

Quantity:	250000.000000	Registration:	✓	66	Cusip Number:	917800AA9	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	SERVICEMASTER COMPANY 6% FEB 15 2020 DTD 06/15/2012								

Quantity:	100000.000000	Registration:	✓	66	Cusip Number:	42210PAC5	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	HEADWATERS INC 7.625 04/01/2019 DTD 03/11/2011								

Quantity:	300000.000000	Registration:	✓	66	Cusip Number:	06730F9D	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	BARCLAYS BANK PLC 7.750% 04/1/2023 DTD 04/10/2013								

Quantity:	1400000.000000	Registration:	✓	66	Cusip Number:	389225T3	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	GENERAL ELECTRIC CAP CORP 5.250% 12/31/2049 DTD 05/29/2013								

Quantity:	750000.000000	Registration:	✓	66	Cusip Number:	49120HAA6	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	JPMORGAN CHASE & CO VAR RT 07/24/2013 DTD 07/29/2013								

Quantity:	2065.000000	Registration:	✓	66	Cusip Number:	09062X103	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	3NOGEN DEC INC								

Quantity:	190000.000000	Registration:	✓	66	Cusip Number:	780097713	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	ROYAL BANK SCOTLAND GROUP PLC ADR NON-CUMULATIVE								

Quantity:	5000000.000000	Registration:	✓	66	Cusip Number:	486251HA1	Liened:	NA	Mean Value:
Transaction through STP:	PEND APFR								
Security Description:	JPMORGAN CHASE & CO 7.8% PFD STK APR 30 2048 DTD 04/23/2008								

September 25, 2013, 10:25:41 AM (EDT)