD 12/08/14	260,000.000	286,046.80	256,336.60	-29,710.20
FXPF20010302 260543CP6	DOW CHEMICAL CO/THE 144A 5.550% 11/30/2048 DD 11/30/18	235,000.000	234,828.45	238,278.25	3,449.80
FXPF20010302 26078JAE0	DOWDUPONT INC 5.319% 11/15/2038 DD 11/28/18	995,000.000	997,633.40	1,024,531.60	26,898.20
FXPF20010302 26078JAF7	DOWDUPONT INC 5.419% 11/15/2048 DD 11/28/18	695,000.000	695,000.00	722,063.30	27,063.30
FXPF20010302 26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	123,000.000	135,378.72	123,316.11	-12,062.61
FXPF20010302 26442EAE0	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	1,250,000.000	1,243,129.15	1,125,312.50	-117,816.65
FXPF20010302 26442RAB7	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	350,000.000	397,743.50	356,426.00	-41,317.50
FXPF20010302 26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	740,000.000	816,116.40	734,287.20	-81,829.20
FXPF20010302 26442UAC8	DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	265,000.000	270,660.40	239,366.55	-31,293.85
FXPF20010302 26444GAD5	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	265,000.000	245,933.25	245,819.30	-113.95
FXPF20010302 26444GAE3	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	355,000.000	336,518.70	305,708.25	-30,810.45
FXPF20010302 268317AL8	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	565,000.000	630,850.75	551,236.60	-79,614.15
FXPF20010302 26875PAN1	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	235,000.000	239,859.80	221,865.85	-17,993.95
FXPF20010302 26875PAQ4	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	615,000.000	710,325.00	668,099.10	-42,225.90
FXPF20010302 26884TAS1	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	235,000.000	230,159.00	209,542.45	-20,616.55
FXPF20010302 30231GAN2	EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	510,000.000	483,995.10	481,144.20	-2,850.90
FXPF20010302 341081FD4	FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	640,000.000	788,890.90	741,036.80	-47,854.10
FXPF20010302 341081FP7	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	285,000.000	297,058.35	266,503.50	-30,554.85
FXPF20010302 341081FQ5	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	150,000.000	149,190.00	146,496.00	-2,694.00
FXPF20010302 341099CN7	DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	265,000.000	345,544.10	312,262.75	-33,281.35
FXPF20010302 341099CR8	DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	415,000.000	434,928.30	388,220.05	-46,708.25
FXPF20010302 344419AB2	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	374,000.000	370,462.51	357,749.70	-12,712.81
FXPF20010302 35177PAL1	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	890,000.000	1,283,115.00	1,229,695.20	-53,419.80
FXPF20010302 369604BH5	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	575,000.000	489,135.11	468,958.50	-20,176.61
FXPF20010302 36962G3A0	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	775,000.000	972,358.67	755,966.00	-216,392.67
FXPF20010302 36962G4B7	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	205,000.000	266,716.19	214,327.50	-52,388.69
FXPF20010302 36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	265,000.000	297,773.79	276,201.55	-21,572.24
FXPF20010302 370334CH5	GENERAL MILLS INC 4.550% 04/17/2038 DD 04/17/18	485,000.000	467,121.89	449,978.15	-17,143.74
FXPF20010302 372546AU5	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	95,000.000	113,413.85	105,490.85	-7,923.00
FXPF20010302 373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	107,000.000	113,768.82	98,566.26	-15,202.56
FXPF20010302 375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,235,000.000	1,432,995.20	1,238,667.95	-194,327.25
FXPF20010302 375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	115,000.000	121,576.02	110,596.65	-10,979.37
FXPF20010302 377372AE7	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	340,000.000	442,575.49	427,363.00	-15,212.49
FXPF20010302 377372AN7	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/15/2028 DD 05/15/18	1,315,000.000	1,321,323.73	1,336,329.30	15,005.57
FXPF20010302 38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	530,000.000	541,611.87	504,734.90	-36,876.97
FXPF20010302 38141GGM0	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	355,000.000	423,167.15	404,898.80	-18,268.35



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FXPF20010302 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	2,080,000.000	2,055,818.72	1,906,548.80	-149,269.92
FXPF20010302 38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	3,330,000.000	3,339,026.79	2,930,433.30	-408,593.49
FXPF20010302 384802AD6	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	445,000.000	442,315.55	420,596.20	-21,719.35
FXPF20010302 404280AF6	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	90,000.000	122,280.30	113,415.30	-8,865.00
FXPF20010302 404280AG4	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	220,000.000	254,150.60	250,324.80	-3,825.80
FXPF20010302 404280AH2	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	890,000.000	1,142,696.64	1,008,690.40	-134,006.24
FXPF20010302 4042Q1AA5	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	540,000.000	615,742.19	605,016.00	-10,726.19
FXPF20010302 4042Q1AB3	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	820,000.000	923,378.20	896,022.20	-27,356.00
FXPF20010302 40573LAS5	CIGNA CORP 144A 4.375% 10/15/2028 DD 09/17/18	735,000.000	733,120.71	739,101.30	5,980.59
FXPF20010302 40573LAU0	CIGNA CORP 144A 4.800% 08/15/2038 DD 09/17/18	1,465,000.000	1,462,224.12	1,438,805.80	-23,418.32
FXPF20010302 40573LAW6	CIGNA CORP 144A 4.900% 12/15/2048 DD 09/17/18	380,000.000	376,221.91	371,792.00	-4,429.91
FXPF20010302 406216AS0	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	720,000.000	1,022,234.40	922,168.80	-100,065.60
FXPF20010302 406216AW1	HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08	595,000.000	729,521.60	698,779.90	-30,741.70
FXPF20010302 406216AY7	HALLIBURTON CO 7.450% 09/15/2039 DD 03/13/09	475,000.000	670,605.00	590,429.75	-80,175.25
FXPF20010302 406216BJ9	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	330,000.000	343,361.60	324,017.10	-19,344.50
FXPF20010302 416515BD5	HARTFORD FINANCIAL SERVICES GR 4.400% 03/15/2048 DD 03/15/18	775,000.000	753,227.55	722,819.25	-30,408.30
FXPF20010302 437076AS1	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	300,000.000	369,780.00	360,435.00	-9,345.00
FXPF20010302 437076BA9	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	960,000.000	1,057,353.60	943,612.80	-113,740.80
FXPF20010302 437076BF8	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	210,000.000	218,185.80	211,505.70	-6,680.10
FXPF20010302 437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	225,000.000	229,728.87	224,235.00	-5,493.87
FXPF20010302 437076BP6	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	620,000.000	574,789.23	521,314.60	-53,474.63
FXPF20010302 444859BF8	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	730,000.000	755,834.70	713,195.40	-42,639.30
FXPF20010302 454889AR7	INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	160,000.000	154,352.00	146,011.20	-8,340.80
FXPF20010302 454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	280,000.000	275,863.70	275,203.60	-660.10
FXPF20010302 455170AA8	INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	275,000.000	275,000.00	273,361.00	-1,639.00
FXPF20010302 459200AP6	INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	175,000.000	210,726.25	221,915.75	11,189.50
FXPF20010302 459200GS4	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	150,000.000	178,740.00	166,264.50	-12,475.50
FXPF20010302 459200HF1	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	130,000.000	137,672.60	116,801.10	-20,871.50
FXPF20010302 459200JH5	INTERNATIONAL BUSINESS MACHINE 4.700% 02/19/2046 DD 02/19/16	105,000.000	103,704.30	104,833.05	1,128.75
FXPF20010302 460146CQ4	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	940,000.000	940,880.68	790,605.80	-150,274.88
FXPF20010302 461070AG9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	400,000.000	535,600.00	501,240.00	-34,360.00
FXPF20010302 46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	300,000.000	365,541.17	332,298.00	-33,243.17
FXPF20010302 46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	2,800,000.000	2,794,953.34	2,542,932.00	-252,021.34
FXPF20010302 46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	1,090,000.000	1,072,201.16	975,506.40	-96,694.76
FXPF20010302 46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	155,000.000	143,646.32	135,945.85	-7,700.47
FXPF20010302 478045AA5	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	625,192.671	689,693.79	663,748.30	-25,945.49



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 478160CF9	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,745,000.000	1,826,777.10	1,678,515.50	-148,261.60
FXPF20010302 478160CG7	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	610,000.000	636,533.60	579,237.70	-57,295.90
FXPF20010302 478160CL6	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	625,000.000	640,162.50	581,775.00	-58,387.50
FXPF20010302 501044DF5	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,260,000.000	1,141,899.28	1,024,871.40	-117,027.88
FXPF20010302 532457BR8	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	43,000.000	46,167.81	42,040.67	-4,127.14
FXPF20010302 534187BG3	LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	446,000.000	424,782.23	411,488.52	-13,293.71
FXPF20010302 548661CX3	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	120,000.000	126,238.80	113,302.80	-12,936.00
FXPF20010302 548661DE4	LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	215,000.000	234,337.10	190,176.10	-44,161.00
FXPF20010302 548661DN4	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	920,000.000	823,568.24	750,296.80	-73,271.44
FXPF20010302 548661DQ7	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	620,000.000	617,553.77	534,619.80	-82,933.97
FXPF20010302 55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	450,000.000	438,146.49	393,007.50	-45,138.99
FXPF20010302 55336VAN0	MPLX LP 4.700% 04/15/2048 DD 02/08/18	1,080,000.000	1,059,267.81	937,990.80	-121,277.01
FXPF20010302 55336VAT7	MPLX LP 5.500% 02/15/2049 DD 11/15/18	370,000.000	362,714.70	359,902.70	-2,812.00
FXPF20010302 56585AAT9	MARATHON PETROLEUM CORP 144A 4.500% 04/01/2048 DD 10/01/18	530,000.000	465,653.47	444,871.40	-20,782.07
FXPF20010302 575634AS9	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	303,000.000	399,760.02	360,636.66	-39,123.36
FXPF20010302 575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	690,000.000	805,754.40	757,240.50	-48,513.90
FXPF20010302 575718AF8	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	490,000.000	481,023.20	446,292.00	-34,731.20
FXPF20010302 58013MER1	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	505,000.000	485,193.90	429,770.15	-55,423.75
FXPF20010302 581557BJ3	MCKESSON CORP 3.950% 02/16/2028 DD 02/16/18	415,000.000	414,896.25	398,055.55	-16,840.70
FXPF20010302 585055BU9	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,607,000.000	1,854,404.77	1,684,843.08	-169,561.69
FXPF20010302 586054AB4	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	185,000.000	194,897.50	184,663.30	-10,234.20
FXPF20010302 586054AC2	MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15	350,000.000	378,409.50	351,837.50	-26,572.00
FXPF20010302 58933YAJ4	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	220,000.000	245,997.40	223,361.60	-22,635.80
FXPF20010302 59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	1,060,000.000	1,326,805.15	1,248,213.60	-78,591.55
FXPF20010302 59156RBG2	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	305,000.000	357,911.40	318,249.20	-39,662.20
FXPF20010302 59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	810,000.000	941,649.30	825,932.70	-115,716.60
FXPF20010302 594918AD6	MICROSOFT CORP 5.200% 06/01/2039 DD 05/18/09	705,000.000	834,258.50	828,473.70	-5,784.80
FXPF20010302 594918AM6	MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11	165,000.000	189,517.35	196,544.70	7,027.35
FXPF20010302 594918AR5	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	500,000.000	471,650.60	465,110.00	-6,540.60
FXPF20010302 594918AU8	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	235,000.000	224,140.05	226,824.35	2,684.30
FXPF20010302 594918AX2	MICROSOFT CORP 4.875% 12/15/2043 DD 12/06/13	260,000.000	294,385.00	292,138.60	-2,246.40
FXPF20010302 594918BD5	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	140,000.000	145,257.50	135,441.60	-9,815.90
FXPF20010302 594918BE3	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	2,160,000.000	2,290,130.55	2,121,206.40	-168,924.15
FXPF20010302 594918BL7	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	830,000.000	888,034.89	880,331.20	-7,703.69
FXPF20010302 594918BT0	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	2,100,000.000	2,160,707.80	2,011,758.00	-148,949.80
FXPF20010302 594918BU7	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	345,000.000	330,084.80	336,609.60	6,524.80



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FXPF20010302 594918BZ6	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	565,000.000	598,819.89	579,780.40	-19,039.49
FXPF20010302 595620AN5	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	235,000.000	245,261.20	242,111.10	-3,150.10
FXPF20010302 595620AR6	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	240,000.000	249,396.00	232,336.80	-17,059.20
FXPF20010302 595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	565,000.000	560,251.14	520,054.25	-40,196.89
FXPF20010302 59562VAR8	BERKSHIRE HATHAWAY ENERGY CO 6.500% 09/15/2037 DD 08/28/07	190,000.000	239,141.60	234,148.40	-4,993.20
FXPF20010302 606822BB9	MITSUBISHI UFJ FINANCIAL GROUP 4.286% 07/26/2038 DD 07/26/18	235,000.000	234,174.16	234,934.20	760.04
FXPF20010302 61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	1,860,000.000	1,859,045.47	1,694,943.60	-164,101.87
FXPF20010302 61744YAR9	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	1,370,000.000	1,363,408.88	1,326,420.30	-36,988.58
FXPF20010302 623115AD4	MOUNT SINAI HOSPITALS GROUP IN 3.981% 07/01/2048 DD 12/21/17	220,000.000	220,226.82	205,785.80	-14,441.02
FXPF20010302 62952EAB3	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	290,000.000	377,568.40	349,835.70	-27,732.70
FXPF20010302 62952EAC1	NYU LANGONE HOSPITALS 4.784% 07/01/2044 DD 11/25/14	120,000.000	125,107.20	126,687.60	1,580.40
FXPF20010302 62952EAE7	NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	250,000.000	269,382.50	248,850.00	-20,532.50
FXPF20010302 641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	1,360,000.000	1,332,836.94	1,319,077.60	-13,759.34
FXPF20010302 641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	480,000.000	678,988.80	622,051.20	-56,937.60
FXPF20010302 641423BZ0	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	188,000.000	233,300.48	209,648.20	-23,652.28
FXPF20010302 649322AE4	NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16	535,000.000	569,593.10	528,259.00	-41,334.10
FXPF20010302 651229AX4	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	743,000.000	855,270.27	706,919.92	-148,350.35
FXPF20010302 665772CP2	NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	170,000.000	160,646.60	156,972.90	-3,673.70
FXPF20010302 665772CQ0	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	895,000.000	887,463.85	819,274.05	-68,189.80
FXPF20010302 668131AA3	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	215,000.000	288,646.10	261,401.30	-27,244.80
FXPF20010302 668444AC6	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	150,000.000	181,075.50	167,449.50	-13,626.00
FXPF20010302 674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	415,000.000	449,159.35	403,774.25	-45,385.10
FXPF20010302 678858BR1	OKLAHOMA GAS & ELECTRIC CO 4.150% 04/01/2047 DD 03/31/17	280,000.000	304,642.80	270,872.00	-33,770.80
FXPF20010302 68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	770,000.000	960,074.50	878,847.20	-81,227.30
FXPF20010302 68389XAH8	ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	170,000.000	214,145.60	204,054.40	-10,091.20
FXPF20010302 68389XAM7	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,358,000.000	1,716,960.14	1,500,535.68	-216,424.46
FXPF20010302 68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	480,000.000	517,699.20	454,180.80	-63,518.40
FXPF20010302 68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	235,000.000	216,982.55	221,952.80	4,970.25
FXPF20010302 68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,595,000.000	1,652,061.85	1,488,278.55	-163,783.30
FXPF20010302 686514AF7	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	160,000.000	160,000.00	152,488.00	-7,512.00
FXPF20010302 693304AV9	PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	355,000.000	364,418.15	325,311.35	-39,106.80
FXPF20010302 69351UAV5	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	300,000.000	298,317.00	299,205.00	888.00
FXPF20010302 694308GS0	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	401,000.000	466,533.35	355,626.85	-110,906.50
FXPF20010302 694308GZ4	PACIFIC GAS & ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	180,000.000	171,617.40	144,334.80	-27,282.60
FXPF20010302 694308HA8	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	1,370,000.000	1,305,788.70	1,016,307.10	-289,481.60
FXPF20010302 694308HD2	PACIFIC GAS & ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	165,000.000	180,346.65	136,077.15	-44,269.50



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FXPF20010302 694308HR1	PACIFIC GAS & ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	190,000.000	162,546.12	143,296.10	-19,250.02
FXPF20010302 695114CG1	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	260,000.000	355,290.00	324,279.80	-31,010.20
FXPF20010302 695114CT3	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	825,000.000	821,520.90	811,874.25	-9,646.65
FXPF20010302 70462GAA6	PEACEHEALTH OBLIGATED GROUP 4.787% 11/15/2048 DD 10/31/18	215,000.000	215,000.00	227,289.40	12,289.40
FXPF20010302 713448CC0	PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	360,000.000	358,345.20	335,851.20	-22,494.00
FXPF20010302 71654QBE1	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	140,000.000	110,460.00	106,145.20	-4,314.80
FXPF20010302 71654QBR2	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	630,000.000	563,818.76	507,150.00	-56,668.76
FXPF20010302 71654QCC4	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	345,000.000	331,442.11	285,277.05	-46,165.06
FXPF20010302 717081CY7	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	800,000.000	1,196,537.55	1,104,728.00	-91,809.55
FXPF20010302 717081DT7	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	430,000.000	538,742.50	522,015.70	-16,726.80
FXPF20010302 718172AM1	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	640,000.000	688,697.60	582,028.80	-106,668.80
FXPF20010302 718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	280,000.000	279,238.40	240,872.80	-38,365.60
FXPF20010302 718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	515,000.000	543,844.18	501,615.15	-42,229.03
FXPF20010302 737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	1,065,000.000	1,135,823.85	1,052,901.60	-82,922.25
FXPF20010302 740816AD5	PRESIDENT & FELLOWS OF HARVARD 5.625% 10/01/2038 DD 01/30/08	95,000.000	128,503.65	118,704.40	-9,799.25
FXPF20010302 743315AP8	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	310,000.000	344,596.00	316,014.00	-28,582.00
FXPF20010302 744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	395,000.000	348,547.31	352,964.10	4,416.79
FXPF20010302 744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	1,225,000.000	1,173,600.97	1,095,125.50	-78,475.47
FXPF20010302 74456QBQ8	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	340,000.000	357,656.20	321,548.20	-36,108.00
FXPF20010302 74456QBT2	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	145,000.000	148,471.30	132,228.40	-16,242.90
FXPF20010302 74456QBV7	PUBLIC SERVICE ELECTRIC & GAS 4.050% 05/01/2048 DD 05/04/18	105,000.000	104,350.05	102,454.80	-1,895.25
FXPF20010302 745332BU9	PUGET SOUND ENERGY INC 5.483% 06/01/2035 DD 05/27/05	340,000.000	415,905.00	390,554.60	-25,350.40
FXPF20010302 745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	267,000.000	350,619.06	317,852.82	-32,766.24
FXPF20010302 745332CB0	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	405,000.000	535,713.75	482,857.20	-52,856.55
FXPF20010302 745332CH7	PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	210,000.000	210,907.10	210,014.70	-892.40
FXPF20010302 747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	435,000.000	397,024.91	386,345.25	-10,679.66
FXPF20010302 760719BH6	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	135,000.000	196,582.95	162,715.50	-33,867.45
FXPF20010302 774341AF8	ROCKWELL COLLINS INC 4.800% 12/15/2043 DD 12/16/13	265,000.000	270,305.45	261,046.20	-9,259.25
FXPF20010302 78349AAB9	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	355,000.000	361,901.20	333,597.05	-28,304.15
FXPF20010302 792860AK4	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	295,000.000	417,867.50	383,028.00	-34,839.50
FXPF20010302 797440BV5	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	130,000.000	136,591.00	118,250.60	-18,340.40
FXPF20010302 797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	465,000.000	460,206.91	451,584.75	-8,622.16
FXPF20010302 80281LAG0	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	370,000.000	359,013.20	334,443.00	-24,570.20
FXPF20010302 822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	340,000.000	309,138.20	308,206.60	-931.60
FXPF20010302 822582BE1	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	155,000.000	160,192.50	153,831.30	-6,361.20
FXPF20010302 822582BF8	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	500,000.000	562,185.00	512,700.00	-49,485.00



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FXPF20010302 824348AQ9	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	65,000.000	65,175.50	54,650.05	-10,525.45
FXPF20010302 837004CG3	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	815,000.000	880,436.35	834,902.30	-45,534.05
FXPF20010302 837004CH1	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	185,000.000	191,856.10	170,836.40	-21,019.70
FXPF20010302 837004CJ7	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	770,000.000	881,034.00	791,660.10	-89,373.90
FXPF20010302 842329AA2	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	270,000.000	310,926.60	293,862.60	-17,064.00
FXPF20010302 842400ES8	SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	423,000.000	544,802.85	471,924.18	-72,878.67
FXPF20010302 842400FF5	SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	415,000.000	522,912.45	450,345.55	-72,566.90
FXPF20010302 842400FH1	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	105,000.000	138,875.10	118,034.70	-20,840.40
FXPF20010302 842400FP3	SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	820,000.000	1,050,165.80	874,210.20	-175,955.60
FXPF20010302 842400FT5	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	550,000.000	571,719.50	489,896.00	-81,823.50
FXPF20010302 842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	635,000.000	610,514.40	601,179.90	-9,334.50
FXPF20010302 842434CK6	SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	225,000.000	234,762.75	209,110.50	-25,652.25
FXPF20010302 842434CL4	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	345,000.000	390,029.40	346,311.00	-43,718.40
FXPF20010302 8426EPAB4	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	305,000.000	302,831.45	266,987.85	-35,843.60
FXPF20010302 843646AU4	SOUTHERN POWER CO 4.950% 12/15/2046 DD 11/16/16	225,000.000	246,800.25	209,808.00	-36,992.25
FXPF20010302 845437BR2	SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18	220,000.000	220,000.00	220,778.80	778.80
FXPF20010302 85434VAA6	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	650,000.000	653,808.75	622,024.00	-31,784.75
FXPF20010302 855244AH2	STARBUCKS CORP 4.300% 06/15/2045 DD 06/10/15	565,000.000	528,121.54	517,941.15	-10,180.39
FXPF20010302 855244AS8	STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	735,000.000	714,155.27	684,196.80	-29,958.47
FXPF20010302 863667AQ4	STRYKER CORP 3.650% 03/07/2028 DD 03/07/18	660,000.000	659,722.80	642,246.00	-17,476.80
FXPF20010302 867224AB3	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	525,000.000	533,485.94	468,583.50	-64,902.44
FXPF20010302 871829AY3	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	455,000.000	520,037.70	464,250.15	-55,787.55
FXPF20010302 871829BH9	SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	630,000.000	591,373.65	597,983.40	6,609.75
FXPF20010302 875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	450,000.000	447,700.50	438,691.50	-9,009.00
FXPF20010302 87612EAR7	TARGET CORP 6.500% 10/15/2037 DD 10/05/07	140,000.000	173,271.00	171,466.40	-1,804.60
FXPF20010302 87612EAU0	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	325,000.000	427,270.60	419,591.25	-7,679.35
FXPF20010302 87612EBF2	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	920,000.000	869,225.55	805,561.20	-63,664.35
FXPF20010302 882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	460,000.000	445,708.22	409,413.80	-36,294.42
FXPF20010302 8935268Z9	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	125,000.000	166,833.75	155,698.75	-11,135.00
FXPF20010302 89352HAB5	TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	250,000.000	265,375.00	265,832.50	457.50
FXPF20010302 89352HAD1	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	665,000.000	762,919.65	723,593.15	-39,326.50
FXPF20010302 89352HAE9	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	125,000.000	159,607.50	149,620.00	-9,987.50
FXPF20010302 89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	795,000.000	795,207.34	766,260.75	-28,946.59
FXPF20010302 89352HAZ2	TRANSCANADA PIPELINES LTD 5.100% 03/15/2049 DD 10/12/18	440,000.000	440,095.62	438,556.80	-1,538.82
FXPF20010302 89417EAD1	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	115,000.000	156,696.70	143,284.25	-13,412.45
FXPF20010302 89417EAH2	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	295,000.000	340,287.80	337,665.85	-2,621.95



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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 89417EAL3	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	315,000.000	321,422.85	289,239.30	-32,183.55
FXPF20010302 89566EAD0	TRI-STATE GENERATION & TR 144A 6.000% 06/15/2040 DD 06/08/10	290,000.000	344,198.10	344,551.90	353.80
FXPF20010302 896516AA9	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	245,000.000	259,775.95	232,784.30	-26,991.65
FXPF20010302 89838QAA1	BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	85,000.000	85,000.00	85,260.95	260.95
FXPF20010302 899043AA1	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	75,000.000	85,715.25	79,917.00	-5,798.25
FXPF20010302 90131HBP9	21ST CENTURY FOX AMERICA INC 6.900% 08/15/2039 DD 02/15/10	215,000.000	281,441.45	282,555.15	1,113.70
FXPF20010302 90131HBR5	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	210,000.000	327,728.88	308,322.00	-19,406.88
FXPF20010302 902494BD4	TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	360,000.000	392,079.60	315,442.80	-76,636.80
FXPF20010302 906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	425,000.000	451,592.24	411,752.75	-39,839.49
FXPF20010302 906548CL4	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	200,000.000	203,650.00	184,718.00	-18,932.00
FXPF20010302 907818DP0	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	335,000.000	338,362.44	319,154.50	-19,207.94
FXPF20010302 913017BS7	UNITED TECHNOLOGIES CORP 5.700% 04/15/2040 DD 02/26/10	215,000.000	248,469.05	235,925.95	-12,543.10
FXPF20010302 913017BT5	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,225,000.000	1,265,911.84	1,157,306.50	-108,605.34
FXPF20010302 913017CW7	UNITED TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	350,000.000	347,942.00	340,879.00	-7,063.00
FXPF20010302 91324PBU5	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	335,000.000	340,035.35	349,914.20	9,878.85
FXPF20010302 91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	215,000.000	207,247.10	204,955.20	-2,291.90
FXPF20010302 91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	190,000.000	205,751.41	201,020.00	-4,731.41
FXPF20010302 91324PCX8	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	175,000.000	173,246.50	173,885.25	638.75
FXPF20010302 91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	270,000.000	275,472.90	247,095.90	-28,377.00
FXPF20010302 91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	1,105,000.000	1,097,711.78	1,104,381.20	6,669.42
FXPF20010302 91412NBC3	UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	170,000.000	170,000.00	166,822.70	-3,177.30
FXPF20010302 914886AC0	UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	415,000.000	442,751.05	422,295.70	-20,455.35
FXPF20010302 927804FG4	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	1,035,000.000	1,783,222.20	1,561,597.65	-221,624.55
FXPF20010302 927804FZ2	VIRGINIA ELECTRIC & POWER CO 3.800% 04/01/2028 DD 03/22/18	295,000.000	298,138.80	296,241.95	-1,896.85
FXPF20010302 92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	1,675,000.000	1,906,032.75	1,731,079.00	-174,953.75
FXPF20010302 92940PAC8	WRKCO INC 144A 4.900% 03/15/2029 DD 12/03/18	935,000.000	934,541.85	961,021.05	26,479.20
FXPF20010302 92976GAJ0	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	130,000.000	181,321.40	160,773.60	-20,547.80
FXPF20010302 931142CK7	WALMART INC 6.500% 08/15/2037 DD 08/24/07	275,000.000	363,880.00	356,452.25	-7,427.75
FXPF20010302 931142CY7	WALMART INC 5.000% 10/25/2040 DD 10/25/10	185,000.000	202,920.95	210,145.20	7,224.25
FXPF20010302 931142EB5	WALMART INC 3.950% 06/28/2038 DD 06/27/18	845,000.000	838,676.04	837,175.30	-1,500.74
FXPF20010302 931142EC3	WALMART INC 4.050% 06/29/2048 DD 06/27/18	2,420,000.000	2,392,178.63	2,407,948.40	15,769.77
FXPF20010302 93884PDW7	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	785,000.000	805,559.15	728,652.70	-76,906.45
FXPF20010302 949746JM4	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	215,000.000	262,811.70	236,261.35	-26,550.35
FXPF20010302 949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	135,000.000	144,903.60	146,408.85	1,505.25
FXPF20010302 94974BFP0	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	645,000.000	768,059.55	673,102.65	-94,956.90
FXPF20010302 94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	505,000.000	525,803.75	475,407.00	-50,396.75



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 95101VAA7	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	110,000.000	116,769.40	112,486.00	-4,283.40
FXPF20010302 95709TAH3	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	405,000.000	434,475.90	395,952.30	-38,523.60
FXPF20010302 95709TAJ9	WESTAR ENERGY INC 4.100% 04/01/2043 DD 03/28/13	295,000.000	318,847.80	282,969.90	-35,877.90
FXPF20010302 95709TAP5	WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17	240,000.000	241,334.40	232,128.00	-9,206.40
FXPF20010302 958254AJ3	WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	585,000.000	579,261.53	504,808.20	-74,453.33
FXPF20010302 96926GAD5	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	590,000.000	626,910.40	567,285.00	-59,625.40
FXPF20010302 970648AH4	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	860,000.000	846,601.74	826,176.20	-20,425.54
FXPF20010302 97068LAA6	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	255,000.000	255,000.00	264,547.20	9,547.20
FXPF20010302 976826BE6	WISCONSIN POWER & LIGHT CO 6.375% 08/15/2037 DD 08/15/07	540,000.000	738,925.20	681,960.60	-56,964.60
FXPF20010302 983024AN0	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	392,000.000	494,835.06	470,113.84	-24,721.22
FXPF20010602 02034DAC1	MISYS 6/17 (USD) COV-LITE TLB	386,114.550	367,581.05	358,812.39	-8,768.66
FXPF20010602 02208HAB4	ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18	396,636.380	395,644.79	375,812.97	-19,831.82
FXPF20010602 03969AAL4	ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17	288,000.000	295,200.00	265,858.56	-29,341.44
FXPF20010602 05277HAB3	AUTODATA 12/17 COV-LITE TL	938,738.040	924,634.83	896,494.83	-28,140.00
FXPF20010602 05988HAB3	BMC SOFTWARE 6/18 (USD) 0.000% 10/02/2025 DD 06/14/18	1,731,854.690	1,708,536.14	1,666,373.26	-42,162.88
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	398,325.730	398,875.42	376,915.72	-21,959.70
FXPF20010602 17875LAL3	CITYCENTER 4/17 COV-LITE TLB	1,431,969.517	1,436,728.48	1,352,695.68	-84,032.80
FXPF20010602 20451VAD5	COMPASS POWER 8/18 TLB	399,961.240	402,293.00	393,961.82	-8,331.18
FXPF20010602 255882AA0	DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18	322,000.000	322,000.00	329,245.00	7,245.00
FXPF20010602 26929CAC0	EXCELITAS 11/17 (USD) TL 0.000% 12/02/2024 DD 11/06/17	379,491.760	381,617.49	365,260.82	-16,356.67
FXPF20010602 29441JAD6	EQUIAN 2/18 COV-LITE TLB	361,711.450	363,370.54	348,870.69	-14,499.85
FXPF20010602 33936HAB8	HILEX POLY 12/16 COV-LITE TL	1,711,749.610	1,699,666.46	1,610,465.39	-89,201.07
FXPF20010602 35906EAJ9	FRONTIER COMMUNICATIONS 6/17 TLB1	2,070,831.630	2,003,390.70	1,916,823.88	-86,566.82
FXPF20010602 3621LEAH9	GROCERY OUTLET 10/18 COV-LITE 0.000% 10/22/2025 DD 10/04/18	469,333.020	468,159.69	456,815.91	-11,343.78
FXPF20010602 37253LAD1	GENWORTH FINANCIAL 2/18 TL 0.000% 02/28/2023 DD 02/14/18	383,736.010	388,640.78	376,061.29	-12,579.49
FXPF20010602 39479UAJ2	GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18	1,670,242.909	1,679,693.31	1,605,521.00	-74,172.31
FXPF20010602 44988EAE3	INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL	553,964.245	554,313.25	533,539.58	-20,773.67
FXPF20010602 45824TAS4	INTELSAT JACKSON HOLDINGS 144A 9.500% 09/30/2022 DD 06/30/16	974,000.000	1,122,535.00	1,110,360.00	-12,175.00
FXPF20010602 46284VAE1	IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17	252,000.000	250,740.00	222,390.00	-28,350.00
FXPF20010602 52729KAN6	LEVEL 3 2/17 TLB	1,755,439.860	1,750,624.04	1,663,279.27	-87,344.77
FXPF20010602 552697AQ7	MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16	446,000.000	387,595.00	405,860.00	18,265.00
FXPF20010602 57475YAD3	MASERGY COMMUNICATIONS 6/17 TL B	637,586.760	635,568.18	612,083.29	-23,484.89
FXPF20010602 577088AA5	MATTERHORN MERGER SUB LLC 144A 8.500% 06/01/2026 DD 05/23/18	288,000.000	281,700.00	228,960.00	-52,740.00
FXPF20010602 57777PAC9	EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL	168,680.023	168,221.92	162,354.52	-5,867.40
FXPF20010602 627048AQ4	MURRAY ENERGY 6/18 SUPERPRIORITY TLB2	1,464,780.130	1,285,344.56	1,234,077.26	-51,267.30



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010602 64072UAH5	CEQUEL/SUDDENLINK 10/18 TLB 0.000% 01/15/2026 DD 10/02/18	220,895.550	220,343.31	208,746.29	-11,597.02
FXPF20010602 69515EAB8	PACKAGING COORDINATORS 6/16 0.000% 06/30/2023 DD 06/13/16	819,754.707	819,275.74	806,433.69	-12,842.05
FXPF20010602 70476XAC9	PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18	881,270.570	870,908.83	833,902.28	-37,006.55
FXPF20010602 70476XAD7	PETVET CARE 2/18 COV-LITE DELAYED TL	260,477.170	244,136.29	246,476.52	2,340.23
FXPF20010602 72369PAA6	PIONEER HOLDINGS LLC / PI 144A 9.000% 11/01/2022 DD 10/31/17	329,000.000	343,015.00	330,645.00	-12,370.00
FXPF20010602 73172NAB4	POLYCONCEPT 8/16 TLB	737,911.796	741,818.18	723,153.56	-18,664.62
FXPF20010602 76173FAU1	REYNOLDS GROUP 1/17 (USD) TL	1,743,546.144	1,750,781.82	1,656,368.84	-94,412.98
FXPF20010602 79377XAB2	SAVE A LOT 12/16 COV-LITE TL	426,961.620	371,456.60	209,211.19	-162,245.41
FXPF20010602 80465JAB4	SAVAGE ENTERPRISES 7/18 TLB	994,363.400	974,476.12	978,204.99	3,728.87
FXPF20010602 80875AAP6	SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18	834,104.550	819,786.75	780,780.25	-39,006.50
FXPF20010602 81527CAL1	SEDGWICK CMS 12/18 COV-LITE TL	1,033,972.390	1,031,387.46	991,752.20	-39,635.26
FXPF20010602 83420LAK7	SOLENIS 6/18 (USD) COV-LITE TL	1,371,274.190	1,358,109.54	1,323,279.59	-34,829.95
FXPF20010602 83420LAL5	SOLENIS 6/18 (EUR) COV-LITE TL	467,907.510	528,300.45	520,847.65	-7,452.80
FXPF20010602 83420LAN1	SOLENIS 6/18 2ND LIEN COV-LITE TL	399,831.340	382,836.40	375,841.46	-6,994.94
FXPF20010602 84748EAD2	US LUMBER 10/18 COV-LITE TL 0.000% 09/25/2025 DD 08/21/18	499,103.060	491,616.51	481,634.45	-9,982.06
FXPF20010602 85208EAB6	SPRINT COMMUNICATIONS 2/17 TL	787,520.950	786,930.32	747,491.26	-39,439.06
FXPF20010602 87164GAM5	SYNIVERSE 2/18 TL 0.000% 02/09/2023 DD 01/30/18	485,207.010	485,272.88	432,644.53	-52,628.35
FXPF20010602 87290DAB3	TRC COMPANIES / BOLT INFRASTRUCTURE 5/17 COV-LT TL	718,924.990	719,750.84	702,749.18	-17,001.66
FXPF20010602 92565EAB9	CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17	1,001,553.170	1,001,813.65	954,139.64	-47,674.01
FXPF20010602 98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB 0.000% 07/02/2025 DD 02/19/18	201,197.310	202,362.77	194,406.90	-7,955.87
FXPF20010602 B9000TBF1	TELENET 5/18 (USD) AN TL	381,628.040	381,151.00	362,287.13	-18,863.87
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			259,298,033.14	242,641,777.18	-16,656,255.96

CORPORATE DEBT INSTRUMENTS

FXPF11010402 EN9557682	*AUTOBAR 10/14 SENIOR TL	2,059,284.250	2,040,050.54	1,942,108.41	-97,942.13
FXPF20010302 00206RAD4	AT&T INC 6.500% 09/01/2037 DD 08/31/07	145,000.000	162,885.75	163,850.00	964.25
FXPF20010302 00206RCG5	AT&T INC 4.800% 06/15/2044 DD 06/10/14	1,760,000.000	1,716,414.59	1,577,505.60	-138,908.99
FXPF20010302 00206RCQ3	AT&T INC 4.750% 05/15/2046 DD 05/04/15	2,145,000.000	2,060,015.93	1,904,524.05	-155,491.88
FXPF20010302 00206RDE9	AT&T INC 6.350% 03/15/2040 DD 03/15/16	225,000.000	251,199.00	241,276.50	-9,922.50
FXPF20010302 00206RDF6	AT&T INC 6.000% 08/15/2040 DD 02/15/16	630,000.000	666,333.88	636,482.70	-29,851.18
FXPF20010302 00206RDH2	AT&T INC 5.150% 03/15/2042 DD 03/15/16	635,000.000	605,167.15	593,159.85	-12,007.30
FXPF20010302 00206RDK5	AT&T INC 4.550% 03/09/2049 DD 09/07/16	835,000.000	782,259.00	718,768.00	-63,491.00
FXPF20010302 00206RFS6	AT&T INC 5.300% 08/15/2058 DD 08/14/18	425,000.000	405,314.15	393,813.50	-11,500.65
FXPF20010302 00206RFU1	AT&T INC 5.150% 02/15/2050 DD 08/14/18	855,000.000	809,977.96	792,080.55	-17,897.41
FXPF20010302 00206RHA3	AT&T INC 5.150% 11/15/2046 DD 11/15/18	200,000.000	190,332.94	185,856.00	-4,476.94
FXPF20010302 002824BG4	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	535,000.000	595,797.95	558,507.90	-37,290.05



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FXPF20010302 00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	2,010,000.000	2,187,588.15	1,859,471.10	-328,117.05
FXPF20010302 00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	370,000.000	403,645.37	336,481.70	-67,163.67
FXPF20010302 00817YAP3	AETNA INC 4.750% 03/15/2044 DD 03/07/14	730,000.000	758,294.30	696,507.60	-61,786.70
FXPF20010302 02209SAM5	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	790,000.000	800,885.11	637,182.40	-163,702.71
FXPF20010302 02209SAQ6	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	1,010,000.000	1,036,938.40	840,592.70	-196,345.70
FXPF20010302 026874BS5	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	650,000.000	866,450.00	741,000.00	-125,450.00
FXPF20010302 026874DA2	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	600,000.000	556,041.96	535,458.00	-20,583.96
FXPF20010302 026874DB0	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	230,000.000	232,444.76	190,936.80	-41,507.96
FXPF20010302 026874DC8	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	595,000.000	579,457.60	511,027.65	-68,429.95
FXPF20010302 026874DE4	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	680,000.000	732,628.91	645,102.40	-87,526.51
FXPF20010302 026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	130,000.000	137,752.55	121,269.20	-16,483.35
FXPF20010302 03040WAP0	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	595,000.000	635,198.20	560,412.65	-74,785.55
FXPF20010302 031162BC3	AMGEN INC 5.750% 03/15/2040 DD 03/12/10	210,000.000	241,216.50	239,171.10	-2,045.40
FXPF20010302 031162BE9	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	1,065,000.000	1,221,753.39	1,084,936.80	-136,816.59
FXPF20010302 031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	475,000.000	540,383.75	489,321.25	-51,062.50
FXPF20010302 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	955,000.000	995,810.06	899,791.45	-96,018.61
FXPF20010302 032510AC3	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	130,000.000	157,631.50	134,321.20	-23,310.30
FXPF20010302 032511AY3	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	505,000.000	618,529.05	545,400.00	-73,129.05
FXPF20010302 032511BB2	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	5,000,000.000	2,142,750.00	2,085,250.00	-57,500.00
FXPF20010302 032511BK2	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	65,000.000	64,773.15	55,081.00	-9,692.15
FXPF20010302 03350WAB5	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	415,000.000	396,465.80	373,616.20	-22,849.60
FXPF20010302 035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	765,000.000	756,551.63	682,533.00	-74,018.63
FXPF20010302 037735CV7	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	260,000.000	266,263.40	253,398.60	-12,864.80
FXPF20010302 037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	685,000.000	713,886.45	637,036.30	-76,850.15
FXPF20010302 040555CU6	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	155,000.000	159,614.35	141,243.75	-18,370.60
FXPF20010302 046353AT5	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	765,000.000	755,347.20	753,043.05	-2,304.15
FXPF20010302 046353AU2	ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	975,000.000	942,387.05	925,460.25	-16,926.80
FXPF20010302 05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,595,000.000	1,613,406.91	1,305,459.65	-307,947.26
FXPF20010302 05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	345,000.000	283,675.95	274,637.25	-9,038.70
FXPF20010302 06051GFC8	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	670,000.000	777,278.62	693,362.90	-83,915.72
FXPF20010302 06051GHG7	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	480,000.000	462,696.00	466,579.20	3,883.20
FXPF20010302 06738EAJ4	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	1,220,000.000	1,331,705.49	1,118,557.00	-213,148.49
FXPF20010302 06738EBD6	BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18	425,000.000	413,715.10	409,776.50	-3,938.60
FXPF20010302 067901AH1	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	165,000.000	182,139.76	164,993.40	-17,146.36
FXPF20010302 06849AAB5	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	225,000.000	291,064.50	256,540.50	-34,524.00
FXPF20010302 06849RAK8	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	310,000.000	342,547.15	325,605.40	-16,941.75



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FXPF20010302 06849UAD7	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	670,000.000	811,555.50	714,548.30	-97,007.20
FXPF20010302 07177MAN3	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	151,000.000	175,979.93	153,056.62	-22,923.31
FXPF20010302 07274NBH5	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	1,155,000.000	1,221,562.65	951,269.55	-270,293.10
FXPF20010302 0778FPAA7	BELL CANADA INC 4.464% 04/01/2048 DD 03/29/18	785,000.000	777,605.80	758,828.10	-18,777.70
FXPF20010302 097023BY0	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	935,000.000	891,978.74	879,554.50	-12,424.24
FXPF20010302 099724AH9	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	760,000.000	782,746.80	697,102.40	-85,644.40
FXPF20010302 10922NAF0	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	710,000.000	710,685.34	528,701.50	-181,983.84
FXPF20010302 111021AE1	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	540,000.000	763,905.60	730,333.80	-33,571.80
FXPF20010302 11134LAH2	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	530,000.000	495,311.03	475,468.30	-19,842.73
FXPF20010302 118230AM3	BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	160,000.000	172,334.40	146,619.20	-25,715.20
FXPF20010302 12189LBD2	BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	180,000.000	178,639.82	175,294.80	-3,345.02
FXPF20010302 125509BW8	CIGNA HOLDING CO 3.875% 10/15/2047 DD 09/14/17	1,025,000.000	1,026,230.00	855,844.25	-170,385.75
FXPF20010302 126408GW7	CSX CORP 4.750% 05/30/2042 DD 11/01/11	135,000.000	134,559.90	134,496.45	-63.45
FXPF20010302 126408HL0	CSX CORP 4.650% 03/01/2068 DD 02/20/18	255,000.000	246,183.62	230,410.35	-15,773.27
FXPF20010302 126408HN6	CSX CORP 4.750% 11/15/2048 DD 11/15/18	675,000.000	674,018.89	682,323.75	8,304.86
FXPF20010302 126650CD0	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	395,000.000	429,855.70	399,088.25	-30,767.45
FXPF20010302 126650CM0	CVS HEALTH CORP 4.875% 07/20/2035 DD 07/20/15	100,000.000	96,861.00	96,645.00	-216.00
FXPF20010302 126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	515,000.000	531,658.63	501,306.15	-30,352.48
FXPF20010302 126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	1,265,000.000	1,245,854.74	1,212,198.90	-33,655.84
FXPF20010302 136375CK6	CANADIAN NATIONAL RAILWAY CO 3.200% 08/02/2046 DD 08/02/16	150,000.000	130,414.50	128,644.50	-1,770.00
FXPF20010302 136385AG6	CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	980,000.000	1,148,854.00	1,041,710.60	-107,143.40
FXPF20010302 136385AL5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	270,000.000	316,566.90	293,660.10	-22,906.80
FXPF20010302 136385AP6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	260,000.000	322,072.40	303,950.40	-18,122.00
FXPF20010302 13645RAF1	CANADIAN PACIFIC RR CO 5.950% 05/15/2037 DD 05/08/07	440,000.000	510,464.80	511,645.20	1,180.40
FXPF20010302 13645RAU8	CANADIAN PACIFIC RR CO 4.800% 08/01/2045 DD 08/03/15	175,000.000	180,258.75	182,890.75	2,632.00
FXPF20010302 14149YBD9	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	600,000.000	644,910.00	541,104.00	-103,806.00
FXPF20010302 151020AM6	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	1,145,000.000	1,168,733.41	1,005,813.80	-162,919.61
FXPF20010302 151020AU8	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	280,000.000	301,150.77	258,910.40	-42,240.37
FXPF20010302 151020AW4	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	790,000.000	818,703.62	665,266.90	-153,436.72
FXPF20010302 151020BB9	CELGENE CORP 3.900% 02/20/2028 DD 02/20/18	320,000.000	301,852.80	300,153.60	-1,699.20
FXPF20010302 161175BC7	CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	180,000.000	196,659.00	183,052.80	-13,606.20
FXPF20010302 161175BM5	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	390,000.000	385,941.85	363,097.80	-22,844.05
FXPF20010302 17248RAJ5	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	3,410,000.000	4,337,179.00	3,737,223.60	-599,955.40
FXPF20010302 172967CC3	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	130,000.000	158,648.10	142,645.10	-16,003.00
FXPF20010302 172967FX4	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	120,000.000	140,758.03	135,624.00	-5,134.03
FXPF20010302 172967HA2	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	285,000.000	345,094.22	336,208.80	-8,885.42



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FXPF20010302 172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	215,000.000	235,512.96	214,266.85	-21,246.11
FXPF20010302 172967JU6	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	960,000.000	956,503.55	935,068.80	-21,434.75
FXPF20010302 172967LP4	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,335,000.000	1,342,590.29	1,261,147.80	-81,442.49
FXPF20010302 172967LS8	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	305,000.000	295,674.60	284,439.95	-11,234.65
FXPF20010302 172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	420,000.000	410,926.44	375,173.40	-35,753.04
FXPF20010302 172967MD0	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	3,725,000.000	3,742,753.14	3,640,517.00	-102,236.14
FXPF20010302 20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	235,000.000	263,412.82	257,625.80	-5,787.02
FXPF20010302 20030NCN9	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	945,000.000	955,630.50	960,734.25	5,103.75
FXPF20010302 20605PAL5	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	105,000.000	105,199.22	100,467.15	-4,732.07
FXPF20010302 20825CAQ7	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	480,000.000	622,609.50	594,043.20	-28,566.30
FXPF20010302 209111FT5	CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	425,000.000	423,363.75	441,311.50	17,947.75
FXPF20010302 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	675,000.000	738,080.22	616,086.00	-121,994.22
FXPF20010302 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	355,000.000	355,042.70	356,231.85	1,189.15
FXPF20010302 212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	205,000.000	199,073.45	181,439.35	-17,634.10
FXPF20010302 25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	705,000.000	942,274.80	919,517.40	-22,757.40
FXPF20010302 25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	403,000.000	632,931.65	572,715.39	-60,216.26
FXPF20010302 25179MAL7	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	420,000.000	447,441.20	398,244.00	-49,197.20
FXPF20010302 25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	455,000.000	453,297.09	393,515.85	-59,781.24
FXPF20010302 25179MAU7	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	200,000.000	214,817.44	176,180.00	-38,637.44
FXPF20010302 25272KAR4	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	785,000.000	933,284.00	849,990.15	-83,293.85
FXPF20010302 257375AF2	DOMINION ENERGY GAS HOLDINGS L 4.800% 11/01/2043 DD 05/01/14	335,000.000	375,337.35	336,946.35	-38,391.00
FXPF20010302 257559AK0	DOMTAR CORP 6.750% 02/15/2044 DD 11/26/13	50,000.000	57,816.00	50,693.00	-7,123.00
FXPF20010302 260543CG6	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,390,000.000	1,410,227.70	1,219,794.50	-190,433.20
FXPF20010302 26138EAJ8	KEURIG DR PEPPER INC 7.450% 05/01/2038 DD 11/01/08	92,000.000	133,346.64	109,887.56	-23,459.08
FXPF20010302 26138EAT6	KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15	110,000.000	118,198.30	95,799.00	-22,399.30
FXPF20010302 26138EAY5	KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	510,000.000	535,897.80	450,151.50	-85,746.30
FXPF20010302 26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	870,000.000	869,309.40	866,241.60	-3,067.80
FXPF20010302 277432AL4	EASTMAN CHEMICAL CO 4.800% 09/01/2042 DD 06/05/12	370,000.000	365,493.40	340,966.10	-24,527.30
FXPF20010302 277432AP5	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	190,000.000	173,511.80	169,882.80	-3,629.00
FXPF20010302 278865BA7	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	70,000.000	71,554.70	65,590.00	-5,964.70
FXPF20010302 283695BK9	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,060,000.000	1,392,352.40	1,279,653.20	-112,699.20
FXPF20010302 28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	595,000.000	576,007.60	517,858.25	-58,149.35
FXPF20010302 292480AJ9	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	285,000.000	279,912.75	234,241.50	-45,671.25
FXPF20010302 29250RAT3	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	320,000.000	344,615.60	331,283.20	-13,332.40
FXPF20010302 29273RAJ8	ENERGY TRANSFER OPERATING LP 7.500% 07/01/2038 DD 03/28/08	165,000.000	191,568.30	184,179.60	-7,388.70
FXPF20010302 29273RAP4	ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11	230,000.000	246,433.50	219,774.20	-26,659.30



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FXPF20010302 29273RAR0	ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12	440,000.000	498,220.80	439,133.20	-59,087.60
FXPF20010302 29273RAT6	ENERGY TRANSFER OPERATING LP 5.150% 02/01/2043 DD 01/22/13	335,000.000	317,231.60	290,304.30	-26,927.30
FXPF20010302 29273RAZ2	ENERGY TRANSFER OPERATING LP 5.950% 10/01/2043 DD 09/19/13	445,000.000	474,535.06	423,101.55	-51,433.51
FXPF20010302 29273RBJ7	ENERGY TRANSFER OPERATING LP 6.125% 12/15/2045 DD 06/23/15	135,000.000	146,599.20	132,030.00	-14,569.20
FXPF20010302 29278NAD5	ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18	265,000.000	262,885.30	257,943.05	-4,942.25
FXPF20010302 293791AP4	ENTERPRISE PRODUCTS OPERATING 6.650% 10/15/2034 DD 10/04/04	160,000.000	190,785.60	191,481.60	696.00
FXPF20010302 29379VAG8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	235,000.000	295,625.30	265,164.60	-30,460.70
FXPF20010302 29379VAM5	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	365,000.000	511,197.10	462,071.75	-49,125.35
FXPF20010302 29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	220,000.000	234,051.40	233,994.20	-57.20
FXPF20010302 29379VAW3	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	855,000.000	938,892.60	823,262.40	-115,630.20
FXPF20010302 29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	295,000.000	312,602.30	286,040.85	-26,561.45
FXPF20010302 29379VB1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	385,000.000	380,124.10	372,903.30	-7,220.80
FXPF20010302 29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	135,000.000	134,817.75	119,661.30	-15,156.45
FXPF20010302 29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	840,000.000	829,200.49	816,018.00	-13,182.49
FXPF20010302 30161NAV3	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	525,000.000	570,528.00	493,820.25	-76,707.75
FXPF20010302 313309AP1	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	1,063,000.000	1,592,501.56	1,246,867.11	-345,634.45
FXPF20010302 31428XAT3	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	240,000.000	238,944.00	199,276.80	-39,667.20
FXPF20010302 31428XAU0	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	515,000.000	526,118.85	446,262.95	-79,855.90
FXPF20010302 31428XAW6	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	420,000.000	468,139.55	413,473.20	-54,666.35
FXPF20010302 31428XBQ8	FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	285,000.000	247,177.75	238,730.25	-8,447.50
FXPF20010302 345370CA6	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	815,000.000	1,023,745.15	840,281.30	-183,463.85
FXPF20010302 36164QNA2	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	3,016,000.000	3,092,507.05	2,526,111.12	-566,395.93
FXPF20010302 369604BF9	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	935,000.000	721,475.75	730,552.90	9,077.15
FXPF20010302 37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	955,000.000	1,024,994.21	895,159.70	-129,834.51
FXPF20010302 37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	695,000.000	846,781.05	676,582.50	-170,198.55
FXPF20010302 37045VAL4	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	350,000.000	389,476.50	338,835.00	-50,641.50
FXPF20010302 37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	1,175,000.000	1,174,579.65	1,003,873.00	-170,706.65
FXPF20010302 37045VAT7	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	1,265,000.000	1,196,951.68	1,140,663.15	-56,288.53
FXPF20010302 38141GFD1	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,505,000.000	1,909,788.47	1,699,566.40	-210,222.07
FXPF20010302 404280BT5	HSBC HOLDINGS PLC VAR RT 06/19/2029 DD 06/19/18	1,020,000.000	1,023,119.41	1,011,064.80	-12,054.61
FXPF20010302 404530AB3	HACKENSACK MERIDIAN HEALTH INC 4.211% 07/01/2048 DD 04/25/18	135,000.000	135,000.00	134,512.65	-487.35
FXPF20010302 413875AW5	HARRIS CORP 4.400% 06/15/2028 DD 06/04/18	880,000.000	877,464.80	876,013.60	-1,451.20
FXPF20010302 416515AP9	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	435,000.000	535,755.61	501,211.35	-34,544.26
FXPF20010302 416515BA1	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	155,000.000	183,513.80	182,813.20	-700.60
FXPF20010302 416515BB9	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	125,000.000	120,207.50	116,123.75	-4,083.75
FXPF20010302 42307TAH1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,385,000.000	1,874,819.10	1,586,614.45	-288,204.65



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	1,380,000.000	1,524,982.80	1,264,921.80	-260,061.00
FXPF20010302 437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	1,140,000.000	1,138,692.81	1,176,924.60	38,231.79
FXPF20010302 454889AQ9	INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	140,000.000	141,803.20	141,033.20	-770.00
FXPF20010302 458140AV2	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	375,000.000	375,288.75	364,387.50	-10,901.25
FXPF20010302 458140AY6	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	355,000.000	356,829.70	340,739.65	-16,090.05
FXPF20010302 458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	865,000.000	838,496.63	800,920.80	-37,575.83
FXPF20010302 459506AL5	INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	830,000.000	825,788.30	826,713.20	924.90
FXPF20010302 460146CF8	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	335,000.000	471,914.50	394,874.55	-77,039.95
FXPF20010302 460146CH4	INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	160,000.000	200,267.20	168,547.20	-31,720.00
FXPF20010302 460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	320,000.000	350,291.20	286,915.20	-63,376.00
FXPF20010302 460146CS0	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	280,000.000	292,331.20	239,559.60	-52,771.60
FXPF20010302 46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	2,260,000.000	2,306,112.53	2,101,980.80	-204,131.73
FXPF20010302 46647PAL0	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	700,000.000	696,452.34	619,612.00	-76,840.34
FXPF20010302 478160CM4	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	715,000.000	685,232.20	654,096.30	-31,135.90
FXPF20010302 478375AN8	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	660,000.000	615,615.70	613,423.80	-2,191.90
FXPF20010302 48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	295,000.000	287,391.20	291,362.65	3,971.45
FXPF20010302 49446RAQ2	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	450,000.000	427,295.31	388,350.00	-38,945.31
FXPF20010302 49446RAT6	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	310,000.000	318,459.90	280,918.90	-37,541.00
FXPF20010302 494550AV8	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	285,000.000	314,622.75	307,030.50	-7,592.25
FXPF20010302 494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	445,000.000	516,033.55	496,330.75	-19,702.80
FXPF20010302 494550BF2	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	445,000.000	495,607.05	480,328.55	-15,278.50
FXPF20010302 494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	215,000.000	249,907.40	228,181.65	-21,725.75
FXPF20010302 494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	190,000.000	185,221.50	183,099.20	-2,122.30
FXPF20010302 494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	135,000.000	132,995.25	129,046.50	-3,948.75
FXPF20010302 49456BAG6	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	1,170,000.000	1,238,963.96	1,146,787.20	-92,176.76
FXPF20010302 50076QAE6	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	435,000.000	466,763.70	389,007.45	-77,756.25
FXPF20010302 50076QAN6	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	515,000.000	610,918.90	547,197.80	-63,721.10
FXPF20010302 50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	615,000.000	618,226.70	561,974.70	-56,252.00
FXPF20010302 501044CN9	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	148,000.000	163,534.08	150,376.88	-13,157.20
FXPF20010302 501044DK4	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	465,000.000	429,563.55	426,623.55	-2,940.00
FXPF20010302 53079EAZ7	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	110,000.000	146,782.90	130,450.10	-16,332.80
FXPF20010302 53944YAE3	LLOYDS BANKING GROUP PLC 4.344% 01/09/2048 DD 01/09/18	290,000.000	227,397.10	228,841.90	1,444.80
FXPF20010302 539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	85,000.000	102,764.15	101,818.10	-946.05
FXPF20010302 539830AW9	LOCKHEED MARTIN CORP 5.720% 06/01/2040 DD 06/01/11	116,000.000	146,727.24	135,446.24	-11,281.00
FXPF20010302 539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	195,000.000	208,310.70	207,396.15	-914.55
FXPF20010302 539830BB4	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	675,000.000	668,454.15	644,078.25	-24,375.90



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 539830BC2	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	185,000.000	171,341.45	172,264.60	923.15
FXPF20010302 539830BD0	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	755,000.000	764,497.66	687,918.25	-76,579.41
FXPF20010302 539830BL2	LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	140,000.000	147,988.40	145,884.20	-2,104.20
FXPF20010302 539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	805,000.000	794,395.26	751,395.05	-43,000.21
FXPF20010302 548661AK3	LOWE'S COS INC 6.500% 03/15/2029 DD 02/23/99	19,000.000	24,526.53	21,837.08	-2,689.45
FXPF20010302 55336VAL4	MPLX LP 5.200% 03/01/2047 DD 02/10/17	130,000.000	129,480.00	119,665.00	-9,815.00
FXPF20010302 55616XAJ6	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	590,000.000	440,116.05	437,337.50	-2,778.55
FXPF20010302 565122AE8	KEURIG DR PEPPER INC 144A 4.985% 05/25/2038 DD 05/25/18	965,000.000	964,749.36	938,964.30	-25,785.06
FXPF20010302 565849AB2	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	635,000.000	772,617.20	695,718.70	-76,898.50
FXPF20010302 565849AE6	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	225,000.000	278,196.78	252,180.00	-26,016.78
FXPF20010302 56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	585,000.000	733,209.75	631,062.90	-102,146.85
FXPF20010302 56585AAJ1	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	264,000.000	267,368.64	239,772.72	-27,595.92
FXPF20010302 56585AAM4	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	330,000.000	380,117.10	325,809.00	-54,308.10
FXPF20010302 570535AS3	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	245,000.000	251,639.50	212,701.65	-38,937.85
FXPF20010302 58013MEF7	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	300,000.000	379,441.43	358,308.00	-21,133.43
FXPF20010302 58013MEK6	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	543,000.000	626,106.15	556,205.76	-69,900.39
FXPF20010302 58013MEN0	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	425,000.000	414,889.25	367,391.25	-47,498.00
FXPF20010302 58013MEZ3	MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	290,000.000	291,554.40	291,278.90	-275.50
FXPF20010302 58013MFH2	MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	155,000.000	151,042.17	147,448.40	-3,593.77
FXPF20010302 59022CAJ2	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	535,000.000	622,745.95	587,986.40	-34,759.55
FXPF20010302 59023VAA8	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	205,000.000	281,102.15	265,122.40	-15,979.75
FXPF20010302 59151KAJ7	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	310,000.000	322,130.30	278,088.60	-44,041.70
FXPF20010302 59156RAV0	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	305,000.000	476,257.50	445,300.00	-30,957.50
FXPF20010302 594918BK9	MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15	520,000.000	536,764.80	539,063.20	2,298.40
FXPF20010302 59562VAP2	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	560,000.000	733,667.20	654,970.40	-78,696.80
FXPF20010302 60871RAH3	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	265,000.000	221,534.70	220,162.00	-1,372.70
FXPF20010302 61237WAE6	MONTEFIORE OBLIGATED GROUP 5.246% 11/01/2048 DD 08/01/18	235,000.000	235,000.00	227,519.95	-7,480.05
FXPF20010302 615369AQ8	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	430,000.000	422,810.40	440,066.30	17,255.90
FXPF20010302 61980AAD5	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	505,000.000	634,209.30	527,220.00	-106,989.30
FXPF20010302 644188BF0	NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	670,000.000	684,987.90	617,244.20	-67,743.70
FXPF20010302 651639AE6	NEWMONT GOLDCORP CORP 5.875% 04/01/2035 DD 03/22/05	235,000.000	284,763.60	252,930.50	-31,833.10
FXPF20010302 651639AM8	NEWMONT GOLDCORP CORP 6.250% 10/01/2039 DD 09/18/09	585,000.000	748,062.90	640,592.55	-107,470.35
FXPF20010302 651639AP1	NEWMONT GOLDCORP CORP 4.875% 03/15/2042 DD 03/08/12	85,000.000	83,056.05	80,374.30	-2,681.75
FXPF20010302 65473QAX1	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	305,000.000	363,194.00	337,955.25	-25,238.75
FXPF20010302 65473QBB8	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	175,000.000	193,114.25	179,684.75	-13,429.50
FXPF20010302 65473QBC6	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	110,000.000	111,031.80	106,497.60	-4,534.20



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FXP ALL MANAGER ACCOUNTS

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FXPF20010302 65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	475,000.000	448,978.25	441,887.75	-7,090.50
FXPF20010302 65473QBG7	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	290,000.000	297,076.00	257,873.80	-39,202.20
FXPF20010302 65504AAE5	NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11	210,000.000	236,023.20	204,981.00	-31,042.20
FXPF20010302 65504AAG0	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	355,000.000	372,673.65	315,108.65	-57,565.00
FXPF20010302 65504AAJ4	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	545,000.000	550,325.06	469,446.65	-80,878.41
FXPF20010302 655664AR1	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	1,361,000.000	1,312,099.27	1,173,141.17	-138,958.10
FXPF20010302 666807BN1	NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	960,000.000	940,193.88	895,680.00	-44,513.88
FXPF20010302 670346AP0	NUCOR CORP 3.950% 05/01/2028 DD 04/26/18	215,000.000	214,681.80	212,639.30	-2,042.50
FXPF20010302 670346AQ8	NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	825,000.000	815,736.89	796,950.00	-18,786.89
FXPF20010302 67077MAQ1	NUTRIEN LTD 6.125% 01/15/2041 DD 01/15/18	175,000.000	203,693.58	191,640.75	-12,052.83
FXPF20010302 677050AM8	OGLETHORPE POWER CORP 144A 5.050% 10/01/2048 DD 10/30/18	580,000.000	575,951.60	583,932.40	7,980.80
FXPF20010302 678858BT7	OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18	305,000.000	304,423.55	307,751.10	3,327.55
FXPF20010302 68233JBF0	ONCOR ELECTRIC DELIVERY C 144A 4.100% 11/15/2048 DD 08/10/18	150,000.000	149,853.00	149,800.50	-52.50
FXPF20010302 682680AV5	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	495,000.000	492,752.70	473,566.50	-19,186.20
FXPF20010302 68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	975,000.000	983,842.77	911,781.00	-72,061.77
FXPF20010302 69352PAH6	PPL CAPITAL FUNDING INC 4.700% 06/01/2043 DD 05/24/13	175,000.000	185,346.00	171,403.75	-13,942.25
FXPF20010302 69352PAJ2	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	315,000.000	364,990.50	321,088.95	-43,901.55
FXPF20010302 694308GJ0	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	633,000.000	789,927.03	586,639.08	-203,287.95
FXPF20010302 713448DP0	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	715,000.000	693,642.95	634,576.80	-59,066.15
FXPF20010302 714295AA0	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	887,000.000	885,200.18	733,761.88	-151,438.30
FXPF20010302 71644EAG7	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	1,115,000.000	1,386,776.60	1,250,472.50	-136,304.10
FXPF20010302 71644EAJ1	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	250,000.000	303,340.00	290,832.50	-12,507.50
FXPF20010302 71654QAZ5	PETROLEOS MEXICANOS 6.500% 06/02/2041 DD 06/02/11	590,000.000	550,762.92	488,520.00	-62,242.92
FXPF20010302 71654QBX9	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	1,710,000.000	1,530,781.92	1,294,281.90	-236,500.02
FXPF20010302 71654QCL4	*PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18	3,040,000.000	2,635,402.54	2,432,000.00	-203,402.54
FXPF20010302 71654QCP5	*PETROLEOS MEXICANOS 6.500% 01/23/2029 DD 10/23/18	570,000.000	531,055.00	531,525.00	470.00
FXPF20010302 717081EJ8	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	1,095,000.000	1,094,032.15	1,097,332.35	3,300.20
FXPF20010302 717081EK5	PFIZER INC 4.200% 09/15/2048 DD 09/07/18	510,000.000	509,833.22	517,456.20	7,622.98
FXPF20010302 718546AL8	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	310,000.000	298,409.05	302,504.20	4,095.15
FXPF20010302 718549AE8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	150,000.000	140,281.50	137,511.00	-2,770.50
FXPF20010302 718549AF5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/2028 DD 10/13/17	244,000.000	244,112.24	225,348.64	-18,763.60
FXPF20010302 72650RAR3	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	250,000.000	285,460.00	263,422.50	-22,037.50
FXPF20010302 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	160,000.000	135,001.60	126,339.20	-8,662.40
FXPF20010302 74251VAJ1	PRINCIPAL FINANCIAL GROUP INC 4.350% 05/15/2043 DD 11/16/12	135,000.000	125,423.10	125,236.80	-186.30
FXPF20010302 743315AS2	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	355,000.000	383,396.45	345,446.95	-37,949.50
FXPF20010302 743315AT0	PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	190,000.000	188,428.70	187,968.90	-459.80



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FXPF20010302 74432QBD6	PRUDENTIAL FINANCIAL INC 6.625% 12/01/2037 DD 12/03/07	185,000.000	231,494.20	223,504.05	-7,990.15
FXPF20010302 744448CN9	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	290,000.000	304,105.60	273,296.00	-30,809.60
FXPF20010302 749685AU7	RPM INTERNATIONAL INC 5.250% 06/01/2045 DD 05/29/15	265,000.000	305,258.80	260,373.10	-44,885.70
FXPF20010302 761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	140,000.000	160,028.40	136,445.40	-23,583.00
FXPF20010302 761713BA3	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	865,000.000	969,444.98	844,611.95	-124,833.03
FXPF20010302 761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	530,000.000	575,776.54	492,385.90	-83,390.64
FXPF20010302 774341AL5	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	565,000.000	553,555.15	519,766.10	-33,789.05
FXPF20010302 78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	405,000.000	405,275.33	393,408.90	-11,866.43
FXPF20010302 816851BG3	SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18	715,000.000	709,987.85	653,295.50	-56,692.35
FXPF20010302 816851BH1	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	150,000.000	136,555.50	128,242.50	-8,313.00
FXPF20010302 822582BY7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	340,000.000	313,882.60	314,710.80	828.20
FXPF20010302 842434CS9	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	410,000.000	409,815.50	419,417.70	9,602.20
FXPF20010302 842587CW5	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	975,000.000	1,027,455.00	920,253.75	-107,201.25
FXPF20010302 84265VAA3	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	320,000.000	385,450.00	373,600.00	-11,850.00
FXPF20010302 84265VAG0	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	685,000.000	758,929.29	651,037.70	-107,891.59
FXPF20010302 84265VAJ4	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	1,850,000.000	2,131,110.15	1,890,071.00	-241,039.15
FXPF20010302 843646AJ9	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	355,000.000	401,370.10	351,631.05	-49,739.05
FXPF20010302 845437BN1	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	550,000.000	564,278.00	495,198.00	-69,080.00
FXPF20010302 845437BQ4	SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	195,000.000	179,070.45	173,138.55	-5,931.90
FXPF20010302 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06	380,000.000	438,953.20	448,776.20	9,823.00
FXPF20010302 845743BS1	SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	115,000.000	114,085.75	115,975.20	1,889.45
FXPF20010302 855244AM1	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	305,000.000	259,559.70	252,567.45	-6,992.25
FXPF20010302 867229AC0	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	255,000.000	316,449.90	311,416.20	-5,033.70
FXPF20010302 867229AD8	SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	210,000.000	258,882.74	233,744.70	-25,138.04
FXPF20010302 867229AE6	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	560,000.000	718,462.15	644,963.20	-73,498.95
FXPF20010302 86722TAB8	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	200,000.000	254,932.00	242,840.00	-12,092.00
FXPF20010302 86765BAM1	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,075,000.000	1,011,284.75	899,495.50	-111,789.25
FXPF20010302 86765BAP4	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	285,000.000	269,581.50	251,660.70	-17,920.80
FXPF20010302 86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	910,000.000	904,276.10	805,477.40	-98,798.70
FXPF20010302 87938WAU7	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,730,000.000	1,932,897.82	1,583,642.00	-349,255.82
FXPF20010302 87938WAV5	TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18	150,000.000	143,416.50	135,688.50	-7,728.00
FXPF20010302 87938WAW3	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	810,000.000	797,288.24	714,922.20	-82,366.04
FXPF20010302 87971MBH5	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	230,000.000	226,775.40	227,989.80	1,214.40
FXPF20010302 882508BD5	TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	230,000.000	231,621.50	229,500.90	-2,120.60
FXPF20010302 887317AL9	WARNER MEDIA LLC 6.250% 03/29/2041 DD 04/01/11	855,000.000	986,148.45	923,032.35	-63,116.10
FXPF20010302 887317AP0	WARNER MEDIA LLC 4.900% 06/15/2042 DD 06/13/12	750,000.000	781,260.00	683,347.50	-97,912.50



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FXPF20010302 887317AS4	WARNER MEDIA LLC 5.350% 12/15/2043 DD 12/16/13	165,000.000	163,361.55	159,040.20	-4,321.35
FXPF20010302 887317AU9	WARNER MEDIA LLC 4.650% 06/01/2044 DD 05/28/14	240,000.000	217,836.00	210,045.60	-7,790.40
FXPF20010302 88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	785,000.000	923,214.95	805,598.40	-117,616.55
FXPF20010302 88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	410,000.000	491,950.80	416,613.30	-75,337.50
FXPF20010302 88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	1,765,000.000	1,915,007.35	1,685,680.90	-229,326.45
FXPF20010302 88732JBB3	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,045,000.000	1,081,401.58	952,287.60	-129,113.98
FXPF20010302 89346DAE7	TRANSALTA CORP 6.500% 03/15/2040 DD 03/12/10	275,000.000	272,937.50	251,383.00	-21,554.50
FXPF20010302 893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	360,000.000	376,686.00	331,419.60	-45,266.40
FXPF20010302 893574AM5	TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	115,000.000	110,849.65	107,527.30	-3,322.35
FXPF20010302 90131HBF1	21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	195,000.000	235,302.60	237,084.90	1,782.30
FXPF20010302 90131HBG9	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	600,000.000	768,042.00	748,530.00	-19,512.00
FXPF20010302 90131HBK0	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	710,000.000	929,844.40	870,878.90	-58,965.50
FXPF20010302 90131HBL8	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/15/07	930,000.000	1,279,131.30	1,224,549.60	-54,581.70
FXPF20010302 90131HBM6	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	46,000.000	62,792.76	61,129.40	-1,663.36
FXPF20010302 90131HBN4	21ST CENTURY FOX AMERICA INC 7.850% 03/01/2039 DD 02/13/09	435,000.000	664,784.40	622,045.65	-42,738.75
FXPF20010302 90131HBQ7	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	365,000.000	484,552.10	453,267.95	-31,284.15
FXPF20010302 907818EQ7	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	1,470,000.000	1,480,453.50	1,313,783.10	-166,670.40
FXPF20010302 907818ER5	UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	260,000.000	226,959.20	220,958.40	-6,000.80
FXPF20010302 907818EV6	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	1,415,000.000	1,427,508.52	1,387,676.35	-39,832.17
FXPF20010302 907818EX2	UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18	775,000.000	789,939.31	771,202.50	-18,736.81
FXPF20010302 913017BP3	UNITED TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	170,000.000	222,125.40	194,772.40	-27,353.00
FXPF20010302 913017CJ6	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	260,000.000	219,429.60	219,294.40	-135.20
FXPF20010302 913017CP2	UNITED TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	275,000.000	245,041.50	242,360.25	-2,681.25
FXPF20010302 913017CX5	UNITED TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18	500,000.000	485,552.33	482,845.00	-2,707.33
FXPF20010302 913017CY3	UNITED TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	575,000.000	567,386.65	569,652.50	2,265.85
FXPF20010302 91324PAX0	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	250,000.000	348,960.00	319,220.00	-29,740.00
FXPF20010302 91324PBE1	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	644,000.000	914,808.44	832,949.60	-81,858.84
FXPF20010302 91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	155,000.000	155,119.35	153,649.95	-1,469.40
FXPF20010302 91324PDQ2	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	1,085,000.000	1,093,029.25	1,116,823.05	23,793.80
FXPF20010302 91911TAH6	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	392,000.000	461,001.20	448,252.00	-12,749.20
FXPF20010302 91911TAP8	VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	280,000.000	304,892.00	302,400.00	-2,492.00
FXPF20010302 91913YAL4	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	450,000.000	523,204.65	493,038.00	-30,166.65
FXPF20010302 91913YAV2	VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18	1,175,000.000	1,174,046.00	1,164,025.50	-10,020.50
FXPF20010302 92343VBE3	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	550,000.000	555,026.57	533,252.50	-21,774.07
FXPF20010302 92343VCK8	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	1,310,000.000	1,278,194.77	1,287,428.70	9,233.93
FXPF20010302 92343VCM4	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	1,125,000.000	1,129,094.53	1,087,065.00	-42,029.53



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FXPF20010302 92343VCQ5	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	475,000.000	484,044.00	457,800.25	-26,243.75
FXPF20010302 92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	420,000.000	401,993.00	392,225.40	-9,767.60
FXPF20010302 92343VCZ5	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	1,060,000.000	1,008,800.44	973,398.00	-35,402.44
FXPF20010302 92343VDR2	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	3,140,000.000	3,253,600.45	3,074,970.60	-178,629.85
FXPF20010302 92343VDS0	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	290,000.000	284,863.76	288,956.00	4,092.24
FXPF20010302 92343VER1	VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	1,155,000.000	1,153,892.02	1,159,747.05	5,855.03
FXPF20010302 925524AX8	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	190,000.000	215,585.40	203,900.40	-11,685.00
FXPF20010302 92553PAP7	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	485,000.000	393,892.10	382,936.60	-10,955.50
FXPF20010302 92553PAU6	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	870,000.000	894,138.25	853,313.40	-40,824.85
FXPF20010302 92857WBL3	VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18	775,000.000	766,168.76	726,182.75	-39,986.01
FXPF20010302 92857WBM1	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	1,245,000.000	1,244,895.00	1,168,855.80	-76,039.20
FXPF20010302 94973VBB2	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	410,000.000	407,619.06	398,278.10	-9,340.96
FXPF20010302 94973VBF3	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	220,000.000	226,564.80	223,240.60	-3,324.20
FXPF20010302 94973VBK2	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	170,000.000	165,760.20	163,487.30	-2,272.90
FXPF20010302 94973VBL0	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	110,000.000	103,858.70	105,164.40	1,305.70
FXPF20010302 94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	1,425,000.000	1,555,637.50	1,389,489.00	-166,148.50
FXPF20010302 95040QAF1	WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18	730,000.000	726,926.70	722,751.10	-4,175.60
FXPF20010302 960413AS1	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	995,000.000	1,095,239.15	908,514.60	-186,724.55
FXPF20010302 961548AV6	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	140,000.000	196,820.40	177,742.60	-19,077.80
FXPF20010302 96949LAC9	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	260,000.000	253,741.80	240,219.20	-13,522.60
FXPF20010302 96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	470,000.000	536,048.95	472,152.60	-63,896.35
FXPF20010302 96950FAN4	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	895,000.000	1,004,521.15	853,051.35	-151,469.80
FXPF20010302 98978VAP8	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	655,000.000	650,382.25	641,854.15	-8,528.10
FXPF20010602 00165HAF0	LEARFIELD COMMUNICATIONS 12/17 INCREMENTAL COV-LITE TL	359,633.780	358,734.70	348,844.77	-9,889.93
FXPF20010602 00216EAB5	TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17	705,053.280	697,970.22	660,987.45	-36,982.77
FXPF20010602 00241YAM6	AUDIO VISUAL SERVICES 2/18 TL 0.000% 02/21/2025 DD 02/14/18	385,144.420	374,552.95	363,961.48	-10,591.47
FXPF20010602 00437MAB0	HAMILTON SUNDSTRAND/ACCUDYNE 0.000% 08/18/2024 DD 07/20/17	1,124,641.350	1,131,850.32	1,064,473.04	-67,377.28
FXPF20010602 00485GAE8	ACOSTA 4/15 TLB1	376,146.210	328,321.97	226,541.58	-101,780.39
FXPF20010602 00766WAT0	AECOM 2/18 COV-LITE TLB 0.000% 03/13/2025 DD 02/23/18	217,988.160	217,988.16	207,498.57	-10,489.59
FXPF20010602 00769EAS9	ADVANTAGE SALES 7/14 TL	1,222,192.549	1,189,731.11	1,073,488.38	-116,242.73
FXPF20010602 00774CAB3	AECOM 5.125% 03/15/2027 DD 02/21/17	250,000.000	248,125.00	213,750.00	-34,375.00
FXPF20010602 01310TAU3	ALBERTSON'S 5/17 B6 TL	598,481.010	585,015.19	567,060.76	-17,954.43
FXPF20010602 01310TAV1	ALBERTSON'S 10/18 B7 COV-LITE TL	885,356.090	871,051.24	837,768.20	-33,283.04
FXPF20010602 01627GAL9	ALION SCIENCE & TECHNOLOGY 8/15 TL	712,381.462	711,490.99	709,268.36	-2,222.63
FXPF20010602 01881UAE5	ALLIANT INSURANCE 4/18 0.000% 05/09/2025 DD 04/23/18	2,553,571.237	2,561,936.61	2,408,170.89	-153,765.72
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 02154CAD5	ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15	286,000.000	289,217.50	274,560.00	-14,657.50
FXPF20010602 02154VAA9	ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14	337,000.000	317,955.00	306,670.00	-11,285.00
FXPF20010602 02376CBB0	AMR 5/18 TL	1,375,000.000	1,363,644.54	1,283,906.25	-79,738.29
FXPF20010602 02406MAP2	AMERICAN AXLE 3/17 COV-LITE TLB	266,178.270	254,675.22	251,205.74	-3,469.48
FXPF20010602 02474RAF0	ABC SUPPLY 3/18 COV-LITE TLB	1,309,168.780	1,313,829.42	1,242,780.83	-71,048.59
FXPF20010602 03280FAH4	ANCESTRY.COM 2/17 TL	1,191,475.250	1,196,312.64	1,136,369.52	-59,943.12
FXPF20010602 03765VAH3	PROTECTION ONE 12/16 COV-LITE TL	1,893,097.590	1,905,724.54	1,800,335.81	-105,388.73
FXPF20010602 03835EAC8	APPLOVIN 8/18 COV-LITE TLB	784,752.380	780,828.62	769,057.33	-11,771.29
FXPF20010602 03836CAH0	ASCENSUS 12/17 COV-LITE TL	1,305,002.786	1,308,108.59	1,269,115.21	-38,993.38
FXPF20010602 04044PAF1	ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18	846,603.630	847,661.90	810,622.98	-37,038.92
FXPF20010602 04349TAF5	ASCENA RETAIL 7/15 COV-LITE TLB	715,923.740	613,420.39	664,019.27	50,598.88
FXPF20010602 04349VAB9	*ASCEND PERFORMANCE TL 4/12 TLB 0.000% 08/12/2022 DD 03/27/12	1,987,334.899	1,997,271.57	1,957,524.88	-39,746.69
FXPF20010602 04649VAT7	ASURION 7/17 TLB4	1,432,206.160	1,438,694.05	1,372,869.86	-65,824.19
FXPF20010602 04649VAV2	ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18	553,059.634	548,269.31	528,863.28	-19,406.03
FXPF20010602 05400KAE0	AVOLON TLB BORROWER 1 (US) LLC TLB3	921,426.250	916,380.70	883,804.42	-32,576.28
FXPF20010602 05549PAB7	BCP RENAISSANCE (ROVER) 9/17 TLB	317,725.280	321,379.13	308,590.68	-12,788.45
FXPF20010602 05604XAP1	BWAY 3/17 TLB	1,650,586.720	1,640,117.38	1,548,795.04	-91,322.34
FXPF20010602 06832EAB6	BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18	466,235.100	468,052.70	442,634.28	-25,418.42
FXPF20010602 11284EAB9	WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18	1,439,604.560	1,432,406.54	1,391,536.16	-40,870.38
FXPF20010602 11284EAF0	WESTINGHOUSE/BROOKFIELD WEC 0.000% 07/24/2026 DD 07/10/18	108,700.820	107,613.81	105,983.30	-1,630.51
FXPF20010602 11680JAA0	BRUIN E&P PARTNERS LLC 144A 8.875% 08/01/2023 DD 07/26/18	430,000.000	430,000.00	382,700.00	-47,300.00
FXPF20010602 12429TAD6	BWAY HOLDING CO 144A 5.500% 04/15/2024 DD 04/03/17	565,000.000	587,600.00	531,100.00	-56,500.00
FXPF20010602 12429TAE4	BWAY HOLDING CO 144A 7.250% 04/15/2025 DD 04/03/17	400,000.000	413,000.00	359,000.00	-54,000.00
FXPF20010602 124847AC8	ENTERCOM MEDIA CORP 144A 7.250% 11/01/2024 DD 10/17/16	250,000.000	263,125.00	232,500.00	-30,625.00
FXPF20010602 1248EPBT9	CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	220,000.000	216,700.00	204,908.00	-11,792.00
FXPF20010602 12512KAG6	CIRQUE DU SOLEIL 6/17 TL	385,137.050	368,776.42	357,984.89	-10,791.53
FXPF20010602 12595DAA5	APTIM CORP 144A 7.750% 06/15/2025 DD 06/30/17	578,000.000	549,618.82	439,280.00	-110,338.82
FXPF20010602 12626JAE7	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	1,906,369.910	1,908,541.45	1,825,349.19	-83,192.26
FXPF20010602 12684HAB6	CAPITAL VISION/MYEYEDR 2/18 0.000% 01/31/2025 DD 01/24/18	452,190.420	450,749.79	427,319.95	-23,429.84
FXPF20010602 12764HAB9	*CAELUS ENERGY 4/14 COV-LITE 2ND LIEN TL	1,217,706.050	1,077,669.86	1,079,703.42	2,033.56
FXPF20010602 12769LAB5	CAESARS RESORT 12/17 COV-LITE TL	1,367,777.180	1,375,954.10	1,311,110.17	-64,843.93
FXPF20010602 13322HAE6	THOMSON REUTERS 11/17 (IP&S) COV-LITE TL	1,412,958.142	1,415,454.76	1,342,310.23	-73,144.53
FXPF20010602 14987RAA6	CINCINNATI BELL INC 144A 8.000% 10/15/2025 DD 10/06/17	182,000.000	185,011.27	150,150.00	-34,861.27
FXPF20010602 15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	1,356,630.030	1,307,031.63	1,263,022.56	-44,009.07
FXPF20010602 16282FAC5	CATALINA MARKETING 4/14 COV-LITE TL	658,355.862	519,278.19	120,972.89	-398,305.30
FXPF20010602 171871AP1	CINCINNATI BELL INC 144A 7.000% 07/15/2024 DD 09/22/16	148,000.000	133,200.00	122,100.00	-11,100.00



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FXPF20010602 17273LAG2	CIRCOR 12/17 COV-LITE TL	385,141.970	375,175.58	364,602.35	-10,573.23
FXPF20010602 18143EAC3	DOOSAN BOBCAT/DOOSAN INFRACORE 0.000% 05/18/2024 DD 02/26/18	176,457.337	177,074.94	167,634.47	-9,440.47
FXPF20010602 19633FAD3	CYXTERA 3/17 COV-LITE TLB	617,778.760	619,323.21	589,978.72	-29,344.49
FXPF20010602 20341UAC3	COMMUNICATIONS SALES 4/15 COV-LITE TLB	0.001	0.00	0.00	0.00
FXPF20010602 20341UAD1	COMMUNICATIONS SALES 2/17 TLB	605,631.631	585,771.87	546,582.55	-39,189.32
FXPF20010602 20589KAD4	CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18	1,636,536.280	1,651,031.19	1,562,892.15	-88,139.04
FXPF20010602 22207EBG8	COTY 3/18 (USD) TLB 0.000% 03/28/2025 DD 03/19/18	385,146.840	366,852.37	354,816.53	-12,035.84
FXPF20010602 22834KAB7	CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18	961,108.010	958,705.24	906,642.02	-52,063.22
FXPF20010602 22860EAB8	SUBCOM 10/18 COV-LITE TL	518,355.290	507,988.18	496,973.13	-11,015.05
FXPF20010602 23338DAM8	DXP ENTERPRISES 8/17 TLB	291,788.310	292,517.81	287,411.49	-5,106.32
FXPF20010602 23370PAP3	DAE AVIATION (STANDARD AERO) 4/17 TLB	1,972,381.020	1,985,536.80	1,945,260.78	-40,276.02
FXPF20010602 24702NAX8	DELL 9/17 TLA2	1,220,948.570	1,220,264.84	1,184,063.71	-36,201.13
FXPF20010602 26929CAD8	EXCELITAS 11/17 (EUR) TL	62,140.470	75,084.66	69,970.34	-5,114.32
FXPF20010602 26929CAG1	EXCELITAS 12/18 ADD-ON TLB	320,787.000	306,351.59	306,351.59	0.00
FXPF20010602 28470YAB3	ELDORADO RESORTS 4/17 COV-LITE TLB	375,374.820	375,374.82	358,171.39	-17,203.43
FXPF20010602 29088UAF4	EMERALD EXPO 5/17 TLB	829,052.840	833,720.43	798,999.67	-34,720.76
FXPF20010602 29102EAG0	PRESS GANEY 4/18 TL	2,029,753.460	2,039,997.70	1,946,026.13	-93,971.57
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 29373UAC5	ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18	893,057.280	858,496.00	830,221.77	-28,274.23
FXPF20010602 29426NAE4	EPICOR 6/15 COV-LITE TL 0.000% 06/01/2022 DD 05/12/15	1,280,102.730	1,275,856.77	1,220,897.98	-54,958.79
FXPF20010602 29667WAB8	OLD STEELCO INC 144A 9.500% 11/15/2019 DD 11/14/14	370,000.000	111,000.00	133,200.00	22,200.00
FXPF20010602 30233FAF9	EYEMART 8/17 COV-LITE TL	345,331.860	345,476.90	334,108.57	-11,368.33
FXPF20010602 31740MAC5	REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB	400,000.000	385,000.00	380,000.00	-5,000.00
FXPF20010602 32007UBR9	FIRST DATA 10/16 (USD) TL	0.001	0.00	0.00	0.00
FXPF20010602 32007UBW8	FIRST DATA 6/17 TL	247,542.270	243,829.14	237,331.15	-6,497.99
FXPF20010602 32007UBX6	FIRST DATA 11/17 TL	1,164,731.841	1,164,941.49	1,109,989.44	-54,952.05
FXPF20010602 36172KAC5	GLOBAL HEALTHCARE EXCHANGE 6/17 COV-LITE TL	954,487.080	948,055.02	898,811.85	-49,243.17
FXPF20010602 362393AA8	GTT COMMUNICATIONS INC 144A 7.875% 12/31/2024 DD 12/22/16	144,000.000	135,547.50	124,560.00	-10,987.50
FXPF20010602 36249VAG1	GYPSUM 5/18 TLB	770,325.250	763,899.42	724,105.74	-39,793.68
FXPF20010602 36250LAP9	GTT 5/18 (USD) COV-LITE TL	1,169,092.200	1,153,856.56	1,097,976.32	-55,880.24
FXPF20010602 36250LAQ7	GTT 4/18 (EUR) COV-LITE TL	304,193.770	366,279.48	334,987.51	-31,291.97
FXPF20010602 365556AM1	GARDNER DENVER 8/17 (USD) COV-LITE TLB	649,357.540	651,156.25	625,617.03	-25,539.22
FXPF20010602 365556AN9	GARDNER DENVER 8/17 (EUR) TLB	405,810.530	507,697.34	455,899.99	-51,797.35
FXPF20010602 36740UAN2	GATES GLOBAL 11/17 (EUR) 0.000% 04/01/2024 DD 11/13/17	542,706.670	628,997.02	612,640.19	-16,356.83
FXPF20010602 37190DAF0	GENUINE FINANCIAL/HIRERIGHT 7/18 COV-LITE TL	622,441.330	619,329.12	597,543.68	-21,785.44
FXPF20010602 37427UAF7	GETTY IMAGES COV-LITE TLB 0.000% 10/18/2019 DD 10/03/12	1,895,504.370	1,845,079.98	1,838,639.24	-6,440.74



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FXPF20010602 37943VBH5	GLOBAL PAYMENTS 10/18 COV-LITE 0.000% 12/31/2021 DD 10/09/18	438,276.110	437,180.42	416,726.07	-20,454.35
FXPF20010602 38017BAN6	GO DADDY 11/17 COV-LITE TLB	1,095,959.260	1,098,232.14	1,044,449.17	-53,782.97
FXPF20010602 38723BAB7	WHEELABRATOR TECHNOLOGIES 10/14 TLB	952,613.465	961,548.98	932,370.43	-29,178.55
FXPF20010602 38723BAC5	WHEELABRATOR TECHNOLOGIES 10/14 TLC	3,647.970	4,215.12	3,570.45	-644.67
FXPF20010602 39843PAD5	GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17	808,767.300	809,996.64	774,507.92	-35,488.72
FXPF20010602 404121AH8	HCA INC 5.375% 09/01/2026 DD 08/23/18	407,000.000	411,824.52	395,807.50	-16,017.02
FXPF20010602 40416VAB1	HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	476,948.250	480,229.64	459,859.19	-20,370.45
FXPF20010602 40422KAB7	HEARTHSIDE FOOD 4/18 COV-LITE TL	936,459.150	934,118.00	896,191.41	-37,926.59
FXPF20010602 41151PAM7	HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB	989,068.230	983,920.57	930,653.86	-53,266.71
FXPF20010602 41254HAG4	HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	641,329.180	642,386.54	617,080.52	-25,306.02
FXPF20010602 421300AG9	HAYWARD INDUSTRIES 8/17 COV-LITE TLB	637,425.990	636,123.15	611,661.23	-24,461.92
FXPF20010602 42330EAB8	HELIX 2/17 TL 0.000% 06/03/2024 DD 02/23/17	300,000.000	283,258.27	280,032.00	-3,226.27
FXPF20010602 44332EAP1	HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18	2,365,722.520	2,348,091.29	2,228,960.10	-119,131.19
FXPF20010602 44988LAC1	ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17	979,882.420	979,421.53	932,358.12	-47,063.41
FXPF20010602 44988MAA3	IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18	221,000.000	218,432.31	193,375.00	-25,057.31
FXPF20010602 449934AD0	IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16	575,000.000	577,318.54	549,125.00	-28,193.54
FXPF20010602 45567YAJ4	INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17	2,372,820.352	2,376,737.23	2,245,281.26	-131,455.97
FXPF20010602 46284NAQ2	IRON MOUNTAIN 3/18 TLB	363,976.570	363,066.62	345,169.90	-17,896.72
FXPF20010602 47009YAK3	PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL	1,835,254.222	1,836,924.31	1,738,903.38	-98,020.93
FXPF20010602 47077DAC4	JANE STREET 2/18 (USD) TLB	1,149,976.020	1,154,851.73	1,116,431.22	-38,420.51
FXPF20010602 47214DAC8	WENCOR 6/14 COV-LITE TL	1,137,186.728	1,104,744.32	1,066,112.56	-38,631.76
FXPF20010602 47579SAR1	JELD-WEN 10/16 INCREMENTAL COV-LITE TL	0.001	0.00	0.00	0.00
FXPF20010602 48242YAL6	KBR 2/18 COV-LITE TLB 0.000% 03/28/2025 DD 02/23/18	1,305,363.390	1,298,836.58	1,275,992.71	-22,843.87
FXPF20010602 48667GAB3	VENIO 5/18 COV-LITE TLB	309,457.490	307,910.21	283,153.60	-24,756.61
FXPF20010602 49387TAR7	KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	1,536,007.710	1,528,373.62	1,444,814.93	-83,558.69
FXPF20010602 49865NAP5	KLOCKNER PENTAPLAST 6/17 (EUR) COV-LITE TL	58,959.000	58,745.57	57,513.57	-1,232.00
FXPF20010602 49865NAQ3	KLOCKNER PENTAPLAST 6/17 (USD) COV-LITE TL	152,767.870	136,133.57	123,741.97	-12,391.60
FXPF20010602 50105JAM9	KRONOS 4/17 TLB	1,147,736.570	1,146,027.10	1,088,433.02	-57,594.08
FXPF20010602 50106GAA0	KRONOS ACQUISITION HOLDIN 144A 9.000% 08/15/2023 DD 08/26/15	528,000.000	501,631.04	405,240.00	-96,391.04
FXPF20010602 50217UAS6	BOYD 8/18 COV-LITE TLB	985,108.880	966,692.98	925,184.71	-41,508.27
FXPF20010602 50217UAV9	BOYD 8/18 2ND LIEN COV-LITE TL	48,832.270	48,832.27	45,047.77	-3,784.50
FXPF20010602 52471BAJ5	LEGALZOOM 11/18 TL	623,221.780	616,989.57	610,757.34	-6,232.23
FXPF20010602 54948FAB4	LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18	385,144.410	362,035.75	353,370.00	-8,665.75
FXPF20010602 55280FAG6	MICRO FOCUS 4/17 (USD) COV-LITE TLB3	213,491.320	211,235.36	198,369.73	-12,865.63
FXPF20010602 55303BAC7	INTERNET BRANDS 8/17 2ND LIEN COV-LITE TL	332,513.100	332,928.74	302,586.92	-30,341.82
FXPF20010602 55303KAC7	MGM RESORT 4/16 COV-LITE TLB	1,221,478.270	1,226,353.45	1,166,951.48	-59,401.97



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FXPF20010602 554276AU9	MACDERMID 3/17 (USD) B6 COV-LITE TLB	618,743.290	621,682.32	614,102.72	-7,579.60
FXPF20010602 577081BB7	MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	130,000.000	129,400.75	115,984.70	-13,416.05
FXPF20010602 57767EAB8	MAVENIR SYSTEMS 4/18 TLB 0.000% 05/01/2025 DD 04/11/18	573,687.190	562,213.45	569,028.85	6,815.40
FXPF20010602 57777PAB1	EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18	1,046,435.270	1,043,763.55	1,007,193.95	-36,569.60
FXPF20010602 59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18	674,016.940	674,016.94	637,505.44	-36,511.50
FXPF20010602 59562TAK8	SERVICE KING 10/15 INCREMENTAL COV-LITE TL	1,257,751.620	1,257,330.16	1,188,047.03	-69,283.13
FXPF20010602 59563KAA8	MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	288,000.000	267,840.00	262,080.00	-5,760.00
FXPF20010602 59870UAG1	MILACRON 1/17 COV-LITE TLB	1,374,614.990	1,375,192.31	1,285,265.02	-89,927.29
FXPF20010602 627048AP6	MURRAY ENERGY 6/18 SUPERPRIORITY TLB3	520,310.494	458,133.39	442,263.92	-15,869.47
FXPF20010602 62704PAM5	MURRAY ENERGY CORP 144A 12.000% 04/15/2024 DD 06/29/18	345,116.000	241,520.11	186,362.64	-55,157.47
FXPF20010602 62936DAR1	NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17	596,377.810	600,726.54	556,420.50	-44,306.04
FXPF20010602 62943XAJ6	NATIONAL VETERINARY ASSOCIATES 1/18 COV-LITE TLB3	895,735.120	896,266.10	841,991.01	-54,275.09
FXPF20010602 63909DAD3	NATIONAL VISION 11/17 TL	1,117,837.999	1,118,307.49	1,081,508.26	-36,799.23
FXPF20010602 64072UAG7	CABLEVISION SYSTEMS 1/18 TLB 0.000% 01/25/2026 DD 01/10/18	387,310.430	385,373.89	370,687.07	-14,686.82
FXPF20010602 64119DAH8	NETSMART 5/18 TL	1,636,627.244	1,650,408.70	1,624,352.54	-26,056.16
FXPF20010602 644274AF9	NEW ENTERPRISE STONE & LI 144A 6.250% 03/15/2026 DD 03/12/18	250,000.000	253,587.50	227,500.00	-26,087.50
FXPF20010602 68404XAB2	ACCUVANT 1/17 COV-LITE TL	756,888.590	709,194.95	699,175.84	-10,019.11
FXPF20010602 69345TAB1	PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18	533,648.130	532,942.54	505,855.74	-27,086.80
FXPF20010602 69946EAT8	PAREXEL INTERNATIONAL 8/17 TLB	1,202,973.680	1,207,672.86	1,084,180.03	-123,492.83
FXPF20010602 71645XAC3	PETROCHOICE HOLDINGS 9/15 COV-LITE TL	965,495.593	970,323.06	941,358.20	-28,964.86
FXPF20010602 72431HAB6	PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18	1,030,567.910	1,007,236.14	937,816.80	-69,419.34
FXPF20010602 72811HAB6	PLAYCORE 9/17 COV-LITE DELAYED TL	43,205.770	43,253.44	41,621.41	-1,632.03
FXPF20010602 73744GAJ1	POST HOLDINGS 5/17 TLA	510,366.600	511,918.12	490,804.25	-21,113.87
FXPF20010602 74036YAF5	PRECYSE SOLUTIONS 4/16 COV-LITE	1,025,518.460	1,026,800.34	976,806.33	-49,994.01
FXPF20010602 74166MAA4	PRIME SECURITY SERVICES B 144A 9.250% 05/15/2023 DD 05/02/16	516,000.000	560,408.75	532,125.00	-28,283.75
FXPF20010602 74339DAB4	PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB	616,475.060	602,345.46	591,816.06	-10,529.40
FXPF20010602 74834YAH5	DELL SOFTWARE (QUEST/ONE 0.000% 05/16/2025 DD 05/04/18	704,442.930	700,920.72	679,787.43	-21,133.29
FXPF20010602 74966FAJ2	JDA SOFTWARE 10/16 TLB	1,417,307.590	1,414,507.32	1,362,457.79	-52,049.53
FXPF20010602 75008QAL0	RACKSPACE HOSTING 11/17 COV-LITE TLB	1,043,805.950	1,042,647.33	918,549.24	-124,098.09
FXPF20010602 75025KAB4	RCN CABLE 12/16 COV-LITE TL	1,006,916.360	1,000,554.11	947,598.92	-52,955.19
FXPF20010602 75026JAA8	RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17	243,000.000	236,925.00	210,195.00	-26,730.00
FXPF20010602 75026JAB6	RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18	81,000.000	81,000.00	73,507.50	-7,492.50
FXPF20010602 76100LAH5	RESEARCH NOW/SURVEY SAMPLING 12/17 COV-LITE TLB	546,144.790	520,656.23	534,539.21	13,882.98
FXPF20010602 76168JAM8	REXNORD 12/16 COV-LITE TLB	0.000	0.00	0.00	0.00
FXPF20010602 76168JAN6	REXNORD 11/17 COV-LITE TL	575,413.099	577,570.90	556,712.17	-20,858.73
FXPF20010602 78404XAH8	SBA FINANCE 4/18 TLB 0.000% 04/11/2025 DD 03/27/18	919,864.111	921,906.21	880,052.39	-41,853.82



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FXPF20010602 78466DBD5	SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18	842,575.130	840,468.69	793,225.50	-47,243.19
FXPF20010602 78466DBE3	SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18	319,600.210	318,801.20	300,881.23	-17,919.97
FXPF20010602 78466DBF0	SS&C TECHNOLOGIES 8/18 ADD-ON B5 TLB	620,358.480	618,807.58	584,303.25	-34,504.33
FXPF20010602 78466YAL2	SRS DISTRIBUTION 5/18 COV-LITE TLB	1,908,255.950	1,880,016.02	1,775,880.23	-104,135.79
FXPF20010602 78571YBB5	SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18	549,150.618	551,665.70	530,386.14	-21,279.56
FXPF20010602 78638JAB0	SAFE FLEET 2/18 COV-LITE TL 0.000% 01/23/2025 DD 01/16/18	673,321.000	645,733.42	640,496.60	-5,236.82
FXPF20010602 79471XAC5	CRGT 2/17 TL	443,978.930	446,198.80	432,879.46	-13,319.34
FXPF20010602 80874YAW0	SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17	635,000.000	600,745.00	566,737.50	-34,007.50
FXPF20010602 81271EAB7	MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17	1,441,759.500	1,426,524.47	1,339,639.67	-86,884.80
FXPF20010602 81733HAB2	SEQUA 4/17 COV-LITE TL 0.000% 11/28/2021 DD 04/04/17	590,436.360	593,760.52	561,652.59	-32,107.93
FXPF20010602 83417UAH9	SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18	2,208,809.642	2,215,436.08	2,119,772.53	-95,663.55
FXPF20010602 83547MAB3	SONICWALL 5/18 TLB	271,454.050	270,096.78	258,785.29	-11,311.49
FXPF20010602 83578BAJ2	DATATEL 1/17 COV-LITE TLB	1,367,709.590	1,368,284.03	1,314,464.66	-53,819.37
FXPF20010602 85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	278,000.000	299,257.86	285,297.50	-13,960.36
FXPF20010602 85940XAC5	STERLING INFOSYSTEMS 6/15 COV-LITE TL	597,350.465	598,843.83	585,899.26	-12,944.57
FXPF20010602 86088LAB3	VISTRA 10/15 (USD) COV-LITE TL	244,850.440	244,544.36	236,892.80	-7,651.56
FXPF20010602 86614RAL1	SUMMIT MATERIALS LLC / SU 144A 5.125% 06/01/2025 DD 06/01/17	67,000.000	60,583.75	60,970.00	386.25
FXPF20010602 87817JAE8	TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16	694,114.550	675,463.69	618,629.59	-56,834.10
FXPF20010602 87876HAC4	TECOMET (SYMMETRY MEDICAL) 11/17 COV-LITE TLB	534,771.890	539,280.75	512,044.08	-27,236.67
FXPF20010602 87951YAS0	TELESAT CANADA 2/17 TLB	1,206,385.018	1,209,774.97	1,139,430.65	-70,344.32
FXPF20010602 87978GAB5	*TEMPLAR ENERGY 11/13 RC 0.000% 09/21/2020 DD 11/25/13	128,928.580	192,156.86	128,928.58	-63,228.28
FXPF20010602 88023HAC4	TEMPO ACQUISITION 5/17 COV-LITE TLB	1,334,841.140	1,328,555.26	1,274,773.29	-53,781.97
FXPF20010602 88827AAA1	TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18	412,000.000	407,007.50	352,260.00	-54,747.50
FXPF20010602 89341VAV4	TRANSACTION NETWORK 2/13 TLB 0.000% 08/14/2022 DD 01/29/13	842,774.070	842,542.55	833,292.86	-9,249.69
FXPF20010602 89364TAZ0	TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15	288,000.000	287,158.90	275,040.00	-12,118.90
FXPF20010602 89364MBM5	TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18	371,732.280	373,282.42	350,026.83	-23,255.59
FXPF20010602 89364MBN3	TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18	1,555,197.487	1,553,525.99	1,464,078.47	-89,447.52
FXPF20010602 89364MBP8	TRANSDIGM 5/18 COV-LITE TLF	609,357.505	610,033.84	573,557.75	-36,476.09
FXPF20010602 89416FAQ0	TRAVEL LEADERS 8/18 COV-LITE TLB	458,907.750	457,760.48	454,318.67	-3,441.81
FXPF20010602 90000RAC5	TURBOCOMBUSTOR COV-LITE TLB	1,499,924.021	1,462,069.71	1,382,434.97	-79,634.74
FXPF20010602 903203BT3	UPC FINANCING 10/17 (USD) AR TL	625,000.000	624,218.75	593,281.25	-30,937.50
FXPF20010602 90350HAF6	US ANESTHESIA 6/17 COV-LITE TL	1,651,141.210	1,652,489.10	1,574,363.14	-78,125.96
FXPF20010602 90350VAJ7	UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL	0.000	0.00	0.00	0.00
FXPF20010602 90351JAD6	*UBER 3/18 TL	1,050,106.530	1,043,072.74	1,021,228.60	-21,844.14
FXPF20010602 90388HAB1	ULTRA RESOURCES (UPL) 4/17 COV-LITE TL	823,057.270	766,918.33	731,492.15	-35,426.18
FXPF20010602 91335PAE9	UNIVAR 11/17 (USD) COV-LITE TLB3	575,488.840	579,478.61	549,304.10	-30,174.51



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FXPF20010602 91911KAN2	BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	236,000.000	240,130.00	220,070.00	-20,060.00
FXPF20010602 91911KAP7	BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17	237,000.000	250,550.00	235,815.00	-14,735.00
FXPF20010602 92243BAC3	EAGLEPICHER 2/18 TLB 0.000% 02/21/2025 DD 02/13/18	390,165.810	389,812.27	368,952.49	-20,859.78
FXPF20010602 92937JAM5	CPP 4/18 COV-LITE TLB 0.000% 04/25/2025 DD 04/10/18	701,329.020	699,575.69	675,905.84	-23,669.85
FXPF20010602 94847DAB7	WEDDINGWIRE TL 0.000% 12/31/2021 DD 10/30/18	442,826.220	440,612.09	432,862.63	-7,749.46
FXPF20010602 94935RAB9	WELD NORTH EDUCATION 2/18 0.000% 02/15/2025 DD 01/22/18	337,780.000	334,402.21	326,802.15	-7,600.06
FXPF20010602 96208UAM3	WRIGHT EXPRESS 7/17 COV-LITE TLB	1,734,086.805	1,739,605.25	1,664,099.06	-75,506.19
FXPF20010602 96925HAF9	IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18	2,292,959.342	2,286,308.98	2,100,924.00	-185,384.98
FXPF20010602 97246FAF3	WILSONART INTERNATIONAL 8/17 TLB	1,238,154.020	1,244,654.32	1,181,669.43	-62,984.89
FXPF20010602 973147AD3	WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17	488,000.000	431,420.00	401,233.60	-30,186.40
FXPF20010602 97381HAR8	WINDSTREAM 9/16 B6 TLB 0.000% 03/29/2021 DD 09/13/16	1,623,690.660	1,543,996.00	1,442,178.28	-101,817.72
FXPF20010602 97381HAT4	WINDSTREAM 2/17 B7 TLB 0.000% 02/17/2024 DD 01/31/17	158,853.390	136,216.79	133,635.41	-2,581.38
FXPF20010602 97417AAB6	SUPERIOR VISION/DAVIS VISION 11/17 TLB	928,093.040	925,761.49	877,511.97	-48,249.52
FXPF20010602 97654QAE7	WIRECO WORLD GROUP 9/16 COV-LITE TLB	552,945.532	556,401.44	547,875.02	-8,526.42
FXPF20010602 98310CAC6	WYNDHAM HOTELS 5/18 COV-LITE TLB	569,797.860	569,797.86	547,005.95	-22,791.91
FXPF20010602 98379EAE6	XPO LOGISTICS 2/18 COV-LITE 0.000% 02/14/2025 DD 02/15/18	1,012,943.046	1,018,311.64	965,111.88	-53,199.76
FXPF20010602 98954UAB9	ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	300,000.000	268,500.00	262,500.00	-6,000.00
FXPF20010602 98975VAH9	ZODIAC/FLUIDRA 2/18 (EUR) TLB 0.000% 02/19/2022 DD 02/19/18	224,628.340	276,933.05	253,653.69	-23,279.36
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 99AA93251	*FIRST ADVANTAGE 6/15 COV-LITE TL	1,241,994.720	1,225,107.61	1,214,049.84	-11,057.77
FXPF20010602 99AAA0248	*HCA 8/16 B7 TLB	0.001	0.00	0.00	0.00
FXPF20010602 99AAA2400	*SYNARC-BIOCORE 10/16 COV-LITE	1,399,870.900	1,364,874.13	1,287,881.23	-76,992.90
FXPF20010602 99AAA4208	*LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB	418,473.590	425,031.40	405,919.38	-19,112.02
FXPF20010602 99AAA7631	*TECHNICOLOR 3/17 (USD) TLB	579,818.260	567,089.99	527,634.62	-39,455.37
FXPF20010602 99AAB0411	*TRADER 3/17 TL	175,688.660	175,688.66	168,221.89	-7,466.77
FXPF20010602 99AAB1336	*MCS 5/17 TL 0.000% 05/20/2024 DD 05/11/17	391,654.580	392,633.72	318,708.91	-73,924.81
FXPF20010602 99AAB2532	*ELEMENT MATERIAL 5/17 (USD) COV-LITE TLB	326,272.590	327,225.33	319,747.14	-7,478.19
FXPF20010602 99AAB8174	*NUMERICABLE / YPSO / ALTICE 0.000% 01/31/2026 DD 10/02/17	251,042.200	243,434.25	231,272.63	-12,161.62
FXPF20010602 99AAB8208	*NUMERICABLE / YPSO / ALTICE 10/17 (USD) B12 COV-LITE TLB	747,539.190	715,606.74	692,221.29	-23,385.45
FXPF20010602 99AAC3364	*LIGHTSTONE 2/18 COV-LITE TLB	593,142.720	599,095.25	560,027.56	-39,067.69
FXPF20010602 99AAC3398	*LIGHTSTONE 2/18 TLC	31,857.290	32,177.00	30,078.70	-2,098.30
FXPF20010602 99AAC5427	*K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18	261,193.900	260,540.90	248,298.76	-12,242.14
FXPF20010602 99AAC5450	*HCA 3/18 B10 TL	513,017.160	513,017.16	501,474.27	-11,542.89
FXPF20010602 99AAC5849	*HUSKY IMS 3/18 COV-LITE TLB 0.000% 03/28/2025 DD 03/12/18	1,603,106.740	1,587,089.84	1,462,161.60	-124,928.24
FXPF20010602 99AAD1417	*ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18	1,466,689.780	1,452,022.88	1,451,113.53	-909.35



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FXPF20010602 99AAD3157	*ICCN 2/15 TL	1,710,603.880	1,607,967.66	1,539,543.49	-68,424.17
FXPF20010602 99AAD3165	*SIVANTOS/WIDEX 7/18 (USD) TLB	148,854.470	148,110.20	144,482.61	-3,627.59
FXPF20010602 99AAD4502	*RB MEDIA 8/18 TL	265,816.420	263,158.25	261,164.63	-1,993.62
FXPF20010602 99AAD5962	*ENBRIDGE/GRIZZLY ACQUISITIONS 9/18 COV-LITE TLB	446,955.150	445,837.76	435,781.27	-10,056.49
FXPF20010602 99AAD6309	*DISTRIBUTED POWER 10/18 (USD) TLB	386,114.550	377,620.03	368,739.40	-8,880.63
FXPF20010602 99AAD7620	*THOR INDUSTRIES 10/18 (EUR) TLB	589,666.390	665,322.36	640,373.28	-24,949.08
FXPF20010602 99AAD7653	*THOR INDUSTRIES 10/18 (USD) TLB	589,060.650	583,170.04	553,717.01	-29,453.03
FXPF20010602 99AAD7786	*UNIFRAX 10/18 (USD) COV-LITE TL	1,025,349.100	1,020,222.35	970,236.59	-49,985.76
FXPF20010602 99AAD8016	*XO MANAGEMENT/XOJET 10/18 TLB	592,006.740	550,566.27	544,646.20	-5,920.07
FXPF20010602 99AAD8180	*EDGEWATER GENERATION 11/18 COV-LITE TL	556,394.180	555,003.19	543,179.82	-11,823.37
FXPF20010602 99AAD8313	*DUCOMMUN 11/18 TLB	697,828.330	694,339.18	680,382.62	-13,956.56
FXPF20010602 99AAD8859	*ATLANTIC AVIATION 11/18 TLB 0.000% 12/06/2025 DD 11/15/18	755,341.340	747,787.93	747,787.93	0.00
FXPF20010602 99AAD9030	*BCC ALGOMA AGGREGATOR LP 0.000% 12/01/2025 DD 12/05/18	1,066,017.640	1,066,017.64	1,066,017.64	0.00
FXPF20010602 99AAD9139	*ELO TOUCH SOLUTIONS 12/18 COV-LITE TLB	505,949.320	480,651.85	485,078.91	4,427.06
FXPF20010602 99AAD9246	*PLASKOLITE 12/18 COV-LITE TL	1,052,666.760	1,031,613.42	1,036,876.76	5,263.34
FXPF20010602 99AAD9527	*CATALINA MARKETING 12/18 NEW MONEY DIP DELAYED TL	43,712.450	42,838.20	43,712.45	874.25
FXPF20010602 C2969TAC2	DENTALCORP 5/18 COV-LITE TL	465,482.860	464,319.15	450,936.52	-13,382.63
FXPF20010602 C2969TAD0	DENTALCORP 6/18 COV-LITE DELAYED TL	96,694.590	96,694.59	93,672.88	-3,021.71
FXPF20010602 C3328TAD4	ESSAR STEEL 11/14 TL	1,734,881.610	1,596,091.08	1,370,556.47	-225,534.61
FXPF20010602 C6901LAE7	BURGER KING 2/17 COV-LITE TLB3	1,335,078.570	1,334,357.61	1,269,432.76	-64,924.85
FXPF20010602 C9413PAZ6	*VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18	602,253.270	599,242.01	573,983.50	-25,258.51
FXPF20010602 C9413PBB8	*VALEANT 11/18 INCREMENTAL TL	740,933.720	733,524.38	701,575.32	-31,949.06
FXPF20010602 D6000EAB8	MESSER INDUSTRIES 10/18 (USD) 0.000% 10/01/2025 DD 09/17/18	570,689.030	569,262.31	540,254.18	-29,008.13
FXPF20010602 D8545JAE9	*UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17	1,121,117.280	1,115,789.77	1,080,757.06	-35,032.71
FXPF20010602 E7000HAC6	*ESMALGLASS-ITACA 9/17 COV-LITE TLB	580,841.960	704,859.05	655,410.74	-49,448.31
FXPF20010602 EA9250062	*DISTRIBUTED POWER 10/18 (EUR) TLB	605,845.070	696,486.27	679,586.07	-16,900.20
FXPF20010602 ED9251692	*ORION CABLE 5/18 TLA2	1,358,472.640	1,628,334.01	1,417,537.33	-210,796.68
FXPF20010602 ED9258788	*JACK WOLFSKIN 7/17 HOLDCO TLA 0.000%	478,118.380	228,565.55	728,746.21	500,180.66
FXPF20010602 ED9258796	*JACK WOLFSKIN 7/17 RESTATED PIK TLB	233,018.700	475,675.05	275,032.53	-200,642.52
FXPF20010602 ED9259109	*AIRBUS (DEFENCE ELECTRONICS/ HENSOLD) 2/18 TLB3	473,275.430	587,169.16	530,745.34	-56,423.82
FXPF20010602 EDBFXPBT6	*TELE COLUMBUS AG 144A 3.875% 05/02/2025	557,000.000	668,950.96	575,289.67	-93,661.29
FXPF20010602 EE9020004	*HOTELBEDS 6/16 COV-LITE TLB	1,428,854.850	1,707,174.38	1,608,208.47	-98,965.91
FXPF20010602 EE9115028	*HOTELBEDS 5/17 TL	292,488.420	359,617.93	330,178.66	-29,439.27
FXPF20010602 EF8994313	*OGF 3/17 COV-LITE TLB	793,291.020	956,651.39	897,782.12	-58,869.27
FXPF20010602 EF9101934	*VERALLIA 5/17 TLB	214,953.270	264,641.68	239,027.85	-25,613.83
FXPF20010602 EF9102007	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) B12 COV-LITE TLB	356,154.920	417,858.75	382,421.11	-35,437.64



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FXPF20010602 EF9251630	*EXCLUSIVE GROUP 6/18 TL	871,806.040	1,016,803.95	989,130.53	-27,673.42
FXPF20010602 EF9258874	*WEBHELP 1/17 (EUR) COV-LITE TLB2	1,012,251.760	1,168,663.38	1,143,593.74	-25,069.64
FXPF20010602 EF9259286	*VERALLIA 5/18 INCREMENTAL COV-LITE TLB	884,679.430	1,022,197.31	986,614.71	-35,582.60
FXPF20010602 EF9523392	*CEVA SANTE ANIMALE 3/14 (EUR) SENIOR COV-LITE TLB	576,290.000	652,408.21	648,904.12	-3,504.09
FXPF20010602 EF9595150	*VEDICI/VITALIA 7/15 TLB	744,767.320	898,367.86	848,452.01	-49,915.85
FXPF20010602 EF9899974	*PAREX GROUP 3/17 COV-LITE TLB	979,550.560	1,177,349.98	1,109,504.90	-67,845.08
FXPF20010602 EL9011387	*ION TRADING TECHNOLOGIES 5/18 TL	1,317,533.330	1,505,683.75	1,450,411.12	-55,272.63
FXPF20010602 EL9020982	*EIRCOM 3/17 TL	505,910.700	606,361.55	570,830.86	-35,530.69
FXPF20010602 EL9021675	*XELLA 2/17 COV-LITE TLB 0.000%	401,753.370	483,028.47	449,045.74	-33,982.73
FXPF20010602 EL9118562	*NUMERICABLE / YPSO / ALTICE 10/17 (EUR) TL	408.280	478.42	450.39	-28.03
FXPF20010602 EL9250159	*SIVANTOS/WIDEX 7/18 (EUR) TLB	762,564.560	892,619.95	869,180.24	-23,439.71
FXPF20010602 EL9250779	*FAMAR 12/18 PIK TLA	1,279,567.260	-1,777,273.75	263,237.13	2,040,510.88
FXPF20010602 ELBGGG596	GARFUNKELUX HOLDCO 3 SA 144A VAR RT 09/01/2023	342,000.000	403,891.73	320,467.70	-83,424.03
FXPF20010602 EN9250429	*AMMERAAL BELTECH 9/18 TL	410,213.060	481,918.30	464,541.13	-17,377.17
FXPF20010602 EN9259065	*KETER 9/18 ADD-ON TLB4	246,650.990	264,618.16	223,452.57	-41,165.59
FXPF20010602 EN9266383	*GAMMA INFRASTRUCTURE/CAIW 1/18 COV-LITE TLB	514,131.820	636,049.57	580,383.17	-55,666.40
FXPF20010602 ENBD41RD2	MAXEDA DIY HOLDING BV REGS 6.125% 07/15/2022	380,000.000	392,412.51	398,620.93	6,208.42
FXPF20010602 F9062PAB0	TECHNICOLOR 12/16 (EUR) COV-LITE TLB	720,394.960	811,361.09	779,255.32	-32,105.77
FXPF20010602 G2300HAB4	CLARION EVENTS 2/18 0.000% 10/31/2024 DD 02/05/18	1,041,242.040	1,020,459.21	1,010,004.78	-10,454.43
FXPF20010602 G9368PAY0	*VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17	968,223.900	967,623.60	914,855.40	-52,768.20
FXPF20010602 L4424CAB6	*GOL LUXCO 8/15 (FIXED 6.5%) 0.000% 08/20/2020 DD 08/07/15	778,791.850	796,314.67	796,314.67	0.00
FXPF20010602 L5137LAF2	*INTELSAT JACKSON 11/17 TLB3	279,562.390	278,863.48	270,076.84	-8,786.64
FXPF20010602 L5137LAH8	INTELSAT JACKSON 12/17 B5 FIXE TLB	1,267,422.560	1,280,389.04	1,245,242.67	-35,146.37
FXPF20010602 N1603LAD9	LUMILEDS 1/18 COV-LITE TLB	385,126.350	339,296.31	321,580.50	-17,715.81
FXPF20010602 N8232NAB3	*AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18	755,851.060	752,071.80	721,837.76	-30,234.04
FXPF20010602 N9833RAE9	VODAFONEZIGGO 1/17 (USD) TLE	308,891.630	298,370.00	290,358.13	-8,011.87
FXPF20010602 N9833RAF6	*VODAFONEZIGGO 1/17 (EUR) TLF	1,156,531.230	1,381,818.88	1,293,663.77	-88,155.11
FXPF20010602 NABG13DM7	SCIENTIFIC GAMES INTERNAT 144A 3.375% 02/15/2026	350,000.000	436,012.50	370,554.93	-65,457.57
FXPF20010602 SS4848627	*VERISURE HOLDING 5/17 B1-E TL	2,158,213.100	2,572,637.82	2,400,153.20	-172,484.62
TOTAL CORPORATE DEBT INSTRUMENTS			433,589,335.79	406,820,175.56	-26,769,160.23

CORPORATE STOCK - PREFERRED

FXPF11010802 ED5756033	BAYERISCHE MOTOREN WERKE AG	17,245.000	1,545,629.89	1,224,215.91	-321,413.98
FXPF11010802 FK6346936	LG HOUSEHOLD & HEALTH CARE LTD	5,160.000	3,364,325.69	3,033,662.08	-330,663.61
FXPF11010802 FK6773816	SAMSUNG ELECTRONICS CO LTD	60,700.000	2,370,052.03	1,727,213.74	-642,838.29
FXPF11010902 EDBZ1DNL8	SCHAEFFLER AG	59,400.000	683,505.35	506,421.39	-177,083.96



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FXP ALL MANAGER ACCOUNTS

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FXPF11010902 LB2458779	ITAUSA - INVESTIMENTOS ITAU SA	406,200.000	1,162,595.35	1,266,050.70	103,455.35
TOTAL CORPORATE STOCK - PREFERRED			9,126,108.31	7,757,563.82	-1,368,544.49
CORPORATE STOCK - COMMON					
FXPF11010302 00846U101	AGILENT TECHNOLOGIES INC	87,153.000	5,836,636.41	5,879,341.38	42,704.97
FXPF11010302 02079K107	ALPHABET INC-CL C	5,066.000	5,301,062.40	5,246,400.26	-54,662.14
FXPF11010302 02079K305	ALPHABET INC-CL A	8,730.000	9,196,182.00	9,122,500.80	-73,681.20
FXPF11010302 03027X100	AMERICAN TOWER CORP	53,700.000	7,661,379.00	8,494,803.00	833,424.00
FXPF11010302 032654105	ANALOG DEVICES INC	128,450.000	11,435,903.50	11,024,863.50	-411,040.00
FXPF11010302 04247X102	ARMSTRONG WORLD INDUSTRIES INC	32,919.000	1,992,214.19	1,916,214.99	-75,999.20
FXPF11010302 056752108	BAIDU INC ADR	21,000.000	4,918,410.00	3,330,600.00	-1,587,810.00
FXPF11010302 075887109	BECTON DICKINSON AND CO	25,800.000	5,522,748.00	5,813,256.00	290,508.00
FXPF11010302 11135F101	BROADCOM INC	22,478.000	5,743,950.60	5,715,705.84	-28,244.76
FXPF11010302 12504L109	CBRE GROUP INC	174,245.000	7,595,121.56	6,976,769.80	-618,351.76
FXPF11010302 12572Q105	CME GROUP INC	47,600.000	6,951,980.00	8,954,512.00	2,002,532.00
FXPF11010302 225310101	CREDIT ACCEPTANCE CORP	7,542.000	2,439,686.16	2,879,233.92	439,547.76
FXPF11010302 278865100	ECOLAB INC	57,400.000	7,701,932.00	8,457,890.00	755,958.00
FXPF11010302 294429105	EQUIFAX INC	59,412.000	7,287,056.25	5,533,039.56	-1,754,016.69
FXPF11010302 30303M102	FACEBOOK INC	26,535.000	4,665,271.24	3,478,473.15	-1,186,798.09
FXPF11010302 311900104	FASTENAL CO	79,505.000	4,029,554.70	4,157,316.45	127,761.75
FXPF11010302 31620M106	FIDELITY NATIONAL INFORMATION	105,000.000	9,879,450.00	10,767,750.00	888,300.00
FXPF11010302 458140100	INTEL CORP	102,710.000	5,375,104.79	4,820,180.30	-554,924.49
FXPF11010302 45841N107	INTERACTIVE BROKERS GROUP INC	64,590.000	3,867,386.35	3,529,843.50	-337,542.85
FXPF11010302 45866F104	INTERCONTINENTAL EXCHANGE INC	115,000.000	8,114,400.00	8,662,950.00	548,550.00
FXPF11010302 615369105	MOODY'S CORP	15,432.000	2,279,115.47	2,161,097.28	-118,018.19
FXPF11010302 74164M108	PRIMERICA INC	23,278.000	2,353,057.47	2,274,493.38	-78,564.09
FXPF11010302 78409V104	S&P GLOBAL INC	70,998.000	12,027,061.20	12,065,400.12	38,338.92
FXPF11010302 78467J100	SS&C TECHNOLOGIES HOLDINGS INC	87,441.000	4,090,326.14	3,944,463.51	-145,862.63
FXPF11010302 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	97,784.000	3,989,332.69	3,609,207.44	-380,125.25
FXPF11010302 88034P109	TENCENT MUSIC ENTERTAINMENT GR ADR	39.780	525.49	525.89	0.40
FXPF11010302 883556102	THERMO FISHER SCIENTIFIC INC	25,150.000	5,886,513.78	5,628,318.50	-258,195.28
FXPF11010302 896288107	TRINET GROUP INC	104,245.000	4,707,178.03	4,373,077.75	-334,100.28
FXPF11010302 92343E102	VERISIGN INC	38,337.000	4,854,865.93	5,684,993.73	830,127.80
FXPF11010302 92826C839	VISA INC	66,900.000	7,627,938.00	8,826,786.00	1,198,848.00
FXPF11010302 98978V103	ZOETIS INC	93,027.000	6,701,665.08	7,957,529.58	1,255,864.50
FXPF11010302 AABW0BGZ7	CARSALES.COM LTD	226,922.000	2,565,799.08	1,757,283.97	-808,515.11



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FXPF11010302	EEB8CLHY5 PROSEGUR CIA DE SEGURIDAD SA	522,747.000	4,111,530.61	2,642,490.94	-1,469,039.67
FXPF11010302	EEBX90C09 CELLNEX TELECOM SA	204,500.000	5,242,782.86	5,234,203.78	-8,579.08
FXPF11010302	EEBY3DX0 GRIFOLS SA	141,400.000	4,147,196.96	3,701,588.29	-445,608.67
FXPF11010302	EFB058TZ0 SAFRAN SA	80,368.000	8,290,821.39	9,683,380.39	1,392,559.00
FXPF11010302	EN5671511 WOLTERS KLUWER NV	123,817.000	6,458,843.74	7,312,028.91	853,185.17
FXPF11010302	ENB1W8P10 AALBERTS NV	87,700.000	4,464,624.23	2,912,386.11	-1,552,238.12
FXPF11010302	ES7050416 DORMAKABA HOLDING AG	2,532.000	2,251,789.21	1,523,104.08	-728,685.13
FXPF11010302	ESBF2DSG4 SIKA AG	18,600.000	2,462,185.74	2,350,943.40	-111,242.34
FXPF11010302	EXB0744B8 BUNZL PLC	76,545.000	2,148,468.63	2,309,483.90	161,015.27
FXPF11010302	EXB0SWJX9 LONDON STOCK EXCHANGE GROUP PL	45,664.000	2,333,313.95	2,362,364.57	29,050.62
FXPF11010302	EXB1VZ0M0 HARGREAVES LANSDOWN PLC	268,369.000	6,541,911.69	6,319,785.08	-222,126.61
FXPF11010302	EXBGDT3G1 RIGHTMOVE PLC	346,990.000	2,112,258.25	1,910,227.15	-202,031.10
FXPF11010302	EXBKX5CN7 JUST EAT PLC	334,515.000	3,534,143.45	2,499,992.77	-1,034,150.68
FXPF11010302	EXBMJ6DW6 INFORMA PLC	627,092.000	6,784,138.17	5,033,182.86	-1,750,955.31
FXPF11010302	EXBVVFW2 AUTO TRADER GROUP PLC	1,169,599.000	5,581,913.56	6,774,706.65	1,192,793.09
FXPF11010302	EZ4519573 KERRY GROUP PLC	59,616.000	6,693,374.48	5,894,977.63	-798,396.85
FXPF11010302	FHBMV2K9 TENCENT HOLDINGS LTD HK/00700	132,600.000	6,886,725.59	5,317,989.37	-1,568,736.22
FXPF11010302	FL6709099 BANK RAKYAT INDONESIA PERSERO	29,300,000.000	7,860,892.31	7,457,437.76	-403,454.55
FXPF11010302	G0408V102 AON PLC	32,335.000	4,410,052.37	4,700,215.60	290,163.23
FXPF11010302	G8060N102 SENSATA TECHNOLOGIES HOLDING P	111,683.000	5,708,118.13	5,007,865.72	-700,252.41
FXPF11010302	G96629103 WILLIS TOWERS WATSON PLC	60,794.000	9,161,047.86	9,232,176.84	71,128.98
FXPF11010302	N20146101 CIMPRESS NV	29,282.000	3,510,326.16	3,028,344.44	-481,981.72
FXPF11010302	NAB3P7N24 SBERBANK OF RUSSIA PJSC ADR	379,040.000	6,140,487.98	4,154,278.40	-1,986,209.58
FXPF11010602	00507V109 ACTIVISION BLIZZARD INC	68,323.000	4,697,172.08	3,181,802.11	-1,515,369.97
FXPF11010602	007903107 ADVANCED MICRO DEVICES INC	57,215.000	1,418,947.87	1,056,188.90	-362,758.97
FXPF11010602	00846U101 AGILENT TECHNOLOGIES INC	50,711.000	3,324,407.59	3,420,964.06	96,556.47
FXPF11010602	02079K305 ALPHABET INC-CL A	5,403.000	5,691,520.20	5,645,918.88	-45,601.32
FXPF11010602	023135106 AMAZON.COM INC	1,167.000	1,667,431.20	1,752,798.99	85,367.79
FXPF11010602	036752103 ANTHEM INC	25,233.000	5,733,588.10	6,626,942.79	893,354.69
FXPF11010602	060505104 BANK OF AMERICA CORP	300,131.000	8,910,826.07	7,395,227.84	-1,515,598.23
FXPF11010602	09857L108 BOOKING HOLDINGS INC	1,737.000	3,062,557.46	2,991,843.54	-70,713.92
FXPF11010602	101137107 BOSTON SCIENTIFIC CORP	205,606.000	5,096,972.74	7,266,116.04	2,169,143.30
FXPF11010602	225447101 CREE INC	45,727.000	1,792,204.54	1,955,972.43	163,767.89
FXPF11010602	34959J108 FORTIVE CORP	41,417.000	3,110,133.12	2,802,274.22	-307,858.90
FXPF11010602	40415F101 HDFC BANK LTD ADR	51,312.000	5,211,296.04	5,315,410.08	104,114.04
FXPF11010602	413875105 HARRIS CORP	19,859.000	2,865,767.03	2,674,014.35	-191,752.68



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FXP ALL MANAGER ACCOUNTS

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FXPF11010602 548661107	LOWE'S COS INC	45,852.000	4,424,253.42	4,234,890.72	-189,362.70
FXPF11010602 723787107	PIONEER NATURAL RESOURCES CO	40,091.000	6,948,078.23	5,272,768.32	-1,675,309.91
FXPF11010602 743315103	PROGRESSIVE CORP/THE	84,868.000	5,148,414.14	5,120,086.44	-28,327.70
FXPF11010602 88034P109	TENCENT MUSIC ENTERTAINMENT GR ADR	37.890	500.53	500.91	0.38
FXPF11010602 886547108	TIFFANY & CO	12,469.000	1,267,513.26	1,003,879.19	-263,634.07
FXPF11010602 922475108	VEEVA SYSTEMS INC	25,637.000	2,353,100.21	2,289,896.84	-63,203.37
FXPF11010602 92826C839	VISA INC	86,960.000	9,915,179.20	11,473,502.40	1,558,323.20
FXPF11010602 981558109	WORLDPAY INC	57,565.000	5,368,472.57	4,399,692.95	-968,779.62
FXPF11010602 AAB61JC64	TREASURY WINE ESTATES LTD	376,217.000	4,696,359.71	3,919,880.17	-776,479.54
FXPF11010602 EBBF44467	UMICORE SA	52,398.000	2,942,505.21	2,088,071.25	-854,433.96
FXPF11010602 ED4031974	ADIDAS AG	16,350.000	3,469,235.44	3,409,147.66	-60,087.78
FXPF11010602 EEB3MSM24	AMADEUS IT GROUP SA	62,425.000	4,542,313.29	4,341,611.68	-200,701.61
FXPF11010602 EF4834778	VIVENDI SA	191,512.000	5,225,729.38	4,658,765.34	-566,964.04
FXPF11010602 ENBZ57394	ING GROEP NV	36,858.000	679,663.80	396,483.04	-283,180.76
FXPF11010602 ES7147899	TEMENOS AG	40,260.000	5,062,743.90	4,815,027.39	-247,716.51
FXPF11010602 ES7333374	LONZA GROUP AG	21,043.000	6,001,474.37	5,436,855.45	-564,618.92
FXPF11010602 EX0989528	ASTRAZENECA PLC	91,673.000	6,682,799.55	6,857,005.46	174,205.91
FXPF11010602 EX3174300	BURBERRY GROUP PLC	105,038.000	2,627,122.85	2,321,689.37	-305,433.48
FXPF11010602 EXB0SWJX9	LONDON STOCK EXCHANGE GROUP PL	81,201.000	4,827,747.03	4,200,822.65	-626,924.38
FXPF11010602 EXBRJ9BJ0	FEVERTREE DRINKS PLC	130,609.000	4,022,408.27	3,657,896.26	-364,512.01
FXPF11010602 FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	1,393,000.000	8,521,480.76	7,401,482.90	-1,119,997.86
FXPF11010602 FHB5B23W5	SANDS CHINA LTD HK/01928	686,400.000	3,589,681.00	3,007,084.89	-582,596.11
FXPF11010602 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	126,300.000	6,478,034.42	5,065,324.72	-1,412,709.70
FXPF11010602 FJ6250024	DAIFUKU CO LTD	47,000.000	2,554,344.19	2,150,480.79	-403,863.40
FXPF11010602 FJ6490992	KEYENCE CORP	5,000.000	2,801,597.93	2,537,483.48	-264,114.45
FXPF11010602 FJ6639556	NINTENDO CO LTD	17,400.000	6,383,987.86	4,644,387.73	-1,739,600.13
FXPF11010602 FJ6805264	SHISEIDO CO LTD	40,300.000	1,948,280.56	2,531,537.17	583,256.61
FXPF11010602 G06242104	ATLASSIAN CORP PLC	52,546.000	3,462,569.65	4,675,543.08	1,212,973.43
FXPF11010602 G27823106	DELPHI TECHNOLOGIES PLC	10,406.000	882,740.98	640,697.42	-242,043.56
FXPF11010602 G47567105	IHS MARKIT LTD	301,471.000	13,611,415.65	14,461,563.87	850,148.22
FXPF11010602 G6095L109	APTIV PLC	62,007.000	5,303,719.87	3,817,770.99	-1,485,948.88
FXPF11010602 G68707101	PAGSEGURO DIGITAL LTD	99,177.000	2,938,627.07	1,857,585.21	-1,081,041.86
FXPF11010602 N07059210	ASML HOLDING NV	30,004.000	5,248,134.28	4,669,222.48	-578,911.80
FXPF11010602 SD4595734	GENMAB A/S	31,940.000	5,334,878.63	5,223,071.57	-111,807.06
FXPF11010602 SD5964657	VESTAS WIND SYSTEMS A/S	13,200.000	1,002,575.22	995,062.77	-7,512.45
FXPF11010702 01609W102	ALIBABA GROUP HOLDING LTD	80,412.000	13,901,576.97	11,022,072.84	-2,879,504.13



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FXP ALL MANAGER ACCOUNTS

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FXPF11010702 02079K107	ALPHABET INC-CL C	6,365.000	6,660,336.00	6,591,657.65	-68,678.35
FXPF11010702 023135106	AMAZON.COM INC	9,633.000	11,272,670.39	14,468,477.01	3,195,806.62
FXPF11010702 056752108	BAIDU INC ADR	30,437.000	7,128,649.77	4,827,308.20	-2,301,341.57
FXPF11010702 09609G100	BLUEBIRD BIO INC	20,417.000	3,636,267.70	2,025,366.40	-1,610,901.30
FXPF11010702 22943F100	CTRIIP.COM INTERNATIONAL LTD ADR	106,516.000	4,796,111.18	2,882,322.96	-1,913,788.22
FXPF11010702 252131107	DEXCOM INC	25,706.000	1,475,267.34	3,079,578.80	1,604,311.46
FXPF11010702 30303M102	FACEBOOK INC	62,350.000	10,997,383.64	8,173,461.50	-2,823,922.14
FXPF11010702 452327109	ILLUMINA INC	50,181.000	11,010,538.32	15,050,787.33	4,040,249.01
FXPF11010702 46120E602	INTUITIVE SURGICAL INC	11,247.000	4,104,480.18	5,386,413.24	1,281,933.06
FXPF11010702 462222100	IONIS PHARMACEUTICALS INC	51,024.000	2,438,800.20	2,758,357.44	319,557.24
FXPF11010702 62914V106	NIO INC ADR	183,738.000	1,150,345.21	1,170,411.06	20,065.85
FXPF11010702 64110L106	NETFLIX INC	25,742.000	4,941,434.32	6,890,103.72	1,948,669.40
FXPF11010702 64110W102	NETEASE INC ADR	12,637.000	4,355,875.35	2,974,370.69	-1,381,504.66
FXPF11010702 67066G104	NVIDIA CORP	29,539.000	5,715,796.50	3,943,456.50	-1,772,340.00
FXPF11010702 79466L302	SALESFORCE.COM INC	31,008.000	3,232,592.26	4,247,165.76	1,014,573.50
FXPF11010702 874080104	TAL EDUCATION GROUP ADR	113,297.000	4,144,263.78	3,022,763.96	-1,121,499.82
FXPF11010702 88034P109	TENCENT MUSIC ENTERTAINMENT GR ADR	99.990	1,320.87	1,321.87	1.00
FXPF11010702 88160R101	TESLA INC	34,539.000	10,753,717.65	11,494,579.20	740,861.55
FXPF11010702 904311107	UNDER ARMOUR INC	100,374.000	1,448,396.82	1,773,608.58	325,211.76
FXPF11010702 98138H101	WORKDAY INC	30,664.000	3,129,326.74	4,896,427.52	1,767,100.78
FXPF11010702 EDBR17158	ROCKET INTERNET SE	53,096.000	1,346,880.92	1,224,859.25	-122,021.67
FXPF11010702 EDBZCNB45	DELIVERY HERO SE	68,391.000	3,776,357.78	2,540,888.08	-1,235,469.70
FXPF11010702 EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	155,583.000	5,426,484.15	3,975,052.69	-1,451,431.46
FXPF11010702 EF4057800	L'OREAL SA	8,606.000	1,911,288.98	1,979,395.32	68,106.34
FXPF11010702 EF5253978	HERMES INTERNATIONAL	5,671.000	3,046,621.96	3,142,863.21	96,241.25
FXPF11010702 EF5505070	KERING SA	16,667.000	7,870,834.30	7,842,165.84	-28,668.46
FXPF11010702 ENB929F49	ASML HOLDING NV	27,584.000	4,807,784.17	4,325,018.22	-482,765.95
FXPF11010702 FHB4TX8S5	AIA GROUP LTD HK/01299	346,000.000	2,949,982.72	2,872,524.54	-77,458.18
FXPF11010702 FHBGJW372	MEITUAN DIANPING HK/03690	492,700.000	4,400,079.53	2,762,621.42	-1,637,458.11
FXPF11010702 FHBMV2K9	TENCENT HOLDINGS LTD HK/00700	333,300.000	17,115,304.96	13,367,163.33	-3,748,141.63
FXPF11010702 G06242104	ATLASSIAN CORP PLC	43,851.000	2,010,603.85	3,901,861.98	1,891,258.13
FXPF11010702 L8681T102	SPOTIFY TECHNOLOGY SA	13,981.000	2,014,945.76	1,586,843.50	-428,102.26
FXPF11010702 NABFZ1K48	SPOTIFY TECHNOLOGY SA	12,452.000	2,013,356.47	1,413,302.00	-600,054.47
FXPF11010702 SSBD97BN3	ATLAS COPCO AB	56,017.000	1,829,371.68	1,329,999.78	-499,371.90
FXPF11010802 02079K107	ALPHABET INC-CL C	9,456.000	9,894,758.40	9,792,728.16	-102,030.24
FXPF11010802 02079K305	ALPHABET INC-CL A	2,053.000	2,162,630.20	2,145,302.88	-17,327.32



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FXPF11010802 031100100	AMETEK INC	69,461.000	5,033,838.67	4,702,509.70	-331,328.97
FXPF11010802 032095101	AMPHENOL CORP	52,900.000	4,710,052.87	4,285,958.00	-424,094.87
FXPF11010802 071813109	BAXTER INTERNATIONAL INC	27,500.000	2,004,689.11	1,810,050.00	-194,639.11
FXPF11010802 075887109	BECTON DICKINSON AND CO	44,775.000	9,584,536.50	10,088,703.00	504,166.50
FXPF11010802 09247X101	BLACKROCK INC	10,322.000	5,302,514.62	4,054,688.04	-1,247,826.58
FXPF11010802 112585104	BROOKFIELD ASSET MANAGEMENT IN	112,149.000	4,882,967.46	4,300,914.15	-582,053.31
FXPF11010802 126408103	CSX CORP	79,200.000	4,356,792.00	4,920,696.00	563,904.00
FXPF11010802 136385101	CANADIAN NATURAL RESOURCES LTD	61,600.000	2,200,352.00	1,486,408.00	-713,944.00
FXPF11010802 20030N101	COMCAST CORP	73,700.000	2,878,883.59	2,509,485.00	-369,398.59
FXPF11010802 204429104	CIA CERVECERIAS UNIDAS SA ADR	48,636.000	1,223,054.16	1,222,222.68	-831.48
FXPF11010802 459506101	INTERNATIONAL FLAVORS & FRAGRA	23,117.000	3,427,191.32	3,103,919.59	-323,271.73
FXPF11010802 46625H100	JPMORGAN CHASE & CO	119,371.000	12,870,642.31	11,652,997.02	-1,217,645.29
FXPF11010802 478160104	JOHNSON & JOHNSON	51,962.000	7,258,628.36	6,705,696.10	-552,932.26
FXPF11010802 48238T109	KAR AUCTION SERVICES INC	91,216.000	4,789,114.49	4,352,827.52	-436,286.97
FXPF11010802 571748102	MARSH & MCLENNAN COS INC	47,700.000	3,882,303.00	3,804,075.00	-78,228.00
FXPF11010802 594918104	MICROSOFT CORP	23,400.000	2,499,101.71	2,376,738.00	-122,363.71
FXPF11010802 66987V109	NOVARTIS AG ADR	85,300.000	7,168,176.80	7,319,593.00	151,416.20
FXPF11010802 68389X105	ORACLE CORP	36,844.000	1,741,984.32	1,663,506.60	-78,477.72
FXPF11010802 693506107	PPG INDUSTRIES INC	32,240.000	3,766,276.80	3,295,895.20	-470,381.60
FXPF11010802 713448108	PEPSICO INC	29,005.000	3,478,279.60	3,204,472.40	-273,807.20
FXPF11010802 775109200	ROGERS COMMUNICATIONS INC	35,817.000	1,824,159.81	1,835,979.42	11,819.61
FXPF11010802 780087102	ROYAL BANK OF CANADA	63,300.000	5,011,876.79	4,337,316.00	-674,560.79
FXPF11010802 78409V104	S&P GLOBAL INC	62,745.000	10,629,003.00	10,662,885.30	33,882.30
FXPF11010802 867224107	SUNCOR ENERGY INC	60,300.000	2,214,216.00	1,686,591.00	-527,625.00
FXPF11010802 874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	75,200.000	2,981,680.00	2,775,632.00	-206,048.00
FXPF11010802 907818108	UNION PACIFIC CORP	53,100.000	7,163,915.58	7,340,013.00	176,097.42
FXPF11010802 913017109	UNITED TECHNOLOGIES CORP	25,428.000	3,243,849.96	2,707,573.44	-536,276.52
FXPF11010802 92343V104	VERIZON COMMUNICATIONS INC	98,478.000	5,212,440.54	5,536,433.16	323,992.62
FXPF11010802 92345Y106	VERISK ANALYTICS INC	19,668.000	1,888,128.00	2,144,598.72	256,470.72
FXPF11010802 92826C839	VISA INC	65,537.000	7,534,588.46	8,646,951.78	1,112,363.32
FXPF11010802 949746101	WELLS FARGO & CO	74,946.000	4,546,973.82	3,453,511.68	-1,093,462.14
FXPF11010802 AABXB0662	MYOB GROUP LTD	960,000.000	2,460,370.39	2,270,822.40	-189,547.99
FXPF11010802 ED4354335	FUCHS PETROLUB SE	53,900.000	2,634,632.66	2,156,552.48	-478,080.18
FXPF11010802 ED7021964	DEUTSCHE BOERSE AG	55,796.000	6,485,584.20	6,694,046.57	208,462.37
FXPF11010802 EFB1YXBJ6	AIR LIQUIDE SA	72,617.000	9,174,718.12	9,002,664.80	-172,053.32
FXPF11010802 EN4031451	AMSTERDAM COMMODITIES NV	68,709.000	1,988,801.52	1,369,819.45	-618,982.07



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FXPF11010802	EN5671511 WOLTERS KLUWER NV	169,600.000	8,783,698.33	10,015,749.88	1,232,051.55
FXPF11010802	ES7110384 ROCHE HOLDING AG	20,512.000	5,188,515.13	5,064,537.23	-123,977.90
FXPF11010802	ESB1TSL13 VZ HOLDING AG	4,671.000	1,584,161.62	1,255,645.16	-328,516.46
FXPF11010802	EX0182660 DIPLOMA PLC	252,162.000	4,203,325.61	3,885,957.63	-317,367.98
FXPF11010802	EX0242498 DCC PLC	53,233.000	5,375,616.73	4,057,683.30	-1,317,933.43
FXPF11010802	EX0405202 HALMA PLC	158,301.000	2,698,185.14	2,749,989.78	51,804.64
FXPF11010802	EX3163832 INTERTEK GROUP PLC	63,958.000	4,499,563.09	3,909,931.62	-589,631.47
FXPF11010802	EXB0744B8 BUNZL PLC	81,906.000	2,427,311.71	2,471,233.76	43,922.05
FXPF11010802	EXB2B0DG6 RELX PLC	139,070.000	2,977,025.89	2,863,137.56	-113,888.33
FXPF11010802	EXBYZDVK3 SOFTCAT PLC	177,119.000	1,263,135.77	1,326,403.10	63,267.33
FXPF11010802	EXBYZWX78 CRODA INTERNATIONAL PLC	126,880.000	7,593,217.34	7,570,696.14	-22,521.20
FXPF11010802	FH6073552 CHINA MOBILE LTD HK/00941	442,000.000	4,480,894.94	4,253,826.95	-227,067.99
FXPF11010802	FHB4TX8S5 AIA GROUP LTD HK/01299	570,000.000	4,750,856.65	4,732,193.61	-18,663.04
FXPF11010802	FHBWGCFG1 FUYAO GLASS INDUSTRY GROUP CO HK/03606	589,200.000	2,374,370.98	1,885,145.00	-489,225.98
FXPF11010802	FJB0FS5D1 SEVEN & I HOLDINGS CO LTD	136,500.000	5,678,762.01	5,950,685.87	271,923.86
FXPF11010802	FJB0MKZN5 TSURUHA HOLDINGS INC	26,800.000	3,644,704.92	2,301,016.27	-1,343,688.65
FXPF11010802	FJBYX8TV5 KUSURI NO AOKI HOLDINGS CO LTD	24,400.000	1,404,722.30	1,541,193.09	136,470.79
FXPF11010802	FM6175208 DBS GROUP HOLDINGS LTD	387,600.000	7,485,781.44	6,736,789.43	-748,992.01
FXPF11010802	G0408V102 AON PLC	74,272.000	9,952,448.00	10,796,177.92	843,729.92
FXPF11010802	G47567105 IHS MARKIT LTD	53,764.000	2,427,444.60	2,579,059.08	151,614.48
FXPF11010802	G5494J103 LINDE PLC	29,034.000	3,229,193.04	4,530,465.36	1,301,272.32
FXPF11010802	G96629103 WILLIS TOWERS WATSON PLC	24,122.000	3,634,944.18	3,663,166.92	28,222.74
FXPF11010802	LBB03DN13 ITAU UNIBANCO HOLDING SA	164,850.000	1,497,175.82	1,278,137.78	-219,038.04
FXPF11010802	NC2381092 TELUS CORP	70,100.000	2,412,536.05	2,322,466.69	-90,069.36
FXPF11010802	NCB15C4L4 CONSTELLATION SOFTWARE INC	6,896.000	4,194,014.08	4,412,167.64	218,153.56
FXPF11010802	SF5226037 SAMPO OYJ	57,000.000	2,814,165.00	2,502,778.32	-311,386.68
FXPF11010802	SSB3K7KL6 LOOMIS AB	59,587.000	2,507,930.41	1,922,193.82	-585,736.59
FXPF11010802	SSBYPC1T6 ASSA ABLOY AB	104,620.000	2,105,473.49	1,866,222.98	-239,250.51
FXPF11010802	SSBZ1DP20 BRAVIDA HOLDING AB	383,000.000	2,942,382.09	2,648,127.37	-294,254.72
FXPF11010902	001055102 AFLAC INC	24,200.000	1,076,658.00	1,102,552.00	25,894.00
FXPF11010902	00164V103 AMC NETWORKS INC	12,200.000	695,522.00	669,536.00	-25,986.00
FXPF11010902	00287Y109 ABBVIE INC	16,000.000	1,451,200.00	1,475,040.00	23,840.00
FXPF11010902	01973R101 ALLISON TRANSMISSION HOLDINGS	23,100.000	1,131,438.00	1,014,321.00	-117,117.00
FXPF11010902	020002101 ALLSTATE CORP/THE	9,600.000	894,432.00	793,248.00	-101,184.00
FXPF11010902	02005N100 ALLY FINANCIAL INC	28,600.000	742,456.00	648,076.00	-94,380.00
FXPF11010902	03076C106 AMERIPRISE FINANCIAL INC	10,000.000	1,302,785.19	1,043,700.00	-259,085.19



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FXPF11010902 031162100	AMGEN INC	9,600.000	1,860,960.00	1,868,832.00	7,872.00
FXPF11010902 035710409	ANNALY CAPITAL MANAGEMENT INC	88,400.000	874,276.00	868,088.00	-6,188.00
FXPF11010902 038222105	APPLIED MATERIALS INC	32,700.000	1,072,233.00	1,070,598.00	-1,635.00
FXPF11010902 060505104	BANK OF AMERICA CORP	62,800.000	1,781,008.00	1,547,392.00	-233,616.00
FXPF11010902 086516101	BEST BUY CO INC	8,800.000	622,600.00	466,048.00	-156,552.00
FXPF11010902 09062X103	BIOGEN INC	3,100.000	1,014,537.00	932,852.00	-81,685.00
FXPF11010902 099724106	BORGWARNER INC	21,900.000	829,353.00	760,806.00	-68,547.00
FXPF11010902 11120U105	BRIXMOR PROPERTY GROUP INC	50,400.000	789,264.00	740,376.00	-48,888.00
FXPF11010902 125581801	CIT GROUP INC	14,200.000	568,285.48	543,434.00	-24,851.48
FXPF11010902 14040H105	CAPITAL ONE FINANCIAL CORP	14,500.000	1,318,630.00	1,096,055.00	-222,575.00
FXPF11010902 150870103	CELANESE CORP	10,200.000	1,002,762.00	917,694.00	-85,068.00
FXPF11010902 151020104	CELGENE CORP	13,300.000	1,073,443.00	852,397.00	-221,046.00
FXPF11010902 163851108	CHEMOURS CO/THE	23,700.000	836,373.00	668,814.00	-167,559.00
FXPF11010902 17275R102	CISCO SYSTEMS INC	26,700.000	1,178,004.00	1,156,911.00	-21,093.00
FXPF11010902 172967424	CITIGROUP INC	26,400.000	1,805,232.00	1,374,384.00	-430,848.00
FXPF11010902 174610105	CITIZENS FINANCIAL GROUP INC	43,500.000	1,609,065.00	1,293,255.00	-315,810.00
FXPF11010902 219350105	CORNING INC	22,400.000	702,016.00	676,704.00	-25,312.00
FXPF11010902 231021106	CUMMINS INC	9,200.000	1,338,324.00	1,229,488.00	-108,836.00
FXPF11010902 23355L106	DXC TECHNOLOGY CO	10,300.000	884,461.00	547,651.00	-336,810.00
FXPF11010902 235825205	DANA INC	43,900.000	731,374.00	598,357.00	-133,017.00
FXPF11010902 247361702	DELTA AIR LINES INC	15,000.000	772,200.00	748,500.00	-23,700.00
FXPF11010902 253393102	DICK'S SPORTING GOODS INC	18,200.000	606,242.00	567,840.00	-38,402.00
FXPF11010902 254709108	DISCOVER FINANCIAL SERVICES	18,900.000	1,402,002.00	1,114,722.00	-287,280.00
FXPF11010902 277432100	EASTMAN CHEMICAL CO	14,500.000	1,189,725.00	1,060,095.00	-129,630.00
FXPF11010902 278642103	EBAY INC	29,000.000	910,600.00	814,030.00	-96,570.00
FXPF11010902 29364G103	ENTERGY CORP	13,300.000	1,079,960.00	1,144,731.00	64,771.00
FXPF11010902 30161N101	EXELON CORP	24,100.000	1,029,793.00	1,086,910.00	57,117.00
FXPF11010902 344849104	FOOT LOCKER INC	16,800.000	808,920.00	893,760.00	84,840.00
FXPF11010902 37045V100	GENERAL MOTORS CO	26,000.000	840,060.00	869,700.00	29,640.00
FXPF11010902 40412C101	HCA HEALTHCARE INC	11,700.000	1,549,431.00	1,456,065.00	-93,366.00
FXPF11010902 40434L105	HP INC	41,600.000	957,216.00	851,136.00	-106,080.00
FXPF11010902 42824C109	HEWLETT PACKARD ENTERPRISE CO	71,100.000	1,040,193.00	939,231.00	-100,962.00
FXPF11010902 436106108	HOLLYFRONTIER CORP	12,300.000	812,292.00	628,776.00	-183,516.00
FXPF11010902 44107P104	HOST HOTELS & RESORTS INC	47,000.000	904,280.00	783,490.00	-120,790.00
FXPF11010902 446150104	HUNTINGTON BANCSHARES INC/OH	75,700.000	1,112,790.00	902,344.00	-210,446.00
FXPF11010902 446413106	HUNTINGTON INGALLS INDUSTRIES	3,270.000	641,447.02	622,313.70	-19,133.32



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FXPF11010902 447011107	HUNTSMAN CORP	33,400.000	787,572.00	644,286.00	-143,286.00
FXPF11010902 458140100	INTEL CORP	42,200.000	1,866,506.00	1,980,446.00	113,940.00
FXPF11010902 459200101	INTERNATIONAL BUSINESS MACHINE	10,500.000	1,459,710.00	1,193,535.00	-266,175.00
FXPF11010902 460146103	INTERNATIONAL PAPER CO	17,900.000	766,478.00	722,444.00	-44,034.00
FXPF11010902 466313103	JABIL INC	33,400.000	784,900.00	827,986.00	43,086.00
FXPF11010902 478160104	JOHNSON & JOHNSON	14,100.000	1,887,144.00	1,819,605.00	-67,539.00
FXPF11010902 48203R104	JUNIPER NETWORKS INC	33,200.000	889,096.00	893,412.00	4,316.00
FXPF11010902 488360207	KEMET CORP	43,600.000	709,808.00	764,744.00	54,936.00
FXPF11010902 493267108	KEYCORP	55,600.000	861,027.16	821,768.00	-39,259.16
FXPF11010902 500255104	KOHL'S CORP	12,600.000	892,332.00	835,884.00	-56,448.00
FXPF11010902 501044101	KROGER CO/THE	59,700.000	1,596,378.00	1,641,750.00	45,372.00
FXPF11010902 512807108	LAM RESEARCH CORP	10,200.000	1,405,971.66	1,388,934.00	-17,037.66
FXPF11010902 534187109	LINCOLN NATIONAL CORP	15,200.000	972,648.00	779,912.00	-192,736.00
FXPF11010902 552848103	MGIC INVESTMENT CORP	52,400.000	633,516.00	548,104.00	-85,412.00
FXPF11010902 55616P104	MACY'S INC	24,400.000	784,216.00	726,632.00	-57,584.00
FXPF11010902 591520200	METHODE ELECTRONICS INC	19,500.000	570,960.00	454,155.00	-116,805.00
FXPF11010902 595112103	MICRON TECHNOLOGY INC	21,900.000	919,143.00	694,887.00	-224,256.00
FXPF11010902 60871R209	MOLSON COORS BREWING CO	11,100.000	661,449.00	623,376.00	-38,073.00
FXPF11010902 617446448	MORGAN STANLEY	20,100.000	874,149.00	796,965.00	-77,184.00
FXPF11010902 628852204	NCI BUILDING SYSTEMS INC	50,500.000	751,440.00	366,125.00	-385,315.00
FXPF11010902 651290108	NEWFIELD EXPLORATION CO	30,000.000	755,400.00	439,800.00	-315,600.00
FXPF11010902 68389X105	ORACLE CORP	25,400.000	1,188,212.00	1,146,810.00	-41,402.00
FXPF11010902 69343P105	LUKOIL PJSC ADR	16,700.000	1,210,967.10	1,202,917.70	-8,049.40
FXPF11010902 693718108	PACCAR INC	16,800.000	1,055,880.00	959,952.00	-95,928.00
FXPF11010902 695156109	PACKAGING CORP OF AMERICA	8,900.000	786,404.00	742,794.00	-43,610.00
FXPF11010902 70959W103	PENSKE AUTOMOTIVE GROUP INC	16,900.000	743,262.00	681,408.00	-61,854.00
FXPF11010902 717081103	PFIZER INC	55,900.000	2,393,079.00	2,440,035.00	46,956.00
FXPF11010902 718546104	PHILLIPS 66	11,800.000	1,291,628.00	1,016,570.00	-275,058.00
FXPF11010902 744320102	PRUDENTIAL FINANCIAL INC	10,400.000	1,016,080.00	848,120.00	-167,960.00
FXPF11010902 75508B104	RAYONIER ADVANCED MATERIALS IN	40,900.000	632,723.00	435,585.00	-197,138.00
FXPF11010902 7591EP100	REGIONS FINANCIAL CORP	86,600.000	1,536,284.00	1,158,708.00	-377,576.00
FXPF11010902 78440P108	SK TELECOM CO LTD ADR	47,800.000	1,243,278.00	1,281,040.00	37,762.00
FXPF11010902 83088M102	SKYWORKS SOLUTIONS INC	10,800.000	920,808.00	723,816.00	-196,992.00
FXPF11010902 848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	10,800.000	897,264.00	778,572.00	-118,692.00
FXPF11010902 867914103	SUNTRUST BANKS INC	18,600.000	1,180,356.00	938,184.00	-242,172.00
FXPF11010902 87612E106	TARGET CORP	17,500.000	1,449,000.00	1,156,575.00	-292,425.00



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FXPF11010902 880779103	TEREX CORP	25,700.000	958,610.00	708,549.00	-250,061.00
FXPF11010902 889478103	TOLL BROTHERS INC	25,100.000	786,885.00	826,543.00	39,658.00
FXPF11010902 910047109	UNITED CONTINENTAL HOLDINGS IN	11,900.000	953,428.00	996,387.00	42,959.00
FXPF11010902 911363109	UNITED RENTALS INC	6,300.000	880,992.00	645,939.00	-235,053.00
FXPF11010902 913456109	UNIVERSAL CORP/VA	9,500.000	618,450.00	514,425.00	-104,025.00
FXPF11010902 913903100	UNIVERSAL HEALTH SERVICES INC	6,900.000	833,865.00	804,264.00	-29,601.00
FXPF11010902 91529Y106	UNUM GROUP	33,000.000	1,218,030.00	969,540.00	-248,490.00
FXPF11010902 91913Y100	VALERO ENERGY CORP	11,400.000	1,218,546.00	854,658.00	-363,888.00
FXPF11010902 92343V104	VERIZON COMMUNICATIONS INC	40,000.000	2,133,200.00	2,248,800.00	115,600.00
FXPF11010902 931427108	WALGREENS BOOTS ALLIANCE INC	23,300.000	1,651,970.00	1,592,089.00	-59,881.00
FXPF11010902 96145D105	WESTROCK CO	10,300.000	428,914.00	388,928.00	-39,986.00
FXPF11010902 969904101	WILLIAMS-SONOMA INC	11,500.000	697,130.00	580,175.00	-116,955.00
FXPF11010902 984121608	XEROX CORP	23,700.000	586,338.00	468,312.00	-118,026.00
FXPF11010902 989701107	ZIONS BANCORP NA	22,200.000	1,091,796.00	904,428.00	-187,368.00
FXPF11010902 AA6123456	COCA-COLA AMATIL LTD	143,700.000	1,011,276.54	828,539.71	-182,736.83
FXPF11010902 AA6710344	QANTAS AIRWAYS LTD	189,000.000	714,745.46	770,394.24	55,648.78
FXPF11010902 EA4651454	OMV AG	15,600.000	873,006.58	682,117.61	-190,888.97
FXPF11010902 EA4943406	VOESTALPINE AG	17,400.000	732,164.16	519,150.14	-213,014.02
FXPF11010902 ED4557846	DEUTZ AG	65,600.000	511,876.80	385,826.84	-126,049.96
FXPF11010902 ED5086571	BASF SE	17,200.000	1,391,824.00	1,187,595.67	-204,228.33
FXPF11010902 ED5231482	ALLIANZ SE	5,700.000	1,201,079.38	1,141,204.36	-59,875.02
FXPF11010902 EDB170DQ5	KLOECKNER & CO SE	59,800.000	631,491.59	414,263.84	-217,227.75
FXPF11010902 EDBD6QT86	METRO AG	48,500.000	747,640.11	742,655.97	-4,984.14
FXPF11010902 EDBYTBWY7	COVESTRO AG	12,500.000	891,854.00	617,015.21	-274,838.79
FXPF11010902 EDBYY5979	SILTRONIC AG	6,900.000	736,062.19	569,494.47	-166,567.72
FXPF11010902 EE5669358	REPSOL SA	72,500.000	1,377,836.40	1,166,927.52	-210,908.88
FXPF11010902 EEBGPFVB0	REPSOL SA RTS	72,500.000	33,181.90	33,151.35	-30.55
FXPF11010902 EF5176179	ORANGE SA	61,400.000	972,404.08	993,531.10	21,127.02
FXPF11010902 EF5671732	SANOFI	24,200.000	2,109,889.58	2,093,075.64	-16,813.94
FXPF11010902 EF5997111	TELEVISION FRANCAISE 1	59,700.000	613,182.28	483,182.07	-130,000.21
FXPF11010902 EFB0Z5YZ7	ARKEMA SA	7,000.000	793,987.04	599,833.67	-194,153.37
FXPF11010902 EFB15C551	TOTAL SA	33,900.000	2,085,214.76	1,789,603.61	-295,611.15
FXPF11010902 EFB1HDJL6	NATIXIS SA	152,900.000	949,160.39	719,950.27	-229,210.12
FXPF11010902 EI5499138	A2A SPA	536,700.000	894,032.71	964,773.73	70,741.02
FXPF11010902 EIB0DJNG9	LEONARDO SPA	63,000.000	713,568.74	552,957.66	-160,611.08
FXPF11010902 EIB89YH97	UNIPOLSAI ASSICURAZIONI SPA	338,800.000	748,056.85	765,496.91	17,440.06



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FXPF11010902 ELB290CR2	CATCHER TECHNOLOGY CO LTD GDR	16,400.000	762,846.00	838,040.00	75,194.00
FXPF11010902 EM7320150	OTP BANK NYRT	27,900.000	975,857.13	1,122,449.95	146,592.82
FXPF11010902 EN5927376	AEGON NV	154,900.000	954,771.38	722,284.58	-232,486.80
FXPF11010902 ENBD0Q396	KONINKLIJKE AHOLD DELHAIZE NV	60,600.000	1,341,666.55	1,529,243.20	187,576.65
FXPF11010902 ENBD9PNF3	ASR NEDERLAND NV	17,900.000	807,003.60	707,589.27	-99,414.33
FXPF11010902 ES7110384	ROCHE HOLDING AG	12,330.000	2,924,475.76	3,044,351.80	119,876.04
FXPF11010902 ES7437803	SWISS LIFE HOLDING AG	3,200.000	1,166,016.77	1,228,971.39	62,954.62
FXPF11010902 ESB545MG7	SWISS RE AG	13,100.000	1,171,178.91	1,197,577.60	26,398.69
FXPF11010902 ETB1RMFT2	TAV HAVALIMANLARI HOLDING AS	119,600.000	544,636.94	537,760.48	-6,876.46
FXPF11010902 EX0560394	LEGAL & GENERAL GROUP PLC	327,800.000	1,064,886.13	964,392.84	-100,493.29
FXPF11010902 EX0798051	BP PLC	200,200.000	1,466,300.52	1,264,547.12	-201,753.40
FXPF11010902 EX0870611	LLOYDS BANKING GROUP PLC	1,254,500.000	959,588.25	828,423.63	-131,164.62
FXPF11010902 EX0875412	TATE & LYLE PLC	81,000.000	678,223.68	680,866.56	2,642.88
FXPF11010902 EX0925282	GLAXOSMITHKLINE PLC	98,500.000	1,888,943.13	1,870,704.44	-18,238.69
FXPF11010902 EX0969702	BABCOCK INTERNATIONAL GROUP PL	72,400.000	619,796.71	451,176.88	-168,619.83
FXPF11010902 EX3091355	BT GROUP PLC	268,900.000	841,927.78	815,423.55	-26,504.23
FXPF11010902 EXB0H2K56	PETROFAC LTD	91,500.000	730,844.41	555,869.09	-174,975.32
FXPF11010902 EXB0HZP17	GREENE KING PLC	100,000.000	655,001.38	672,460.80	17,459.42
FXPF11010902 EXB1XZS89	ANGLO AMERICAN PLC	40,200.000	860,353.16	894,851.23	34,498.07
FXPF11010902 EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR	75,300.000	578,767.83	592,674.85	13,907.02
FXPF11010902 EXBJ62K65	PETS AT HOME GROUP PLC	362,400.000	579,307.63	534,477.96	-44,829.67
FXPF11010902 FBB00PN08	QUALITY HOUSES PCL	6,087,900.000	583,427.61	489,874.02	-93,553.59
FXPF11010902 FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,332,900.000	1,142,872.02	951,664.06	-191,207.96
FXPF11010902 FH6486317	KERRY PROPERTIES LTD HK/00683	176,800.000	547,047.15	604,060.36	57,013.21
FXPF11010902 FH6559337	CHINA TELECOM CORP LTD HK/00728	2,036,200.000	1,041,826.90	1,040,290.70	-1,536.20
FXPF11010902 FHB0PR2F4	AGILE GROUP HOLDINGS LTD HK/03383	450,200.000	506,646.25	529,589.56	22,943.31
FXPF11010902 FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	694,200.000	679,376.83	642,831.14	-36,545.69
FXPF11010902 FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	300,800.000	508,155.44	453,350.53	-54,804.91
FXPF11010902 FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	365,900.000	808,613.63	744,011.70	-64,601.93
FXPF11010902 FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	3,006,600.000	1,300,487.29	1,209,652.14	-90,835.15
FXPF11010902 FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	246,100.000	590,965.32	501,670.77	-89,294.55
FXPF11010902 FJ6010709	AISIN SEIKI CO LTD	15,200.000	657,337.57	529,225.72	-128,111.85
FXPF11010902 FJ6055209	AGC INC/JAPAN	23,800.000	929,613.01	744,055.05	-185,557.96
FXPF11010902 FJ6248994	KDDI CORP	43,600.000	1,139,856.63	1,042,759.88	-97,096.75
FXPF11010902 FJ6429107	HITACHI LTD	37,600.000	1,173,901.08	1,006,013.76	-167,887.32
FXPF11010902 FJ6467800	ITOCHU CORP	86,000.000	1,675,722.69	1,463,446.20	-212,276.49



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FXPF11010902 FJ6470358	JAPAN AVIATION ELECTRONICS IND	37,600.000	597,165.66	435,922.16	-161,243.50
FXPF11010902 FJ6487329	KEIHIN CORP	34,000.000	675,669.20	571,444.20	-104,225.00
FXPF11010902 FJ6497088	JTEKT CORP	46,800.000	659,072.76	522,962.22	-136,110.54
FXPF11010902 FJ6594140	SOJITZ CORP	352,300.000	1,245,830.00	1,226,619.88	-19,210.12
FXPF11010902 FJ6599487	ULVAC INC	15,500.000	518,438.54	450,667.64	-67,770.90
FXPF11010902 FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	27,500.000	1,202,979.60	1,123,410.66	-79,568.94
FXPF11010902 FJ6642808	HITACHI HIGH-TECHNOLOGIES CORP	21,800.000	670,903.69	686,496.83	15,593.14
FXPF11010902 FJ6651189	NTN CORP	166,400.000	652,171.23	482,296.86	-169,874.37
FXPF11010902 FJ6661147	ORIX CORP	54,100.000	878,736.51	791,665.22	-87,071.29
FXPF11010902 FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD	26,700.000	894,241.34	796,996.76	-97,244.58
FXPF11010902 FJ6880507	TEIJIN LTD	35,600.000	654,825.66	570,106.18	-84,719.48
FXPF11010902 FJ6895679	TOKYO ELECTRON LTD	6,300.000	792,375.21	718,630.09	-73,745.12
FXPF11010902 FJ6985264	YAMAHA MOTOR CO LTD	37,300.000	950,898.36	733,999.00	-216,899.36
FXPF11010902 FJB8BRV41	JAPAN AIRLINES CO LTD	18,700.000	629,968.40	663,188.26	33,219.86
FXPF11010902 FL6565129	BUKIT ASAM TBK PT	1,747,300.000	512,661.07	522,488.65	9,827.58
FXPF11010902 FM6916783	UNITED OVERSEAS BANK LTD	61,600.000	1,127,597.77	1,110,427.00	-17,170.77
FXPF11010902 FN6904613	TENAGA NASIONAL BHD	318,500.000	1,093,575.38	1,048,179.07	-45,396.31
FXPF11010902 FNB03J9L3	AIRASIA GROUP BHD	1,102,700.000	715,866.79	792,503.09	76,636.30
FXPF11010902 G29183103	EATON CORP PLC	11,600.000	922,548.00	796,456.00	-126,092.00
FXPF11010902 G50871105	JAZZ PHARMACEUTICALS PLC	6,500.000	1,009,970.00	805,740.00	-204,230.00
FXPF11010902 G5785G107	MALLINCKRODT PLC	19,600.000	512,932.00	309,680.00	-203,252.00
FXPF11010902 G7945M107	SEAGATE TECHNOLOGY PLC	19,100.000	827,794.00	737,069.00	-90,725.00
FXPF11010902 KS6041120	AFRICAN RAINBOW MINERALS LTD	74,700.000	634,963.79	739,210.64	104,246.85
FXPF11010902 LBB1P3R49	SAO MARTINHO SA	171,500.000	787,650.26	804,898.41	17,248.15
FXPF11010902 N53745100	LYONDELLBASELL INDUSTRIES NV	13,300.000	1,290,499.00	1,106,028.00	-184,471.00
FXPF11010902 NAB01D630	SAMSUNG ELECTRONICS CO LTD	2,300.000	2,173,500.00	1,994,100.00	-179,400.00
FXPF11010902 NABYSW6M3	MMC NORILSK NICKEL PJSC ADR	57,700.000	1,003,264.52	1,084,506.12	81,241.60
FXPF11010902 NC2492519	MANULIFE FINANCIAL CORP	47,600.000	740,638.93	675,071.02	-65,567.91
FXPF11010902 NC2554474	MAGNA INTL INC	13,900.000	658,740.52	630,680.19	-28,060.33
FXPF11010902 NC2951092	WEST FRASER TIMBER CO LTD	12,800.000	634,949.82	632,033.97	-2,915.85
FXPF11010902 NCB1Z7L25	OCEANAGOLD CORP	226,800.000	686,324.98	826,961.49	140,636.51
FXPF11010902 NCBSDHYK4	AIR CANADA VTG AND VAR VTG	38,600.000	713,566.23	733,676.97	20,110.74
FXPF11010902 SDB0386J3	JYSKE BANK A/S	16,100.000	722,230.40	580,077.97	-142,152.43
FXPF11010902 SDBYZGMM1	SCANDINAVIAN TOBACCO GROUP A/S	37,800.000	566,980.96	454,263.59	-112,717.37
FXPF11010902 SF4336399	FINNAIR OYJ	69,500.000	480,043.45	562,895.63	82,852.18
FXPF11010902 SF4722663	CRAMO OYJ	31,900.000	653,081.04	544,079.96	-109,001.08



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FXPF11010902	SNB16MKT7 AUSTEVOLL SEAFOOD ASA	49,000.000	711,531.09	604,354.93	-107,176.16
FXPF11010902	SSB1Q3J35 SKF AB	58,600.000	1,024,669.96	888,664.94	-136,005.02
FXPF11010902	SSB1QH836 VOLVO AB	78,300.000	1,259,209.90	1,024,028.72	-235,181.18
FXPF20010602	21241B118 CONTURA ENERGY INC WTS EXP 25-JUL-2023	216.000	5,022.00	6,750.00	1,728.00
FXPF20010602	99VVBDDN6 TEMPLAR ENERGY COMMON STOCK	64,686.580	552,624.58	514,982.80	-37,641.78
FXPF20010602	99VVBNA72 TEMPLAR ENERGY COMMON STOCK CLASS A	47,270.000	1,629,004.28	113,339.28	-1,515,665.00
FXPF20010602	99VVBQVV9 ENERGY & EXPLORATION PARTNESRS LLC DEFERRED CONSIDERATION	186,760.760	186,851.76	0.00	-186,851.76
FXPF20010602	99VVBQVW7 ENERGY & EXPLORATION PARTNESRS LLC WTS	90,497.370	904.97	62,197.95	61,292.98
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	517,494.88	352,025.52	-165,469.36
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
FXPF99910002	88650T104 TIENS BIOTECH GROUP USA INC	55.000	94.60	94.60	0.00
TOTAL CORPORATE STOCK - COMMON			1,168,130,242.99	1,107,343,485.65	-60,786,757.34
PARTNERSHIP/JOINT VENTURE INTEREST					
FXPF20010602	EX99WW505 TOPCO CLASS A1 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW513 TOPCO CLASS A3 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW521 TOPCO CLASS A2 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW539 TOPCO CLASS A4 SHARES	671.000	0.00	0.00	0.00
FXPF20010602	EX99WW547 GP SHARES	6,714.000	0.00	0.00	0.00
FXPF40010502	999220635 KINETIC VENTURES VIII LP	9,499,953.000	9,149,893.44	9,499,953.00	350,059.56
FXPF40010802	999174733 OCM OPPORTUNITIES FUND VII LP	364,169.000	380,509.39	364,169.00	-16,340.39
FXPF40010902	999179930 OCM OPP FUND VII-B LP	269,057.000	350,636.63	269,057.00	-81,579.63
FXPF40011002	999164031 OCM PRINCIPAL OPP FD IV	367,822.000	1,953,875.03	367,822.00	-1,586,053.03
FXPF40011302	99VVBFB914 TENOR OPPORTUNITY FUND S D01JAN2017	5,519.220	5,426,695.61	6,693,405.34	1,266,709.73
FXPF40011302	99VVBHFG0 TENOR OPPORTUNITY D 201009LTD	21,445.837	34,882,881.36	36,389,431.95	1,506,550.59
FXPF40011302	99VVBHFBH8 TENOR OPPORTUNITY D 201009TOL	5,358.030	7,434,704.90	7,496,512.91	61,808.01
FXPF40012202	99VVAA1A4 ONE WILLIAM STREET CAP OFFSHORE FUND LTD	63,700.024	93,493,191.97	98,818,075.02	5,324,883.05
FXPF40012302	99VVACBD3 GSO SPECIAL SITUATION OVERSEAS CLASS S-C35A	29,027.682	25,418,206.69	23,549,258.05	-1,868,948.64
FXPF40012702	99VVBNAV9 PWP GROWTH EQUITY FUND II LP	17,551,590.000	17,551,590.00	17,551,590.00	0.00
FXPF40012802	99VVBHQR4 NEW MOUNTAIN PARTNERS V LP	13,996,476.000	13,996,476.00	13,996,476.00	0.00
FXPF40012902	99VVBKB85 TRIVE CAPITAL FUND III LP	2,594,027.000	2,594,027.00	2,594,027.00	0.00
FXPF40013002	99VVBLSB3 HIG ADVANTAGE BUYOUT FUND LP	3,929,329.600	3,936,204.60	3,929,329.60	-6,875.00



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FXPF40013102	99VVBQEK2 K4 PRIVATE INVESTORS L.P	3,900,801.000	3,900,801.00	3,900,801.00	0.00
FXPF40013302	99VVBSE77 AEOLUS PROP CAT KEY PF FD LP J17 HOLDOVER SUB ACCT	120,000,000.000	120,000,000.00	120,000,000.00	0.00
FXPF50011202	99VVB438 MONTAUK TRIGUARD FUND VII LP	12,958,887.230	10,072,370.23	12,958,887.23	2,886,517.00
FXPF70010302	999272271 UBS TRUMBULL PROPERTY FUND LP	21,231.481	242,899,468.18	241,084,880.35	-1,814,587.83
FXPF80010802	99VVBNA8 ALPHADYNE INTERNATIONAL (ERISA) FUND LTD CLASS 5 A USD	50,000.000	50,000,000.00	55,911,680.00	5,911,680.00
FXPF80011202	99VVBNDG9 HBK CLASS A: SUBCLASS A: SERIES LEAD	58,583.108	66,821,427.01	68,349,755.00	1,528,327.99
FXPF80011502	99VVBXQ5 GRAHAM ABSOLUTE RETURN LTD CLASS D	600,497.538	60,048,660.53	57,676,284.28	-2,372,376.25
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			<u>770,311,619.57</u>	<u>781,401,394.73</u>	<u>11,089,775.16</u>
REAL ESTATE					
FXPF50011102	99VVB251 PRU EMERG MKTS BLEND DEBT FUND	10,473,591.380	127,912,821.68	118,413,439.62	-9,499,382.06
FXPF70010002	999G11062 PRISA I REAL ESTATE FUND	3,669.587	219,217,427.90	237,252,387.64	18,034,959.74
FXPF70010102	999G11070 PRISA II REAL ESTATE FUND	1,033.780	36,197,309.83	39,440,947.82	3,243,637.99
FXPF80010902	99VBCJE2 HIGHLINE CAPITAL QUALIFIED FUND LTD	750,000.000	78,049,961.25	67,515,291.00	-10,534,670.25
FXPF80011402	99VBMUJ6 SECURIS II FUND - SPC SEGREGATED PORTFOLIO FOURTEEN	1,241,727.144	124,172,714.40	108,271,404.94	-15,901,309.46
TOTAL REAL ESTATE			<u>585,550,235.06</u>	<u>570,893,471.02</u>	<u>-14,656,764.04</u>
UNALLOCATED INSURANCE CONTRACTS					
FXPF00010002	996194627 METRO LIFE AGGREGATE SA #603 0.000% 00/00/0000 DD 03/06/08	278,353.122	39,051,183.71	39,028,271.80	-22,911.91
FXPF00010002	99A208927 METROPOLITAN LIFE GAC 370A PARTICIPATION IN PART A	413,277.710	413,277.71	413,277.71	0.00
FXPF00010002	99A208943 METRO LIFE SEP A/C 45	207,944.225	163,768,543.86	165,157,207.66	1,388,663.80
FXPF99910002	999G11120 JOHN HANCOCK MUTUAL INS GAC 229	1,828,804.530	1,828,804.53	1,828,804.53	0.00
TOTAL UNALLOCATED INSURANCE CONTRACTS			<u>205,061,809.81</u>	<u>206,427,561.70</u>	<u>1,365,751.89</u>
OTHER INVESTMENTS					
FXPF20010302	045167AW3 ASIAN DEVELOPMENT BANK 5.820% 06/16/2028 DD 06/16/98	610,000.000	767,380.00	741,455.00	-25,925.00
FXPF20010302	072024NV0 BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	1,385,000.000	2,188,050.70	1,967,794.15	-220,256.55
FXPF20010302	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	2,175,000.000	3,422,601.75	3,115,796.25	-306,805.50
FXPF20010302	13063BFR8 CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	105,000.000	154,273.35	149,497.95	-4,775.40
FXPF20010302	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	680,000.000	1,085,912.40	990,222.80	-95,689.60
FXPF20010302	167486PG8 CHICAGO IL 5.432% 01/01/2042 DD 05/30/12	155,000.000	149,266.55	137,405.95	-11,860.60
FXPF20010302	167486SD2 CHICAGO IL 6.314% 01/01/2044 DD 03/24/14	1,385,000.000	1,476,063.75	1,364,363.50	-111,700.25
FXPF20010302	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	260,000.000	249,610.00	242,450.00	-7,160.00
FXPF20010302	235241LW4 DALLAS TX AREA RAPID TRANSIT S 5.022% 12/01/2048 DD 10/07/10	570,000.000	710,733.00	664,203.90	-46,529.10
FXPF20010302	254845JZ4 DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2040 DD 07/23/14	525,000.000	613,704.00	580,597.50	-33,106.50
FXPF20010302	4423313K8 HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	805,000.000	827,314.60	794,068.10	-33,246.50



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

FXP COMBINE MGRS - FXPG00000300

1/1/2018 - 12/31/2018

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	535,000.000	534,111.90	510,085.05	-24,026.85
FXPF20010302 455780CH7	INDONESIA GOVERNMENT INTERNATI 4.750% 02/11/2029 DD 12/11/18	355,000.000	354,105.40	360,388.90	6,283.50
FXPF20010302 455780CJ3	INDONESIA GOVERNMENT INTERNATI 5.350% 02/11/2049 DD 12/11/18	420,000.000	418,063.80	432,650.40	14,586.60
FXPF20010302 4581X0CE6	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	200,000.000	244,132.00	236,406.00	-7,726.00
FXPF20010302 47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	500,000.000	559,670.00	533,615.00	-26,055.00
FXPF20010302 50064FAN4	KOREA INTERNATIONAL BOND 3.875% 09/20/2048 DD 09/20/18	1,355,000.000	1,334,269.10	1,352,818.45	18,549.35
FXPF20010302 50064FAP9	KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18	180,000.000	178,918.20	181,155.60	2,237.40
FXPF20010302 544646XZ0	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	945,000.000	1,205,054.55	1,118,227.95	-86,826.60
FXPF20010302 544646ZR6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,210,000.000	1,671,155.20	1,557,161.10	-113,994.10
FXPF20010302 60636AMQ3	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	430,000.000	438,578.50	414,270.60	-24,307.90
FXPF20010302 60636APP2	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	715,000.000	726,690.25	675,031.50	-51,658.75
FXPF20010302 646139W35	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	355,000.000	547,949.60	500,195.00	-47,754.60
FXPF20010302 646139X83	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,290,000.000	1,927,169.70	1,762,230.30	-164,939.40
FXPF20010302 64966JAR7	NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	290,000.000	391,592.80	365,025.90	-26,566.90
FXPF20010302 64971MZG0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	2,050,000.000	2,573,693.00	2,448,233.00	-125,460.00
FXPF20010302 649902T37	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	845,000.000	1,084,768.75	1,023,531.60	-61,237.15
FXPF20010302 650035TD0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	270,000.000	330,093.90	310,154.40	-19,939.50
FXPF20010302 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	670,000.000	1,019,264.30	921,960.20	-97,304.10
FXPF20010302 677632PA3	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	240,000.000	269,580.00	262,903.20	-6,676.80
FXPF20010302 677704A65	OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	475,000.000	568,214.00	540,721.00	-27,493.00
FXPF20010302 698299AK0	PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029 DD 03/31/99	1,415,000.000	2,135,012.50	1,973,925.00	-161,087.50
FXPF20010302 698299AW4	PANAMA GOVERNMENT INTERNATIONA 6.700% 01/26/2036 DD 01/26/06	505,000.000	636,213.67	616,100.00	-20,113.67
FXPF20010302 698299BH6	PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18	1,890,000.000	1,829,284.04	1,809,675.00	-19,609.04
FXPF20010302 718286BG1	PHILIPPINE GOVERNMENT INTERNAT 6.375% 10/23/2034 DD 10/23/09	430,000.000	561,755.98	539,134.00	-22,621.98
FXPF20010302 718286BW6	PHILIPPINE GOVERNMENT INTERNAT 5.000% 01/13/2037 DD 01/13/12	90,000.000	101,385.00	99,810.00	-1,575.00
FXPF20010302 718286BZ9	PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15	300,000.000	308,820.00	293,136.00	-15,684.00
FXPF20010302 718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	1,095,000.000	1,073,513.94	1,037,523.45	-35,990.49
FXPF20010302 73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	610,000.000	704,385.30	620,620.10	-83,765.20
FXPF20010302 73358WXQ2	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	245,000.000	298,451.65	266,040.60	-32,411.05
FXPF20010302 748148QR7	PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	1,765,000.000	2,510,800.75	2,449,043.40	-61,757.35
FXPF20010302 759136QP2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/2050 DD 11/23/10	105,000.000	138,317.55	138,737.55	420.00
FXPF20010302 760942BD3	URUGUAY GOVERNMENT INTERNATION 4.975% 04/20/2055 DD 04/20/18	910,000.000	882,705.25	865,419.10	-17,286.15
FXPF20010302 79467BAR6	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	820,000.000	816,711.93	740,779.80	-75,932.13
FXPF20010302 79467BBN4	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	565,000.000	565,000.00	513,398.55	-51,601.45
FXPF20010302 796253T93	SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	180,000.000	242,384.40	235,018.80	-7,365.60
FXPF20010302 797400FN3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	350,000.000	479,118.50	464,530.50	-14,588.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010302 798170AN6	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	530,000.000	513,607.10	498,873.10	-14,734.00
FXPF20010302 882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	1,235,000.000	1,583,371.30	1,533,104.30	-50,267.00
FXPF20010302 88283LHU3	TEXAS ST TRANSPRTN COMMISSION 5.178% 04/01/2030 DD 08/05/10	1,150,000.000	1,381,656.00	1,306,296.50	-75,359.50
FXPF20010302 91086QAN8	MEXICO GOVERNMENT INTERNATIONAL 7.500% 04/08/2033 DD 04/11/03	330,000.000	451,440.00	404,250.00	-47,190.00
FXPF20010302 91086QAS7	MEXICO GOVERNMENT INTERNATIONAL 6.750% 09/27/2034 DD 09/27/04	525,000.000	622,107.50	598,027.50	-24,080.00
FXPF20010302 91086QBB3	MEXICO GOVERNMENT INTERNATIONAL 4.750% 03/08/2044 DD 03/08/12	4,294,000.000	3,969,888.11	3,903,246.00	-66,642.11
FXPF20010302 91086QBF4	MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15	1,820,000.000	1,634,791.44	1,611,610.00	-23,181.44
FXPF20010302 91087BAB6	MEXICO GOVERNMENT INTERNATIONAL 4.350% 01/15/2047 DD 08/11/16	740,000.000	617,826.00	634,180.00	16,354.00
FXPF20010302 91087BAC4	MEXICO GOVERNMENT INTERNATIONAL 4.150% 03/28/2027 DD 03/28/17	220,000.000	216,261.76	212,720.20	-3,541.56
FXPF20010302 913366DF4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	170,000.000	239,144.10	224,860.70	-14,283.40
FXPF20010302 913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	450,000.000	638,005.50	593,347.50	-44,658.00
FXPF20010302 91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2039 DD 03/01/12	1,165,000.000	1,300,419.60	1,222,923.80	-77,495.80
FXPF20010302 915217WX7	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	705,000.000	735,188.10	686,282.25	-48,905.85
FXPF20010302 99F106C9A	US 10YR ULTRA FUTURE (CBT) EXP MAR 19	-85.000	0.00	-345,889.48	-345,889.48
FXPF20010302 99F700C9A	US ULTRA BOND (CBT) EXP MAR 19	26.000	0.00	222,466.69	222,466.69
FXPF20010602 99AAD9444	CATALINA MARKETING 12/18 NEW MONEY DIP TL	40,349.960	34,499.62	40,349.96	5,850.34
FXPF25010002 99F106C9A	US 10YR ULTRA FUTURE (CBT) EXP MAR 19	10,183.000	0.00	41,808,589.69	41,808,589.69
FXPF25010002 99F133C9A	US TREAS BD FUTURE (CBT) EXP MAR 19	8,658.000	0.00	58,010,809.79	58,010,809.79
FXPF25010002 99F183C9A	US 5YR NOTE FUTURE (CBT) EXP MAR 19	4,585.000	0.00	8,671,450.78	8,671,450.78

TOTAL OTHER INVESTMENTS**55,244,051.64****160,755,011.38****105,510,959.74****COMMON/COLLECTIVE TRUST**

FXPF00010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,028.160	3,028.16	3,028.16	0.00
FXPF10010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,083.500	2,083.50	2,083.50	0.00
FXPF10010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,381.680	11,381.68	11,381.68	0.00
FXPF11010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	126,199.810	126,199.81	126,199.81	0.00
FXPF11010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	23,267.510	23,267.51	23,267.51	0.00
FXPF11010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	3,837,225.000	3,837,225.00	3,837,225.00	0.00
FXPF11010402 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.180	0.18	0.18	0.00
FXPF11010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,437,887.730	12,437,887.73	12,437,887.73	0.00
FXPF11010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,025,092.640	2,025,092.64	2,025,092.64	0.00
FXPF11010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	84,093.670	84,093.67	84,093.67	0.00
FXPF11010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,612,450.940	1,612,450.94	1,612,450.94	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	10.640	10.64	10.64	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



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1/1/2018 - 12/31/2018

FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF20010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,018.520	2,018.52	2,018.52	0.00
FXPF20010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	15,800.220	15,800.22	15,800.22	0.00
FXPF20010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	6,316,674.510	6,316,674.51	6,316,674.51	0.00
FXPF20010602 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	11,563,344.880	11,563,344.88	11,563,344.88	0.00
FXPF20010702 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	0.050	0.05	0.05	0.00
FXPF20010802 99VVBHNY2	LOOMIS SAYLES SENIOR LOAN FUND	175,000,000.000	175,000,000.00	179,116,985.73	4,116,985.73
FXPF25010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	80,514,896.940	80,514,896.94	80,514,896.94	0.00
FXPF25010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	144.420	144.42	144.42	0.00
FXPF25010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	12,143.260	12,143.26	12,143.26	0.00
FXPF30010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	470,891.750	470,891.75	470,891.75	0.00
FXPF30010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1.030	1.03	1.03	0.00
FXPF40010502 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	350.360	350.36	350.36	0.00
FXPF40010802 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	175,245.720	175,245.72	175,245.72	0.00
FXPF40010902 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	178,662.310	178,662.31	178,662.31	0.00
FXPF40011002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	769.630	769.63	769.63	0.00
FXPF40011302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	33,442.210	33,442.21	33,442.21	0.00
FXPF50011002 99VVA9D14	NT COLLECTIVE ACWI IMI LENDING	2,367,535.660	236,706,076.28	310,014,589.46	73,308,513.18
FXPF50011402 99VVBPHP0	PARAMETRIC DEFENSIVE EQUITY FUND LLC	97,757,261.000	99,708,715.14	97,757,261.00	-1,951,454.14
FXPF50011602 99VVB5YZ3	AGT US LONG FIXED ACTIVE CREDI	60,965,385.430	1,095,454,775.31	1,078,199,970.93	-17,254,804.38
FXPF60010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	22,053.490	22,053.49	22,053.49	0.00
FXPF60010002 999G71900	RUSSELL 1000 INDEX FUND	123,471.230	25,000,000.00	23,651,232.79	-1,348,767.21
FXPF60010002 99VVAUZF2	BLACKROCK MSCI ACWI IMI INDEX FUND A	38,747,261.390	550,517,115.49	671,856,124.01	121,339,008.52
FXPF70010002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	6,043,436.920	6,043,436.92	6,043,436.92	0.00
FXPF70010102 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	978,368.260	978,368.26	978,368.26	0.00
FXPF70010202 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	101.190	101.19	101.19	0.00
FXPF70010302 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	10,989.650	10,989.65	10,989.65	0.00
FXPF70010302 999E01167	RREEF FD WEST VI	12.000	178,701.00	15,537.15	-163,163.85
FXPF70010302 999G11096	UBS TRUMBULL PROPERTY INCOME FUND	11,567.741	139,777,951.75	146,764,361.63	6,986,409.88
FXPF99910002 996115960	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	55,768,099.510	55,768,099.51	55,768,099.51	0.00
TOTAL COMMON/COLLECTIVE TRUST			2,504,613,491.31	2,689,646,219.04	185,032,727.73

REGISTERED INVESTMENT COMPANIES

FXPF30010002 72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	0.001	0.01	0.01	0.00
FXPF30010002 72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	0.003	0.03	0.03	0.00
FXPF40012402 99VVBHQ45	LEONARD GREEN	13,787,107.060	13,642,356.18	13,787,107.06	144,750.88
FXPF40012502 99VVBW37	K3 PRIVATE INVESTORS	17,586,551.000	13,360,340.00	17,586,551.00	4,226,211.00



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FXP ALL MANAGER ACCOUNTS

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FXPF40012602 99VVBW29	GLOBAL INFR PARTNERS III LP-B	45,766,692.000	39,353,493.00	45,766,692.00	6,413,199.00
FXPF50011302 256206202	DODGE & COX GLOBAL STOCK	22,632,097.762	268,730,384.65	249,632,038.31	-19,098,346.34
FXPF50012202 99VVBGQ6	LAZARD EMERGING MARKETS DEBT BLEND FUND (US) LP	103,544,737.890	109,606,145.37	103,544,737.89	-6,061,407.48
FXPF80010802 99VVBPKS0	CLASS 5 A USD SERIES 2018-03	59,910.404	59,910,404.00	65,859,722.97	5,949,318.97
FXPF80011102 99VVBWU9	AQR DELTA XN OFFSHORE FUND L P	88,023,813.000	98,036,562.84	88,023,813.00	-10,012,749.84
FXPF80011202 99VVBWV3	HBK CLASS A SUBCLASS A SERIES 02-18	20,000.000	20,000,000.00	20,494,040.00	494,040.00
FXPF80011302 99VVBWV1	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 70_41-3019	44,643.309	44,643,309.00	43,606,374.00	-1,036,935.00
FXPF80011302 99VVBWV7	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SER 74_41-301927	40,000.000	40,000,000.00	40,146,380.00	146,380.00
TOTAL REGISTERED INVESTMENT COMPANIES			707,282,995.08	688,447,456.27	-18,835,538.81
GRAND TOTAL			6,871,248,758.18	7,035,218,006.16	163,969,247.98
					-15,201,256.47 C
Reconciliation to the financial statements:					179,170,504.45 I
Amount from above				\$7,035,218,006	
Foreign cash				\$ (5,525,063)	
				<u>\$7,029,692,943</u>	

Schedule SB Attachment (Form 5500)—2018 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	\$ (198,313,411)	January 1, 2013	2	\$ (101,062,817)
Shortfall	\$ 114,146,878	January 1, 2014	3	\$ 39,520,999
Shortfall	\$ 160,146,223	January 1, 2015	4	\$ 42,374,461
Shortfall	\$ 423,585,702	January 1, 2016	5	\$ 91,354,021
Shortfall	\$ 232,927,322	January 1, 2017	6	\$ 43,125,434
Shortfall	\$ 199,356,802	January 1, 2018	7	\$ 32,544,966

Schedule SB Attachment (Form 5500)—2018 Plan Year
FirstEnergy Corp. Master Pension Plan
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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 \$27,000,000 to \$30,300,000.

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