

Global P&L - Month to Date  
Aug 01, 2017 - Aug 31, 2017

29K | Chicago Technology & Trading, LLC | 29K | As of Aug 31, 2017  
CCY: USD

Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	275,791	275,791	0	0	0	0	274	274	0.01
				<b>Currency</b>	<b>275,791</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>274</b>	<b>274</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>275,791</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>274</b>	<b>274</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
023135AP1	AMAZON.COM INC 4.8% 5-Dec-2034 SR UNSECURED	0.0000	0	0	3,358	0	0	0	341	3,699	1.63
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	0.0000	0	0	1,947	0	0	0	(184)	1,763	0.69
07177MAB9	BAXALTA INC 4.0% 23-Jun-2025 COMPANY GUARNT	105.3918	193,000	203,406	0	1,149	0	0	0	1,149	0.57
20030NBN0	COMCAST CORP 3.375% 15-Aug-2025 COMPANY GUARNT	103.0439	500,000	515,220	0	868	0	0	150	1,018	0.20
91324PCY6	UNITEDHEALTH GRP 3.375% 15-Apr-2027 SR UNSECURED	0.0000	0	0	997	0	0	0	(51)	946	0.51
US046353AL27	ASTRAZENECA PLC 3.375% 16-Nov-2025 SR UNSECURED	102.1029	396,000	404,327	0	209	0	0	188	397	0.10
913017CH0	UNITED TECH CORP 2.65% 1-Nov-2026 SR UNSECURED	0.0000	0	0	104	0	0	0	24	128	0.53
00507VAK5	ACTIVISION BLIZZ 3.4% 15-Sep-2026 SR UNSECURED	0.0000	0	0	41	0	0	0	(23)	19	0.05
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	105.1239	450,000	473,058	0	(80)	0	0	0	(80)	(0.02)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.6100	0	0	(253)	0	0	0	0	(253)	(0.05)
88732JAJ7	TIME WARNER CABL 6.55% 1-May-2037 SR SECURED	115.0945	225,000	258,963	0	(1,934)	0	0	623	(1,311)	(0.50)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.6100	(17,640)	(2,145,200)	(2,762)	(8,800)	0	0	0	(11,563)	(0.48)
				<b>EQUITIES FIXED INCOME AND OPTIONS</b>	<b>(290,227)</b>	<b>3,432</b>	<b>(8,588)</b>	<b>0</b>	<b>0</b>	<b>1,068</b>	<b>(4,088)</b>
				<b>Total Equities Fixed Income And Options</b>	<b>(290,227)</b>	<b>3,432</b>	<b>(8,588)</b>	<b>0</b>	<b>0</b>	<b>1,068</b>	<b>(4,088)</b>
				<b>Total Cash Equivalents</b>	<b>275,791</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>274</b>	<b>274</b>	
				<b>Grand Total</b>	<b>(14,436)</b>	<b>3,432</b>	<b>(8,588)</b>	<b>0</b>	<b>1,343</b>	<b>(3,814)</b>	

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<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	450,945	450,945	0	0	0	0	753	753	0.00
				<b>Currency</b>	<b>450,945</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>753</b>	<b>753</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>450,945</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>753</b>	<b>753</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.2300	1,000	121,230	4,474	(87)	0	0	0	4,387	0.11
458140AN0	INTEL CORP 4.0% 15-Dec-2032 SR UNSECURED	109.7376	(200,000)	(219,475)	1,850	1,722	0	0	(299)	3,273	0.74
458140AX8	INTEL CORP 3.15% 11-May-2027 SR UNSECURED	101.4388	(170,000)	(172,446)	1,957	831	0	0	(175)	2,614	0.38
594918BC7	MICROSOFT CORP 3.5% 12-Feb-2035 SR UNSECURED	0.0000	0	0	2,329	0	0	0	(237)	2,092	0.34
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	100.8524	0	0	(130)	0	0	0	1,824	1,693	0.83
US046353AL27	ASTRAZENECA PLC 3.375% 16-Nov-2025 SR UNSECURED	101.4805	0	0	1,458	(209)	0	0	172	1,421	0.35
126650CM0	CVS HEALTH CORP 4.875% 20-Jul-2035 SR UNSECURED	0.0000	0	0	902	0	0	0	0	902	0.47
25468PDV5	WALT DISNEY CO 2.95% 15-Jun-2027 SR UNSECURED	99.6085	0	0	828	0	0	0	(20)	807	0.32
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	106.9426	(400,000)	(427,770)	0	1,545	0	0	(825)	720	0.17
88732JAJ7	TIME WARNER CABL 6.55% 1-May-2037 SR SECURED	0.0000	0	0	(2,013)	1,934	0	0	678	599	0.10
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	93.7678	(100,000)	(93,768)	0	490	0	0	(29)	461	0.49
20030NBN0	COMCAST CORP 3.375% 15-Aug-2025 COMPANY GUARNT	102.7746	220,000	226,104	277	(1,258)	0	0	1,361	380	0.07
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	102.8157	(150,000)	(154,224)	(307)	618	0	0	0	311	0.13
539830BH1	LOCKHEED MARTIN 3.55% 15-Jan-2026 SR UNSECURED	103.5845	375,000	388,442	0	262	0	0	20	282	0.07
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.2300	(22,330)	(2,707,066)	1,943	3,885	0	0	(5,648)	181	0.00
023135AP1	AMAZON.COM INC 4.8% 5-Dec-2034 SR UNSECURED	0.0000	0	0	0	0	0	0	129	129	0.00
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	104.3059	5,000	5,215	(14)	49	0	0	47	83	0.02
92343VCV4	VERIZON COMM INC 4.272% 15-Jan-2036 SR UNSECURED	0.0000	0	0	29	0	0	0	(24)	5	0.00
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	104.3059	(30,000)	(31,292)	0	8	0	0	(6)	2	0.01
883556BF8	THERMO FISHER 4.15% 1-Feb-2024 SR UNSECURED	106.3635	2,000	2,127	0	(12)	0	0	0	(12)	(0.54)
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	98.4213	30,000	29,526	0	(125)	0	0	23	(101)	(0.34)
42824CAX7	HP ENTERPRISE 6.2% 15-Oct-2035 SR UNSECURED	107.2900	175,000	187,758	0	(146)	0	0	0	(146)	(0.08)
375558BM4	GILEAD SCIENCES 2.95% 1-Mar-2027 SR UNSECURED	0.0000	0	0	2	0	0	0	(295)	(292)	(0.07)
50077LAK2	KRAFT HEINZ FOOD 3.95% 15-Jul-2025 COMPANY GUARNT	102.9943	175,000	180,240	0	(434)	0	0	77	(357)	(0.20)
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	95.3311	313,000	298,386	0	(682)	0	0	143	(539)	(0.18)
07177MAB9	BAXALTA INC 4.0% 23-Jun-2025 COMPANY GUARNT	0.0000	0	0	577	(1,149)	0	0	21	(550)	(0.27)
31428XBF2	FEDEX CORP 3.25% 1-Apr-2026 COMPANY GUARNT	100.9154	100,000	100,915	0	(584)	0	0	0	(584)	(0.58)
666807BK7	NORTHROP GRUMMAN 3.2% 1-Feb-2027 SR UNSECURED	100.2664	200,000	200,533	0	(838)	0	0	196	(642)	(0.32)
651229AV8	NEWELL RUBBERMAI 3.85% 1-Apr-2023 SR UNSECURED	0.0000	0	0	(719)	0	0	0	37	(681)	(0.18)
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	99.2829	275,000	273,028	0	(759)	0	0	0	(759)	(0.28)
437076BC5	HOME DEPOT INC 3.75% 15-Feb-2024 SR UNSECURED	105.8829	175,000	185,295	0	(874)	0	0	0	(874)	(0.47)

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30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	106.9426	400,000	427,770	0	(1,410)	0	0	500	(910)	(0.21)
438516BL9	HONEYWELL INTL 2.5% 1-Nov-2026 SR UNSECURED	95.6167	175,000	167,329	0	(1,200)	0	0	36	(1,163)	(0.69)
50077LAD8	KRAFT HEINZ FOOD 3.0% 1-Jun-2026 COMPANY GUARNT	95.8083	0	0	(1,294)	0	0	0	77	(1,217)	(0.39)
126650CU2	CVS HEALTH CORP 2.875% 1-Jun-2026 SR UNSECURED	96.4049	408,000	393,332	0	(1,469)	0	0	105	(1,364)	(0.35)
742718ER6	PROCTER & GAMBLE 2.45% 3-Nov-2026 SR UNSECURED	96.5334	150,000	144,800	0	(1,683)	0	0	41	(1,642)	(1.12)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	100.8524	0	0	(130)	0	0	0	(1,824)	(1,954)	(0.96)
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	105.2071	0	0	(5,797)	0	0	0	891	(4,906)	(0.51)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>(474,009)</b>	<b>6,222</b>	<b>(1,572)</b>	<b>0</b>	<b>0</b>	<b>(3,003)</b>	<b>1,647</b>	
<b>Total Equities Fixed Income And Options</b>				<b>(474,009)</b>	<b>6,222</b>	<b>(1,572)</b>	<b>0</b>	<b>0</b>	<b>(3,003)</b>	<b>1,647</b>	
<b>Total Cash Equivalents</b>				<b>450,945</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>753</b>	<b>753</b>	
<b>Grand Total</b>				<b>(23,063)</b>	<b>6,222</b>	<b>(1,572)</b>	<b>0</b>	<b>0</b>	<b>(2,250)</b>	<b>2,400</b>	

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<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	342,585	342,585	0	0	0	0	2,435	2,435	0.02
				<b>Currency</b>	<b>342,585</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,435</b>	<b>2,435</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>342,585</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,435</b>	<b>2,435</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.1400	4,620	559,667	3,470	1,347	0	0	323	5,140	0.11
20030NAM3	COMCAST CORP 6.45% 15-Mar-2037 COMPANY GUARNT	133.4032	(247,000)	(329,506)	0	6,273	0	0	(1,176)	5,097	0.94
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	95.6766	213,000	203,791	342	1,113	0	0	547	2,002	0.67
666807BK7	NORTHROP GRUMMAN 3.2% 1-Feb-2027 SR UNSECURED	100.9103	50,000	50,455	167	950	0	0	533	1,651	0.82
20030NCD1	COMCAST CORP 3.999% 1-Nov-2049 144A COMPANY GUARNT	99.3467	(337,000)	(334,798)	0	2,029	0	0	(449)	1,579	0.47
68389XAE5	ORACLE CORP 6.5% 15-Apr-2038 SR UNSECURED	140.7632	(500,000)	(703,816)	0	2,360	0	0	(849)	1,511	0.21
539830BH1	LOCKHEED MARTIN 3.55% 15-Jan-2026 SR UNSECURED	0.0000	0	0	1,404	(262)	0	0	357	1,499	0.39
42824CAX7	HP ENTERPRISE 6.2% 15-Oct-2035 SR UNSECURED	0.0000	0	0	1,137	146	0	0	90	1,373	0.73
50077LAK2	KRAFT HEINZ FOOD 3.95% 15-Jul-2025 COMPANY GUARNT	0.0000	0	0	579	434	0	0	259	1,272	0.71
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	109.7986	(7,000)	(7,686)	2,137	(55)	0	0	(833)	1,249	0.57
126650CU2	CVS HEALTH CORP 2.875% 1-Jun-2026 SR UNSECURED	0.0000	0	0	(932)	1,469	0	0	326	863	0.22
742718ER6	PROCTER & GAMBLE 2.45% 3-Nov-2026 SR UNSECURED	0.0000	0	0	(882)	1,683	0	0	41	842	0.58
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	105.9654	0	0	523	(1,545)	0	0	1,800	778	0.18
68389XAM7	ORACLE CORP 5.375% 15-Jul-2040 SR UNSECURED	124.6998	(200,000)	(249,400)	0	1,102	0	0	(388)	714	0.29
20030NBN0	COMCAST CORP 3.375% 15-Aug-2025 COMPANY GUARNT	0.0000	0	0	171	390	0	0	62	622	0.28
438516BL9	HONEYWELL INTL 2.5% 1-Nov-2026 SR UNSECURED	95.7335	75,000	71,800	(688)	773	0	0	365	450	0.27
31428XBF2	FEDEX CORP 3.25% 1-Apr-2026 COMPANY GUARNT	0.0000	0	0	(293)	584	0	0	63	354	0.35
437076BC5	HOME DEPOT INC 3.75% 15-Feb-2024 SR UNSECURED	105.6998	43,000	45,451	(766)	587	0	0	517	338	0.17
03027XAP5	AMERICAN TOWER 3.55% 15-Jul-2027 SR UNSECURED	0.0000	0	0	348	0	0	0	(39)	309	0.31
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	98.7718	(147,000)	(145,195)	0	400	0	0	(198)	202	0.14
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	0.0000	0	0	32	125	0	0	26	183	0.62
458140AN0	INTEL CORP 4.0% 15-Dec-2032 SR UNSECURED	0.0000	0	0	1,955	(1,722)	0	0	(67)	166	0.08
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	235	0	0	0	(80)	154	0.15
594918AD6	MICROSOFT CORP 5.2% 1-Jun-2039 SR UNSECURED	123.4514	(5,000)	(6,173)	0	52	0	0	(14)	39	0.62
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	0.0000	0	0	0	0	0	0	35	35	0.00
126650CM0	CVS HEALTH CORP 4.875% 20-Jul-2035 SR UNSECURED	0.0000	0	0	0	0	0	0	24	24	0.00
VCSH	Vanguard Short-Term Corporate Bond ETF	80.0400	0	0	24	0	0	0	0	24	0.01
50077LAD8	KRAFT HEINZ FOOD 3.0% 1-Jun-2026 COMPANY GUARNT	96.6393	0	0	0	0	0	0	19	19	0.00
883556BF8	THERMO FISHER 4.15% 1-Feb-2024 SR UNSECURED	0.0000	0	0	(5)	12	0	0	2	8	0.39
36962GXZ2	GEN ELEC CAP CRP 6.75% 15-Mar-2032 SR UNSECURED	0.0000	0	0	(29)	0	0	0	19	(10)	(0.08)
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	0.0000	0	0	(25)	31	0	0	(65)	(59)	(1.14)

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37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	103.6044	50,000	51,802	0	(92)	0	0	0	(92)	(0.18)
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	0.0000	0	0	(115)	(8)	0	0	22	(101)	(0.32)
110122BB3	BRISTOL-MYERS 3.25% 27-Feb-2027 SR UNSECURED	102.0946	100,000	102,095	0	(208)	0	0	63	(145)	(0.14)
887317AW5	TIME WARNER INC 3.6% 15-Jul-2025 COMPANY GUARNT	100.0248	100,000	100,025	0	(182)	0	0	0	(182)	(0.18)
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	103.3429	100,000	103,343	0	(193)	0	0	0	(193)	(0.19)
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	93.7485	(100,000)	(93,748)	0	19	0	0	(219)	(199)	(0.21)
37045XBW5	GEN MOTORS FIN 3.95% 13-Apr-2024 COMPANY GUARNT	102.9663	(238,000)	(245,060)	(461)	809	0	0	(548)	(200)	(0.06)
20030NBB6	COMCAST CORP 6.4% 1-Mar-2040 COMPANY GUARNT	0.0000	0	0	0	40	0	0	(249)	(208)	(0.08)
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	0.0000	0	0	(315)	0	0	0	71	(244)	(0.24)
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.4463	100,000	97,446	0	(324)	0	0	0	(324)	(0.33)
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	(195)	0	0	0	(321)	(515)	(0.12)
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	99.8104	100,000	99,810	0	(595)	0	0	0	(595)	(0.59)
931142DP5	WAL-MART STORES 3.3% 22-Apr-2024 SR UNSECURED	104.3281	200,000	208,656	0	(849)	0	0	174	(675)	(0.32)
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	105.9654	0	0	(316)	1,410	0	0	(1,788)	(694)	(0.13)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	100.0339	200,000	200,068	0	(730)	0	0	0	(730)	(0.36)
37045VAE0	GENERAL MOTORS 4.875% 2-Oct-2023 SR UNSECURED	109.0597	(202,000)	(220,301)	0	(345)	0	0	(438)	(783)	(0.36)
369604BD4	GEN ELECTRIC CO 2.7% 9-Oct-2022 SR UNSECURED	0.0000	0	0	(718)	0	0	0	(188)	(906)	(0.30)
37045XBK1	GEN MOTORS FIN 3.7% 9-May-2023 COMPANY GUARNT	0.0000	0	0	(1,041)	0	0	0	(97)	(1,138)	(0.29)
458140AX8	INTEL CORP 3.15% 11-May-2027 SR UNSECURED	0.0000	0	0	(640)	(831)	0	0	(223)	(1,695)	(0.98)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	103.6044	0	0	(832)	(618)	0	0	(530)	(1,980)	(1.28)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.1400	0	0	(59)	4,915	0	0	(7,208)	(2,353)	(0.06)
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	98.3497	400,000	393,399	0	(3,473)	0	0	970	(2,503)	(0.63)
694308GE1	PACIFIC GAS&ELEC 6.05% 1-Mar-2034 SR UNSECURED	124.4976	100,000	124,498	0	(3,511)	0	0	218	(3,292)	(2.57)
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	137.8223	(300,000)	(413,467)	0	(3,487)	0	0	(783)	(4,270)	(1.04)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>(336,843)</b>	<b>4,211</b>	<b>10,024</b>	<b>0</b>	<b>0</b>	<b>(9,824)</b>	<b>4,411</b>	
<b>Total Equities Fixed Income And Options</b>				<b>(336,843)</b>	<b>4,211</b>	<b>10,024</b>	<b>0</b>	<b>0</b>	<b>(9,824)</b>	<b>4,411</b>	
<b>Total Cash Equivalents</b>				<b>342,585</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,435</b>	<b>2,435</b>	
<b>Grand Total</b>				<b>5,742</b>	<b>4,211</b>	<b>10,024</b>	<b>0</b>	<b>0</b>	<b>(7,389)</b>	<b>6,846</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(297,076)	(297,076)	0	0	0	0	1,709	1,709	0.02
				<b>Currency</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,709</b>	<b>1,709</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,709</b>	<b>1,709</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
68389XAE5	ORACLE CORP 6.5% 15-Apr-2038 SR UNSECURED	0.0000	0	0	16,474	(2,360)	0	0	(704)	13,409	1.90
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	120.6700	0	0	12,965	0	0	0	0	12,965	0.38
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	134.7426	(400,000)	(538,970)	0	10,429	0	0	(1,531)	8,898	1.62
06051GGL7	BANK OF AMER CRP 3.705% 24-Apr-2028 SR UNSECURED	101.8262	(600,000)	(610,957)	0	4,860	0	0	(21)	4,840	0.79
68389XAM7	ORACLE CORP 5.375% 15-Jul-2040 SR UNSECURED	0.0000	0	0	5,260	(1,102)	0	0	(239)	3,918	1.57
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	120.6700	12,840	1,549,403	4,383	(2,225)	0	0	1,484	3,642	0.10
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	99.2218	153,000	151,809	423	1,611	0	0	48	2,081	0.71
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	0.0000	0	0	926	0	0	0	385	1,311	0.22
20030NAM3	COMCAST CORP 6.45% 15-Mar-2037 COMPANY GUARNT	132.9979	(447,000)	(594,501)	0	2,485	0	0	(1,363)	1,122	0.19
68389XBH7	ORACLE CORP 3.85% 15-Jul-2036 SR UNSECURED	0.0000	0	0	1,175	0	0	0	(64)	1,111	1.06
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	99.8911	200,000	199,782	0	236	0	0	593	829	0.42
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	99.2218	0	0	863	(400)	0	0	198	661	0.46
37045VAE0	GENERAL MOTORS 4.875% 2-Oct-2023 SR UNSECURED	107.8191	0	0	1,094	345	0	0	(821)	619	0.28
887317AW5	TIME WARNER INC 3.6% 15-Jul-2025 COMPANY GUARNT	0.0000	0	0	371	182	0	0	60	613	0.61
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	103.4404	(45,000)	(46,548)	(107)	(123)	0	0	631	402	0.41
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	0.0000	0	0	(83)	193	0	0	257	366	0.35
694308GE1	PACIFIC GAS&ELEC 6.05% 1-Mar-2034 SR UNSECURED	124.2959	100,000	124,296	0	(202)	0	0	504	302	0.24
437076BC5	HOME DEPOT INC 3.75% 15-Feb-2024 SR UNSECURED	0.0000	0	0	(172)	287	0	0	54	169	0.37
110122BB3	BRISTOL-MYERS 3.25% 27-Feb-2027 SR UNSECURED	0.0000	0	0	(270)	208	0	0	108	46	0.05
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	0.0000	0	0	(16)	55	0	0	(2)	37	0.48
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	96.5400	(121,000)	(116,813)	0	6	0	0	0	6	0.00
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	98.1563	100,000	98,156	(4,292)	3,313	0	0	954	(25)	(0.01)
06051GFU8	BANK OF AMER CRP 4.45% 3-Mar-2026 SUBORDINATED	0.0000	0	0	443	0	0	0	(511)	(68)	(0.03)
594918AD6	MICROSOFT CORP 5.2% 1-Jun-2039 SR UNSECURED	124.4743	(5,000)	(6,224)	0	(51)	0	0	(22)	(73)	(1.18)
37045XBW5	GEN MOTORS FIN 3.95% 13-Apr-2024 COMPANY GUARNT	0.0000	0	0	1,119	(809)	0	0	(392)	(83)	(0.03)
438516BL9	HONEYWELL INTL 2.5% 1-Nov-2026 SR UNSECURED	95.3967	75,000	71,548	0	(253)	0	0	156	(96)	(0.13)
46625HJJ0	JPMORGAN CHASE 3.375% 1-May-2023 SUBORDINATED	0.0000	0	0	(76)	0	0	0	(28)	(104)	(0.10)
666807BK7	NORTHROP GRUMMAN 3.2% 1-Feb-2027 SR UNSECURED	0.0000	0	0	(132)	(113)	0	0	58	(187)	(0.37)
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	96.8771	300,000	290,631	0	(474)	0	0	221	(253)	(0.09)
931142DP5	WAL-MART STORES 3.3% 22-Apr-2024 SR UNSECURED	0.0000	0	0	(1,388)	849	0	0	238	(300)	(0.14)
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	96.5400	200,000	193,080	0	(694)	0	0	356	(338)	(0.17)
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	93.5924	0	0	135	(509)	0	0	(51)	(425)	(0.45)
68389XAU9	ORACLE CORP 3.4% 8-Jul-2024 SR UNSECURED	0.0000	0	0	(601)	0	0	0	76	(525)	(0.51)

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458140AK6	INTEL CORP 4.8% 1-Oct-2041 SR UNSECURED	120.1321	(200,000)	(240,264)	0	(637)	0	0	0	(637)	(0.27)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	103.4404	0	0	(203)	92	0	0	(645)	(756)	(1.46)
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	95.1923	45,000	42,837	(931)	(560)	0	0	255	(1,236)	(0.61)
06051GFH7	BANK OF AMER CRP 4.2% 26-Aug-2024 SUBORDINATED	0.0000	0	0	(1,134)	0	0	0	(373)	(1,508)	(0.36)
037833CJ7	APPLE INC 3.35% 9-Feb-2027 SR UNSECURED	0.0000	0	0	(1,879)	0	0	0	93	(1,786)	(0.87)
20030NBNO	COMCAST CORP 3.375% 15-Aug-2025 COMPANY GUARNT	0.0000	0	0	(2,712)	0	0	0	286	(2,426)	(0.52)
20030NCD1	COMCAST CORP 3.999% 1-Nov-2049 144A COMPANY GUARNT	99.0721	(637,000)	(631,089)	0	(5,861)	0	0	(1,578)	(7,439)	(1.19)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	96.0857	400,000	384,343	0	(15,118)	0	0	966	(14,152)	(3.54)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>320,518</b>	<b>31,633</b>	<b>(6,341)</b>	<b>0</b>	<b>0</b>	<b>(365)</b>	<b>24,927</b>	
<b>Total Equities Fixed Income And Options</b>				<b>320,518</b>	<b>31,633</b>	<b>(6,341)</b>	<b>0</b>	<b>0</b>	<b>(365)</b>	<b>24,927</b>	
<b>Total Cash Equivalents</b>				<b>(297,076)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,709</b>	<b>1,709</b>	
<b>Grand Total</b>				<b>23,442</b>	<b>31,633</b>	<b>(6,341)</b>	<b>0</b>	<b>0</b>	<b>1,344</b>	<b>26,636</b>	

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<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(869,910)	(869,910)	0	0	0	0	2,003	2,003	0.02
				<b>Currency</b>	<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,003</b>	<b>2,003</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,003</b>	<b>2,003</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.5600	14,220	1,728,583	18,992	12,171	0	0	7,673	38,837	0.58
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	97.6150	400,000	390,460	0	6,117	0	0	1,083	7,201	1.87
20030NCD1	CMCSA-EXCH12/17 3.999% 1-Nov-2049 144A COMPANY GUARNT	0.0000	0	0	0	4,212	0	0	2,972	7,184	1.14
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.5600	0	0	3,526	0	0	0	0	3,526	0.48
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	100.9236	44,000	44,406	716	882	0	0	407	2,005	1.00
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	0.0000	0	0	3,454	(1,611)	0	0	103	1,947	1.28
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	0.0000	0	0	797	474	0	0	287	1,558	0.54
694308GE1	PACIFIC GAS&ELEC 6.05% 1-Mar-2034 SR UNSECURED	0.0000	0	0	(2,333)	3,713	0	0	84	1,464	1.18
20030NBM2	COMCAST CORP 4.2% 15-Aug-2034 COMPANY GUARNT	0.0000	0	0	1,051	0	0	0	185	1,236	0.47
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	98.9115	100,000	98,912	0	755	0	0	288	1,043	1.06
438516BL9	HONEYWELL INTL 2.5% 1-Nov-2026 SR UNSECURED	0.0000	0	0	232	679	0	0	52	963	1.35
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	0.0000	0	0	0	0	0	0	578	578	0.54
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.7382	0	0	31	1,018	0	0	(633)	416	0.22
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.7382	0	0	(380)	(6)	0	0	731	346	0.30
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	95.4832	45,000	42,967	0	131	0	0	98	228	0.53
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	0.0000	0	0	0	0	0	0	63	63	0.00
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	103.1730	125,000	128,966	0	(88)	0	0	25	(62)	(0.05)
594918AD6	MICROSOFT CORP 5.2% 1-Jun-2039 SR UNSECURED	0.0000	0	0	(100)	(1)	0	0	(7)	(109)	(1.75)
00206RCT7	AT&T INC 4.125% 17-Feb-2026 SR UNSECURED	101.9630	86,000	87,688	(93)	(161)	0	0	135	(120)	(0.12)
037833AZ3	APPLE INC 2.5% 9-Feb-2025 SR UNSECURED	97.6949	200,000	195,390	0	(449)	0	0	278	(171)	(0.09)
037833AK6	APPLE INC 2.4% 3-May-2023 SR UNSECURED	0.0000	0	0	(221)	0	0	0	7	(214)	(0.22)
458140AK6	INTEL CORP 4.8% 1-Oct-2041 SR UNSECURED	120.0866	(500,000)	(600,433)	0	911	0	0	(1,253)	(342)	(0.06)
037833CR9	APPLE INC 3.2% 11-May-2027 SR UNSECURED	101.2036	255,000	258,069	(275)	(588)	0	0	280	(583)	(0.19)
149123CC3	CATERPILLAR INC 3.4% 15-May-2024 SR UNSECURED	103.6012	200,000	207,202	0	(833)	0	0	227	(606)	(0.29)
037833CG3	APPLE INC 3.0% 9-Feb-2024 SR UNSECURED	0.0000	0	0	(857)	0	0	0	0	(857)	(0.24)
06051GGA1	BANK OF AMER CRP 3.248% 21-Oct-2027 SR UNSECURED	0.0000	0	0	(1,339)	0	0	0	(162)	(1,501)	(0.45)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	104.1045	(300,000)	(312,314)	(648)	(461)	0	0	(455)	(1,564)	(0.44)
91159HHM5	US BANCORP 3.1% 27-Apr-2026 SUBORDINATED	98.9056	300,000	296,717	0	(2,081)	0	0	310	(1,771)	(0.59)
20030NBX8	COMCAST CORP 3.0% 1-Feb-2024 COMPANY GUARNT	0.0000	0	0	(1,879)	0	0	0	83	(1,796)	(0.36)
594918BR4	MICROSOFT CORP 2.4% 8-Aug-2026 SR UNSECURED	0.0000	0	0	(1,940)	0	0	0	47	(1,893)	(0.56)
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	102.2282	(307,000)	(313,841)	0	(2,699)	0	0	(911)	(3,611)	(1.16)
20030NAM3	COMCAST CORP 6.45% 15-Mar-2037 COMPANY GUARNT	0.0000	0	0	2,593	(8,759)	0	0	(1,738)	(7,904)	(1.33)
06051GGL7	BANK OF AMER CRP 3.705% 24-Apr-2028 SR UNSECURED	0.0000	0	0	(4,760)	(4,860)	0	0	(432)	(10,053)	(1.65)

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68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	137.0210	(500,000)	(685,105)	0	(8,712)	0	0	(2,212)	(10,924)	(1.62)
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	102.3307	(637,000)	(651,847)	0	(24,969)	0	0	(5,095)	(30,064)	(4.79)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>915,822</b>	<b>16,567</b>	<b>(25,214)</b>	<b>0</b>	<b>0</b>	<b>3,096</b>	<b>(5,551)</b>	
<b>Total Equities Fixed Income And Options</b>				<b>915,822</b>	<b>16,567</b>	<b>(25,214)</b>	<b>0</b>	<b>0</b>	<b>3,096</b>	<b>(5,551)</b>	
<b>Total Cash Equivalents</b>				<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,003</b>	<b>2,003</b>	
<b>Grand Total</b>				<b>45,912</b>	<b>16,567</b>	<b>(25,214)</b>	<b>0</b>	<b>0</b>	<b>5,099</b>	<b>(3,547)</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(869,910)	(869,910)	0	0	0	0	7,174	7,174	0.01
				<b>Currency</b>	<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,174</b>	<b>7,174</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,174</b>	<b>7,174</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.5600	14,220	1,728,583	31,067	11,206	0	0	9,480	51,752	0.30
68389XAE5	ORACLE CORP 6.5% 15-Apr-2038 SR UNSECURED	0.0000	0	0	16,474	0	0	0	(1,553)	14,921	2.11
68389XAM7	ORACLE CORP 5.375% 15-Jul-2040 SR UNSECURED	0.0000	0	0	5,260	0	0	0	(627)	4,632	1.85
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	0.0000	0	0	3,877	0	0	0	151	4,028	1.37
023135AP1	AMAZON.COM INC 4.8% 5-Dec-2034 SR UNSECURED	0.0000	0	0	3,358	0	0	0	470	3,828	1.69
458140AN0	INTEL CORP 4.0% 15-Dec-2032 SR UNSECURED	0.0000	0	0	3,805	0	0	0	(366)	3,439	0.78
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.5600	0	0	15,612	0	0	0	(12,856)	2,756	0.02
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	100.9236	44,000	44,406	716	523	0	0	1,000	2,239	1.12
594918BC7	MICROSOFT CORP 3.5% 12-Feb-2035 SR UNSECURED	0.0000	0	0	2,329	0	0	0	(237)	2,092	0.34
US046353AL27	ASTRAZENECA PLC 3.375% 16-Nov-2025 SR UNSECURED	0.0000	0	0	1,458	0	0	0	359	1,817	0.45
539830BH1	LOCKHEED MARTIN 3.55% 15-Jan-2026 SR UNSECURED	0.0000	0	0	1,404	0	0	0	377	1,780	0.46
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	0.0000	0	0	1,947	0	0	0	(184)	1,763	0.69
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	97.6150	0	0	(130)	0	0	0	1,824	1,693	0.83
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	106.1492	0	0	523	0	0	0	975	1,498	0.35
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	0.0000	0	0	863	0	0	0	578	1,441	0.57
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	0.0000	0	0	949	0	0	0	448	1,397	0.23
20030NCD1	CMCSA-EXCH12/17 3.999% 1-Nov-2049 144A COMPANY GUARNT	0.0000	0	0	0	379	0	0	944	1,324	0.21
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	0.0000	0	0	797	0	0	0	508	1,305	0.45
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	0.0000	0	0	2,121	0	0	0	(836)	1,285	0.59
20030NBM2	COMCAST CORP 4.2% 15-Aug-2034 COMPANY GUARNT	0.0000	0	0	1,051	0	0	0	185	1,236	0.47
42824CAX7	HP ENTERPRISE 6.2% 15-Oct-2035 SR UNSECURED	0.0000	0	0	1,137	0	0	0	90	1,227	0.65
68389XBH7	ORACLE CORP 3.85% 15-Jul-2036 SR UNSECURED	0.0000	0	0	1,175	0	0	0	(64)	1,111	1.06
91324PCY6	UNITEDHEALTH GRP 3.375% 15-Apr-2027 SR UNSECURED	0.0000	0	0	997	0	0	0	(51)	946	0.51
126650CM0	CVS HEALTH CORP 4.875% 20-Jul-2035 SR UNSECURED	0.0000	0	0	902	0	0	0	24	926	0.48
458140AX8	INTEL CORP 3.15% 11-May-2027 SR UNSECURED	0.0000	0	0	1,317	0	0	0	(398)	919	0.13
50077LAK2	KRAFT HEINZ FOOD 3.95% 15-Jul-2025 COMPANY GUARNT	0.0000	0	0	579	0	0	0	336	915	0.51
666807BK7	NORTHROP GRUMMAN 3.2% 1-Feb-2027 SR UNSECURED	0.0000	0	0	35	0	0	0	787	822	0.41
25468PDV5	WALT DISNEY CO 2.95% 15-Jun-2027 SR UNSECURED	99.2577	0	0	828	0	0	0	(20)	807	0.32
07177MAB9	BAXALTA INC 4.0% 23-Jun-2025 COMPANY GUARNT	0.0000	0	0	577	0	0	0	21	599	0.30
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	95.4832	45,000	42,967	(590)	1	0	0	1,043	455	0.15
887317AW5	TIME WARNER INC 3.6% 15-Jul-2025 COMPANY GUARNT	0.0000	0	0	371	0	0	0	60	431	0.43

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.7382	0	0	(380)	0	0	0	731	351	0.30
03027XAP5	AMERICAN TOWER 3.55% 15-Jul-2027 SR UNSECURED	0.0000	0	0	348	0	0	0	(39)	309	0.31
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	0.0000	0	0	(83)	0	0	0	257	174	0.17
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	235	0	0	0	(80)	154	0.15
438516BL9	HONEYWELL INTL 2.5% 1-Nov-2026 SR UNSECURED	0.0000	0	0	(456)	0	0	0	609	154	0.09
913017CH0	UNITED TECH CORP 2.65% 1-Nov-2026 SR UNSECURED	0.0000	0	0	104	0	0	0	24	128	0.53
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	0.0000	0	0	32	0	0	0	49	82	0.28
VCSH	Vanguard Short-Term Corporate Bond ETF	79.3000	0	0	24	0	0	0	0	24	0.01
00507VAK5	ACTIVISION BLIZZ 3.4% 15-Sep-2026 SR UNSECURED	0.0000	0	0	41	0	0	0	(23)	19	0.05
92343VCV4	VERIZON COMM INC 4.272% 15-Jan-2036 SR UNSECURED	0.0000	0	0	29	0	0	0	(24)	5	0.00
883556BF8	THERMO FISHER 4.15% 1-Feb-2024 SR UNSECURED	0.0000	0	0	(5)	0	0	0	2	(3)	(0.16)
36962GXZ2	GEN ELEC CAP CRP 6.75% 15-Mar-2032 SR UNSECURED	0.0000	0	0	(29)	0	0	0	19	(10)	(0.08)
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	0.0000	0	0	(39)	0	0	0	(18)	(56)	(0.01)
06051GFU8	BANK OF AMER CRP 4.45% 3-Mar-2026 SUBORDINATED	0.0000	0	0	443	0	0	0	(511)	(68)	(0.03)
110122BB3	BRISTOL-MYERS 3.25% 27-Feb-2027 SR UNSECURED	0.0000	0	0	(270)	0	0	0	172	(98)	(0.10)
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	0.0000	0	0	(115)	0	0	0	16	(99)	(0.32)
46625HJJ0	JPMORGAN CHASE 3.375% 1-May-2023 SUBORDINATED	0.0000	0	0	(76)	0	0	0	(28)	(104)	(0.10)
00206RCT7	AT&T INC 4.125% 17-Feb-2026 SR UNSECURED	101.9630	86,000	87,688	(93)	(161)	0	0	135	(120)	(0.12)
594918AD6	MICROSOFT CORP 5.2% 1-Jun-2039 SR UNSECURED	0.0000	0	0	(100)	0	0	0	(43)	(143)	(2.30)
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	94.1736	0	0	135	0	0	0	(299)	(164)	(0.17)
37045VAE0	GENERAL MOTORS 4.875% 2-Oct-2023 SR UNSECURED	107.8773	0	0	1,094	0	0	0	(1,259)	(165)	(0.07)
037833AZ3	APPLE INC 2.5% 9-Feb-2025 SR UNSECURED	97.6949	200,000	195,390	0	(449)	0	0	278	(171)	(0.09)
20030NBB6	COMCAST CORP 6.4% 1-Mar-2040 COMPANY GUARNT	0.0000	0	0	0	40	0	0	(249)	(208)	(0.08)
037833AK6	APPLE INC 2.4% 3-May-2023 SR UNSECURED	0.0000	0	0	(221)	0	0	0	7	(214)	(0.22)
31428XBF2	FEDEX CORP 3.25% 1-Apr-2026 COMPANY GUARNT	0.0000	0	0	(293)	0	0	0	63	(230)	(0.23)
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.7382	0	0	31	0	0	0	(278)	(247)	(0.13)
37045XBW5	GEN MOTORS FIN 3.95% 13-Apr-2024 COMPANY GUARNT	0.0000	0	0	658	0	0	0	(940)	(282)	(0.08)
375558BM4	GILEAD SCIENCES 2.95% 1-Mar-2027 SR UNSECURED	0.0000	0	0	2	0	0	0	(295)	(292)	(0.07)
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	103.1730	125,000	128,966	(315)	(88)	0	0	96	(306)	(0.13)
437076BC5	HOME DEPOT INC 3.75% 15-Feb-2024 SR UNSECURED	0.0000	0	0	(938)	0	0	0	571	(367)	(0.18)
20030NBN0	COMCAST CORP 3.375% 15-Aug-2025 COMPANY GUARNT	0.0000	0	0	(2,265)	0	0	0	1,859	(406)	(0.04)
126650CU2	CVS HEALTH CORP 2.875% 1-Jun-2026 SR UNSECURED	0.0000	0	0	(932)	0	0	0	431	(501)	(0.13)
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	(195)	0	0	0	(321)	(515)	(0.12)
68389XAU9	ORACLE CORP 3.4% 8-Jul-2024 SR UNSECURED	0.0000	0	0	(601)	0	0	0	76	(525)	(0.51)
037833CR9	APPLE INC 3.2% 11-May-2027 SR UNSECURED	101.2036	255,000	258,069	(275)	(588)	0	0	280	(583)	(0.19)
149123CC3	CATERPILLAR INC 3.4% 15-May-2024 SR UNSECURED	103.6012	200,000	207,202	0	(833)	0	0	227	(606)	(0.29)
651229AV8	NEWELL RUBBERMAI 3.85% 1-Apr-2023 SR UNSECURED	0.0000	0	0	(719)	0	0	0	37	(681)	(0.18)
88732JAJ7	TIME WARNER CABL 6.55% 1-May-2037 SR SECURED	0.0000	0	0	(2,013)	0	0	0	1,301	(712)	(0.12)
742718ER6	PROCTER & GAMBLE 2.45% 3-Nov-2026 SR UNSECURED	0.0000	0	0	(882)	0	0	0	82	(800)	(0.55)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	104.1045	0	0	(203)	0	0	0	(645)	(848)	(1.63)

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037833CG3	APPLE INC 3.0% 9-Feb-2024 SR UNSECURED	0.0000	0	0	(857)	0	0	0	0	(857)	(0.24)
369604BD4	GEN ELECTRIC CO 2.7% 9-Oct-2022 SR UNSECURED	0.0000	0	0	(718)	0	0	0	(188)	(906)	(0.30)
931142DP5	WAL-MART STORES 3.3% 22-Apr-2024 SR UNSECURED	0.0000	0	0	(1,388)	0	0	0	412	(975)	(0.47)
458140AK6	INTEL CORP 4.8% 1-Oct-2041 SR UNSECURED	120.0866	(500,000)	(600,433)	0	274	0	0	(1,253)	(979)	(0.16)
37045XBK1	GEN MOTORS FIN 3.7% 9-May-2023 COMPANY GUARNT	0.0000	0	0	(1,041)	0	0	0	(97)	(1,138)	(0.29)
50077LAD8	KRAFT HEINZ FOOD 3.0% 1-Jun-2026 COMPANY GUARNT	96.2347	0	0	(1,294)	0	0	0	96	(1,198)	(0.38)
06051GGA1	BANK OF AMER CRP 3.248% 21-Oct-2027 SR UNSECURED	0.0000	0	0	(1,339)	0	0	0	(162)	(1,501)	(0.45)
06051GFH7	BANK OF AMER CRP 4.2% 26-Aug-2024 SUBORDINATED	0.0000	0	0	(1,134)	0	0	0	(373)	(1,508)	(0.36)
694308GE1	PACIFIC GAS&ELEC 6.05% 1-Mar-2034 SR UNSECURED	0.0000	0	0	(2,333)	0	0	0	807	(1,526)	(1.19)
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	106.1492	0	0	(316)	0	0	0	(1,288)	(1,603)	(0.30)
20030NAM3	COMCAST CORP 6.45% 15-Mar-2037 COMPANY GUARNT	0.0000	0	0	2,593	0	0	0	(4,277)	(1,685)	(0.21)
91159HHM5	US BANCORP 3.1% 27-Apr-2026 SUBORDINATED	98.9056	300,000	296,717	0	(2,081)	0	0	310	(1,771)	(0.59)
037833CJ7	APPLE INC 3.35% 9-Feb-2027 SR UNSECURED	0.0000	0	0	(1,879)	0	0	0	93	(1,786)	(0.87)
20030NBX8	COMCAST CORP 3.0% 1-Feb-2024 COMPANY GUARNT	0.0000	0	0	(1,879)	0	0	0	83	(1,796)	(0.36)
594918BR4	MICROSOFT CORP 2.4% 8-Aug-2026 SR UNSECURED	0.0000	0	0	(1,940)	0	0	0	47	(1,893)	(0.56)
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	98.9115	100,000	98,912	(4,292)	(164)	0	0	2,212	(2,243)	(0.56)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	104.1045	(300,000)	(312,314)	(1,894)	(584)	0	0	(354)	(2,832)	(0.43)
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	102.2282	(307,000)	(313,841)	0	(2,699)	0	0	(911)	(3,611)	(1.16)
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	0.0000	0	0	(5,797)	0	0	0	926	(4,871)	(0.51)
06051GGL7	BANK OF AMER CRP 3.705% 24-Apr-2028 SR UNSECURED	0.0000	0	0	(4,760)	0	0	0	(453)	(5,213)	(0.85)
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	137.0210	(500,000)	(685,105)	0	(1,770)	0	0	(4,526)	(6,296)	(0.92)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	97.6150	400,000	390,460	(130)	(9,730)	0	0	226	(9,635)	(1.60)
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	102.3307	(637,000)	(651,847)	0	(24,969)	0	0	(5,095)	(30,064)	(4.79)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>915,822</b>	<b>62,088</b>	<b>(31,691)</b>	<b>0</b>	<b>0</b>	<b>(9,028)</b>	<b>21,370</b>	
<b>Total Equities Fixed Income And Options</b>				<b>915,822</b>	<b>62,088</b>	<b>(31,691)</b>	<b>0</b>	<b>0</b>	<b>(9,028)</b>	<b>21,370</b>	
<b>Total Cash Equivalents</b>				<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,174</b>	<b>7,174</b>	
<b>Grand Total</b>				<b>45,912</b>	<b>62,088</b>	<b>(31,691)</b>	<b>0</b>	<b>0</b>	<b>(1,853)</b>	<b>28,544</b>	

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<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(889,704)	(889,704)	0	0	0	0	2,368	2,368	0.02
				<b>Currency</b>	<b>(889,704)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,368</b>	<b>2,368</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(889,704)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,368</b>	<b>2,368</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	99.5953	0	0	(6,117)	24,549	0	0	(778)	17,654	2.71
458140AK6	INTEL CORP 4.8% 1-Oct-2041 SR UNSECURED	0.0000	0	0	14,013	(274)	0	0	(1,393)	12,345	2.06
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	134.3861	(450,000)	(604,737)	3,814	9,344	0	0	(2,484)	10,674	1.12
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	99.9504	(707,000)	(706,649)	0	9,199	0	0	(1,879)	7,319	1.02
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	120.0700	(14,490)	(1,739,814)	3,302	1,602	0	0	0	4,903	0.13
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	99.5953	700,000	697,167	0	3,767	0	0	267	4,034	0.58
92343VBG8	VERIZON COMM INC 3.85% 1-Nov-2042 SR UNSECURED	90.0573	(300,000)	(270,172)	0	2,745	0	0	(53)	2,692	0.99
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	0.0000	0	0	1,028	584	0	0	(358)	1,254	0.40
03523TBQ0	ANHEUSER-BUSCH 3.75% 15-Jul-2042 COMPANY GUARNT	95.2006	200,000	190,401	0	(521)	0	0	417	(105)	(0.05)
149123CC3	CATERPILLAR INC 3.4% 15-May-2024 SR UNSECURED	102.0677	0	0	(1,115)	833	0	0	146	(136)	(0.07)
00206RCT7	AT&T INC 4.125% 17-Feb-2026 SR UNSECURED	0.0000	0	0	(445)	161	0	0	108	(176)	(0.20)
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	102.0760	190,000	193,944	0	(256)	0	0	44	(211)	(0.11)
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	97.0260	33,000	32,019	0	(222)	0	0	6	(216)	(0.67)
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	0.0000	0	0	(620)	164	0	0	96	(360)	(0.36)
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	97.2784	100,000	97,278	0	(426)	0	0	17	(409)	(0.42)
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	99.2223	0	0	(39)	(523)	0	0	137	(424)	(0.96)
458140AS9	INTEL CORP 3.7% 29-Jul-2025 SR UNSECURED	103.3746	50,000	51,687	0	(697)	0	0	77	(620)	(1.18)
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	0.0000	0	0	(830)	(1)	0	0	98	(734)	(1.71)
61746BDZ6	MORGAN STANLEY 3.875% 27-Jan-2026 SR UNSECURED	0.0000	0	0	(958)	0	0	0	27	(931)	(0.36)
084670BS6	BERKSHIRE HATHWY 3.125% 15-Mar-2026 SR UNSECURED	0.0000	0	0	(1,030)	0	0	0	22	(1,008)	(0.41)
037833BZ2	APPLE INC 2.45% 4-Aug-2026 SR UNSECURED	93.5990	90,000	84,239	(468)	(620)	0	0	29	(1,059)	(0.80)
91324PDE9	UNITEDHEALTH GRP 2.95% 15-Oct-2027 SR UNSECURED	96.6268	100,000	96,627	0	(1,080)	0	0	16	(1,063)	(1.09)
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	98.5437	140,000	137,961	0	(1,241)	0	0	13	(1,228)	(0.88)
02079KAC1	ALPHABET INC 1.998% 15-Aug-2026 SR UNSECURED	91.8610	100,000	91,861	0	(1,332)	0	0	78	(1,254)	(1.35)
22160KAM7	COSTCO COMPANIES 3.0% 18-May-2027 SR UNSECURED	98.1632	200,000	196,326	0	(1,494)	0	0	33	(1,461)	(0.74)
172967KY6	CITIGROUP INC 3.2% 21-Oct-2026 SR UNSECURED	0.0000	0	0	(1,925)	0	0	0	133	(1,792)	(0.73)
6174467Y9	MORGAN STANLEY 4.35% 8-Sep-2026 SUBORDINATED	0.0000	0	0	(2,140)	0	0	0	218	(1,922)	(0.62)
46625HKC3	JPMORGAN CHASE 3.125% 23-Jan-2025 SR UNSECURED	0.0000	0	0	(2,401)	0	0	0	182	(2,219)	(0.74)
345397YT4	FORD MOTOR CRED 3.815% 2-Nov-2027 SR UNSECURED	96.3973	250,000	240,993	0	(3,577)	0	0	159	(3,418)	(1.40)
91159HHM5	US BANCORP 3.1% 27-Apr-2026 SUBORDINATED	97.5060	300,000	292,518	0	(4,199)	0	0	775	(3,424)	(1.15)
037833AZ3	APPLE INC 2.5% 9-Feb-2025 SR UNSECURED	95.6908	200,000	191,382	0	(4,008)	0	0	417	(3,592)	(1.84)
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	101.1082	300,000	303,325	(1,060)	(3,446)	0	0	553	(3,954)	(0.91)
92553PAU6	VIACOM INC 5.85% 1-Sep-2043 SR UNSECURED	111.2765	(400,000)	(445,106)	(86)	(5,947)	0	0	(436)	(6,468)	(1.44)

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Global P&L - Month to Date  
Jan 01, 2018 - Jan 31, 2018

29K | Chicago Technology & Trading, LLC | 29K | As of Jan 31, 2018  
CCY: USD

Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
037833CR9	APPLE INC 3.2% 11-May-2027 SR UNSECURED	98.9668	500,000	494,834	(1,625)	(5,974)	0	0	695	(6,903)	(0.91)
928563AC9	VMWARE INC 3.9% 21-Aug-2027 SR UNSECURED	96.5871	400,000	386,348	0	(7,416)	0	0	0	(7,416)	(1.88)
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	94.9541	500,000	474,770	0	(8,076)	0	0	523	(7,553)	(1.56)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	95.3432	400,000	381,373	0	(9,087)	0	0	1,083	(8,004)	(2.05)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	120.0700	0	0	(2,881)	(11,206)	0	0	0	(14,086)	(0.30)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>868,576</b>	<b>(1,582)</b>	<b>(18,675)</b>	<b>0</b>	<b>0</b>	<b>(1,014)</b>	<b>(21,271)</b>	
<b>Total Equities Fixed Income And Options</b>				<b>868,576</b>	<b>(1,582)</b>	<b>(18,675)</b>	<b>0</b>	<b>0</b>	<b>(1,014)</b>	<b>(21,271)</b>	
<b>Total Cash Equivalents</b>				<b>(889,704)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,368</b>	<b>2,368</b>	
<b>Grand Total</b>				<b>(21,128)</b>	<b>(1,582)</b>	<b>(18,675)</b>	<b>0</b>	<b>0</b>	<b>1,353</b>	<b>(18,904)</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(331,290)	(331,290)	0	0	0	0	2,990	2,990	0.02
				<b>Currency</b>	<b>(331,290)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,990</b>	<b>2,990</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(331,290)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,990</b>	<b>2,990</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	93.1376	(1,032,000)	(961,180)	0	58,306	0	0	(3,119)	55,186	5.41
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	130.4434	(550,000)	(717,439)	0	20,917	0	0	(2,688)	18,229	2.47
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	117.0700	0	0	16,876	(1,602)	0	0	(4,656)	10,617	0.45
92553PAU6	VIACOM INC 5.85% 1-Sep-2043 SR UNSECURED	108.7129	(500,000)	(543,564)	0	12,039	0	0	(2,259)	9,780	1.76
92343VBG8	VERIZON COMM INC 3.85% 1-Nov-2042 SR UNSECURED	0.0000	0	0	9,430	(2,745)	0	0	(225)	6,460	2.39
61761JZN2	MORGAN STANLEY 3.95% 23-Apr-2027 SUBORDINATED	0.0000	0	0	6,120	0	0	0	(911)	5,210	1.60
172967LD1	CITIGROUP INC 3.887% 10-Jan-2028 SR UNSECURED	0.0000	0	0	4,222	0	0	0	(561)	3,660	1.80
949746SH5	WELLS FARGO CO 3.0% 23-Oct-2026 SR UNSECURED	0.0000	0	0	3,440	0	0	0	(233)	3,207	1.67
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	107.9214	400,000	431,686	0	1,561	0	0	944	2,505	0.58
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	90.1833	(200,000)	(180,367)	0	2,175	0	0	(353)	1,822	1.00
00206REM0	AT&T INC 3.9% 14-Aug-2027 SR UNSECURED	99.2344	(500,000)	(496,172)	0	2,746	0	0	(1,202)	1,543	0.31
68389XBP9	ORACLE CORP 3.8% 15-Nov-2037 SR UNSECURED	99.0053	200,000	198,011	0	928	0	0	380	1,308	0.66
00206RCQ3	AT&T INC 4.75% 15-May-2046 SR UNSECURED	0.0000	0	0	1,150	0	0	0	(13)	1,137	1.16
037833BA7	APPLE INC 3.45% 9-Feb-2045 SR UNSECURED	90.9445	45,000	40,925	736	46	0	0	92	874	0.48
166764BL3	CHEVRON CORP 2.954% 16-May-2026 SR UNSECURED	0.0000	0	0	640	0	0	0	(13)	627	0.32
03523TBQ0	ANHEUSER-BUSCH 3.75% 15-Jul-2042 COMPANY GUARNT	0.0000	0	0	(32)	521	0	0	89	577	0.30
20030NBM2	COMCAST CORP 4.2% 15-Aug-2034 COMPANY GUARNT	100.2542	96,000	96,244	0	512	0	0	0	512	0.53
037833BZ2	APPLE INC 2.45% 4-Aug-2026 SR UNSECURED	0.0000	0	0	(295)	620	0	0	24	350	0.41
87612EBE5	TARGET CORP 2.5% 15-Apr-2026 SR UNSECURED	0.0000	0	0	350	0	0	0	(10)	340	0.73
172967KJ9	CITIGROUP INC 4.6% 9-Mar-2026 SUBORDINATED	103.2638	0	0	(22)	0	0	0	0	(22)	(0.27)
92826CAE2	VISA INC 4.15% 14-Dec-2035 SR UNSECURED	0.0000	0	0	(34)	0	0	0	4	(30)	(0.93)
172967KJ9	CITIGROUP INC 4.6% 9-Mar-2026 SUBORDINATED	103.2638	8,000	8,261	0	(31)	0	0	0	(31)	(0.37)
459200JG7	IBM CORP 3.45% 19-Feb-2026 SR UNSECURED	0.0000	0	0	(43)	0	0	0	(96)	(139)	(0.07)
458140AS9	INTEL CORP 3.7% 29-Jul-2025 SR UNSECURED	0.0000	0	0	(1,062)	697	0	0	53	(312)	(0.60)
02079KAC1	ALPHABET INC 1.998% 15-Aug-2026 SR UNSECURED	0.0000	0	0	(1,692)	1,332	0	0	33	(327)	(0.36)
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	91.1103	(593,000)	(540,284)	0	(86)	0	0	(293)	(379)	(0.07)
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	0.0000	0	0	(1,736)	1,241	0	0	90	(405)	(0.29)
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	0.0000	0	0	(697)	222	0	0	34	(440)	(1.37)
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	0.0000	0	0	(1,217)	426	0	0	50	(741)	(0.76)
91324PDE9	UNITEDHEALTH GRP 2.95% 15-Oct-2027 SR UNSECURED	0.0000	0	0	(2,128)	1,080	0	0	98	(950)	(0.98)
037833AZ3	APPLE INC 2.5% 9-Feb-2025 SR UNSECURED	0.0000	0	0	(6,059)	4,457	0	0	153	(1,449)	(0.76)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	117.0700	13,110	1,534,788	(4,543)	2,353	0	0	0	(2,190)	(0.03)
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	0.0000	0	0	(6,005)	3,534	0	0	152	(2,319)	(0.76)
037833BH2	APPLE INC 4.375% 13-May-2045 SR UNSECURED	104.4396	200,000	208,879	0	(3,093)	0	0	462	(2,631)	(1.24)

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
22160KAM7	COSTCO COMPANIES 3.0% 18-May-2027 SR UNSECURED	0.0000	0	0	(4,390)	1,494	0	0	183	(2,713)	(1.38)
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	0.0000	0	0	(11,524)	8,076	0	0	258	(3,190)	(0.67)
91159HHM5	US BANCORP 3.1% 27-Apr-2026 SUBORDINATED	0.0000	0	0	(10,440)	6,280	0	0	285	(3,876)	(1.33)
037833CR9	APPLE INC 3.2% 11-May-2027 SR UNSECURED	0.0000	0	0	(11,884)	6,562	0	0	356	(4,966)	(1.00)
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	0.0000	0	0	(5,586)	256	0	0	310	(5,020)	(2.59)
928563AC9	VMWARE INC 3.9% 21-Aug-2027 SR UNSECURED	94.8371	400,000	379,348	0	(7,000)	0	0	1,300	(5,700)	(1.48)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	106.3620	200,000	212,724	0	(6,522)	0	0	672	(5,850)	(2.67)
345397YT4	FORD MOTOR CRED 3.815% 2-Nov-2027 SR UNSECURED	93.7173	250,000	234,293	0	(6,700)	0	0	795	(5,905)	(2.45)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	93.6153	500,000	468,076	0	(7,075)	0	0	1,083	(5,991)	(1.26)
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	0.0000	0	0	(44,152)	(3,767)	0	0	1,466	(46,453)	(4.71)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>374,229</b>	<b>(70,580)</b>	<b>99,756</b>	<b>0</b>	<b>0</b>	<b>(7,266)</b>	<b>21,910</b>	
<b>Total Equities Fixed Income And Options</b>				<b>374,229</b>	<b>(70,580)</b>	<b>99,756</b>	<b>0</b>	<b>0</b>	<b>(7,266)</b>	<b>21,910</b>	
<b>Total Cash Equivalents</b>				<b>(331,290)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,990</b>	<b>2,990</b>	
<b>Grand Total</b>				<b>42,940</b>	<b>(70,580)</b>	<b>99,756</b>	<b>0</b>	<b>0</b>	<b>(4,276)</b>	<b>24,900</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(440,927)	(440,927)	0	0	0	0	3,346	3,346	0.07
				<b>Currency</b>	<b>(440,927)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,346</b>	<b>3,346</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(440,927)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,346</b>	<b>3,346</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	117.3900	17,490	2,053,151	(7,089)	18,008	0	0	4,330	15,249	0.38
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	95.0857	263,000	250,075	(12,848)	19,684	0	0	1,115	7,952	1.70
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	131.3495	(200,000)	(262,699)	34,373	(26,793)	0	0	(2,331)	5,249	0.62
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	107.5486	562,000	604,423	0	1,710	0	0	1,822	3,531	0.59
928563AC9	VMWARE INC 3.9% 21-Aug-2027 SR UNSECURED	95.0446	400,000	380,178	0	830	0	0	1,257	2,087	0.55
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	0.0000	0	0	2,575	86	0	0	(649)	2,013	0.37
91159HHN3	US BANCORP 2.375% 22-Jul-2026 SR UNSECURED	0.0000	0	0	1,288	0	0	0	(229)	1,059	0.39
887317BA2	TIME WARNER INC 2.95% 15-Jul-2026 COMPANY GUARNT	0.0000	0	0	196	0	0	0	(82)	114	0.12
14040HBN4	CAPITAL ONE FINL 3.75% 9-Mar-2027 SR UNSECURED	0.0000	0	0	140	0	0	0	(64)	75	0.14
037833BZ2	APPLE INC 2.45% 4-Aug-2026 SR UNSECURED	0.0000	0	0	(9)	0	0	0	(0)	(9)	(0.50)
172967LD1	CITIGROUP INC 3.887% 10-Jan-2028 SR UNSECURED	0.0000	0	0	0	0	0	0	(22)	(22)	0.00
172967KJ9	CITIGROUP INC 4.6% 9-Mar-2026 SUBORDINATED	0.0000	0	0	(60)	31	0	0	3	(26)	(0.32)
20030NBM2	COMCAST CORP 4.2% 15-Aug-2034 COMPANY GUARNT	0.0000	0	0	294	(512)	0	0	188	(30)	(0.03)
61761JZN2	MORGAN STANLEY 3.95% 23-Apr-2027 SUBORDINATED	0.0000	0	0	0	0	0	0	(36)	(36)	0.00
037833BA7	APPLE INC 3.45% 9-Feb-2045 SR UNSECURED	0.0000	0	0	(189)	(46)	0	0	17	(218)	(0.53)
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	90.0884	(200,000)	(180,177)	0	190	0	0	(427)	(237)	(0.13)
037833BH2	APPLE INC 4.375% 13-May-2045 SR UNSECURED	0.0000	0	0	(3,609)	3,093	0	0	97	(418)	(0.20)
94974BGL8	WELLS FARGO CO 4.3% 22-Jul-2027 SUBORDINATED	100.4952	229,000	230,134	0	(420)	0	0	0	(420)	(0.18)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	105.7000	200,000	211,400	0	(1,324)	0	0	886	(438)	(0.21)
68389XBP9	ORACLE CORP 3.8% 15-Nov-2037 SR UNSECURED	0.0000	0	0	53	(928)	0	0	127	(748)	(0.38)
92553PAU6	VIACOM INC 5.85% 1-Sep-2043 SR UNSECURED	108.3926	(500,000)	(541,963)	0	1,602	0	0	(2,356)	(755)	(0.14)
345397YT4	FORD MOTOR CRED 3.815% 2-Nov-2027 SR UNSECURED	0.0000	0	0	(12,402)	10,277	0	0	583	(1,543)	(0.66)
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	106.4752	(400,000)	(425,901)	0	(1,898)	0	0	(1,533)	(3,431)	(0.81)
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	93.4313	(1,032,000)	(964,211)	0	(3,031)	0	0	(3,366)	(6,397)	(0.67)
00206REMO	AT&T INC 3.9% 14-Aug-2027 SR UNSECURED	100.7440	(862,000)	(868,413)	0	(11,478)	0	0	(1,845)	(13,324)	(1.55)
				<b>EQUITIES FIXED INCOME AND OPTIONS</b>	<b>485,998</b>	<b>2,713</b>	<b>9,081</b>	<b>0</b>	<b>0</b>	<b>(2,516)</b>	<b>9,278</b>
				<b>Total Equities Fixed Income And Options</b>	<b>485,998</b>	<b>2,713</b>	<b>9,081</b>	<b>0</b>	<b>0</b>	<b>(2,516)</b>	<b>9,278</b>
				<b>Total Cash Equivalents</b>	<b>(440,927)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,346</b>	<b>3,346</b>	
				<b>Grand Total</b>	<b>45,071</b>	<b>2,713</b>	<b>9,081</b>	<b>0</b>	<b>830</b>	<b>12,624</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(167,808)	(167,808)	0	0	0	0	3,695	3,695	0.04
				<b>Currency</b>	<b>(167,808)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,695</b>	<b>3,695</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(167,808)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,695</b>	<b>3,695</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	0.0000	0	0	71,479	(61,774)	0	0	(2,554)	7,151	0.74
887317BB0	TIME WARNER INC 3.8% 15-Feb-2027 COMPANY GUARNT	96.7505	(600,000)	(580,503)	0	8,054	0	0	(1,298)	6,756	1.15
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	127.8462	(200,000)	(255,692)	0	7,007	0	0	(1,021)	5,986	2.28
92553PAU6	VIACOM INC 5.85% 1-Sep-2043 SR UNSECURED	107.3273	(500,000)	(536,636)	0	5,326	0	0	(2,438)	2,889	0.53
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	88.6291	(200,000)	(177,258)	0	2,919	0	0	(442)	2,477	1.37
983024AN0	WYETH 5.95% 1-Apr-2037 COMPANY GUARNT	124.6604	260,000	324,117	0	1,078	0	0	258	1,336	0.41
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.2200	(5,010)	(577,252)	793	435	0	0	0	1,228	0.10
58013MEY6	MCDONALD'S CORP 3.7% 30-Jan-2026 SR UNSECURED	99.6203	(200,000)	(199,241)	0	806	0	0	(154)	652	0.33
91913YAU4	VALERO ENERGY 3.4% 15-Sep-2026 SR UNSECURED	95.5153	(75,000)	(71,636)	0	616	0	0	(57)	559	0.77
761713BB1	REYNOLDS AMERICA 5.85% 15-Aug-2045 COMPANY GUARNT	112.3176	55,000	61,775	0	407	0	0	45	452	0.74
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	0.0000	0	0	(877)	1,898	0	0	(733)	287	0.07
38141GCU6	GOLDMAN SACHS GP 6.125% 15-Feb-2033 SR UNSECURED	116.4992	5,000	5,825	0	(141)	0	0	9	(132)	(2.21)
002824BF6	ABBOTT LABS 3.75% 30-Nov-2026 SR UNSECURED	98.5092	(70,000)	(68,956)	0	(198)	0	0	(29)	(227)	(0.33)
949746JM4	WELLS FARGO CO 5.375% 7-Feb-2035 SR UNSECURED	112.5111	210,000	236,273	0	(418)	0	0	9	(409)	(0.17)
68389XBN4	ORACLE CORP 3.25% 15-Nov-2027 SR UNSECURED	96.3613	(200,000)	(192,723)	0	(445)	0	0	0	(445)	(0.23)
61744YAL2	MORGAN STANLEY 3.971% 22-Jul-2038 SR UNSECURED	93.9979	287,000	269,774	0	(1,970)	0	0	253	(1,717)	(0.63)
02209SAR4	ALTRIA GROUP INC 5.375% 31-Jan-2044 COMPANY GUARNT	0.0000	0	0	(2,041)	0	0	0	30	(2,011)	(0.91)
46647PAJ5	JPMORGAN CHASE 3.882% 24-Jul-2038 SR UNSECURED	93.5925	300,000	280,778	0	(2,330)	0	0	226	(2,104)	(0.74)
928563AC9	VMWARE INC 3.9% 21-Aug-2027 SR UNSECURED	0.0000	0	0	(16,856)	13,586	0	0	1,074	(2,197)	(0.58)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	103.6663	200,000	207,333	0	(4,067)	0	0	917	(3,151)	(1.49)
94974BGL8	WELLS FARGO CO 4.3% 22-Jul-2027 SUBORDINATED	98.7482	229,000	226,133	0	(4,001)	0	0	766	(3,235)	(1.41)
172967KU4	CITIGROUP INC 4.125% 25-Jul-2028 SUBORDINATED	95.9448	200,000	191,890	0	(5,328)	0	0	412	(4,915)	(2.49)
00206REMO	T-CALL05/18 3.9% 14-Aug-2027 SR UNSECURED	101.0000	(962,000)	(971,620)	0	(2,644)	0	0	(2,921)	(5,565)	(0.57)
38141GVSO	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	101.2494	701,000	709,758	0	(6,475)	0	0	336	(6,138)	(0.86)
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	103.4475	400,000	413,790	2,900	(9,730)	0	0	679	(6,151)	(0.60)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	91.7968	263,000	241,426	0	(8,650)	0	0	712	(7,938)	(3.17)
20030NBQ3	COMCAST CORP 4.6% 15-Aug-2045 COMPANY GUARNT	100.3677	600,000	602,206	0	(15,781)	0	0	1,354	(14,426)	(2.33)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.2200	0	0	(4,856)	(20,361)	0	0	5,891	(19,326)	(0.42)
				<b>EQUITIES FIXED INCOME AND OPTIONS</b>	<b>139,559</b>	<b>50,541</b>	<b>(102,182)</b>	<b>0</b>	<b>0</b>	<b>1,327</b>	<b>(50,314)</b>

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	<b>Total Equities Fixed Income And Options</b>			139,559	50,541	(102,182)	0	0	1,327	(50,314)	
	<b>Total Cash Equivalents</b>			(167,808)	0	0	0	0	3,695	3,695	
	<b>Grand Total</b>			(28,250)	50,541	(102,182)	0	0	5,022	(46,619)	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	111,876	111,876	0	0	0	0	4,529	4,529	0.08
				<b>Currency</b>	<b>111,876</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4,529</b>	<b>4,529</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>111,876</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4,529</b>	<b>4,529</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
92553PAU6	VIACOM INC 5.85% 1-Sep-2043 SR UNSECURED	0.0000	0	0	23,149	(13,020)	0	0	(1,056)	9,073	1.69
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.4900	0	0	6,269	0	0	0	0	6,269	0.47
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	99.0741	300,000	297,222	0	2,805	0	0	334	3,139	1.07
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	0.0000	0	0	12,152	(8,705)	0	0	(544)	2,903	1.13
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	93.9478	0	0	(12,913)	14,858	0	0	546	2,491	1.03
983024AN0	WYETH 5.95% 1-Apr-2037 COMPANY GUARNT	125.0347	260,000	325,090	0	973	0	0	1,289	2,262	0.70
949746JM4	WELLS FARGO CO 5.375% 7-Feb-2035 SR UNSECURED	112.9982	249,000	281,366	0	1,230	0	0	1,010	2,240	0.80
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	119.1289	364,000	433,629	0	1,195	0	0	255	1,450	0.34
46647PAJ5	JPMORGAN CHASE 3.882% 24-Jul-2038 SR UNSECURED	93.6330	300,000	280,899	0	122	0	0	970	1,092	0.39
887317BB0	TIME WARNER INC 3.8% 15-Feb-2027 COMPANY GUARNT	0.0000	0	0	10,474	(8,054)	0	0	(1,837)	584	0.10
38141GCU6	GOLDMAN SACHS GP 6.125% 15-Feb-2033 SR UNSECURED	116.0084	105,000	121,809	0	296	0	0	264	560	0.46
94974BGL8	WELLS FARGO CO 4.3% 22-Jul-2027 SUBORDINATED	0.0000	0	0	(4,619)	4,420	0	0	279	80	0.04
761713BB1	REYNOLDS AMERICA 5.85% 15-Aug-2045 COMPANY GUARNT	111.6784	55,000	61,423	0	(352)	0	0	268	(83)	(0.14)
172967KU4	CITIGROUP INC 4.125% 25-Jul-2028 SUBORDINATED	0.0000	0	0	(5,660)	5,328	0	0	206	(126)	(0.07)
38141GWV2	GOLDMAN SACHS GP 3.814% 23-Apr-2029 SR UNSECURED	95.5359	250,000	238,840	0	(193)	0	0	0	(193)	(0.08)
17275RBL5	CISCO SYSTEMS 2.5% 20-Sep-2026 SR UNSECURED	0.0000	0	0	(227)	0	0	0	(56)	(283)	(0.46)
91913YAU4	VALERO ENERGY 3.4% 15-Sep-2026 SR UNSECURED	95.7857	(75,000)	(71,839)	0	(203)	0	0	(212)	(415)	(0.58)
002824BF6	ABBOTT LABS 3.75% 30-Nov-2026 SR UNSECURED	98.9788	(70,000)	(69,285)	0	(329)	0	0	(219)	(547)	(0.79)
68389XBN4	ORACLE CORP 3.25% 15-Nov-2027 SR UNSECURED	0.0000	0	0	(877)	445	0	0	(235)	(667)	(0.35)
61744YAL2	MORGAN STANLEY 3.971% 22-Jul-2038 SR UNSECURED	93.1804	287,000	267,428	0	(2,346)	0	0	950	(1,396)	(0.52)
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	88.9485	(286,000)	(254,393)	0	(946)	0	0	(619)	(1,565)	(0.62)
58013MEY6	MCDONALD'S CORP 3.7% 30-Jan-2026 SR UNSECURED	100.1793	(200,000)	(200,359)	0	(1,118)	0	0	(617)	(1,735)	(0.87)
037833BY5	APPLE INC 3.25% 23-Feb-2026 SR UNSECURED	98.4355	(145,000)	(142,731)	0	(1,718)	0	0	(367)	(2,085)	(1.48)
00206REM0_DEL	T-CALL05/18 3.9% 14-Aug-2027 SR UNSECURED	0.0000	0	0	(11,377)	11,377	0	0	(2,293)	(2,293)	(0.24)
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	102.4109	400,000	409,644	0	(4,146)	0	0	1,717	(2,430)	(0.59)
38141GVS0	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	100.5052	701,000	704,541	0	(5,217)	0	0	2,775	(2,442)	(0.34)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	101.4522	200,000	202,904	0	(4,428)	0	0	917	(3,512)	(1.69)
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	99.0853	(250,000)	(247,713)	0	(3,388)	0	0	(642)	(4,030)	(1.65)
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	95.8329	(300,000)	(287,499)	0	(3,426)	0	0	(700)	(4,126)	(1.45)
345370CR9	FORD MOTOR CO 4.346% 8-Dec-2026 SR UNSECURED	98.8344	(300,000)	(296,503)	0	(3,512)	0	0	(1,014)	(4,526)	(1.54)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.4900	(24,450)	(2,823,730)	3,454	(12,081)	0	0	(1,650)	(10,277)	(0.30)
20030NBQ3	COMCAST CORP 4.6% 15-Aug-2045 COMPANY GUARNT	96.6107	600,000	579,664	0	(22,542)	0	0	2,300	(20,242)	(3.36)
				<b>EQUITIES FIXED INCOME AND OPTIONS</b>	<b>(189,594)</b>	<b>19,826</b>	<b>(52,674)</b>	<b>0</b>	<b>0</b>	<b>2,019</b>	<b>(30,828)</b>

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Global P&L - Month to Date  
 May 01, 2018 - May 31, 2018

Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
	<b>Total Equities Fixed Income And Options</b>			(189,594)	19,826	(52,674)	0	0	2,019	(30,828)	
	<b>Total Cash Equivalents</b>			111,876	0	0	0	0	4,529	4,529	
	<b>Grand Total</b>			(77,718)	19,826	(52,674)	0	0	6,548	(26,299)	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(182,146)	(182,146)	0	0	0	0	5,063	5,063	0.16
				<b>Currency</b>	<b>(182,146)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5,063</b>	<b>5,063</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(182,146)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5,063</b>	<b>5,063</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	114.5700	(11,410)	(1,307,244)	10,682	12,119	0	0	(8,771)	14,030	0.38
345370CR9	FORD MOTOR CO 4.346% 8-Dec-2026 SR UNSECURED	97.6173	(500,000)	(488,086)	0	5,282	0	0	(1,545)	3,737	0.76
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	94.8394	(300,000)	(284,518)	0	2,980	0	0	(750)	2,230	0.78
58013MEY6	MCDONALD'S CORP 3.7% 30-Jan-2026 SR UNSECURED	99.2733	(200,000)	(198,547)	0	1,812	0	0	(617)	1,195	0.60
037833BY5	APPLE INC 3.25% 23-Feb-2026 SR UNSECURED	97.4751	(145,000)	(141,339)	0	1,393	0	0	(393)	1,000	0.70
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	92.6086	(250,000)	(231,522)	0	978	0	0	0	978	0.42
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	88.4645	(286,000)	(253,008)	0	1,384	0	0	(632)	753	0.30
91913YAU4	VALERO ENERGY 3.4% 15-Sep-2026 SR UNSECURED	94.8879	(75,000)	(71,166)	0	673	0	0	(212)	461	0.64
68389XBE4	ORACLE CORP 3.9% 15-May-2035 SR UNSECURED	96.5330	100,000	96,533	0	138	0	0	65	204	0.21
68389XBJ3	ORACLE CORP 4.0% 15-Jul-2046 SR UNSECURED	94.0771	100,000	94,077	0	134	0	0	67	200	0.21
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	98.7368	(250,000)	(246,842)	0	871	0	0	(688)	184	0.07
594918BD5	MICROSOFT CORP 3.75% 12-Feb-2045 SR UNSECURED	97.5534	(300,000)	(292,660)	0	150	0	0	0	150	0.05
594918BT0	MICROSOFT CORP 3.7% 8-Aug-2046 SR UNSECURED	96.6285	(250,000)	(241,571)	0	4	0	0	(51)	(48)	(0.02)
594918BC7	MICROSOFT CORP 3.5% 12-Feb-2035 SR UNSECURED	96.9472	(200,000)	(193,894)	0	(27)	0	0	(39)	(66)	(0.03)
002824BF6	ABBOTT LABS 3.75% 30-Nov-2026 SR UNSECURED	99.2776	(70,000)	(69,494)	0	(209)	0	0	(219)	(428)	(0.62)
61744YAL2	MORGAN STANLEY 3.971% 22-Jul-2038 SR UNSECURED	92.5965	287,000	265,752	0	(1,676)	0	0	950	(726)	(0.27)
761713BB1	REYNOLDS AMERICA 5.85% 15-Aug-2045 COMPANY GUARNT	109.7714	55,000	60,374	0	(1,049)	0	0	268	(781)	(1.27)
38141GWW2	GOLDMAN SACHS GP 3.814% 23-Apr-2029 SR UNSECURED	94.8106	250,000	237,026	0	(1,813)	0	0	795	(1,019)	(0.43)
38141GCU6	GOLDMAN SACHS GP 6.125% 15-Feb-2033 SR UNSECURED	114.3544	105,000	120,072	0	(1,737)	0	0	536	(1,201)	(0.99)
20030NBQ3	COMCAST CORP 4.6% 15-Aug-2045 COMPANY GUARNT	96.0258	600,000	576,155	0	(3,509)	0	0	2,300	(1,209)	(0.21)
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	97.9099	300,000	293,730	0	(3,493)	0	0	1,112	(2,380)	(0.80)
949746JM4	WELLS FARGO CO 5.375% 7-Feb-2035 SR UNSECURED	111.5643	249,000	277,795	0	(3,570)	0	0	1,115	(2,455)	(0.87)
46647PAJ5	JPMORGAN CHASE 3.882% 24-Jul-2038 SR UNSECURED	92.4314	300,000	277,294	0	(3,605)	0	0	970	(2,634)	(0.94)
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	117.1594	300,000	351,478	(332)	(4,929)	0	0	1,904	(3,357)	(0.43)
594918BS2	MICROSOFT CORP 3.45% 8-Aug-2036 SR UNSECURED	95.7211	(500,000)	(478,606)	0	(4,113)	0	0	(192)	(4,305)	(0.91)
983024AN0	WYETH 5.95% 1-Apr-2037 COMPANY GUARNT	121.8313	520,000	633,523	0	(6,861)	0	0	1,547	(5,314)	(0.83)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	97.3774	200,000	194,755	0	(8,150)	0	0	917	(7,233)	(3.56)
38141GVS0	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	98.5564	701,000	690,880	0	(13,661)	0	0	2,775	(10,886)	(1.55)
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	98.0495	400,000	392,198	0	(17,446)	0	0	1,717	(15,729)	(3.84)
				<b>EQUITIES FIXED INCOME AND OPTIONS</b>	<b>63,145</b>	<b>10,350</b>	<b>(47,927)</b>	<b>0</b>	<b>0</b>	<b>2,929</b>	<b>(34,648)</b>

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Global P&L - Month to Date  
 Jun 01, 2018 - Jun 29, 2018

Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
	<b>Total Equities Fixed Income And Options</b>			63,145	10,350	(47,927)	0	0	2,929	(34,648)	
	<b>Total Cash Equivalents</b>			(182,146)	0	0	0	0	5,063	5,063	
	<b>Grand Total</b>			(119,001)	10,350	(47,927)	0	0	7,993	(29,585)	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(593,508)	(593,508)	0	0	0	0	5,698	5,698	0.09
				<b>Currency</b>	<b>(593,508)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5,698</b>	<b>5,698</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(593,508)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5,698</b>	<b>5,698</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
38141GVS0	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	102.2347	541,000	553,090	(2,717)	27,939	0	0	2,194	27,416	2.64
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	103.6498	400,000	414,599	0	22,401	0	0	1,717	24,118	6.15
20030NBQ3	COMCAST CORP 4.6% 15-Aug-2045 COMPANY GUARNT	98.8968	600,000	593,381	0	17,226	0	0	2,300	19,526	3.39
983024AN0	WYETH 5.95% 1-Apr-2037 COMPANY GUARNT	122.1073	8,000	9,769	2,873	4,877	0	0	1,449	9,199	1.45
61744YAL2	MORGAN STANLEY 3.971% 22-Jul-2038 SR UNSECURED	93.8640	287,000	269,390	0	3,638	0	0	950	4,587	1.73
46647PAJ5	JPMORGAN CHASE 3.882% 24-Jul-2038 SR UNSECURED	93.3395	385,000	359,357	0	3,242	0	0	1,025	4,267	1.20
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	117.9456	300,000	353,837	0	2,359	0	0	1,656	4,015	1.14
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	98.7107	300,000	296,132	0	2,402	0	0	1,112	3,515	1.20
68389XBJ3	ORACLE CORP 4.0% 15-Jul-2046 SR UNSECURED	0.0000	0	0	3,359	(134)	0	0	256	3,481	3.70
68389XBE4	ORACLE CORP 3.9% 15-May-2035 SR UNSECURED	0.0000	0	0	2,828	(138)	0	0	184	2,874	2.98
38141GCU6	GOLDMAN SACHS GP 6.125% 15-Feb-2033 SR UNSECURED	116.4566	105,000	122,279	0	2,207	0	0	536	2,743	2.28
38141GWV2	GOLDMAN SACHS GP 3.814% 23-Apr-2029 SR UNSECURED	0.0000	0	0	(432)	2,006	0	0	636	2,209	0.93
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	92.2522	(550,000)	(507,387)	0	2,511	0	0	(1,146)	1,365	0.27
761713BB1	REYNOLDS AMERICA 5.85% 15-Aug-2045 COMPANY GUARNT	0.0000	0	0	(21)	993	0	0	206	1,178	1.95
949746JM4	WELLS FARGO CO 5.375% 7-Feb-2035 SR UNSECURED	111.5667	249,000	277,801	0	6	0	0	1,115	1,121	0.40
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.7600	1,690	195,634	123	(97)	0	0	0	25	0.01
38141GWL4	GOLDMAN SACHS GP 3.691% 5-Jun-2028 SR UNSECURED	95.3178	73,000	69,582	0	12	0	0	7	20	0.03
002824BF6	ABBOTT LABS 3.75% 30-Nov-2026 SR UNSECURED	99.3348	(65,000)	(64,568)	(49)	15	0	0	(213)	(247)	(0.36)
594918BC7	MICROSOFT CORP 3.5% 12-Feb-2035 SR UNSECURED	0.0000	0	0	123	27	0	0	(467)	(317)	(0.16)
369604BH5	GEN ELECTRIC CO 4.5% 11-Mar-2044 SR UNSECURED	97.5859	(400,000)	(390,344)	0	(189)	0	0	(175)	(364)	(0.09)
91913YAU4	VALERO ENERGY 3.4% 15-Sep-2026 SR UNSECURED	0.0000	0	0	792	(1,086)	0	0	(170)	(464)	(0.65)
30212PAP0	EXPEDIA INC 3.8% 15-Feb-2028 COMPANY GUARNT	93.1193	(100,000)	(93,119)	0	(667)	0	0	(63)	(730)	(0.79)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	96.3447	200,000	192,689	0	(2,065)	0	0	917	(1,149)	(0.59)
58013MEY6	MCDONALD'S CORP 3.7% 30-Jan-2026 SR UNSECURED	0.0000	0	0	677	(1,500)	0	0	(355)	(1,178)	(0.59)
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	98.9486	(250,000)	(247,372)	0	(530)	0	0	(688)	(1,217)	(0.49)
594918BD5	MICROSOFT CORP 3.75% 12-Feb-2045 SR UNSECURED	0.0000	0	0	(476)	(150)	0	0	(719)	(1,345)	(0.46)
037833BY5	APPLE INC 3.25% 23-Feb-2026 SR UNSECURED	0.0000	0	0	(1,771)	326	0	0	(209)	(1,654)	(1.17)
594918BT0	MICROSOFT CORP 3.7% 8-Aug-2046 SR UNSECURED	97.1858	(250,000)	(242,964)	0	(1,393)	0	0	(771)	(2,164)	(0.90)
594918BS2	MICROSOFT CORP 3.45% 8-Aug-2036 SR UNSECURED	95.9016	(800,000)	(767,213)	0	(933)	0	0	(1,610)	(2,543)	(0.33)
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	89.3119	(286,000)	(255,432)	0	(2,424)	0	0	(632)	(3,055)	(1.21)
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	0.0000	0	0	(3,307)	446	0	0	(750)	(3,611)	(1.27)
345370CR9	FORD MOTOR CO 4.346% 8-Dec-2026 SR UNSECURED	96.2781	0	0	(2,217)	(1,770)	0	0	(650)	(4,637)	(0.95)

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Global P&L - Month to Date  
 Jul 01, 2018 - Jul 31, 2018

Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
38141GVS0	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	102.2347	(541,000)	(553,090)	0	(5,256)	0	0	(357)	(5,613)	(1.02)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.7600	0	0	(2,672)	(474)	0	0	(3,941)	(7,087)	(0.22)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>586,052</b>	<b>(2,888)</b>	<b>73,827</b>	<b>0</b>	<b>0</b>	<b>3,346</b>	<b>74,284</b>	
<b>Total Equities Fixed Income And Options</b>				<b>586,052</b>	<b>(2,888)</b>	<b>73,827</b>	<b>0</b>	<b>0</b>	<b>3,346</b>	<b>74,284</b>	
<b>Total Cash Equivalents</b>				<b>(593,508)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5,698</b>	<b>5,698</b>	
<b>Grand Total</b>				<b>(7,456)</b>	<b>(2,888)</b>	<b>73,827</b>	<b>0</b>	<b>0</b>	<b>9,044</b>	<b>79,982</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	16,388	16,388	0	0	0	0	3,656	3,656	0.03
				<b>Currency</b>	<b>16,388</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,656</b>	<b>3,656</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>16,388</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,656</b>	<b>3,656</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
38141GVS0	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	0.0000	0	0	(1,335)	5,256	0	0	7,138	11,060	2.00
46647PAJ5	JPMORGAN CHASE 3.882% 24-Jul-2038 SR UNSECURED	0.0000	0	0	2,635	2,572	0	0	830	6,036	1.68
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	0.0000	0	0	(1,446)	5,651	0	0	401	4,605	1.11
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	119.1260	0	0	(162)	1,376	0	0	2,172	3,385	0.57
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	99.1845	0	0	3,339	(1,715)	0	0	1,038	2,663	0.90
949746JM4	WELLS FARGO CO 5.375% 7-Feb-2035 SR UNSECURED	0.0000	0	0	(1,175)	2,752	0	0	446	2,023	0.73
20030NBQ3	COMCAST CORP 4.6% 15-Aug-2045 COMPANY GUARNT	0.0000	0	0	(23,912)	24,606	0	0	1,265	1,959	0.33
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	0.0000	0	0	(25,055)	26,557	0	0	244	1,747	0.91
594918BT0	MICROSOFT CORP 3.7% 8-Aug-2046 SR UNSECURED	0.0000	0	0	(65)	1,390	0	0	(128)	1,196	0.49
61744YAL2	MORGAN STANLEY 3.971% 22-Jul-2038 SR UNSECURED	0.0000	0	0	(3,809)	2,354	0	0	2,163	708	0.10
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	91.6707	0	0	5,812	(3,414)	0	0	(1,865)	533	0.03
38141GWL4	GOLDMAN SACHS GP 3.691% 5-Jun-2028 SR UNSECURED	0.0000	0	0	297	(12)	0	0	60	345	0.50
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.6100	0	0	178	0	0	0	0	178	0.06
983024AN0	WYETH 5.95% 1-Apr-2037 COMPANY GUARNT	0.0000	0	0	123	(67)	0	0	19	74	0.75
38141GCU6	GOLDMAN SACHS GP 6.125% 15-Feb-2033 SR UNSECURED	115.6142	0	0	5	(626)	0	0	653	33	0.01
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	0.0000	0	0	0	0	0	0	(25)	(25)	0.00
594918BS2	MICROSOFT CORP 3.45% 8-Aug-2036 SR UNSECURED	0.0000	0	0	(4,348)	5,046	0	0	(776)	(78)	(0.01)
002824BF6	ABBOTT LABS 3.75% 30-Nov-2026 SR UNSECURED	0.0000	0	0	(772)	721	0	0	(34)	(85)	(0.13)
369604BH5	GEN ELECTRIC CO 4.5% 11-Mar-2044 SR UNSECURED	0.0000	0	0	1,444	189	0	0	(1,732)	(99)	(0.01)
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	99.1845	0	0	(108)	0	0	0	(12)	(120)	(0.24)
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	0.0000	0	0	(3,245)	3,046	0	0	(138)	(336)	(0.14)
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	89.9435	0	0	2,599	(3,298)	0	0	(211)	(910)	(0.36)
30212PAP0	EXPEDIA INC 3.8% 15-Feb-2028 COMPANY GUARNT	0.0000	0	0	(3,634)	667	0	0	(473)	(3,441)	(0.79)
38141GVS0	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	0.0000	0	0	(1,335)	(2,587)	0	0	(7,138)	(11,060)	(2.00)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.6100	0	0	(11,787)	(79)	0	0	(809)	(12,674)	(0.24)
				<b>EQUITIES FIXED INCOME AND OPTIONS</b>	<b>0</b>	<b>(65,756)</b>	<b>70,384</b>	<b>0</b>	<b>0</b>	<b>3,087</b>	<b>7,714</b>
				<b>Total Equities Fixed Income And Options</b>	<b>0</b>	<b>(65,756)</b>	<b>70,384</b>	<b>0</b>	<b>0</b>	<b>3,087</b>	<b>7,714</b>
				<b>Total Cash Equivalents</b>	<b>16,388</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,656</b>	<b>3,656</b>	
				<b>Grand Total</b>	<b>16,388</b>	<b>(65,756)</b>	<b>70,384</b>	<b>0</b>	<b>6,743</b>	<b>11,370</b>	

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<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(2,598)	(2,598)	0	0	0	0	31,345	31,345	0.05
				<b>Currency</b>	<b>(2,598)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>31,345</b>	<b>31,345</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(2,598)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>31,345</b>	<b>31,345</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	0.0000	0	0	71,479	2,699	0	0	(11,035)	63,143	6.14
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	0.0000	0	0	50,339	1,770	0	0	(9,102)	43,007	3.52
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	0.0000	0	0	(6,117)	24,549	0	0	(778)	17,654	2.71
92553PAU6	VIACOM INC 5.85% 1-Sep-2043 SR UNSECURED	0.0000	0	0	23,063	0	0	0	(8,626)	14,438	2.58
458140AK6	INTEL CORP 4.8% 1-Oct-2041 SR UNSECURED	109.6101	0	0	14,013	(274)	0	0	(1,393)	12,345	2.06
38148LAF3	GOLDMAN SACHS GP 5.15% 22-May-2045 SUBORDINATED	0.0000	0	0	1,454	0	0	0	9,076	10,530	1.03
92343VBG8	VERIZON COMM INC 3.85% 1-Nov-2042 SR UNSECURED	0.0000	0	0	9,430	0	0	0	(278)	9,151	3.35
983024AN0	WYETH 5.95% 1-Apr-2037 COMPANY GUARNT	0.0000	0	0	2,995	0	0	0	4,561	7,556	1.18
887317BB0	TIME WARNER INC 3.8% 15-Feb-2027 COMPANY GUARNT	0.0000	0	0	10,474	0	0	0	(3,135)	7,340	1.25
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	99.1391	0	0	3,339	0	0	0	3,597	6,936	2.36
46647PAJ5	JPMORGAN CHASE 3.882% 24-Jul-2038 SR UNSECURED	0.0000	0	0	2,635	0	0	0	4,023	6,658	1.84
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	117.5828	0	0	(494)	0	0	0	6,263	5,769	0.56
38141GVSO	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	0.0000	0	0	(1,335)	0	0	0	6,781	5,447	0.99
61761JZN2	MORGAN STANLEY 3.95% 23-Apr-2027 SUBORDINATED	0.0000	0	0	6,120	0	0	0	(946)	5,174	1.59
68389XBJ3	ORACLE CORP 4.0% 15-Jul-2046 SR UNSECURED	0.0000	0	0	3,359	0	0	0	322	3,681	3.92
172967LD1	CITIGROUP INC 3.887% 10-Jan-2028 SR UNSECURED	0.0000	0	0	4,222	0	0	0	(583)	3,639	1.79
949746SH5	WELLS FARGO CO 3.0% 23-Oct-2026 SR UNSECURED	0.0000	0	0	3,440	0	0	0	(233)	3,207	1.67
68389XBE4	ORACLE CORP 3.9% 15-May-2035 SR UNSECURED	0.0000	0	0	2,828	0	0	0	249	3,077	3.19
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	5,812	0	0	0	(3,101)	2,712	0.17
949746JM4	WELLS FARGO CO 5.375% 7-Feb-2035 SR UNSECURED	0.0000	0	0	(1,175)	0	0	0	3,695	2,520	0.90
38141GCU6	GOLDMAN SACHS GP 6.125% 15-Feb-2033 SR UNSECURED	114.9506	0	0	5	0	0	0	1,998	2,004	0.84
61744YAL2	MORGAN STANLEY 3.971% 22-Jul-2038 SR UNSECURED	0.0000	0	0	(3,809)	0	0	0	5,526	1,717	0.23
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	0.0000	0	0	2,575	0	0	0	(941)	1,634	0.30
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	0.0000	0	0	1,028	584	0	0	(358)	1,254	0.40
00206RCQ3	AT&T INC 4.75% 15-May-2046 SR UNSECURED	0.0000	0	0	1,150	0	0	0	(13)	1,137	1.16
91159HHN3	US BANCORP 2.375% 22-Jul-2026 SR UNSECURED	0.0000	0	0	1,288	0	0	0	(229)	1,059	0.39
38141GWV2	GOLDMAN SACHS GP 3.814% 23-Apr-2029 SR UNSECURED	0.0000	0	0	(432)	0	0	0	1,430	998	0.42
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.0300	0	0	20,648	0	0	0	(19,827)	821	0.00
761713BB1	REYNOLDS AMERICA 5.85% 15-Aug-2045 COMPANY GUARNT	0.0000	0	0	(21)	0	0	0	786	766	1.25
037833BA7	APPLE INC 3.45% 9-Feb-2045 SR UNSECURED	0.0000	0	0	546	0	0	0	110	656	0.36
166764BL3	CHEVRON CORP 2.954% 16-May-2026 SR UNSECURED	0.0000	0	0	640	0	0	0	(13)	627	0.32
68389XBP9	ORACLE CORP 3.8% 15-Nov-2037 SR UNSECURED	95.5209	0	0	53	0	0	0	507	560	0.28

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20030NBM2	COMCAST CORP 4.2% 15-Aug-2034 COMPANY GUARNT	0.0000	0	0	294	0	0	0	188	482	0.50
03523TBQ0	ANHEUSER-BUSCH 3.75% 15-Jul-2042 COMPANY GUARNT	0.0000	0	0	(32)	0	0	0	505	473	0.25
38141GWL4	GOLDMAN SACHS GP 3.691% 5-Jun-2028 SR UNSECURED	0.0000	0	0	297	0	0	0	67	364	0.52
87612EBE5	TARGET CORP 2.5% 15-Apr-2026 SR UNSECURED	0.0000	0	0	350	0	0	0	(10)	340	0.73
91913YAU4	VALERO ENERGY 3.4% 15-Sep-2026 SR UNSECURED	0.0000	0	0	792	0	0	0	(652)	140	0.19
887317BA2	TIME WARNER INC 2.95% 15-Jul-2026 COMPANY GUARNT	0.0000	0	0	196	0	0	0	(82)	114	0.12
14040HBN4	CAPITAL ONE FINL 3.75% 9-Mar-2027 SR UNSECURED	0.0000	0	0	140	0	0	0	(64)	75	0.14
037833BZ2	APPLE INC 2.45% 4-Aug-2026 SR UNSECURED	0.0000	0	0	(9)	0	0	0	(0)	(9)	(0.50)
172967KJ9	CITIGROUP INC 4.6% 9-Mar-2026 SUBORDINATED	0.0000	0	0	(22)	0	0	0	0	(22)	(0.27)
92826CAE2	VISA INC 4.15% 14-Dec-2035 SR UNSECURED	0.0000	0	0	(34)	0	0	0	4	(30)	(0.93)
172967KJ9	CITIGROUP INC 4.6% 9-Mar-2026 SUBORDINATED	0.0000	0	0	(60)	0	0	0	3	(57)	(0.68)
149123CC3	CATERPILLAR INC 3.4% 15-May-2024 SR UNSECURED	0.0000	0	0	(1,115)	833	0	0	146	(136)	(0.07)
172967KA8	CITIGROUP INC 4.45% 29-Sep-2027 SUBORDINATED	99.1391	0	0	(108)	0	0	0	(31)	(138)	(0.28)
459200JG7	IBM CORP 3.45% 19-Feb-2026 SR UNSECURED	0.0000	0	0	(43)	0	0	0	(96)	(139)	(0.07)
00206RCT7	AT&T INC 4.125% 17-Feb-2026 SR UNSECURED	0.0000	0	0	(445)	161	0	0	108	(176)	(0.20)
17275RBL5	CISCO SYSTEMS 2.5% 20-Sep-2026 SR UNSECURED	0.0000	0	0	(227)	0	0	0	(56)	(283)	(0.46)
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	94.8601	0	0	(620)	164	0	0	96	(360)	(0.36)
594918BC7	MICROSOFT CORP 3.5% 12-Feb-2035 SR UNSECURED	95.9987	0	0	123	0	0	0	(506)	(383)	(0.20)
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	0.0000	0	0	(39)	(523)	0	0	137	(424)	(0.96)
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	0.0000	0	0	(697)	0	0	0	40	(656)	(2.04)
037833BZ2	APPLE INC 2.45% 4-Aug-2026 SR UNSECURED	0.0000	0	0	(764)	0	0	0	54	(710)	(0.54)
501044DE8	KROGER CO 2.65% 15-Oct-2026 SR UNSECURED	89.3495	0	0	2,599	0	0	0	(3,330)	(730)	(0.28)
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	0.0000	0	0	(830)	(1)	0	0	98	(734)	(1.71)
369604BH5	GEN ELECTRIC CO 4.5% 11-Mar-2044 SR UNSECURED	0.0000	0	0	1,444	0	0	0	(2,196)	(752)	(0.05)
61746BDZ6	MORGAN STANLEY 3.875% 27-Jan-2026 SR UNSECURED	0.0000	0	0	(958)	0	0	0	27	(931)	(0.36)
458140AS9	INTEL CORP 3.7% 29-Jul-2025 SR UNSECURED	0.0000	0	0	(1,062)	0	0	0	131	(931)	(1.78)
084670BS6	BERKSHIRE HATHWY 3.125% 15-Mar-2026 SR UNSECURED	0.0000	0	0	(1,030)	0	0	0	22	(1,008)	(0.41)
594918BT0	MICROSOFT CORP 3.7% 8-Aug-2046 SR UNSECURED	0.0000	0	0	(65)	0	0	0	(951)	(1,016)	(0.42)
58013MEY6	MCDONALD'S CORP 3.7% 30-Jan-2026 SR UNSECURED	0.0000	0	0	677	0	0	0	(1,742)	(1,065)	(0.53)
68389XBN4	ORACLE CORP 3.25% 15-Nov-2027 SR UNSECURED	0.0000	0	0	(877)	0	0	0	(235)	(1,112)	(0.58)
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	0.0000	0	0	(1,217)	0	0	0	67	(1,150)	(1.18)
594918BD5	MICROSOFT CORP 3.75% 12-Feb-2045 SR UNSECURED	0.0000	0	0	(476)	0	0	0	(719)	(1,195)	(0.41)
002824BF6	ABBOTT LABS 3.75% 30-Nov-2026 SR UNSECURED	0.0000	0	0	(822)	0	0	0	(714)	(1,535)	(2.23)
02079KAC1	ALPHABET INC 1.998% 15-Aug-2026 SR UNSECURED	0.0000	0	0	(1,692)	0	0	0	111	(1,582)	(1.70)
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	0.0000	0	0	(1,736)	0	0	0	103	(1,633)	(1.17)
172967KY6	CITIGROUP INC 3.2% 21-Oct-2026 SR UNSECURED	93.4016	0	0	(1,925)	0	0	0	133	(1,792)	(0.73)
6174467Y9	MORGAN STANLEY 4.35% 8-Sep-2026 SUBORDINATED	0.0000	0	0	(2,140)	0	0	0	218	(1,922)	(0.62)
02209SAR4	ALTRIA GROUP INC 5.375% 31-Jan-2044 COMPANY GUARNT	108.9793	0	0	(2,041)	0	0	0	30	(2,011)	(0.91)
91324PDE9	UNITEDHEALTH GRP 2.95% 15-Oct-2027 SR UNSECURED	93.6845	0	0	(2,128)	0	0	0	115	(2,013)	(2.06)
46625HKC3	JPMORGAN CHASE 3.125% 23-Jan-2025 SR UNSECURED	0.0000	0	0	(2,401)	0	0	0	182	(2,219)	(0.74)

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037833BY5	APPLE INC 3.25% 23-Feb-2026 SR UNSECURED	0.0000	0	0	(1,771)	0	0	0	(969)	(2,739)	(1.94)
037833BH2	APPLE INC 4.375% 13-May-2045 SR UNSECURED	0.0000	0	0	(3,609)	0	0	0	559	(3,050)	(1.44)
38141GVSO	GOLDMAN SACHS GP 4.75% 21-Oct-2045 SR UNSECURED	0.0000	0	0	(4,052)	0	0	0	942	(3,110)	(0.29)
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	0.0000	0	0	(877)	0	0	0	(2,333)	(3,211)	(0.76)
94974BGL8	WELLS FARGO CO 4.3% 22-Jul-2027 SUBORDINATED	0.0000	0	0	(4,619)	0	0	0	1,044	(3,574)	(1.55)
30212PAP0	EXPEDIA INC 3.8% 15-Feb-2028 COMPANY GUARNT	0.0000	0	0	(3,634)	0	0	0	(537)	(4,171)	(0.96)
22160KAM7	COSTCO COMPANIES 3.0% 18-May-2027 SR UNSECURED	0.0000	0	0	(4,390)	0	0	0	217	(4,174)	(2.11)
037833AZ3	APPLE INC 2.5% 9-Feb-2025 SR UNSECURED	0.0000	0	0	(6,059)	449	0	0	569	(5,041)	(2.58)
172967KU4	CITIGROUP INC 4.125% 25-Jul-2028 SUBORDINATED	0.0000	0	0	(5,660)	0	0	0	619	(5,041)	(2.56)
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	95.5806	0	0	(5,586)	0	0	0	355	(5,232)	(2.69)
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	0.0000	0	0	(3,245)	0	0	0	(2,154)	(5,399)	(2.21)
345370CR9	FORD MOTOR CO 4.346% 8-Dec-2026 SR UNSECURED	94.7986	0	0	(2,217)	0	0	0	(3,209)	(5,426)	(1.11)
037833CX6	APPLE INC 3.0% 20-Jun-2027 SR UNSECURED	0.0000	0	0	(3,307)	0	0	0	(2,225)	(5,532)	(1.95)
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	97.8594	0	0	(7,065)	88	0	0	705	(6,273)	(1.44)
594918BS2	MICROSOFT CORP 3.45% 8-Aug-2036 SR UNSECURED	0.0000	0	0	(4,348)	0	0	0	(2,578)	(6,926)	(0.91)
91159HHM5	US BANCORP 3.1% 27-Apr-2026 SUBORDINATED	0.0000	0	0	(10,440)	2,081	0	0	1,060	(7,300)	(2.46)
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	0.0000	0	0	(11,524)	0	0	0	780	(10,743)	(2.22)
345397YT4	FORD MOTOR CRED 3.815% 2-Nov-2027 SR UNSECURED	0.0000	0	0	(12,402)	0	0	0	1,537	(10,866)	(4.44)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	94.0666	0	0	(25,761)	9,730	0	0	4,564	(11,467)	(2.37)
037833CR9	APPLE INC 3.2% 11-May-2027 SR UNSECURED	0.0000	0	0	(13,509)	588	0	0	1,051	(11,870)	(1.56)
928563AC9	VMWARE INC 3.9% 21-Aug-2027 SR UNSECURED	0.0000	0	0	(16,856)	0	0	0	3,674	(13,183)	(3.35)
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	115.0300	0	0	(12,823)	(11,206)	0	0	10,222	(13,807)	(0.08)
20030NBQ3	COMCAST CORP 4.6% 15-Aug-2045 COMPANY GUARNT	0.0000	0	0	(23,912)	0	0	0	9,519	(14,393)	(2.33)
651229AY2	NEWELL RUBBERMAI 5.5% 1-Apr-2046 SR UNSECURED	0.0000	0	0	(25,055)	0	0	0	5,500	(19,555)	(8.91)
00206REM0_DEL	T-CALL05/18 3.9% 14-Aug-2027 SR UNSECURED	0.0000	0	0	(11,377)	0	0	0	(8,355)	(19,732)	(2.05)
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	0.0000	0	0	(44,152)	0	0	0	1,733	(42,420)	(4.32)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>0</b>	<b>(57,400)</b>	<b>31,691</b>	<b>0</b>	<b>0</b>	<b>1,824</b>	<b>(23,885)</b>	
<b>Total Equities Fixed Income And Options</b>				<b>0</b>	<b>(57,400)</b>	<b>31,691</b>	<b>0</b>	<b>0</b>	<b>1,824</b>	<b>(23,885)</b>	
<b>Total Cash Equivalents</b>					<b>(2,598)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>31,345</b>	<b>31,345</b>	
<b>Grand Total</b>					<b>(2,598)</b>	<b>(57,400)</b>	<b>31,691</b>	<b>0</b>	<b>33,168</b>	<b>7,459</b>	

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Symbol	Description	Current Price	Share Face	Market Value	Realized Price G/L	Unrealized Price G/L	Realized Fx G/L	Unrealized Fx G/L	Interest / Dividend	Total PL	Pct G/L
<b>CASH AND EQUIVALENTS</b>											
<b>Currency</b>											
USD	US DOLLAR	1.0000	(869,910)	(869,910)	0	0	0	0	7,174	7,174	0.01
				<b>Currency</b>	<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,174</b>	<b>7,174</b>	
				<b>CASH AND EQUIVALENTS</b>	<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,174</b>	<b>7,174</b>	
<b>EQUITIES FIXED INCOME AND OPTIONS</b>											
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.5600	14,220	1,728,583	31,067	11,206	0	0	9,480	51,752	0.30
68389XAE5	ORACLE CORP 6.5% 15-Apr-2038 SR UNSECURED	0.0000	0	0	16,474	0	0	0	(1,553)	14,921	2.11
68389XAM7	ORACLE CORP 5.375% 15-Jul-2040 SR UNSECURED	0.0000	0	0	5,260	0	0	0	(627)	4,632	1.85
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	0.0000	0	0	3,877	0	0	0	151	4,028	1.37
023135AP1	AMAZON.COM INC 4.8% 5-Dec-2034 SR UNSECURED	0.0000	0	0	3,358	0	0	0	470	3,828	1.69
458140AN0	INTEL CORP 4.0% 15-Dec-2032 SR UNSECURED	0.0000	0	0	3,805	0	0	0	(366)	3,439	0.78
LQD	iShares iBoxx \$ Investment Grade Corporate Bond ETF	121.5600	0	0	15,612	0	0	0	(12,856)	2,756	0.02
US62854AAN46	MYLAN NV 3.95% 15-Jun-2026 COMPANY GUARNT	100.9236	44,000	44,406	716	523	0	0	1,000	2,239	1.12
594918BC7	MICROSOFT CORP 3.5% 12-Feb-2035 SR UNSECURED	0.0000	0	0	2,329	0	0	0	(237)	2,092	0.34
US046353AL27	ASTRAZENECA PLC 3.375% 16-Nov-2025 SR UNSECURED	0.0000	0	0	1,458	0	0	0	359	1,817	0.45
539830BH1	LOCKHEED MARTIN 3.55% 15-Jan-2026 SR UNSECURED	0.0000	0	0	1,404	0	0	0	377	1,780	0.46
172967BL4	CITIGROUP INC 6.625% 15-Jun-2032 SUBORDINATED	0.0000	0	0	1,947	0	0	0	(184)	1,763	0.69
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	97.6150	0	0	(130)	0	0	0	1,824	1,693	0.83
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	106.1492	0	0	523	0	0	0	975	1,498	0.35
20030NCF6	COMCAST CORP 4.049% 1-Nov-2052 144A COMPANY GUARNT	0.0000	0	0	863	0	0	0	578	1,441	0.57
20030NBY6	COMCAST CORP 3.3% 1-Feb-2027 COMPANY GUARNT	0.0000	0	0	949	0	0	0	448	1,397	0.23
20030NCD1	CMCSA-EXCH12/17 3.999% 1-Nov-2049 144A COMPANY GUARNT	0.0000	0	0	0	379	0	0	944	1,324	0.21
68389XBM6	ORACLE CORP 2.65% 15-Jul-2026 SR UNSECURED	0.0000	0	0	797	0	0	0	508	1,305	0.45
428236BR3	HEWLETT-PACK CO 6.0% 15-Sep-2041 SR UNSECURED	0.0000	0	0	2,121	0	0	0	(836)	1,285	0.59
20030NBM2	COMCAST CORP 4.2% 15-Aug-2034 COMPANY GUARNT	0.0000	0	0	1,051	0	0	0	185	1,236	0.47
42824CAX7	HP ENTERPRISE 6.2% 15-Oct-2035 SR UNSECURED	0.0000	0	0	1,137	0	0	0	90	1,227	0.65
68389XBH7	ORACLE CORP 3.85% 15-Jul-2036 SR UNSECURED	0.0000	0	0	1,175	0	0	0	(64)	1,111	1.06
91324PCY6	UNITEDHEALTH GRP 3.375% 15-Apr-2027 SR UNSECURED	0.0000	0	0	997	0	0	0	(51)	946	0.51
126650CM0	CVS HEALTH CORP 4.875% 20-Jul-2035 SR UNSECURED	0.0000	0	0	902	0	0	0	24	926	0.48
458140AX8	INTEL CORP 3.15% 11-May-2027 SR UNSECURED	0.0000	0	0	1,317	0	0	0	(398)	919	0.13
50077LAK2	KRAFT HEINZ FOOD 3.95% 15-Jul-2025 COMPANY GUARNT	0.0000	0	0	579	0	0	0	336	915	0.51
666807BK7	NORTHROP GRUMMAN 3.2% 1-Feb-2027 SR UNSECURED	0.0000	0	0	35	0	0	0	787	822	0.41
25468PDV5	WALT DISNEY CO 2.95% 15-Jun-2027 SR UNSECURED	99.2577	0	0	828	0	0	0	(20)	807	0.32
07177MAB9	BAXALTA INC 4.0% 23-Jun-2025 COMPANY GUARNT	0.0000	0	0	577	0	0	0	21	599	0.30
126408HE6	CSX CORP 2.6% 1-Nov-2026 SR UNSECURED	95.4832	45,000	42,967	(590)	1	0	0	1,043	455	0.15
887317AW5	TIME WARNER INC 3.6% 15-Jul-2025 COMPANY GUARNT	0.0000	0	0	371	0	0	0	60	431	0.43

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US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.7382	0	0	(380)	0	0	0	731	351	0.30
03027XAP5	AMERICAN TOWER 3.55% 15-Jul-2027 SR UNSECURED	0.0000	0	0	348	0	0	0	(39)	309	0.31
594918BY9	MICROSOFT CORP 3.3% 6-Feb-2027 SR UNSECURED	0.0000	0	0	(83)	0	0	0	257	174	0.17
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	235	0	0	0	(80)	154	0.15
438516BL9	HONEYWELL INTL 2.5% 1-Nov-2026 SR UNSECURED	0.0000	0	0	(456)	0	0	0	609	154	0.09
913017CH0	UNITED TECH CORP 2.65% 1-Nov-2026 SR UNSECURED	0.0000	0	0	104	0	0	0	24	128	0.53
US046353AN82	ASTRAZENECA PLC 3.125% 12-Jun-2027 SR UNSECURED	0.0000	0	0	32	0	0	0	49	82	0.28
VCSH	Vanguard Short-Term Corporate Bond ETF	79.3000	0	0	24	0	0	0	0	24	0.01
00507VAK5	ACTIVISION BLIZZ 3.4% 15-Sep-2026 SR UNSECURED	0.0000	0	0	41	0	0	0	(23)	19	0.05
92343VCV4	VERIZON COMM INC 4.272% 15-Jan-2036 SR UNSECURED	0.0000	0	0	29	0	0	0	(24)	5	0.00
883556BF8	THERMO FISHER 4.15% 1-Feb-2024 SR UNSECURED	0.0000	0	0	(5)	0	0	0	2	(3)	(0.16)
36962GXZ2	GEN ELEC CAP CRP 6.75% 15-Mar-2032 SR UNSECURED	0.0000	0	0	(29)	0	0	0	19	(10)	(0.08)
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	0.0000	0	0	(39)	0	0	0	(18)	(56)	(0.01)
06051GFU8	BANK OF AMER CRP 4.45% 3-Mar-2026 SUBORDINATED	0.0000	0	0	443	0	0	0	(511)	(68)	(0.03)
110122BB3	BRISTOL-MYERS 3.25% 27-Feb-2027 SR UNSECURED	0.0000	0	0	(270)	0	0	0	172	(98)	(0.10)
031162BV1	AMGEN INC 3.625% 22-May-2024 SR UNSECURED	0.0000	0	0	(115)	0	0	0	16	(99)	(0.32)
46625HJJ0	JPMORGAN CHASE 3.375% 1-May-2023 SUBORDINATED	0.0000	0	0	(76)	0	0	0	(28)	(104)	(0.10)
00206RCT7	AT&T INC 4.125% 17-Feb-2026 SR UNSECURED	101.9630	86,000	87,688	(93)	(161)	0	0	135	(120)	(0.12)
594918AD6	MICROSOFT CORP 5.2% 1-Jun-2039 SR UNSECURED	0.0000	0	0	(100)	0	0	0	(43)	(143)	(2.30)
92343VDD3	VERIZON COMM INC 2.625% 15-Aug-2026 SR UNSECURED	94.1736	0	0	135	0	0	0	(299)	(164)	(0.17)
37045VAE0	GENERAL MOTORS 4.875% 2-Oct-2023 SR UNSECURED	107.8773	0	0	1,094	0	0	0	(1,259)	(165)	(0.07)
037833AZ3	APPLE INC 2.5% 9-Feb-2025 SR UNSECURED	97.6949	200,000	195,390	0	(449)	0	0	278	(171)	(0.09)
20030NBB6	COMCAST CORP 6.4% 1-Mar-2040 COMPANY GUARNT	0.0000	0	0	0	40	0	0	(249)	(208)	(0.08)
037833AK6	APPLE INC 2.4% 3-May-2023 SR UNSECURED	0.0000	0	0	(221)	0	0	0	7	(214)	(0.22)
31428XBF2	FEDEX CORP 3.25% 1-Apr-2026 COMPANY GUARNT	0.0000	0	0	(293)	0	0	0	63	(230)	(0.23)
US82481LAD10	SHIRE ACQ INV IE 3.2% 23-Sep-2026 COMPANY GUARNT	97.7382	0	0	31	0	0	0	(278)	(247)	(0.13)
37045XBW5	GEN MOTORS FIN 3.95% 13-Apr-2024 COMPANY GUARNT	0.0000	0	0	658	0	0	0	(940)	(282)	(0.08)
375558BM4	GILEAD SCIENCES 2.95% 1-Mar-2027 SR UNSECURED	0.0000	0	0	2	0	0	0	(295)	(292)	(0.07)
035242AP1	ANHEUSER-BUSCH 3.65% 1-Feb-2026 COMPANY GUARNT	103.1730	125,000	128,966	(315)	(88)	0	0	96	(306)	(0.13)
437076BC5	HOME DEPOT INC 3.75% 15-Feb-2024 SR UNSECURED	0.0000	0	0	(938)	0	0	0	571	(367)	(0.18)
20030NBN0	COMCAST CORP 3.375% 15-Aug-2025 COMPANY GUARNT	0.0000	0	0	(2,265)	0	0	0	1,859	(406)	(0.04)
126650CU2	CVS HEALTH CORP 2.875% 1-Jun-2026 SR UNSECURED	0.0000	0	0	(932)	0	0	0	431	(501)	(0.13)
369604BF9	GEN ELECTRIC CO 4.125% 9-Oct-2042 SR UNSECURED	0.0000	0	0	(195)	0	0	0	(321)	(515)	(0.12)
68389XAU9	ORACLE CORP 3.4% 8-Jul-2024 SR UNSECURED	0.0000	0	0	(601)	0	0	0	76	(525)	(0.51)
037833CR9	APPLE INC 3.2% 11-May-2027 SR UNSECURED	101.2036	255,000	258,069	(275)	(588)	0	0	280	(583)	(0.19)
149123CC3	CATERPILLAR INC 3.4% 15-May-2024 SR UNSECURED	103.6012	200,000	207,202	0	(833)	0	0	227	(606)	(0.29)
651229AV8	NEWELL RUBBERMAI 3.85% 1-Apr-2023 SR UNSECURED	0.0000	0	0	(719)	0	0	0	37	(681)	(0.18)
88732JAJ7	TIME WARNER CABL 6.55% 1-May-2037 SR SECURED	0.0000	0	0	(2,013)	0	0	0	1,301	(712)	(0.12)
742718ER6	PROCTER & GAMBLE 2.45% 3-Nov-2026 SR UNSECURED	0.0000	0	0	(882)	0	0	0	82	(800)	(0.55)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	104.1045	0	0	(203)	0	0	0	(645)	(848)	(1.63)

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037833CG3	APPLE INC 3.0% 9-Feb-2024 SR UNSECURED	0.0000	0	0	(857)	0	0	0	0	(857)	(0.24)
369604BD4	GEN ELECTRIC CO 2.7% 9-Oct-2022 SR UNSECURED	0.0000	0	0	(718)	0	0	0	(188)	(906)	(0.30)
931142DP5	WAL-MART STORES 3.3% 22-Apr-2024 SR UNSECURED	0.0000	0	0	(1,388)	0	0	0	412	(975)	(0.47)
458140AK6	INTEL CORP 4.8% 1-Oct-2041 SR UNSECURED	120.0866	(500,000)	(600,433)	0	274	0	0	(1,253)	(979)	(0.16)
37045XBK1	GEN MOTORS FIN 3.7% 9-May-2023 COMPANY GUARNT	0.0000	0	0	(1,041)	0	0	0	(97)	(1,138)	(0.29)
50077LAD8	KRAFT HEINZ FOOD 3.0% 1-Jun-2026 COMPANY GUARNT	96.2347	0	0	(1,294)	0	0	0	96	(1,198)	(0.38)
06051GGA1	BANK OF AMER CRP 3.248% 21-Oct-2027 SR UNSECURED	0.0000	0	0	(1,339)	0	0	0	(162)	(1,501)	(0.45)
06051GFH7	BANK OF AMER CRP 4.2% 26-Aug-2024 SUBORDINATED	0.0000	0	0	(1,134)	0	0	0	(373)	(1,508)	(0.36)
694308GE1	PACIFIC GAS&ELEC 6.05% 1-Mar-2034 SR UNSECURED	0.0000	0	0	(2,333)	0	0	0	807	(1,526)	(1.19)
30219GAM0	EXPRESS SCRIPTS 4.5% 25-Feb-2026 COMPANY GUARNT	106.1492	0	0	(316)	0	0	0	(1,288)	(1,603)	(0.30)
20030NAM3	COMCAST CORP 6.45% 15-Mar-2037 COMPANY GUARNT	0.0000	0	0	2,593	0	0	0	(4,277)	(1,685)	(0.21)
91159HHM5	US BANCORP 3.1% 27-Apr-2026 SUBORDINATED	98.9056	300,000	296,717	0	(2,081)	0	0	310	(1,771)	(0.59)
037833CJ7	APPLE INC 3.35% 9-Feb-2027 SR UNSECURED	0.0000	0	0	(1,879)	0	0	0	93	(1,786)	(0.87)
20030NBX8	COMCAST CORP 3.0% 1-Feb-2024 COMPANY GUARNT	0.0000	0	0	(1,879)	0	0	0	83	(1,796)	(0.36)
594918BR4	MICROSOFT CORP 2.4% 8-Aug-2026 SR UNSECURED	0.0000	0	0	(1,940)	0	0	0	47	(1,893)	(0.56)
931427AQ1	WALGREENS BOOTS 3.45% 1-Jun-2026 SR UNSECURED	98.9115	100,000	98,912	(4,292)	(164)	0	0	2,212	(2,243)	(0.56)
37045XAZ9	GEN MOTORS FIN 4.3% 13-Jul-2025 COMPANY GUARNT	104.1045	(300,000)	(312,314)	(1,894)	(584)	0	0	(354)	(2,832)	(0.43)
20030NCG4	COMCAST CORP 4.049% 1-Nov-2052 COMPANY GUARNT	102.2282	(307,000)	(313,841)	0	(2,699)	0	0	(911)	(3,611)	(1.16)
651229AW6	NEWELL RUBBERMAI 4.2% 1-Apr-2026 SR UNSECURED	0.0000	0	0	(5,797)	0	0	0	926	(4,871)	(0.51)
06051GGL7	BANK OF AMER CRP 3.705% 24-Apr-2028 SR UNSECURED	0.0000	0	0	(4,760)	0	0	0	(453)	(5,213)	(0.85)
68389XAH8	ORACLE CORP 6.125% 8-Jul-2039 SR UNSECURED	137.0210	(500,000)	(685,105)	0	(1,770)	0	0	(4,526)	(6,296)	(0.92)
747525AU7	QUALCOMM INC 3.25% 20-May-2027 SR UNSECURED	97.6150	400,000	390,460	(130)	(9,730)	0	0	226	(9,635)	(1.60)
20030NCE9	COMCAST CORP 3.999% 1-Nov-2049 COMPANY GUARNT	102.3307	(637,000)	(651,847)	0	(24,969)	0	0	(5,095)	(30,064)	(4.79)
<b>EQUITIES FIXED INCOME AND OPTIONS</b>				<b>915,822</b>	<b>62,088</b>	<b>(31,691)</b>	<b>0</b>	<b>0</b>	<b>(9,028)</b>	<b>21,370</b>	
<b>Total Equities Fixed Income And Options</b>				<b>915,822</b>	<b>62,088</b>	<b>(31,691)</b>	<b>0</b>	<b>0</b>	<b>(9,028)</b>	<b>21,370</b>	
<b>Total Cash Equivalents</b>				<b>(869,910)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,174</b>	<b>7,174</b>	
<b>Grand Total</b>				<b>45,912</b>	<b>62,088</b>	<b>(31,691)</b>	<b>0</b>	<b>0</b>	<b>(1,853)</b>	<b>28,544</b>	

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