

WSFS FINANCIAL CORP
Form 4
January 06, 2015

FORM 4

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

OMB APPROVAL

OMB Number: 3235-0287
Expires: January 31, 2015
Estimated average burden hours per response... 0.5

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *
LEVENSON RODGER

(Last) (First) (Middle)

C/O WSFS FINANCIAL CORPORATION, 500 DELAWARE AVENUE

(Street)

WILMINGTON, DE 19801

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol

WSFS FINANCIAL CORP [WSFS]

3. Date of Earliest Transaction (Month/Day/Year)

01/03/2015

4. If Amendment, Date Original Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

___ Director ___ 10% Owner
X Officer (give title below) ___ Other (specify below)
EVP

6. Individual or Joint/Group Filing(Check Applicable Line)

X Form filed by One Reporting Person
___ Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

| 1. Title of Security (Instr. 3) | 2. Transaction Date (Month/Day/Year) | 2A. Deemed Execution Date, if any (Month/Day/Year) | 3. Transaction Code (Instr. 8) | 4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|---|--|-----------------------------------|
| | | | | (A) or (D) Code V Amount (D) Price | | | |
| Common Stock | 01/03/2015 | | F | 272 D \$ 76.05 | 15,794 | D | |
| Common Stock | | | | | 530 | I | 401-K |

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474 (9-02)

Edgar Filing: WSFS FINANCIAL CORP - Form 4

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date, if any (Month/Day/Year) | 4. Transaction Code (Instr. 8) | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5) | 6. Date Exercisable and Expiration Date (Month/Day/Year) | 7. Title and Amount of Underlying Securities (Instr. 3 and 4) | 8. Price of Derivative Security (Instr. 5) | 9. Nu |
|--|--|--------------------------------------|--|--------------------------------|---|--|---|--|----------------------------|
| | | | | Code | V (A) (D) | Date Exercisable | Expiration Date | Title | Amount or Number of Shares |

Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer Other

LEVENSON RODGER
C/O WSFS FINANCIAL CORPORATION
500 DELAWARE AVENUE
WILMINGTON, DE 19801

EVP

Signatures

/s/ Rodger Levenson by Charles Mosher, Power of Attorney

01/06/2015

__Signature of Reporting Person

Date

Explanation of Responses:

* If the form is filed by more than one reporting person, see Instruction 4(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number. SIZE=1>Exide Technologies, 10.50%, 3/15/13, Ser. B

B3/B-

8,265,000

9,700

Edgar Filing: WSFS FINANCIAL CORP - Form 4

Stoneridge, Inc., 11.50%, 5/1/12

B3/B+

9,312,000

4,540

Tenneco, Inc., 8.625%, 11/15/14

Caa2/CCC

4,471,900

22,048,900

Banks 0.6%

5,044

GMAC LLC, 6.75%, 12/1/14 (a) (b)

Ca/CCC

4,564,820

Commercial Services & Supplies 2.6%

8,445

Cenveo Corp., 7.875%, 12/1/13

Caa1/B-

7,779,956

10,040

Hertz Corp., 10.50%, 1/1/16

B3/CCC+

10,491,800

1,580

Edgar Filing: WSFS FINANCIAL CORP - Form 4

Interface, Inc., 9.50%, 2/1/14

B3/B-

1,574,075

19,845,831

Construction & Engineering 1.2%

9,240

MasTec, Inc., 7.625%, 2/1/17

B1/B+

8,824,200

Distribution/Wholesale 0.6%

Explanation of Responses:

3,980

KAR Holdings, Inc., 8.75%, 5/1/14

B3/CCC

4,198,900

Diversified Financial Services 2.1%

Ford Motor Credit Co. LLC,

| | | |
|-----------------|-------|-----------|
| | | 9,205 |
| 7.00%, 10/1/13 | | |
| | B3/B- | |
| | | 8,993,414 |
| | | 6,220 |
| 9.875%, 8/10/11 | | |
| | B3/B- | |
| | | 6,457,635 |

15,451,049

Diversified Telecommunication 1.0%

7,850

Cincinnati Bell, Inc., 8.375%, 1/15/14

B2/B-

7,840,188

Explanation of Responses:

10

Electric 0.6%

6,385

Energy Future Holdings Corp., 10.875%, 11/1/17

Caa3/B-

4,517,388

Electrical Components & Equipment 0.8%

5,500

Anixter, Inc., 10.00%, 3/15/14

Ba2/BB+

6,036,250

Electrical Equipment 0.3%

Explanation of Responses:

2,570

Baldor Electric Co., 8.625%, 2/15/17

B3/B

2,634,250

Entertainment 1.2%

8,700

Explanation of Responses:

13

Edgar Filing: WSFS FINANCIAL CORP - Form 4

AMC Entertainment, Inc., 11.00%, 2/1/16

Caa1/CCC+

9,091,500

Food & Staples Retailing 0.8%

7,090

Rite Aid Corp., 8.625%, 3/1/15

Caa3/CCC

Explanation of Responses:

Health Care Providers & Services 4.6%

Alliance HealthCare Services, Inc.,

2,325

7.25%, 12/15/12

B3/B

Explanation of Responses:

Edgar Filing: WSFS FINANCIAL CORP - Form 4

| | | |
|---|---------|------------|
| | | 2,330,812 |
| | | 4,310 |
| 8.00%, 12/1/16 (a) (b) | | |
| | B3/B | |
| | | 4,266,900 |
| | | 10,755 |
| AMR Holdings Co., Inc., 10.00%, 2/15/15 | | |
| | Ba3/B+ | |
| | | 11,346,525 |
| | | 2,200 |
| Apria Healthcare Group, Inc., 11.25%, 11/1/14 (a) (b) | | |
| | Ba2/BB+ | |
| | | 2,420,000 |
| | | 5,985 |
| Hanger Orthopedic Group, Inc., 10.25%, 6/1/14 | | |

Edgar Filing: WSFS FINANCIAL CORP - Form 4

B3/B-

6,374,025

5,685

HCA, Inc., 9.25%, 11/15/16

B2/BB-

6,026,100

2,435

Health Net, Inc., 6.375%, 6/1/17

Ba3/BB-

2,179,325

34,943,687

Home Builders 0.8%

6,100

K Hovnanian Enterprises, Inc., 10.625%, 10/15/16 (a) (b)

B1/CCC+

6,252,500

Hotels Restaurants & Leisure 1.0%

7,195

MGM Mirage, 11.375%, 3/1/18 (a) (b)

Caa2/CCC+

6,241,663

1,000

Royal Caribbean Cruises Ltd., 11.875%, 7/15/15

Ba3/BB-

1,125,000

7,366,663

Household Durables 0.6%

Explanation of Responses:

| | | |
|---------------------------------|---------|-----------|
| | | 1,575 |
| DR Horton, Inc., 6.50%, 4/15/16 | | |
| | Ba3/BB- | |
| | | 1,519,875 |
| | | 2,890 |
| Jarden Corp., 7.50%, 5/1/17 | | |
| | B3/B- | |
| | | 2,875,550 |

4,395,425

Independent Power Producers & Energy Traders 0.1%

1,140

NRG Energy, Inc., 8.50%, 6/15/19

B1/BB-

1,157,100

Internet Software & Services 0.8%

5,500

Terremark Worldwide, Inc., 12.00%, 6/15/17 (a) (b)

B2/B-

6,029,375

IT Services 1.4%

2,505

Stream Global Services, Inc., 11.25%, 10/1/14 (a) (b)

B1/B+

2,498,738

Unisys Corp. (a) (b),

4,057

Edgar Filing: WSFS FINANCIAL CORP - Form 4

12.75%, 10/15/14

Ba3/BB-

4,543,840

2,975

14.25%, 9/15/15

Ba3/BB-

3,361,750

10,404,328

Leisure Time 2.0%

6,720

NCL Corp., Ltd., 11.75%, 11/15/16 (a) (b)

B3/B+

6,661,200

8,145

Travelport LLC, 11.875%, 9/1/16

Caa1/CC

8,185,725

14,846,925

Lodging 0.3%

Explanation of Responses:

2,143

Mandalay Resort Group, 1.042%, 3/21/33, FRN (e) (g)

Caa2/CCC+

2,314,523

Metals & Mining 0.6%

4,500

Explanation of Responses:

28

Edgar Filing: WSFS FINANCIAL CORP - Form 4

Steel Dynamics, Inc., 7.375%, 11/1/12

Ba2/BB+

4,511,250

Miscellaneous Manufacturing 2.1%

8,635

Harland Clarke Holdings Corp., 9.50%, 5/15/15

Caa1/B-

8,149,281

Explanation of Responses:

29

7,790

Polypore, Inc., 8.75%, 5/15/12

B3/B-

7,731,575

15,880,856

Oil, Gas & Consumable Fuels 2.3%

4,740

Chesapeake Energy Corp., 6.875%, 1/15/16

Ba3/BB

4,574,100

7,470

OPTI Canada, Inc., 8.25%, 12/15/14

Caa3/B

6,013,350

6,250

SandRidge Energy, Inc., 9.875%, 5/15/16 (a) (b)

Explanation of Responses:

31

B3/B-

6,437,500

17,024,950

Packaging & Containers 0.3%

2,580

Berry Plastics Escrow LLC, 8.875%, 9/15/14 (a) (b)

Caa1/CCC

2,367,150

Paper & Forest Products 2.2%

1,509

Louisiana-Pacific Corp., 13.00%, 3/15/17 (a) (b)

Ba3/BBB-

1,614,630

10,030

Neenah Paper, Inc., 7.375%, 11/15/14

B2/B+

8,876,550

NewPage Corp.,

1,000

11.375%, 12/31/14 (a) (b)

B2/CCC+

990,000

11,055

12.00%, 5/1/13

Caa3/CCC-

5,237,306

16,718,486

Pipelines 1.0%

8,900

Dynege Holdings, Inc., 7.75%, 6/1/19

B3/B

7,320,250

Real Estate 0.3%

1,750

CB Richard Ellis Services, Inc., 11.625%, 6/15/17

Ba3/B+

1,942,500

Retail 1.4%

Edgar Filing: WSFS FINANCIAL CORP - Form 4

| | | |
|--|-----------|-----------|
| | | 2,125 |
| El Pollo Loco, Inc., 11.75%, 11/15/13 | | |
| | Caa2/CCC | |
| | | 1,923,125 |
| | | 1,430 |
| GameStop Corp., 8.00%, 10/1/12 | | |
| | Ba1/BB+ | |
| | | 1,478,262 |
| | | 6,665 |
| Neiman Marcus Group, Inc., 10.375%, 10/15/15 | | |
| | Caa3/CCC+ | |
| | | 6,048,488 |
| | | 885 |
| Sally Holdings LLC, 10.50%, 11/15/16 | | |
| Explanation of Responses: | | 38 |

Caa1/B-

951,375

10,401,250

Edgar Filing: WSFS FINANCIAL CORP - Form 4

Semiconductors & Semiconductor Equipment 0.9%

6,570

Amkor Technology, Inc., 9.25%, 6/1/16

B2/B+

6,799,950

Software 1.0%

First Data Corp., 9.875%, 9/24/15

Caa1/B-

7,253,975

Telecommunications 3.7%

3,150

Centennial Cellular Operating Co., 10.125%, 6/15/13

WR/A

Explanation of Responses:

41

Edgar Filing: WSFS FINANCIAL CORP - Form 4

3,260,250

11,640

Hawaiian Telcom Communications, Inc., 12.50%, 5/1/15, Ser. B (f)

WR/NR

1,164

6,300

Hughes Network Systems LLC, 9.50%, 4/15/14

B1/B

6,394,500

5,155

Intelsat Jackson Holdings Ltd., 9.50%, 6/15/16

B3/B+

5,419,194

6,130

Nextel Communications, Inc., 7.375%, 8/1/15

Explanation of Responses:

42

Edgar Filing: WSFS FINANCIAL CORP - Form 4

Ba2/BB

5,700,900

4,615

Sprint Capital Corp., 8.75%, 3/15/32

Ba3/BB

3,974,669

2,770

West Corp., 11.00%, 10/15/16

Caa1/B-

2,804,625

27,555,302

Textiles Apparel & Luxury Goods 0.6%

4,535

Oxford Industries, Inc., 11.375%, 7/15/15

B1/BB-

4,965,825

Explanation of Responses:

44

Wireless Telecommunication Services 1.9%

3,320

Crown Castle International Corp., 9.00%, 1/15/15

B1/B+

3,527,500

10,160

Millicom International Cellular S.A., 10.00%, 12/1/13

B1/NR

Explanation of Responses:

45

10,528,300

14,055,800

Total Corporate Bonds & Notes (cost-\$364,156,948)

356,676,108



Nicholas-Applegate Convertible & Income Fund II Schedule of Investments

November 30, 2009 (unaudited)

| Principal Amount (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|--------------------------------|-------------|
| CONVERTIBLE BONDS & NOTES 29.8% | | | |
| Aerospace & Defense 0.7% | | | |
| \$ 5,975 | Orbital Sciences Corp., 2.438%, 1/15/27 | NR/BB- | \$5,205,719 |
| Banks 0.8% | | | |
| 6,195 | National City Corp., 4.00%, 2/1/11 | A3/A | 6,272,437 |
| Commercial Services & Supplies 1.1% | | | |
| 1,715 | Bowne & Co., Inc., 6.00%, 10/1/33 (c) | B3/CCC+ | 1,642,113 |
| 6,855 | Covanta Holding Corp., 1.00%, 2/1/27 | Ba3/B | 6,323,738 |
| | | | 7,965,851 |
| Computers 1.0% | | | |
| 6,895 | Maxtor Corp., 2.375%, 8/15/12 | NR/B | 7,377,650 |
| Diversified Telecommunication Services 1.3% | | | |
| 5,415 | QWest Communications International, 3.50%, 11/15/25 | B1/B+ | 5,435,306 |
| 4,405 | TW Telecom, Inc., 2.375%, 4/1/26 | B3/B- | 4,471,075 |
| | | | 9,906,381 |
| Electrical Equipment 2.8% | | | |
| 7,555 | EnerSys, 3.375%, 6/1/38 (c) | B2/BB | 6,705,063 |
| 7,110 | General Cable Corp., 0.875%, 11/15/13 | B1/B+ | 6,176,812 |
| 10,875 | JA Solar Holdings Co., Ltd., 4.50%, 5/15/13 | NR/NR | 8,101,875 |
| | | | 20,983,750 |
| Electronic Equipment, Instruments & Components 0.8% | | | |
| 6,490 | Anixter International, Inc., 1.00%, 2/15/13 | NR/BB- | 6,019,475 |
| Energy Equipment & Services 0.6% | | | |
| 4,835 | Hornbeck Offshore Services, Inc., 1.625%, 11/15/26 (c) | NR/BB- | 4,085,575 |
| Entertainment 0.8% | | | |
| 5,175 | Macrovision Corp., 2.625%, 8/15/11 | NR/B | 6,190,594 |
| Health Care Equipment & Supplies 0.6% | | | |
| 3,795 | Inverness Medical Innovations, Inc., 3.00%, 5/15/16 | NR/B- | 4,359,506 |
| Health Care Providers & Services 0.8% | | | |
| 7,830 | Omnicare, Inc., 3.25%, 12/15/35, Ser. OCR | B3/B+ | 6,322,725 |
| Internet Software & Services 1.2% | | | |
| 6,130 | Equinix, Inc., 2.50%, 4/15/12 | NR/B- | 6,513,125 |
| 2,845 | VeriSign, Inc., 3.25%, 8/15/37 | NR/NR | 2,382,687 |
| | | | 8,895,812 |

Edgar Filing: WSFS FINANCIAL CORP - Form 4

| | | | |
|--------|---|-----------|--------------------|
| | IT Services 0.9% | | |
| 7,075 | Alliance Data Systems Corp., 1.75%, 8/1/13 | NR/NR | 6,960,031 |
| | Life Sciences Tools & Services 0.6% | | |
| 4,100 | Life Technologies Corp., 3.25%, 6/15/25 | NR/BB+ | 4,797,000 |
| | Machinery 0.9% | | |
| 6,830 | AGCO Corp., 1.25%, 12/15/36 | NR/BB | 6,684,863 |
| | Media 2.5% | | |
| 5,920 | Interpublic Group of Cos, Inc., 4.25%, 3/15/23 | Ba3/B+ | 5,786,800 |
| 6,420 | Liberty Media LLC, 3.125%, 3/30/23 | B1/BB- | 6,444,075 |
| 6,920 | Regal Entertainment Group, 6.25%, 3/15/11 (a) (b) | NR/NR | 6,928,650 |
| | | | 19,159,525 |
| | Metals & Mining 0.1% | | |
| 880 | Steel Dynamics, Inc., 5.125%, 6/15/14 | NR/BB+ | 1,080,200 |
| | Oil, Gas & Consumable Fuels 2.5% | | |
| 6,900 | Nabors Industries, Inc., 0.94%, 5/15/11 | NR/BBB+ | 6,779,250 |
| 6,325 | Peabody Energy Corp., 4.75%, 12/15/41 | Ba3/B+ | 6,230,125 |
| 6,070 | Transocean, Inc., 1.625%, 12/15/37 | Baa2/BBB+ | 6,009,300 |
| | | | 19,018,675 |
| | Pharmaceuticals 0.8% | | |
| 5,595 | Mylan, Inc., 1.25%, 3/15/12 | NR/BB- | 5,727,881 |
| | Real Estate Investment Trusts (REITs) 4.9% | | |
| 4,550 | Boston Properties LP, 3.75%, 5/15/36 | NR/A- | 4,703,562 |
| 7,275 | Developers Diversified Realty Corp., 3.00%, 3/15/12 | NR/BB | 6,683,906 |
| 5,435 | Digital Realty Trust LP, 5.50%, 4/15/29 (a) (b) | NR/NR | 6,990,769 |
| 5,480 | Health Care REIT, Inc., 4.75%, 12/1/26 | Baa2/BBB- | 6,110,200 |
| 6,065 | ProLogis, 2.25%, 4/1/37 | NR/BBB- | 5,632,869 |
| 6,540 | Vornado Realty Trust, 3.625%, 11/15/26 | Baa2/BBB | 6,572,700 |
| | | | 36,694,006 |
| | Semiconductors & Semiconductor Equipment 2.7% | | |
| 12,500 | Advanced Micro Devices, Inc., 5.75%, 8/15/12 | NR/B- | 12,296,875 |
| 2,015 | Micron Technology, Inc., 4.25%, 10/15/13 | NR/NR | 3,324,750 |
| 4,790 | ON Semiconductor Corp., zero coupon, 4/15/24 | NR/B+ | 4,843,887 |
| | | | 20,465,512 |
| | Software 0.8% | | |
| 5,285 | Nuance Communications, Inc., 2.75%, 8/15/27 | NR/B- | 5,727,619 |
| | Textiles, Apparel & Luxury Goods 0.6% | | |
| 4,880 | Iconix Brand Group, Inc., 1.875%, 6/30/12 | B2/B | 4,276,100 |
| | Total Convertible Bonds & Notes (cost-\$188,913,229) | | 224,176,887 |

Nicholas-Applegate Convertible & Income Fund II Schedule of Investments

November 30, 2009 (unaudited)

| Shares (000) | | Credit Rating (Moody s/S&P) | Value* |
|--|--|--------------------------------|-------------|
| CONVERTIBLE PREFERRED STOCK 20.8% | | | |
| Capital Markets 0.6% | | | |
| 802 | Lehman Brothers Holdings, Inc. (d) (e) (f), 6.00%, 10/12/10, Ser. GIS (General Mills, Inc.) | WR/NR | \$2,580,029 |
| 123 | 28.00%, 3/6/09, Ser. RIG (Transocean, Inc.) | WR/NR | 1,672,561 |
| | | | 4,252,590 |
| Chemicals 0.5% | | | |
| 102 | Celanese Corp., 4.25%, 12/31/49 | NR/NR | 3,866,634 |
| Commercial Banks 1.8% | | | |
| 33 | Fifth Third Bancorp, 8.50%, 12/31/49, Ser. G | Baa3/BB | 4,023,360 |
| 10 | Wells Fargo & Co., 7.50%, 12/31/49, Ser. L | Ba1/A- | 9,232,200 |
| | | | 13,255,560 |
| Commercial Services & Supplies 1.0% | | | |
| 133 | Avery Dennison Corp., 7.875%, 11/15/20 | NR/BB+ | 5,434,380 |
| 79 | United Rentals, Inc., 6.50%, 8/1/28 | Caa2/CCC | 2,313,195 |
| | | | 7,747,575 |
| Consumer Finance 0.9% | | | |
| 11 | SLM Corp., 7.25%, 12/15/10 | Ba3/BB- | 6,855,400 |
| Diversified Financial Services 3.1% | | | |
| 11 | Bank of America Corp., 7.25%, 12/31/49, Ser. L | Ba3/B | 9,488,325 |
| 287 | Credit Suisse Securities USA LLC, 10.00%, 9/1/10 | Aa2/A- | 6,672,942 |
| 210 | 10.00%, 9/9/10 | Aa2/A- | 6,958,259 |
| | | | 23,119,526 |
| Electric 1.1% | | | |
| 187 | AES Trust III, 6.75%, 10/15/29 | B3/B | 8,516,464 |
| Food Products 1.8% | | | |
| 148 | Archer-Daniels-Midland Co., 6.25%, 6/1/11 | NR/BBB+ | 6,295,335 |
| 70 | Bunge Ltd., 4.875%, 12/31/49 | Ba1/BB | 6,014,212 |
| 2 | 5.125%, 12/1/10 | NR/BB | 1,049,750 |
| | | | 13,359,297 |
| Housewares 1.0% | | | |
| 201 | Newell Financial Trust I, 5.25%, 12/1/27 | WR/BB | 7,356,131 |
| Insurance 1.4% | | | |
| 38 | Assured Guaranty Ltd., 8.50%, 6/1/12 | NR/NR | 3,558,116 |

Edgar Filing: WSFS FINANCIAL CORP - Form 4

| | | | |
|-----|--|-----------|-------------|
| 261 | XL Capital Ltd., 10.75%, 8/15/11 | Baa2/BBB- | 7,346,526 |
| | | | 10,904,642 |
| | Machinery 1.1% | | |
| 10 | Stanley Works, 5.125%, 5/17/12, FRN | A3/BBB+ | 8,222,400 |
| | Media 0.3% | | |
| 3 | Interpublic Group of Cos, 5.25%, 12/31/49 | NR/CCC+ | 2,245,789 |
| | Metals & Mining 1.1% | | |
| 72 | Freeport-McMoRan Copper & Gold, Inc., 6.75%, 5/1/10 | NR/BB | 8,534,694 |
| | Oil, Gas & Consumable Fuels 1.6% | | |
| 35 | ATP Oil & Gas Corp., 8.00%, 12/31/49 (a) (b) (g) | NR/NR | 3,345,600 |
| 93 | Chesapeake Energy Corp., 5.00%, 12/31/49 | NR/B | 7,654,700 |
| 6 | Whiting Petroleum Corp., 6.25%, 12/31/49 | NR/B | 955,298 |
| | | | 11,955,598 |
| | Pharmaceuticals 1.1% | | |
| 21 | Merck & Co., Inc., 6.00%, 8/13/10 | A2/A- | 5,313,967 |
| 2 | Mylan, Inc., 6.50%, 11/15/10 | NR/B | 2,669,304 |
| | | | 7,983,271 |
| | Real Estate Investment Trusts (REITs) 2.4% | | |
| 395 | Alexandria Real Estate Equities, Inc., 7.00%, 12/31/49 | NR/NR | 7,939,568 |
| 246 | FelCor Lodging Trust, Inc., 1.95%, 12/31/49, Ser. A | Caa3/C | 2,645,346 |
| 118 | Simon Property Group, Inc., 6.00%, 12/31/49, Ser. I | Baa1/BBB | 7,361,063 |
| | | | 17,945,977 |
| | Total Convertible Preferred Stock (cost-\$177,887,089) | | 156,121,548 |

Shares
(000)

COMMON STOCK 0.1%

| | | | |
|----|-----------------------------------|--|-----------|
| | IT Services 0.1% | | |
| 34 | Unisys Corp. (cost-\$542,394) (g) | | 1,097,478 |

Principal
Amount
(000)

SHORT-TERM INVESTMENTS 1.8%

| | | | |
|-----------|--|--|------------|
| | Time Deposit 1.8% | | |
| \$ 13,560 | Citibank- London, 0.03%, 12/1/09 (cost-\$13,560,235) | | 13,560,235 |

Total Investments (cost-\$745,059,895) 100.0% **\$751,632,256**

Nicholas-Applegate Convertible & Income Fund II Schedule of Investments

November 30, 2009 (unaudited)

Notes to Schedule of Investments:

- * Portfolio securities and other financial instruments for which market quotations are readily available are stated at market value. Market value is generally determined on the basis of last reported sales prices, or if no sales are reported, on the basis of quotes obtained from a quotation reporting system, established market makers, or independent pricing services.

Portfolio securities and other financial instruments for which market quotations are not readily available or for which a development/event occurs that may significantly impact the value of a security, are fair-valued, in good faith, pursuant to procedures established by the Board of Trustees or persons acting at their discretion pursuant to procedures established by the Board of Trustees. The Fund's investments are valued daily using prices supplied by an independent pricing service or dealer quotations, or by using the last sale price on the exchange that is the primary market for such securities, or the mean between the last quoted bid and ask price for those securities for which the over-the-counter market is the primary market or for listed securities in which there were no sales. Independent pricing services use information provided by market makers or estimates of market values obtained from yield data relating to investments or securities with similar characteristics. Synthetic convertible securities are valued based on quotations obtained from unaffiliated brokers who are the principal market-makers in such securities. Such valuations are derived by the brokers from proprietary models which are generally based on readily available market information including valuations of the common stock underlying the synthetic security, and the volatility observed in the market on such common stocks. Short-term securities maturing in 60 days or less are valued at amortized cost, if their original term to maturity was 60 days less, or by amortizing their value on the 61st day prior to maturity, if the original term to maturity exceeded 60 days. The prices used by the Fund to value securities may differ from the value that would be realized if the securities were sold and these differences could be material. The Fund's net asset value is normally determined as of the close of regular trading (normally, 4:00 p.m. Eastern time) on the New York Stock Exchange (NYSE) on each day the NYSE is open for business.

- (a) 144A Exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, typically only to qualified institutional buyers. Unless otherwise indicated, these securities are not considered to be illiquid.
- (b) Private Placement Restricted as to resale and may not have a readily available market. Securities with an aggregate market value of \$79,879,585, representing 10.6% of total investments.
- (c) Step Bond Coupon is a fixed rate for an initial period then resets at a specific date and rate.
- (d) Securities exchangeable or convertible into securities of an entity different than the issuer or structured by the issuer to provide exposure to securities of an entity different than the issuer. Such entity is identified in the parenthetical.
- (e) Fair-Valued Securities with an aggregate value of \$6,567,113, representing 0.9% of total investments.
- (f) In default.
- (g) Non-income producing.

Glossary:

FRN Floating Rate Note. The interest rate disclosed reflects the rate in effect on November 30, 2009.
 NR Not Rated
 WR Withdrawn rating

Nicholas-Applegate Convertible & Income Fund II Schedule of Investments

November 30, 2009 (unaudited)

Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e. the exit price) in an orderly transaction between market participants. The three levels of the fair value hierarchy are described below:

Level 1 quoted prices in active markets for identical investments that the Fund has the ability to access

Level 2 valuations based on other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

or quotes from inactive exchanges

Level 3 valuations based on significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

An investment asset's or liability's level within the fair value hierarchy is based on the lowest level input, individually or in the aggregate, that is significant to fair value measurement. The objective of fair value measurement remains the same even when there is a significant decrease in the volume and level of activity for an asset or liability and regardless of the valuation technique used.

The valuation techniques used by the Fund to measure fair value during the nine months ended November 30, 2009 maximized the use of observable inputs and minimized the use of unobservable inputs. When fair-valuing securities, the Fund utilized multi-dimensional relational pricing models.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

A summary of the inputs used at November 30, 2009 in valuing the Fund's assets and liabilities is listed below:

| | Level 1- Quoted Prices | Level 2- Other Significant Observable Inputs | Level 3- Significant Observable Inputs | Value at 11/30/09 |
|---|---------------------------|---|---|----------------------|
| Investments in Securities - Assets | | | | |
| Common Stock | \$ 1,097,478 | □ | □ | \$ 1,097,478 |
| Convertible Bonds & Notes | □ | \$ 224,176,887 | □ | 224,176,887 |
| Convertible Preferred Stock: | | | | |
| Capital Markets | □ | □ | \$ 4,252,590 | 4,252,590 |
| Diversified Financial Services | 9,488,325 | 13,631,201 | □ | 23,119,526 |
| All Other | 128,749,432 | □ | □ | 128,749,432 |
| Corporate Bonds & Notes: | | | | |
| Lodging | □ | □ | 2,314,523 | 2,314,523 |
| All Other | □ | 354,361,585 | □ | 354,361,585 |
| Short-Term Investments | □ | 13,560,235 | □ | 13,560,235 |
| Total Investments in Securities - Assets | \$ 139,335,235 | \$ 605,729,908 | \$ 6,567,113 | \$ 751,632,256 |

A roll forward of fair value measurements using significant unobservable inputs (Level 3) for the nine months ended November 30, 2009, was as follows:

| | Beginning Balance 2/28/09 | Net Purchases (Sales) and Settlements | Accrued Discounts | Total Realized Gain (Loss) | Total Change in Unrealized Appreciation/ Depreciation | Tran an of |
|---|---------------------------------|---|----------------------|-------------------------------------|--|------------------|
| Investments in Securities - Assets | | | | | | |
| Convertible Bonds & Notes: | | | | | | |
| Retail | \$12,894,124 | (\$17,785,000) | \$17,013 | □ | \$4,873,863 | |
| Convertible Preferred Stock: | | | | | | |

Explanation of Responses:

Edgar Filing: WSFS FINANCIAL CORP - Form 4

| | | | | | |
|---|---------------------|-----------------------|-----------------|----------|--------------------|
| Capital Markets | 4,252,590 | □ | □ | □ | □ |
| Corporate Bonds & Notes: | | | | | |
| Lodging | 2,314,523 | □ | □ | □ | □ |
| Total Investments in Securities - Assets | \$19,461,237 | (\$17,785,000) | \$17,013 | □ | \$4,873,863 |

There was no change in unrealized appreciation/depreciation of investments, which the Fund held at November 30, 2009.

Item 2. Controls and Procedures

(a) The registrant's President & Chief Executive Officer and Treasurer, Principal Financial & Accounting Officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Act (17 CFR 270.30a -3(c))), as amended are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this document.

(b) There were no significant changes in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act (17 CFR 270.30a -3(d))) that occurred during the registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits

(a) Exhibit 99.302 Cert. Certification pursuant to Section 302 of the Sarbanes-Oxley Act of 2002

Edgar Filing: WSFS FINANCIAL CORP - Form 4

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Registrant: Nicholas-Applegate Convertible & Income Fund II

By /s/ Brian S. Shlissel
President & Chief Executive Officer

Date: January 19, 2010

By /s/ Lawrence G. Altadonna
Treasurer, Principal Financial & Accounting Officer

Date: January 19, 2010

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By /s/ Brian S. Shlissel
President & Chief Executive Officer

Date: January 19, 2010

By /s/ Lawrence G. Altadonna
Treasurer, Principal Financial & Accounting Officer

Date: January 19, 2010
