

METROPOLITAN WEST HIGH YIELD BOND FUND

Total Net Assets:	\$ 2,019,316,476
Uninvested Cash	\$ 17,148,091
Portfolio%:	0.85%
Effective Date:	12/30/11

Security	Cusip	Curr Face	Ticker	Coupon	Mat	Mkt Val	Mkt Val%	Sec Type
ACL I CORP	00088JAA1	12,619,088	ACLI	1062.50%	2/15/16	\$ 10,284,556	0.51%	CORP
AES RED OAK LLC	00103YAE1	2,274,203	AES	854.00%	11/30/19	\$ 2,353,800	0.12%	CORP
ACCELANT INC	00430XAD9	22,728,000	ACCINC	837.50%	2/1/17	\$ 22,387,080	1.11%	CORP
AIR CANADA	008911AK5	19,505,000	ACACN	925.00%	8/1/15	\$ 16,871,825	0.84%	CORP
ALERE INC	01449JAB1	4,779,000	ALR	900.00%	5/15/16	\$ 4,850,685	0.24%	CORP
ALLY FINANCIAL	02005NAB6	3,250,000	ALLY	830.00%	2/12/15	\$ 3,436,875	0.17%	CORP
ALPHA NATURAL RESOURCES INC.	02076XAA0	6,170,000	ANR	237.50%	4/15/15	\$ 5,768,950	0.29%	CORP
ALTA MESA HLDGS	021332AC5	6,050,000	ALTMES	962.50%	10/15/18	\$ 5,898,750	0.29%	CORP
ALTA WIND HLDGS	021345AA1	2,407,459	ALTAWH	700.00%	6/30/35	\$ 2,668,940	0.13%	CORP
AMERICAN ACHIEVE	02369AAG3	8,000,000	AMEACH	1087.50%	4/15/16	\$ 6,200,000	0.31%	CORP
AMERICAN AIRLINE	023771R83	29,925,000	AMR	750.00%	3/15/16	\$ 21,546,000	1.07%	CORP
AMER REPROGRAPH	029263AB6	12,000,000	ARC	1050.00%	12/15/16	\$ 10,740,000	0.53%	CORP
ARCH COAL INC	039380AB6	3,780,000	ACI	875.00%	8/1/16	\$ 4,115,475	0.20%	CORP
ARCH COAL INC	039380AC4	1,250,000	ACI	725.00%	10/1/20	\$ 1,284,375	0.06%	CORP
ARCH COAL INC	039380AD2	7,150,000	ACI	700.00%	6/15/19	\$ 7,364,500	0.36%	CORP
ARDAGH PKG FIN	039686AB6	17,445,000	ARGID	912.50%	10/15/20	\$ 17,357,775	0.86%	CORP
ASTORIA DEPOSIT	04626RAB2	7,000,000	ASTORI	814.40%	5/1/21	\$ 6,160,000	0.31%	CORP
BHN MORTGAGE FUND	05544NAC5	2,890	BHN	800.00%	1/31/20	\$ 29	0.00%	MBS
BANK OF AMER CRP	060505CS1	2,500,000	BAC	562.50%	10/14/16	\$ 2,389,716	0.12%	CORP
BANK OF AMERICA	06050TKX9	2,000,000	BAC	84.63%	6/15/17	\$ 1,452,272	0.07%	CORP
BANK OF AMER CRP	06051GDY2	2,900,000	BAC	737.50%	5/15/14	\$ 3,016,673	0.15%	CORP
BANK OF AMER CRP	06051GEC9	14,370,000	BAC	562.50%	7/1/20	\$ 13,295,857	0.66%	CORP
BANK OF AMER CRP	06051GEH8	14,735,000	BAC	500.00%	5/13/21	\$ 13,445,540	0.67%	CORP
BANKAMERICA INST	065912AA5	3,000,000	BAC	770.00%	12/31/26	\$ 2,677,500	0.13%	CORP
BARNETT CAP III	06808NAE0	6,265,000	BAC	105.44%	2/1/27	\$ 4,540,051	0.22%	CORP
BERRY PLASTICS	085790AP8	5,470,000	BERRY	515.31%	2/15/15	\$ 5,428,975	0.27%	CORP
BERRY PLASTICS	085790AQ6	3,250,000	BERRY	825.00%	11/15/15	\$ 3,477,500	0.17%	CORP
BLACK ROCK LIQUIDITY TEMP FUND	09248U619	18,535,000	TMPXX	9.00%	1/1/50	\$ 18,535,000	0.92%	MM
BOYD GAMING CORP	09689RAA7	5,250,000	BYD	712.50%	2/1/16	\$ 4,567,500	0.23%	CORP
BOSTON GENERATING 1ST LIEN	10075GAJ2	254,344	UPR	0.00%	12/20/13	\$ 64,858	0.00%	CORP
BUMBLE BEE ACQ C	120462AA4	8,752,000	BUMBLE	900.00%	12/15/17	\$ 8,795,760	0.44%	CORP
BWAY HOLDING CO	12429TAB0	2,255,000	BWY	1000.00%	6/15/18	\$ 2,412,850	0.12%	CORP
BWAY PARENT CO	12429WAB3	11,411,316	BWY	1012.50%	11/1/15	\$ 11,126,033	0.55%	CORP
CCO HOLDINGS LLC	1248EPAL7	2,400,000	CHTR	787.50%	4/30/18	\$ 2,571,000	0.13%	CORP
CCO HOLDINGS LLC	1248EPAP8	7,002,000	CHTR	812.50%	4/30/20	\$ 7,702,200	0.38%	CORP
CCO HOLDINGS LLC	1248EPAQ6	5,000,000	CHTR	725.00%	10/30/17	\$ 5,300,000	0.26%	CORP
CCO HOLDINGS LLC	1248EPAS2	16,310,000	CHTR	700.00%	1/15/19	\$ 17,084,725	0.85%	CORP
CREDIT-BASED ASSET SERVICING A	1248P1AC8	3,800,000	CBASS	40.36%	10/25/36	\$ 3,230,665	0.16%	MBS
CHS/COMMUNITY	12543DAF7	8,961,000	CYH	887.50%	7/15/15	\$ 9,308,239	0.46%	CORP
CHS/COMMUNITY	12543DAK6	4,270,000	CYH	800.00%	11/15/19	\$ 4,334,050	0.21%	CORP
CIT GROUP INC	125577BC9	9,650,000	CIT	662.50%	4/1/18	\$ 9,933,469	0.49%	CORP
CIT GROUP INC	125581FY9	18,360,000	CIT	700.00%	5/4/15	\$ 18,405,900	0.91%	CORP
CIT GROUP INC	125581FZ6	11,190,000	CIT	700.00%	5/2/16	\$ 11,217,975	0.56%	CORP
COUNTRYWIDE ASSET-BACKED CERTI	126698AC3	562,403	CWL	119.36%	10/25/47	\$ 365,934	0.02%	MBS
CALPINE CONS FIN	13134YAD9	7,190,000	CPN	800.00%	6/1/16	\$ 7,801,150	0.39%	CORP
CAPITAL ONE CAP	14043CAB9	3,875,000	COF	1025.00%	8/15/39	\$ 4,044,531	0.20%	CORP
CASELLA WASTE	147448AG9	3,300,000	CWST	775.00%	2/15/19	\$ 3,246,375	0.16%	CORP
CREDIT-BASED ASSET SERVICING A	14986PAD5	3,777,328	CBASS	44.36%	7/25/36	\$ 2,324,625	0.12%	MBS
CENGAGE LEARN	15131YAC9	5,720,130	TLACQ	0.00%	7/3/14	\$ 4,897,861	0.24%	CORP
CEQUEL COM & CAP	15672WAA2	27,150,000	CEQUEL	862.50%	11/15/17	\$ 28,914,750	1.43%	CORP
CHAPARRAL ENERGY	15941RAF7	27,094,000	CHAPAR	887.50%	2/1/17	\$ 27,906,820	1.38%	CORP
CHAPARRAL ENERGY	15941RAN0	3,750,000	CHAPAR	987.50%	10/1/20	\$ 3,993,750	0.20%	CORP
CHASE CAP III	161478AA0	3,000,000	JPM	107.69%	3/1/27	\$ 2,072,556	0.10%	CORP
CHASE CAP II	161480AA6	11,790,000	JPM	92.94%	2/1/27	\$ 8,253,000	0.41%	CORP
CHASE CAPITAL VI	16162LAA1	4,000,000	JPM	105.44%	8/1/28	\$ 2,715,882	0.13%	CORP
CHESAPEAKE ENRGY	165167BZ9	6,250,000	CHK	250.00%	5/15/37	\$ 5,601,563	0.28%	CORP
CHESAPEAKE ENRGY	165167CB1	24,910,000	CHK	225.00%	12/15/38	\$ 20,533,014	1.02%	CORP
CHRYSLER GP/CG C	17121EAC1	4,100,000	CHRYGR	825.00%	6/15/21	\$ 3,751,500	0.19%	CORP
CHRYSLER TERM LOAN	17121HAB6	23,387,487	CHRYGR	0.00%	5/24/17	\$ 22,188,879	1.10%	CORP
CITIGROUP INC	172967DS7	9,460,000	C	105.61%	8/25/36	\$ 6,312,724	0.31%	CORP
CITIGROUP CAP	173080201	556,100	C	4.92%	10/30/40	\$ 14,491,966	0.72%	CORP

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CITIGROUP MORTGAGE LOAN TRUST	17313BAC5	4,900,000	CMLTI	43.36%	5/25/37	\$ 2,703,188	0.13%	MBS
CITYCENTER HLDGS	178760AA2	10,150,000	CCTRH	762.50%	1/15/16	\$ 10,403,750	0.52%	CORP
CLEARWIRE COMM	18538AAA8	4,500,000	CLWR	1200.00%	12/1/15	\$ 4,275,000	0.21%	CORP
CLEARWIRE COMM	18538TAG4	4,650,000	CLWR	825.00%	12/1/40	\$ 2,885,790	0.14%	CORP
COLUMBIA HLTH	197679AB9	3,965,000	HCA	750.00%	12/15/23	\$ 3,568,500	0.18%	CORP
COMMERCIAL BARGE	20162UAB1	2,975,000	ACLI	1250.00%	7/15/17	\$ 3,220,438	0.16%	CORP
COMMUNITY CHOICE	20367QAA5	3,280,000	COMMCH	1075.00%	5/1/19	\$ 3,263,600	0.16%	CORP
CONTL AIRLINES	210795PW4	3,250,000	UAL	675.00%	9/15/15	\$ 3,111,875	0.15%	CORP
CONTL AIRLINES	21079RAA0	4,799,646	UAL	690.30%	4/19/22	\$ 4,631,658	0.23%	CORP
CONTL AIRLINES	21079TAA6	1,550,508	UAL	900.00%	7/8/16	\$ 1,705,559	0.08%	CORP
CONVATEC HEALTHC	21244WAA9	7,000,000	CONVAT	1050.00%	12/15/18	\$ 6,230,000	0.31%	CORP
COOPER-STANDARD	216762AE4	9,900,000	COSH	850.00%	5/1/18	\$ 10,370,250	0.51%	CORP
COSO GEOTHERMAL	221470AA5	6,414,055	COSGEO	700.00%	7/15/26	\$ 4,658,086	0.23%	CORP
CREDIT SUIS GUER	225448AB5	6,695,000	CS	114.72%	5/29/49	\$ 4,453,179	0.22%	CORP
CRICKET COMMUNIC	226566AK3	5,785,000	LEAP	775.00%	5/15/16	\$ 6,001,938	0.30%	CORP
DWS MONEY MARKET	23337T201	2,161,000	ICAXX	8.00%	1/1/50	\$ 2,161,000	0.11%	MM
DELTA AIR 20021G	247367AX3	16,192,164	DAL	671.80%	1/2/23	\$ 16,070,723	0.80%	CORP
DELTA AIR LINES	24736CAR5	5,472,500	DAL	0.00%	4/20/17	\$ 5,198,875	0.26%	CORP
DELTA AIR LINES	24736UAA2	1,383,557	DAL	975.00%	12/17/16	\$ 1,440,629	0.07%	CORP
DEX MEDIA WEST	25212JAE9	1,706,436	DEXO	0.00%	10/24/14	\$ 958,804	0.05%	CORP
DYNEGY HOLDINGS	26816LAX0	8,350,000	DYN	750.00%	6/1/15	\$ 5,552,750	0.27%	CORP
EDISON MISSION	281023AU5	42,010,000	EIX	700.00%	5/15/17	\$ 27,516,550	1.36%	CORP
EDISON MISSION	281023AX9	5,890,000	EIX	720.00%	5/15/19	\$ 3,710,700	0.18%	CORP
ENERGY FUTURE	29269QAA5	5,781,000	TXU	1000.00%	12/1/20	\$ 6,127,860	0.30%	CORP
ENTEGRA HOLDINGS	29363DAB7	20,536,799	ENTHOL	0.00%	10/19/15	\$ 12,236,503	0.61%	CORP
FMG RES AUG 2006	30251GAA5	5,525,000	FMGAU	700.00%	11/1/15	\$ 5,552,625	0.27%	CORP
FMG RES AUG 2006	30251GAH0	4,000,000	FMGAU	825.00%	11/1/19	\$ 4,030,000	0.20%	CORP
FPL ENERGY NATL	30257FAA1	3,837,630	NEE	612.50%	3/25/19	\$ 3,778,162	0.19%	CORP
FED HOME LN DISCOUNT NOTE	313384VJ5	20,957,000	FHLB	8.50%	4/9/12	\$ 20,956,434	1.04%	MM
FHLB DISC CORP	313384WS4	10,000,000	FHLB	7.00%	5/11/12	\$ 9,999,640	0.50%	MM
FEDERAL HOME LOAN DISCOUNT DN	313384WZ8	20,000,000	FHLB	0.00%	5/18/12	\$ 19,999,240	0.99%	MM
FHLB DN	313384XP9	14,000,000	FHLB	0.00%	6/1/12	\$ 13,998,838	0.69%	MM
FREDDIT MAC DISCOUNT NOT	313396VR1	82,700,000	FHLMC	8.50%	4/16/12	\$ 82,697,602	4.10%	MM
FHLMC 05/29/2012	313396XL2	5,000,000	FHLMC	6.00%	5/29/12	\$ 4,999,795	0.25%	MM
FREDDIE MAC	3134G3AG5	20,420,000	FHLMC	37.00%	11/18/13	\$ 20,471,501	1.01%	USGOV
FANNIE MAE	31359GAZ9	20,667	FNR	2619.90%	12/25/13	\$ 24,079	0.00%	MBS
FANNIE MAE	3135G0BQ5	20,660,000	FNMA	36.00%	6/23/14	\$ 20,667,759	1.02%	USGOV
FANNIE MAE	3135G0GA5	20,405,000	FNMA	65.00%	11/29/13	\$ 20,432,483	1.01%	USGOV
FIDELITY PRIME MONEY MARKET	316175405	16,219,000	FIDXX	11.00%	1/1/50	\$ 16,219,000	0.80%	MM
FIRST CHIC CAP I	31945HAA3	5,290,000	JPM	97.94%	2/1/27	\$ 3,786,721	0.19%	CORP
FIRST DATA CORP	319963AW4	3,500,000	FDC	887.50%	8/15/20	\$ 3,517,500	0.17%	CORP
FIRST DATA CORP	319963BC7	655,000	FDC	737.50%	6/15/19	\$ 613,244	0.03%	CORP
FIRST DATA CORP	32007UAF6	471,249	FDC	0.00%	9/24/14	\$ 426,808	0.02%	CORP
FIRST DATA CORP 2018	32007UAL3	4,428,192	FDC	0.00%	3/24/18	\$ 3,725,217	0.18%	CORP
FLORIDA EAST RR	34063PAB3	3,750,000	FECRC	812.50%	2/1/17	\$ 3,721,875	0.18%	CORP
FRONTIER COMM	35906AAD0	6,220,000	FTR	787.50%	4/15/15	\$ 6,328,850	0.31%	CORP
GCI INC	36155WAF3	8,660,000	GNCMA	862.50%	11/15/19	\$ 9,233,725	0.46%	CORP
GMAC LLC	36186CBW2	3,450,000	ALLY	675.00%	12/1/14	\$ 3,484,500	0.17%	CORP
GMAC LLC	36186CBX0	2,553,000	ALLY	272.69%	12/1/14	\$ 2,219,920	0.11%	CORP
GEN ELEC CAP CRP	36962GX74	10,480,000	GE	93.72%	8/15/36	\$ 7,865,911	0.39%	CORP
GOODYEAR TIRE	382550BA8	2,500,000	GT	875.00%	8/15/20	\$ 2,768,750	0.14%	CORP
GOODYEAR TIRE	382550BB6	20,110,000	GT	825.00%	8/15/20	\$ 22,020,450	1.09%	CORP
GOVERNMENT NATIONAL MORTGAGE A	38373QAJ0	11,769	GNR	550.00%	2/20/32	\$ 388	0.00%	MBS
HCA INC	404119BF5	13,339,000	HCA	850.00%	4/15/19	\$ 14,606,205	0.72%	CORP
HCA INC	404119BJ7	17,000,000	HCA	787.50%	2/15/20	\$ 18,445,000	0.91%	CORP
HCA INC	404119BK4	4,520,000	HCA	725.00%	9/15/20	\$ 4,791,200	0.24%	CORP
HCA INC	404119BL2	4,200,000	HCA	800.00%	10/1/18	\$ 4,452,000	0.22%	CORP
HCA INC.	404121AC9	20,000	HCA	650.00%	2/15/20	\$ 20,800	0.00%	CORP
CAESARS ENT OPCO	413626AK8	3,000,000	HET	0.00%	1/28/15	\$ 2,613,333	0.13%	CORP
CAESARS ENT OPCO	413626AL6	38,500,000	HET	0.00%	1/28/15	\$ 33,577,506	1.66%	CORP
CAESARS ENT OPCO	413626AM4	4,907,900	HET	0.00%	1/28/15	\$ 4,269,107	0.21%	CORP
HOME EQUITY ASSET TRUST	43710LAB0	70,159	HEAT	35.36%	5/25/37	\$ 68,785	0.00%	MBS
IPCS INC	44980YAL1	8,675,000	S	367.94%	5/1/14	\$ 7,677,375	0.38%	CORP
INDIANTOWN COGEN	455665AK5	1,276,595	INDTOW	977.00%	12/15/20	\$ 1,318,085	0.07%	CORP
INTELSAT BERMUDA	458204AF1	8,655,000	INTEL	1150.00%	2/4/17	\$ 8,135,700	0.40%	CORP
INTELSAT BERMUDA	458204AH7	4,000,000	INTEL	1125.00%	2/4/17	\$ 3,880,000	0.19%	CORP
INTELSAT BERMUDA	458204AJ3	14,148,018	INTEL	1150.00%	2/4/17	\$ 13,688,207	0.68%	CORP
INTELSAT JACKSON	458207AH0	16,185,000	INTEL	850.00%	11/1/19	\$ 17,237,025	0.85%	CORP
INTELSAT JACKSON	45824TAD7	1,400,000	INTEL	725.00%	4/1/19	\$ 1,435,000	0.07%	CORP
INTL LEASE FIN	459745GC3	4,885,000	AIG	712.50%	9/1/18	\$ 5,080,400	0.25%	CORP

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ALERE INC	46126PAG1	1,000,000	ALR	787.50%	2/1/16	\$ 1,007,500	0.05%	CORP
JBS USA LLC/JBS	466112AC3	6,500,000	JBSSBZ	1162.50%	5/1/14	\$ 7,385,625	0.37%	CORP
JBS USA LLC/JBS	466112AF6	15,775,000	JBSSBZ	725.00%	6/1/21	\$ 14,828,500	0.73%	CORP
JPMORGAN CHASE	46626YAA0	5,917,000	JPM	152.93%	9/30/34	\$ 4,201,070	0.21%	CORP
JETBLUE PT TRUST	47714NAA5	1,809,462	JBLU	83.22%	8/15/16	\$ 1,611,390	0.08%	CORP
JPM CAP XXI	48123KAA4	4,750,000	JPM	137.94%	2/2/37	\$ 3,397,224	0.17%	CORP
JPMORGAN PRIME MMKT	4812A2603	2,022,000	JINXX	10.00%	-	\$ 2,022,000	0.10%	MM
LEVEL 3 FIN INC	527298AJ2	17,800,000	LVLT	420.18%	2/15/15	\$ 16,020,000	0.79%	CORP
LEVEL 3 FIN INC	527298AL7	11,365,000	LVLT	875.00%	2/15/17	\$ 11,563,888	0.57%	CORP
LINN ENERGY LLC	536022AG1	9,660,000	LINE	650.00%	5/15/19	\$ 9,563,400	0.47%	CORP
LIVE NATION ENT	538034AC3	3,150,000	LYV	812.50%	5/15/18	\$ 3,173,625	0.16%	CORP
MGM MIRAGE	55303QAD2	1,350,000	MGM	900.00%	3/15/20	\$ 1,495,125	0.07%	CORP
MARINA DISTRICT	56808RAB2	26,600,000	BORGAT	950.00%	10/15/15	\$ 25,004,000	1.24%	CORP
MASSEY ENERGY CO	576203AJ2	14,930,000	ANR	325.00%	8/1/15	\$ 13,866,238	0.69%	CORP
MAXIM CRANE	577743AA5	12,775,000	MXMC	1225.00%	4/15/15	\$ 11,561,375	0.57%	CORP
MCCLATCHY CO	579489AE5	17,405,000	MNI	1150.00%	2/15/17	\$ 16,926,363	0.84%	CORP
MILAGRO OIL & GA	59870WAB8	12,000,000	MILEXP	1050.00%	5/15/16	\$ 8,460,000	0.42%	CORP
MIRANT TRUST	60467MAB7	3,577,224	GEN	912.50%	6/30/17	\$ 3,693,484	0.18%	CORP
MIRANT TRUST	60467MAC5	7,097,735	GEN	1006.00%	12/30/28	\$ 7,346,156	0.36%	CORP
MIRANT AMERICAS	60467PAJ3	6,400,000	GEN	912.50%	5/1/31	\$ 5,824,000	0.29%	CORP
MIRANT AMERICAS	60467PAQ7	27,415,000	GEN	850.00%	10/1/21	\$ 25,701,563	1.27%	CORP
MOBILE MINI	60740FAH8	7,900,000	MINI	687.50%	5/1/15	\$ 7,988,875	0.40%	CORP
MOBILE MINI	60740FAK1	1,250,000	MINI	787.50%	12/1/20	\$ 1,262,500	0.06%	CORP
NRG ENERGY	629377AX0	150,000	NRG	737.50%	1/15/17	\$ 156,000	0.01%	CORP
NRG ENERGY INC	629377BN1	33,570,000	NRG	762.50%	1/15/18	\$ 33,737,850	1.67%	CORP
NRG ENERGY INC	629377BP6	1,680,000	NRG	762.50%	5/15/19	\$ 1,646,400	0.08%	CORP
NRG ENERGY INC	629377BQ4	14,000,000	NRG	787.50%	5/15/21	\$ 13,650,000	0.68%	CORP
NATIONWIDE MUTL	638671AJ6	7,250,000	NATMUT	581.00%	12/15/24	\$ 6,578,201	0.33%	CORP
NEFF RENTAL/FIN	640096AD5	11,500,000	NEFF	962.50%	5/15/16	\$ 10,235,000	0.51%	CORP
NYC INDSTR DEVT	64943QAA6	1,067,000	NYCID	1100.00%	3/1/29	\$ 1,354,002	0.07%	CORP
NEWPAGE CORP	651715AB0	3,000,000	NEWPAG	650.40%	5/1/12	\$ 210,000	0.01%	CORP
NEWPAGE CORP	651715AD6	20,533,000	NEWPAG	1000.00%	5/1/12	\$ 1,539,975	0.08%	CORP
PNM RESOURCES	69349HAB3	7,525,000	PNM	925.00%	5/15/15	\$ 8,352,750	0.41%	CORP
PACKAGING DYNAM	695160AA9	9,780,000	PKDY	875.00%	2/1/16	\$ 9,816,675	0.49%	CORP
PARKER DRILLING	701081AT8	12,674,000	PKD	912.50%	4/1/18	\$ 13,402,755	0.66%	CORP
PENN VIRGINIA CO	707882AB2	5,250,000	PVA	1037.50%	6/15/16	\$ 5,617,500	0.28%	CORP
PINNACLE ENTMNT	723456AK5	2,600,000	PNK	862.50%	8/1/17	\$ 2,762,500	0.14%	CORP
PROQUEST LLC/PRO	74347AAA2	3,000,000	PROQST	900.00%	10/15/18	\$ 2,445,000	0.12%	CORP
PROV FUND ASSOC	74387UAA9	17,795,000	PRFDAS	1025.00%	4/15/17	\$ 16,727,300	0.83%	CORP
QUICKSILVER RES	74837RAE4	18,425,000	KWK	825.00%	8/1/15	\$ 19,162,000	0.95%	CORP
QUICKSILVER RES	74837RAF1	7,700,000	KWK	1175.00%	1/1/16	\$ 8,778,000	0.43%	CORP
QUICKSILVER RES	74837RAG9	1,260,000	KWK	912.50%	8/15/19	\$ 1,321,425	0.07%	CORP
REYNOLDS GROUP	74959GAA8	9,000,000	REYNOL	712.50%	4/15/19	\$ 9,180,000	0.45%	CORP
REYNOLDS GROUP	74959GAC4	15,750,000	REYNOL	900.00%	4/15/19	\$ 15,041,250	0.74%	CORP
REYNOLDS GROUP	74959HAA6	9,150,000	REYNOL	787.50%	8/15/19	\$ 9,607,500	0.48%	CORP
RAILAMERICA INC	750753AC9	7,829,000	RA	925.00%	7/1/17	\$ 8,592,328	0.43%	CORP
REDDY ICE CORP	757344AC0	7,450,000	FRZ	1125.00%	3/15/15	\$ 7,030,938	0.35%	CORP
REGAL CINEMAS CO	758753AD9	15,300,000	RGC	862.50%	7/15/19	\$ 16,466,625	0.82%	CORP
REGAL ENTERTAIN	758766AE9	6,500,000	RGC	912.50%	8/15/18	\$ 7,003,750	0.35%	CORP
RELIANT ENER MID	75952AAF4	2,060,114	GEN	923.70%	7/2/17	\$ 2,065,264	0.10%	CORP
REYNOLDS GROUP	761735AC3	4,000,000	REYNOL	687.50%	2/15/21	\$ 4,000,000	0.20%	CORP
REYNOLDS GROUP	761735AE9	5,920,000	REYNOL	825.00%	2/15/21	\$ 5,268,800	0.26%	CORP
DYN-RSTN/DNKM PT	777774AF7	20,346,000	DYN	767.00%	11/8/16	\$ 12,105,870	0.60%	CORP
SABINE PASS LNG	785583AC9	20,650,000	CQP	725.00%	11/30/13	\$ 20,959,750	1.04%	CORP
SABINE PASS LNG	785583AF2	28,080,000	CQP	750.00%	11/30/16	\$ 28,360,800	1.40%	CORP
SANDRIDGE ENERGY	80007PAC3	9,350,000	SD	800.00%	6/1/18	\$ 9,361,688	0.46%	CORP
SANDRIDGE ENERGY	80007PAN9	1,000,000	SD	750.00%	3/15/21	\$ 997,500	0.05%	CORP
SAPPI PAPIER HOL	803071AA7	14,310,000	SAPSJ	662.50%	4/15/21	\$ 12,342,375	0.61%	CORP
SEARS HOLDING	812350AE6	30,650,000	SHLD	662.50%	10/15/18	\$ 23,447,250	1.16%	CORP
SECURITIZED ASSET BACKED RECEI	81378PAB4	382,888	SABR	52.36%	2/25/37	\$ 122,455	0.01%	MBS
SERVICE CORP INT	817565BV5	570,000	SCI	700.00%	5/15/19	\$ 602,775	0.03%	CORP
SHEA HOMES	82088KAA6	4,000,000	SHEAHM	862.50%	5/15/19	\$ 3,750,000	0.19%	CORP
SOLO CUP/SOLO OP	83427BAB2	9,635,000	SOLOC	1050.00%	11/1/13	\$ 9,743,394	0.48%	CORP
SOUTHERN UNION	844030AH9	48,797,000	SUG	344.69%	11/1/66	\$ 45,747,188	2.27%	CORP
SPECTRUM BRANDS	84762LAH8	2,815,000	SPB	950.00%	6/15/18	\$ 3,089,463	0.15%	CORP
SPRINT NEXTEL	852061AD2	5,595,000	S	600.00%	12/1/16	\$ 4,671,825	0.23%	CORP
SPRINT NEXTEL	852061AK6	26,854,000	S	900.00%	11/15/18	\$ 28,297,403	1.40%	CORP
STONE/CRNR/OSRS	86184BAB8	11,925,000	STON	1025.00%	12/1/17	\$ 11,090,250	0.55%	CORP
TL ACQUISITIONS	87255MAA8	12,357,000	TLACQ	1050.00%	1/15/15	\$ 8,927,933	0.44%	CORP
TXU CORP	873168AN8	9,600,000	TXU	650.00%	11/15/24	\$ 4,320,000	0.21%	CORP

