

Portfolio Holdings (continued)
U.S. DOLLARS (continued)

Date Acquired	Quantity	Unit Cost	Adjusted Cost Basis	Market Price	Market Value	Unrealized Gain/ Loss	Accrued Interest	Estimated Annual Income	Estimated Yield	
Fixed Income (In Maturity Date Sequence)										
Asset Backed Securities										
COUNTRYWIDE HOME LOANS			Security Identifier: 12669DYS1							
SER 03-1 CL B1 4.090% 03/25/33 B/E										
DTD 01/30/03										
Factor: 0.23647713 Effective Date: 07/01/14										
Current Face Value: 1,064,147.085										
12/13/13	*,3,12	4,500,000.000	93.3760	993,662.69	86.5880	921,423.68	-72,239.01	3,626.97		
			Original Cost Basis: \$1,111,573.07							
WASHINGTON MUT MTG SECS CORP 2004-RA2			Security Identifier: 939336S20							
MTG PASSTHRU CTF CL C-B-1 VAR RATE										
6.973% 07/25/33 B/E DTD 06/01/04 S & P Rating D										
Factor: 0.57972161 Effective Date: 07/01/14										
Current Face Value: 747,840.877										
12/13/13	*,3,12	1,290,000.000	76.5190	572,237.44	86.9620	650,337.38	78,099.94	4,346.08		
			Original Cost Basis: \$638,906.71							
Total Asset Backed Securities			5,790,000.000		\$1,565,900.13		\$1,571,761.06		\$5,860.93 \$7,973.05 \$0.00	
Total Current Face Value: 1,811,987.962										
Corporate Bonds										
1SG STRUCTURED PRODS INC			Security Identifier: 78423EHS6							
COMMODITY LKD MKT PLUS PROTECTED NOTES										
0.000% 08/05/14 B/E DTD 07/30/13										
07/25/13	*,12,13	2,000,000.000	100.0000	2,000,000.00	109.1200	2,182,400.00	182,400.00	0.00		
			Original Cost Basis: \$2,000,000.00							
1HSBC USA INC MEDIUM TERM NTS			Security Identifier: 40432XFP1							
BUFFERED NOTES LKD TO EURO STOXX 50										
0.000% 08/29/14 B/E DTD 05/30/13										
05/24/13	*,12,13	2,000,000.000	100.0000	2,000,000.00	111.1300	2,222,600.00	222,600.00	0.00		
			Original Cost Basis: \$2,000,000.00							
JPM ORGAN CHASE & CO MEDIUM TERM NTS			Security Identifier: 48126NVE4							
CAPPED CONTINGENT BUFFERED EQUITY NTS										
0.000% 10/16/14 B/E DTD 09/27/13										
12/05/13	*,3,12	1,000,000.000	100.0000	1,000,000.00	103.5900	1,035,900.00	35,900.00	0.00		
			Original Cost Basis: \$1,000,000.00							
PETROLEOS DE VENEZUELA			Security Identifier: P7807HAF2							
NOTES SENIOR ISIN#XS0460546525										
5.000% 10/28/15 REG DTD 10/28/09 S & P Rating B+										
12/04/13	*,3,12	2,500,000.000	93.1760	2,329,395.36	93.8750	2,346,875.00	17,479.64	31,944.44	125,000.00 5.32%	
			Original Cost Basis: \$2,250,000.00							

