Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2010

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [X]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/01/1993

2a Plan sponsor's name and address (employer, if for a single-employer plan)
(Address should include room or suite no.)
REMINGTON ARMS COMPANY, INC.

P.O. BOX 700
MADISON, NC 27025-0700

870 REMINGTON DRIVE
MADISON, NC 27025-0700

2b Employer Identification Number (EIN)
51-0350935

2c Sponsor's telephone number
336-548-8847

2d Business code (see instructions)
332900

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/17/2011	MARK PRIMM
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/17/2011	MARK PRIMM
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address (if same as plan sponsor, enter "Same")
REMINGTON ARMS COMPANY, INC.

P.O. BOX 700
MADISON, NC 27025-0700

3b Administrator's EIN
51-0350935

3c Administrator's telephone number
336-548-8847

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:
a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	2414
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	723
b	Retired or separated participants receiving benefits	**6b**	1298
c	Other retired or separated participants entitled to future benefits	**6c**	385
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	2406
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	0
f	Total. Add lines **6d** and **6e**	**6f**	2406
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:
1A 1G

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	X	**R** (Retirement Plan Information)
(2)		**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	X	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	X		**H** (Financial Information)
(2)			**I** (Financial Information – Small Plan)
(3)	X	1	**A** (Insurance Information)
(4)	X		**C** (Service Provider Information)
(5)	X		**D** (DFE/Participating Plan Information)
(6)			**G** (Financial Transaction Schedules)

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2010

This Form is Open to Public Inspection

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500.
REMINGTON ARMS COMPANY, INC.

D Employer Identification Number (EIN)
51-0350935

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
MASSACHUSETTS MUTUAL LIFE INSURANCE COMAPNY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
04-1590850	65935	SA 12700	2406	01/01/2010	12/31/2010

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	0
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	22272

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶ GROUP ANNUITY

b	Balance at the end of the previous year			**7b**	0
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add **b** and **c(6)**)			**7d**	0
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract **e(5)** from **d**)			**7f**	0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance
e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug
i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in **c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2010

This Form is Open to Public Inspection

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
REMINGTON ARMS COMPANY, INC.

D Employer Identification Number (EIN)
51-0350935

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1	Enter the valuation date: Month 01 Day 01 Year 2010			
2	Assets:			
a	Market value	2a		189907780
b	Actuarial value	2b		189907780
3	Funding target/participant count breakdown		(1) Number of participants	(2) Funding Target
a	For retired participants and beneficiaries receiving payment	3a	1203	98428776
b	For terminated vested participants	3b	362	10673674
c	For active participants:			
	(1) Non-vested benefits	3c(1)		1893044
	(2) Vested benefits	3c(2)		77759234
	(3) Total active	3c(3)	849	79652278
d	Total	3d	2414	188754728
4	If the plan is at-risk, check the box and complete items (a) and (b) [ ]			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been at-risk for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5		6.64 %
6	Target normal cost	6		600000

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

08/31/2011
Date

KEVIN V. OSINSKI
Type or print name of actuary

11-06368
Most recent enrollment number

MASSMUTUAL LIFE INSURANCE COMPANY
Firm name

413-744-2705
Telephone number (including area code)

1295 STATE STREET
SPRINGFIELD, MA 01111-0001
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of year carryover and prefunding balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (Item 13 from prior year)	5308760	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	0	0
9	Amount remaining (Item 7 minus item 8)	5308760	0
10	Interest on item 9 using prior year's actual return of 7.64 %	405589	
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		46553849
b	Interest on (a) using prior year's effective rate of 8.29 %		3859314
c	Total available at beginning of current plan year to add to prefunding balance		50413163
d	Portion of (c) to be added to prefunding balance		0
12	Reduction in balances due to elections or deemed elections	5714349	0
13	Balance at beginning of current year (item 9 + item 10 + item 11d – item 12)	0	0

Part III Funding percentages

14	Funding target attainment percentage	14	100.61 %
15	Adjusted funding target attainment percentage	15	100.61 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	95.83 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contribution from prior years.	19a	0
b	Contributions made to avoid restrictions adjusted to valuation date	19b	0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of Quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.60 %	6.65 %	6.76 %	☐ N/A, full yield curve used

b Applicable month (enter code) **21b** 0

22 Weighted average retirement age **22** 61

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ..... ☐ Yes ☒ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ..... ☒ Yes ☐ No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment..... ☒ Yes ☐ No

27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment.....	**27**	

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contribution for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a).....	**29**	0
30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29).....	**30**	0

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions).....	**31**		0
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment.....		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**		
34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b – item 33).....	**34**		0

	Carryover balance	Prefunding balance	Total balance
35 Balances used to offset funding requirement			0

36 Additional cash requirement (item 34 minus item 35).....	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c).....	**37**	0
38 Interest-adjusted excess contributions for current year (see instructions).....	**38**	0
39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37).....	**39**	0
40 Unpaid minimum required contribution for all years	**40**	0

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2010** **This Form is Open to Public Inspection.**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
REMINGTON ARMS COMPANY, INC.

D Employer Identification Number (EIN)
51-0350935

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MASSACHUSETTS MUTUAL

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	CONTRACT ADMINISTRATOR	178929	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MASSACHUSETTS MUTUAL LIFE INS CO

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52 68 72	CONTRACT ADMINISTRATOR	0	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes [ ] No [ ]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MASSACHUSETTS MUTUAL LIFE INS CO	72	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SELECT FOCUSED VALUE HARRIS 04-3512590	BASIS POINTS * PLAN ASSETS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MASSACHUSETTS MUTUAL LIFE INS CO	72	

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SELECT FOCUSED VALUE HARRIS 04-3512590	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MASSACHUSETTS MUTUAL LIFE INS CO	72	

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SELECT LARGE CAP VALUE DAVIS 04-3513019	

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MASSACHUSETTS MUTUAL LIFE INS CO	72	

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SEL BLUE CHIP GR II T ROWE PRICE 04-3556992	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MASSACHUSETTS MUTUAL LIFE INS. CO.	72	

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SELECT OVERSEAS MFS/HARRIS/ALLBER 04-3557000	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN;
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN;
c	Position:	
d	Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2010

This Form is Open to Public Inspection.

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
REMINGTON ARMS COMPANY, INC.

D Employer Identification Number (EIN)
51-0350935

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: SIA G

b Name of sponsor of entity listed in (a): MASSACHUSETTS MUTUAL LIFE INSURANCE

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
05-1590850-043	P	22272

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

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b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2010

This Form is Open to Public Inspection

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
REMINGTON ARMS COMPANY, INC.

D Employer Identification Number (EIN)
51-0350935

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	511424	76234
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	823582	659220
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	34348514	17428353
(2) U.S. Government securities	1c(2)	65439610	41790052
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	5686544	39106932
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	2778936	2225975
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	147396	
(10) Value of interest in pooled separate accounts	1c(10)	13088	22272
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	5621723	10083948
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	74536963	82571313

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	189907780	193964299
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	189907780	193964299

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	24	
(B) U.S. Government securities	2b(1)(B)	361763	
(C) Corporate debt instruments	2b(1)(C)	2211627	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		2573414
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	57683	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	250410	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		308093
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	263236620	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	257073733	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		6162887

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-462915	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-462915
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-1
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		1023558
c Other income	2c		6084492
d Total income. Add all **income** amounts in column (b) and enter total	2d		15689528
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	10445634	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		10445634
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	64863	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	621714	
(4) Other	2i(4)	500798	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		1187375
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		11633009
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		4056519
l Transfers of assets:			
(1) To this plan	2l(1)		0
(2) From this plan	2l(2)		0

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: GRANT THORNTON LLP (2) EIN: 36-6055558

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

		Yes	No	Amount
a	Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		10000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n		X	

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If yes, enter the amount of any plan assets that reverted to the employer this year ☐ **Yes** ☒ **No** **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2010

This Form is Open to Public Inspection.

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

A Name of plan
REMINGTON ARMS COMPANY, INC. PENSION AND RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
REMINGTON ARMS COMPANY, INC.

D Employer Identification Number (EIN)
51-0350935

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): _____ _____

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year. **3** 0

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box(es). If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If item 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete items (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 4% Investment-Grade Debt: 45% High-Yield Debt: 0% Real Estate: 1% Other: 50%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☒ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate item 19(b)?
☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify):

Financial Statements and Report of Independent Certified Public Accountants

Remington Arms Company, Inc. Pension and Retirement Plan

As of December 31, 2010 and 2009

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Report of Independent Certified Public Accountants

To the Benefits and Investment Committee of
Remington Arms Company, Inc. Pension and Retirement Plan:

We were engaged to audit the financial statements of **Remington Arms Company, Inc.** Pension and Retirement Plan (the Plan) as of and for the years ended December 31, 2010 and 2009, and the supplemental schedules Schedule H, Line 4i – Schedule of assets (held at end of year) as of December 31, 2010 and Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2010, as listed in the accompanying table of contents. These financial statements and supplemental schedules are the responsibility of the Plan's management.

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by State Street Bank & Trust Company (trustee), the trustee of the Plan and custodian of certain assets, and Massachusetts Mutual Life Insurance Company (custodian), the custodian of certain assets, except for comparing the information with the related information included in the financial statements and supplemental schedules. We have been informed by the plan administrator that the trustee and custodian hold the Plan's investment assets and execute investment transactions. The Plan Administrator has obtained certifications from the trustee and custodian as of and for the years ended December 31, 2010 and 2009, that the information provided to the Plan Administrator by the trustee and custodian is complete and accurate.

Because of the significance of the information that we did not audit, we are unable to express, and we do not express, an opinion on the accompanying financial statements and supplemental schedules taken as a whole. The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee and custodian, have been audited by us in accordance with auditing standards generally accepted in the United States of America established by the American Institute of Certified Public Accountants and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Grant Thornton LLP

Raleigh, North Carolina
October 12, 2011

Statements of net assets available for benefits

December 31	2010	2009
Assets:		
Investments, at fair value (Notes 3 and 4)	$ 193,305,079	$ 189,084,198
Accrued interest	659,220	823,582
Net assets available for benefits	$ 193,964,299	$ 189,907,780

The accompanying notes are an integral part of these financial statements.

Statements of changes in net assets available for benefits

For the years ended December 31	2010	2009
Additions:		
Investment income:		
Net appreciation in fair value of investments	$ 12,808,021	$ 10,299,488
Interest and dividends	2,881,507	101,141
	15,689,528	10,400,629
Employer contributions	-	54,039,100
Total additions	15,689,528	64,439,729
Deductions:		
Benefits paid to participants	10,445,634	9,652,744
Administrative expenses	1,187,375	606,134
Total deductions	11,633,009	10,258,878
Net increase	4,056,519	54,180,851
Net assets available for benefits:		
Beginning of year	189,907,780	135,726,929
End of year	$ 193,964,299	$ 189,907,780

The accompanying notes are an integral part of these financial statements.

Notes to financial statements

1 Description of the Plan

The following brief description of the Remington Arms Company, Inc. Pension and Retirement Plan (the Plan) is provided for general information purposes only. Participants should refer to the Summary Plan Description or the plan document for more complete information.

General

The Plan is a defined benefit plan that generally covers all employees of the Remington Arms Company, LLC (the Company) hired before June 1, 1996. Nonunion and union employees hired on or after June 1, 1996, and September 13, 1997, respectively, are not eligible to participate in the Plan. These nonpension-eligible employees will be eligible to receive a retirement savings discretionary contribution, to be made at the discretion of the Board of Directors that will be part of the Remington Arms Company, Inc. Savings and lnvestment Plan and the Remington Arms Company 401(k) Plan. The Plan was amended effective January 1, 2008, to cease further benefit accruals for all Participants. Earnings and credited service earned after December 31, 2007, will not be included for purposes of determining a participant's Accrued Benefit. Credited service after December 31, 2007, will be included in determining eligibility for an early retirement benefit. In addition, the Plan executed an amendment July 21, 2008, to comply with section 415 compensation.

The Plan is intended to be qualified under the provisions of Section 401 and other applicable provisions of the Internal Revenue Code of 1986, as amended (the "Code"), and to comply with all applicable provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended and its related trust is intended to be tax-exempt under Section 501(a) of the Code.

Retirement Benefits

Pension-eligible employees are generally eligible for normal retirement benefits after reaching age 65 and completion of at least five years of service. Such normal monthly retirement benefit will be the greatest of:

(a) 1.2% of such employee's average monthly pay multiplied by such employee's years (including fractional years) of service;

(b) 1.5% of such employee's average monthly pay multiplied by such employee's years (including fractional years) of service, minus 50% of such employee's monthly primary social security benefit; or

(c) $9 multiplied by such employee's years (including fractional years) of service, plus 10% of such employee's average monthly payment (provided the employee has at least 15 years of credited service) or 213% of the average monthly pay (for employees with less than 15 years of credited service).

The amounts determined under (a) and (b) above, when added to the monthly primary Social Security benefit, may not exceed the employee's average monthly pay.

In no event will any non-union participant's benefit determined after December 31, 2005, be less than that earned as of December 31, 2005.

Employees may elect to receive early retirement benefits after reaching age 50 and completion of at least 15 years of service. The amount is determined in the same manner as explained above. Such early retirement benefits are generally less than normal retirement benefits. Effective June 1, 2007, employees in the Plan will receive a pension that is reduced by 5/12 of 1% for each month they receive benefits before the age of 65.

Vesting

Employees become vested in the Plan after the employee has completed five years of service.

Disability Benefits

Active employees who have completed at least 15 years of service and become permanently and totally disabled receive disability benefits equal to the normal retirement benefits accumulated as of the time they become disabled, plus a monthly supplement equal to the greater of: (a) 50% of the employee's primary Social Security benefit or (b) $90 a month. Such supplemental amount will be paid until the earliest date on which the employee becomes eligible for Social Security benefits or a disability benefit under the Federal Social Security Act.

Plan Termination

Although Remington Arms Company, Inc. Pension and Retirement Plan has not expressed any intent to do so, it reserves the right to reduce benefits or discontinue contributions to the Plan or to terminate it. In the event the Plan is terminated, the net assets of the Plan will be allocated as prescribed by ERISA and its related regulations, generally to provide benefits in the following order:

(1) Benefits to participants who began receiving benefits at least three years before the Plan termination.

(2) Other benefits insured by the Pension Benefit Guaranty Corporation (PBGC), a U.S. governmental agency, up to the applicable limitations.

(3) Other non-forfeitable benefits.

(4) Other benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling on the amount of an individual's monthly benefit that the PBGC guarantees. For plan terminations occurring during both 2010 and 2009, that ceiling, which is adjusted periodically, was $4,500 per month.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits and may also depend on the level of benefits guaranteed by the PBGC.

2 Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements are prepared on the accrual basis of accounting.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 5 for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) included the Plan's gains and losses on investments bought and sold as well as held during the year.

Estimates

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of net assets available for benefits and the actuarial present value of accumulated plan benefits as of the date of financial statements. Actual results could differ from these estimates. The Plan uses an actuary to determine the actuarial present value of accumulated plan benefits. A change in the actuarial assumption used could significantly change the amount of the actuarial present value of accumulated plan benefits disclosed in Note 7.

Contributions

Contributions to provide benefits under the Plan are made solely by the Company. The Company's funding policy is to make cash contributions to the Plan in amounts as determined by the Plan's independent actuary. The Company met the minimum funding requirements of ERISA for the years ended December 31, 2010 and 2009.

Payment of Benefits

Benefit payments to participants are recorded when paid.

Administrative Expenses

The Company pays certain administrative expenses incurred by the Plan, primarily for professional services.

Risks and Uncertainties

The Plan invests in various securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect the amounts reported in the statement of net assets available for benefits.

Plan contributions and the actuarial present value of accumulated plan benefits are prepared based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to the uncertainties inherent in the estimation and assumption process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Reclassifications

Certain items in the financial statements as of and for the year ended December 31, 2009, have been reclassified to conform to the current presentation. These items include:

- In the statements of changes in net assets available for benefits – reclassifying $739,551 from 'Interest and dividends' to 'Net appreciation in fair value of investments.'

3 Information Certified by the Trustee and Custodian

The plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, other than the fair values of the investments in the private equity funds and collective trusts and their related appreciations presented below, all the investment information for the Plan disclosed in the accompanying financial statements and supplemental schedules, including investments held at December 31, 2010 and 2009 and net appreciation in the fair value of investments and interest and dividends for the years ended December 31, 2010 and 2009, was obtained from information provided by the Trustee and Custodian as complete and accurate. The following information was not certified by the Trustee or Custodian:

	2010	2009
Investments, at fair value:		
Private equity funds	$ 82,571,313	$ -
Collective trusts	-	147,396
Net appreciation in fair value of investments:		
Private equity funds	$ 5,621,576	$ -
Collective trusts	-	5,642,122

The Plan's independent accountants did not perform auditing procedures with respect to the certified information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

4 Investments

Investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2010 and 2009 are as follows:

As of December 31	2010	2009
SSGA Inst Gov Money Market Fund	$ 16,353,141	$ 32,120,949
US Treasury Notes 0.75% 11/30/11	*	12,418,500
US Treasury Notes 4.5% 8/15/39	*	24,047,451
Interest bearing cash	*	10,001,570

* These investments were not greater than 5% of the Plan's net assets as of the date indicated.

During 2010 and 2009, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) appreciated (depreciated) in value as follows:

	2010	2009
Pooled separate accounts and mutual funds	$ 1,023,558	$ 2,767,158
Collective funds	-	5,642,122
Unrealized (loss) on private equity funds	(462,916)	(272,539)
Net gain (loss) on sale of short term investments	53	(9)
Net gain (loss) on sale of fixed income investments	6,010,526	(30,512)
Net gain on sale of equity investments	64,950	-
Net gain on sale of other investments	87,358	1,453,717
Net gain on private equity funds	6,084,492	739,551
	$ 12,808,021	$ 10,299,488

5 Fair Value Measurements

FASB ASC 820, "Fair Value Measurements and Disclosures," establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under FASB ASC 820 are described below:

Level 1 - Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 - Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability; and
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 - Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The Plan's investment in private equity funds seeks to maximize investor return based on a diversified portfolio of investments such as domestic equity funds, international equity funds, fixed income funds, of alternative investments, an LDI program, and cash and cash equivalents. Domestic equity funds primarily include investments in large-cap and middle-cap companies located with the United States. International equity funds primarily include large-cap, middle-cap, and small-cap companies located in developed and emerging countries. Fixed income funds include corporate bonds and U.S. Treasuries. Alternative investments include hedge funds that follow different strategies that are not currently subject to any direct regulation by the Securities and Exchange Commission, the Financial Industry Regulatory Authority, or any other federal regulating commissions. Allowable investment structures include mutual funds, separate accounts, commingled funds, and collective trust funds. Prohibited investments are defined as commodities, private placements, and derivative instruments used solely for leverage. Terms for the redemption of the Plan's investments in the alternative investments vary between monthly, quarterly and annually and have various notification periods.

Following is a description of the valuation methodologies used for assets at fair value. There have been no changes in the methodologies used at December 31, 2010 and 2009:

Pooled Separate Accounts

Valued utilizing the net asset value (NAV) of its underlying investments based on information reported by the investment advisor of the investments at year-end.

Private Equity Funds

Valued utilizing the net asset value (NAV) of underlying equity securities and fixed income funds based on information reported by the investment advisor of the investments at year-end.

Collective Trust Fund

Valued utilizing the net asset value (NAV) of its underlying investments based on information reported by the investment advisor of the investments at year-end.

Corporate Bonds

Valued at fair value based on the market value.

Foreign Denominated Corporate Bonds

Valued at fair value based on the market value.

Corporate Common Stock

Valued at fair value based on the market value as traded on a national exchange.

US Treasury Bills, Notes, and Bonds

Valued at fair value based on the market value.

Registered Investment Entities (Mutual Funds) and Money Market Funds

Valued at net asset value of shares held by the Plan at year-end.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with market participants, the use of different methodologies or assumptions to determine the fair value could result in a different fair value measurement at the reporting date.

Changes in economic conditions or valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reporting at the beginning of the reporting period. For the year ended December 31, 2010, there were no transfers in or out of levels 1, 2, or 3.

All investments in the statement of net assets are reported at fair value. The following tables set forth by level within the fair value hierarchy the Plan's assets at fair value as of December 31, 2010 and 2009.

	Assets at Fair Value			
As of December 31, 2010	**Level 1**	**Level 2**	**Level 3**	**Total**
Private equity funds	$ -	$ -	$ 82,571,313	$ 82,571,313
SSGA Inst Gov Money Market Fund	17,428,353	-	-	17,428,353
US Treasury bills, notes and bonds	41,866,286	-	-	41,866,286
Corporate bonds	-	33,312,229	-	33,312,229
Foreign denominated bonds	-	5,794,703	-	5,794,703
Corporate common stock	2,225,975	-	-	2,225,975
Registered investment entities	10,083,948	-	-	10,083,948
Pooled separate account	-	-	22,272	22,272
	$ 71,604,562	$ 39,106,932	$ 82,593,585	$ 193,305,079

	Assets at Fair Value			
As of December 31, 2009	**Level 1**	**Level 2**	**Level 3**	**Total**
WTC-CTF II Monthly CB Plus, collective trust	$ -	$ -	$ 147,396	$ 147,396
Private equity funds	-	-	74,536,963	74,536,963
SSGA Inst Gov Money Market Fund	34,348,514	-	-	34,348,514
US Treasury bills, notes and bonds	65,951,034	-	-	65,951,034
Corporate bonds	-	5,364,113	-	5,364,113
Foreign denominated bonds	-	322,431	-	322,431
Corporate common stock	2,778,936	-	-	2,778,936
Registered investment entities	5,621,723	-	-	5,621,723
Pooled separate account	-	-	13,088	13,088
	$ 108,700,207	$ 5,686,544	$ 74,697,447	$ 189,084,198

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2010.

	Collective Trust Fund	Pooled Separate Accounts	Private Equity Funds
Balance, beginning of year	$ 147,396	$ 13,088	$ 74,536,963
Realized gains (losses)	-	-	6,084,492
Unrealized gains (losses)	-	-	(462,916)
Purchases, sales, issuance and settlements (net)	(147,396)	9,184	2,412,774
Balance, end of year	$ -	$ 22,272	$ 82,571,313

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2009.

	Collective Trust Fund	Pooled Separate Accounts	Private Equity Funds
Balance, beginning of year	$ 26,232,544	$ 13,063	$ 17,898,863
Realized gains (losses)	4,774,120	20	-
Unrealized gains (losses)	868,002	(1)	-
Purchases, sales, issuance and settlements (net)	(31,727,270)	6	56,638,100
Balance, end of year	$ 147,396	$ 13,088	$ 74,536,963

6 Party-in-interest Transactions

State Street Bank & Trust Company is the trustee as defined by the Plan and, therefore, transactions with State Street Bank & Trust Company qualify as party-in-interest transactions. Massachusetts Mutual Life Insurance Company (Mass Mutual) is the record keeper as defined by the Plan and custodian of certain balances of the plan assets and, therefore, transactions with Mass Mutual qualify as party-in-interest transactions. Trustee fees and expenses, independent accounting and actuarial consultant fees, premiums to the PBGC, the expenses of administering the Plan, as well as the expenses related to investment of the fund assets are typically paid from the net assets available.

7 Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future payments that are attributable under the Plan's provisions to the service that employees have rendered. Accumulated plan benefits include benefits expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died, and present employees or their beneficiaries. Benefits payable under all circumstances, retirement, death and termination of employment, are included, to the extent they are attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is determined by the Plan's consulting actuary, MassMutual, and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. The significant actuarial assumptions used in the valuation as of January 1, 2010, were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the 2010 generational (male/female) annuitant and non-annuitant table), (b) retirement age that varied by age from 0.75% to 35% for ages 50 to 64 respectively and 100% at age 65 and (c) an assumed average rate of return on investments of 7%.

The significant actuarial assumptions used in the valuation as of January 1, 2009, were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the 2009 generational (male/female) annuitant and non-annuitant table), (b) retirement age that varied by age from 0.75% to 35% for ages 50 to 64 respectively and 100% at age 65 and (c) an assumed average rate of return on investments of 8%.

The preceding actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to be terminated, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

The actuarial present value of accumulated plan benefits at January 1, 2010 and 2009 was:

	2010	2009
Vested benefits:		
Participants currently receiving payments	$ 95,099,670	$ 88,594,244
Other participants	85,652,896	70,621,288
	180,752,566	159,215,532
Nonvested benefits	1,808,475	1,997,469
	$ 182,561,041	$ 161,213,001

Changes in the actuarial present value of accumulated plan benefits for the years ended January 1, 2010 and 2009 were as follows:

	2010	2009
Amount at beginning of year	$ 161,213,001	$ 157,213,774
Increase (decrease) during the plan year attributable to:		
Benefits accumulated	-	-
Benefit payments	(9,652,744)	(8,789,112)
Increase due to additional service	12,510,930	12,225,537
Miscellaneous gains (losses) and other demographic changes	1,135,991	562,802
Change in actuarial assumptions*	17,353,863	-
Amount at end of year	$ 182,561,041	$ 161,213,001

* The following assumptions were updated: The interest rate used to determine the assumed average rate of return was changed from 8.0% to 7.0% to reflect current asset allocation. The interest rate used for determining normal funding was changed from the October, 2008 IRS Full Yield Curve in 2009 to the January, 2010 IRS Segmented Yield Curve in 2010. The mortality basis was changed from the Revenue Ruling 96-7 Pre-95 Table for Males and Females to the Revenue Ruling 96-7 Post-94 Table for Males and Females.

8 Income Tax Status

The Plan obtained its latest determination letter on July 27, 2004, in which the Internal Revenue Service stated that the Plan, as designed, is in compliance with the applicable requirements of the Internal Revenue Code (the Code). The Plan has been amended since receiving the determination letter. However, the Investment Committee believes the Plan is currently designed and is being operated in compliance with the applicable requirements of the Code.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more-likely-than-not would not be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are

currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations prior to 2007.

9 Subsequent Events

The Company has analyzed its operations subsequent to December 31, 2010, through October 12, 2011, the date the financial statements were available to be issued and has determined that no material subsequent events should be further disclosed or recorded in these financial statements.

Schedule I – Schedule H, Line 4i - Schedule of assets (held at end of year)

See attached schedule provided by the trustee.

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
NON-INTEREST BEARING CASH							
	CASH BALANCE		(335,900.25)		(335,900.25)		
			(335,900.25)				
TOTAL NON-INTEREST BEARING CASH			**(335,900.25)**		**(335,900.25)**	**0.00**	**0.00**
			(335,900.25)				**0.00**
INTEREST BEARING CASH							
OTHER CASH EQUIVALENTS							
16,353,140.640	SSGA INST GOV MONEY MARKET INV CL	CM1GVVXX3	16,353,140.64	1.000	16,353,140.64	0.00	0.00
	XX02586 REMINGTON ARMS CO. - NON-MANAGED		16,353,140.64				0.00
1,075,211.880	SSGA INST TREAS MM INV CL FD	CM1TRVXX0	1,075,211.88	1.000	1,075,211.88	0.00	0.00
	XX43038 ¬REMINGTON ARMS CO PENSION-NISA		1,075,211.88				0.00
TOTAL OTHER CASH EQUIVALENTS			**17,428,352.52**		**17,428,352.52**	**0.00**	**0.00**
			17,428,352.52				**0.00**
TOTAL INTEREST BEARING CASH			**17,428,352.52**		**17,428,352.52**	**0.00**	**0.00**
			17,428,352.52				**0.00**
U.S. GOVERNMENT SECURITIES							
US GOV'T AGENCIES-DISCOUNTED							
2,835,000.000	U S TREAS STRIP 2/15/33	9128334V9	1,094,744.24	0.361	1,022,386.05	(72,358.19)	0.00
	XX43038 ¬REMINGTON ARMS CO PENSION-NISA		1,074,683.70				0.00
TOTAL US GOV'T AGENCIES-DISCOUNTED			**1,094,744.24**		**1,022,386.05**	**(72,358.19)**	**0.00**
			1,074,683.70				**0.00**
US TREASURY NOTES & BONDS							
235,000.000	US TSY NTS 2.625% 11/15/20	912828PC8	219,226.71	94.328	221,670.80	2,444.09	6,110.00
	Moody: AAA S&P: AAA		219,226.71				801.22
	XX43038 ¬REMINGTON ARMS CO PENSION-NISA						
245,000.000	US TREASURY NOTES 4.375% 11/15/39	912810QD3	240,982.28	100.531	246,300.95	5,318.67	10,780.00
	Moody: AAA S&P: AAA		241,008.97				1,396.20
	XX43038 ¬REMINGTON ARMS CO PENSION-NISA						

*** Pending Trade on this Holding**

	Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
		U.S. GOVERNMENT SECURITIES (Continued)						
		US TREASURY NOTES & BONDS (Continued)						
*	440,000.000	US TREASURY NOTES 3.875% 8/15/40 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912810QK7	405,052.28 405,068.03	92.109	405,279.60	227.32	17,160.00 15,222.01
		TOTAL US TREASURY NOTES & BONDS		**865,261.27** **865,303.71**		**873,251.35**	**7,990.08**	**34,050.00** **17,419.43**
		US TREASURY ZERO COUPONS						
*	4,020,000.000	US TREASURY STRIPS 0% 2/15/31 Moody: N/A S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912833XZ8	1,606,182.66 1,591,213.63	39.781	1,599,196.20	(6,986.46)	0.00 0.00
	2,240,000.000	US TSY PRIN STRIPS 2/15/31 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912803CK7	1,003,850.14 991,856.47	40.973	917,795.20	(86,054.94)	0.00 0.00
	3,020,000.000	US TREASURY STRIPS 5/15/32 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128337R5	1,208,651.62 1,186,915.80	37.403	1,129,570.60	(79,081.02)	0.00 0.00
	2,300,000.000	US TSY STRIPS 11/15/32 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128337S3	898,143.58 881,935.00	36.505	839,615.00	(58,528.58)	0.00 0.00
	1,300,000.000	US TREAS SEC STRIPPED INT 8/15/33 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128334W7	490,643.91 481,884.00	35.156	457,028.00	(33,615.91)	0.00 0.00
	1,500,000.000	US TSY STRIPS 2/15/34 XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128334X5	552,685.27 542,655.00	34.283	514,245.00	(38,440.27)	0.00 0.00
	2,800,000.000	US TSY STRIPPED 11/15/34 XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128337W4	862,035.67 830,256.00	33.028	924,784.00	62,748.33	0.00 0.00
	1,200,000.000	US TSY STRIPS 5/15/35 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912833X88	414,807.94 407,292.00	32.301	387,612.00	(27,195.94)	0.00 0.00
	2,750,000.000	US TSY STRIPS 8/15/35 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128335A4	939,709.83 922,652.50	31.852	875,930.00	(63,779.83)	0.00 0.00

*** Pending Trade on this Holding**

	Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
	U.S. GOVERNMENT SECURITIES (Continued)							
		US TREASURY ZERO COUPONS (Continued)						
*	10,350,000.000	US TREASURY STRIPS 2/15/36 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912803CX9	3,570,316.21 3,513,909.60	32.216	3,334,356.00	(235,960.21)	0.00 0.00
	3,250,000.000	US TSY STRIPS 5/15/36 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912833Y20	1,072,151.03 1,052,545.00	30.791	1,000,707.50	(71,443.53)	0.00 0.00
*	185,000.000	US TSY STRIPPED 8/15/36 XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128337E4	55,877.40 55,877.40	30.398	56,235.56	358.16	0.00 0.00
	7,720,000.000	US TSY PRIN STRIPS 2/15/37 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912803CZ4	2,552,507.16 2,506,264.62	30.803	2,377,991.60	(174,515.56)	0.00 0.00
	580,000.000	US TSY PRIN STRIPS 2/15/37 XX43038 ¬REMINGTON ARMS CO PENSION-NISA	9128337F1	178,097.95 177,253.80	29.669	172,080.20	(6,017.75)	0.00 0.00
*	1,240,000.000	US TSY PRIN STRIPS 5/15/37 Moody: AAA S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912803DA8	390,967.78 376,913.98	30.385	376,774.00	(14,193.78)	0.00 0.00
	525,000.000	US TSY PRIN STRIPS 5/15/37 XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912833Y46	159,166.12 158,439.75	29.333	153,998.25	(5,167.87)	0.00 0.00
	4,580,000.000	US TSY STRIPS 11/15/37 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912834AD0	1,404,168.46 1,380,546.80	28.607	1,310,200.60	(93,967.86)	0.00 0.00
	4,350,000.000	US TSY STRIPPED PRIN 2/15/38 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912803DC4	1,354,964.59 1,330,317.00	29.150	1,268,025.00	(86,939.59)	0.00 0.00
*	5,535,000.000	US TSY PRIN STRIPS 5/15/38 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912803DD2	1,660,230.21 1,619,248.95	28.790	1,593,526.50	(66,703.71)	0.00 0.00
	2,415,000.000	US TSY STRIPPED 5/15/38 Moody: N/A S&P: N/A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912834AE8	661,387.92 658,984.26	27.888	673,495.20	12,107.28	0.00 0.00
	530,000.000	US TSY STRIPS 8/15/38 XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912834AT5	143,433.90 143,433.90	27.572	146,131.60	2,697.70	0.00 0.00

*** Pending Trade on this Holding**

	Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
	U.S. GOVERNMENT SECURITIES (Continued)							
		US TREASURY ZERO COUPONS (Continued)						
	315,000.000	US TSY STRIPS 11/15/38	912834DU9	82,476.02	27.208	85,705.20	3,229.18	0.00
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA		82,189.80				0.00
	13,500,000.000	US TSY PRIN STRIPS 5/15/39	912803DG5	3,943,789.38	27.191	3,670,785.00	(273,004.38)	0.00
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA		3,873,032.00				0.00
	22,350,000.000	US TREAS STRIP-PRN 8/15/39	912803DH3	5,964,253.64	26.881	6,007,903.50	43,649.86	0.00
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA		5,804,803.20				0.00
*	13,900,000.000	US TSY PRIN STRIPS 11/15/39	912803DJ9	3,943,708.90	26.544	3,689,616.00	(254,092.90)	0.00
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA		3,869,890.45				0.00
	17,210,000.000	US TSY PRIN STRIPS 2/15/40	912803DK6	4,952,465.73	26.189	4,507,126.90	(445,338.83)	0.00
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA		4,884,066.27				0.00
*	8,620,000.000	US TSY PRIN STRIPS 5/15/40	912803DM2	2,271,100.09	25.941	2,236,114.20	(34,985.89)	0.00
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA		2,265,730.45				0.00
	TOTAL US TREASURY ZERO COUPONS			**42,337,773.11**		**40,306,548.81**	**(2,031,224.30)**	**0.00**
				41,590,107.63				**0.00**
	TOTAL U.S. GOVERNMENT SECURITIES			**44,297,778.62**		**42,202,186.21**	**(2,095,592.41)**	**34,050.00**
				43,530,095.04				**17,419.43**
	CORPORATE DEBT - PREFERRED							
		CORPORATE BONDS						
	175,000.000	MORGAN STANLEY 5.625% 9/23/19	61747YCJ2	174,853.00	101.968	178,444.00	3,591.00	9,800.00
		Moody: A2 S&P: A		174,853.00				2,742.19
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA						
	55,000.000	BANK OF AMERICA CORP 5.625% 7/01/20	06051GEC9	56,640.94	101.949	56,071.95	(568.99)	3,080.00
		Moody: A2 S&P: A		56,640.94				1,624.22
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA						
	160,000.000	CITIGROUP INC 5.375% 8/09/20	172967FF3	158,392.00	103.901	166,241.60	7,849.60	8,640.00
		Moody: A3 S&P: A		158,392.00				3,392.85
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA						
	250,000.000	HSBC BK USA NA 4.875% 8/24/20	4042Q1AE7	249,862.50	99.407	248,517.50	(1,345.00)	12,250.00
		Moody: A1 S&P: AA-		249,862.50				4,299.48
		XX43038 ¬REMINGTON ARMS CO PENSION-NISA						

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
195,000.000	JP MORGAN CHASE & CO 4.25% 10/15/20 Moody: AA3 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	46625HHU7	190,587.15 190,587.15	97.665	190,446.75	(140.40)	8,190.00 1,611.46
85,000.000	HUNTINGTON BANCSHARES 7% 12/15/20 Moody: BAA3 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	446150AG9	85,477.60 85,477.60	105.289	89,495.65	4,018.05	5,950.00 231.39
160,000.000	TIME WARNER ENTMT 8.375% 3/15/23 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	88731EAF7	205,996.80 205,996.80	125.562	200,899.20	(5,097.60)	13,440.00 3,945.56
75,000.000	KERR-MCGEE CORP 6.950% 7/01/24 Moody: BA1 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	492386AU1	83,684.25 83,684.25	108.698	81,523.50	(2,160.75)	5,175.00 2,606.25
240,000.000	GEN ELEC GLOBAL INS 7% 2/15/26 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	36158FAA8	245,559.00 245,559.00	103.606	248,654.40	3,095.40	16,800.00 6,346.67
85,000.000	TCI COMMUN INC 7.875% 2/15/26 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	872287AF4	97,669.25 97,669.25	118.303	100,557.55	2,888.30	6,715.00 2,528.64
140,000.000	LOCKHEED MARTIN CORP 7.75% 5/01/26 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	539830AF6	175,077.00 175,077.00	125.936	176,310.40	1,233.40	10,780.00 1,808.33
635,000.000	MERRILL LYNCH & CO 6.22% 9/15/26 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	59022CAB9	616,864.40 616,864.40	94.890	602,551.50	(14,312.90)	39,370.00 11,629.67
200,000.000	NORFOLK SOUTHERN 7.8% 5/15/27 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	655844AJ7	248,802.00 248,802.00	128.947	257,894.00	9,092.00	15,600.00 1,993.33
175,000.000	JEFFERIES GROUP INC 6.45% 6/08/27 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	472319AE2	151,095.00 149,142.00	95.612	167,321.00	16,226.00	11,200.00 721.15

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
395,000.000	IBM CORP 6.22% 8/01/27 Moody: AA3 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	459200AR2	462,308.65 462,308.65	115.474	456,122.30	(6,186.35)	24,490.00 10,237.08
150,000.000	TCI COMMUNS INC 7.125% 2/15/28 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	872287AL1	174,039.00 174,039.00	112.151	168,226.50	(5,812.50)	10,650.00 4,038.07
355,000.000	MERCK & CO INC 6.4% 3/01/28 Moody: AA3 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	589331AD9	388,675.30 388,675.30	115.173	408,864.15	20,188.85	22,720.00 7,573.33
285,000.000	GTE CORPORATION 6.94% 4/15/28 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	362320BA0	310,309.50 310,309.50	112.900	321,765.00	11,455.50	19,665.00 4,175.57
70,000.000	MIDAMERN ENGY HLDGS 8.48% 9/15/28 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	129466AM0	89,874.40 89,874.40	128.723	90,106.10	231.70	5,950.00 1,747.82
85,000.000	MIDAMERICAN FDG INC 6.927% 3/01/29 Moody: A3 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	59562HAJ7	98,562.60 98,562.60	115.659	98,310.15	(252.45)	5,865.00 1,962.65
175,000.000	JOHNSON JOHNSON 6.950% 9/01/29 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	478160AJ3	219,026.50 219,026.50	126.149	220,760.75	1,734.25	12,075.00 4,054.17
350,000.000	UNITED TECH CORP 7.5% 9/15/29 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	913017BA6	436,572.50 436,572.50	128.488	449,708.00	13,135.50	26,250.00 7,729.17
145,000.000	HESS CORP 7.875% 10/01/29 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	023551AF1	185,018.55 185,018.55	125.502	181,977.90	(3,040.65)	11,455.00 2,854.69
100,000.000	NEW ENG TEL & TEL 7.875% 11/15/29 Moody: BAA2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	644239AY1	110,935.00 110,935.00	108.400	108,400.00	(2,535.00)	7,900.00 1,006.25

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
280,000.000	AT&T WIRELESS SVCS 8.75% 3/01/31 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	00209AAF3	364,579.60 364,579.60	135.208	378,582.40	14,002.80	24,360.00 8,633.34
170,000.000	AOL TIME WARNER IN 7.625% 4/15/31 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	00184AAC9	203,507.00 203,507.00	121.568	206,665.60	3,158.60	12,920.00 2,736.53
100,000.000	AMERADA HESS CORP 7.3% 8/15/31 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	023551AJ3	116,018.00 116,018.00	119.931	119,931.00	3,913.00	7,300.00 2,757.78
205,000.000	AOL TIME WARNER INC 7.7% 5/01/32 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	00184AAG0	241,971.75 241,971.75	122.069	250,241.45	8,269.70	15,785.00 2,630.83
175,000.000	ALLTEL CORP 7.875% 7/01/32 Moody: WR S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	020039DC4	218,846.25 218,846.25	127.766	223,590.50	4,744.25	13,825.00 6,890.63
245,000.000	ANHEUSER BUSCH COS INC 6.8% 8/20/32 Moody: BAA2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	035229CJ0	291,082.05 291,082.05	117.022	286,703.90	(4,378.15)	16,660.00 6,941.67
220,000.000	IBM CORP 5.875% 11/29/32 Moody: AA3 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	459200BB6	230,474.20 230,474.20	112.709	247,959.80	17,485.60	12,980.00 1,077.08
40,000.000	U S WEST COMM INC 6.875% 9/15/33 Moody: BAA3 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	912920AC9	38,800.00 38,800.00	98.250	39,300.00	500.00	2,760.00 809.72
195,000.000	CITIGROUP INC 6% 10/31/33 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	172967CC3	168,452.70 168,452.70	93.615	182,549.25	14,096.55	11,700.00 1,950.00
190,000.000	SCHERING-PLOUGH CORP 6.5% 12/01/33 Moody: AA3 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	806605AG6	227,753.00 227,753.00	119.530	227,107.00	(646.00)	12,350.00 1,029.17

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
145,000.000	SOUTHERN CA ED 6% 1/15/34 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	842400ES8	155,441.71 155,441.71	109.938	159,410.10	3,968.39	8,700.00 4,011.67
195,000.000	ASSURANT INC 6.75% 2/15/34 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	04621XAD0	177,529.95 175,940.70	98.241	191,569.95	14,040.00	13,065.00 4,972.50
230,000.000	NEWS AMERICA INC 6.2% 12/15/34 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	652482BJ8	232,766.90 232,766.90	104.999	241,497.70	8,730.80	14,260.00 633.78
170,000.000	N Y CONSLDTD EDISON 5.3% 3/01/35 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	209111EH2	174,817.80 174,817.80	97.715	166,115.50	(8,702.30)	9,010.00 3,003.33
350,000.000	KINDER MORGAN ENGY LP 5.8% 3/15/35 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	494550AT3	334,008.50 334,008.50	95.251	333,378.50	(630.00)	20,300.00 5,977.22
95,000.000	ALLSTATE CORP 5.555% 5/09/35 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	020002AS0	98,119.80 98,119.80	101.101	96,045.95	(2,073.85)	5,320.00 764.65
150,000.000	WACHOVIA CORP 5.5% 8/01/35 Moody: A2 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	929903AM4	137,134.50 137,134.50	93.662	140,493.00	3,358.50	8,250.00 3,437.50
125,000.000	HSBC BANK USA 5.625% 8/15/35 Moody: A1 S&P: AA- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	4042Q1AB3	119,861.25 119,861.25	94.956	118,695.00	(1,166.25)	7,000.00 2,656.25
295,000.000	VZ GLOBAL FDG CORP 5.85% 9/15/35 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	92344GAX4	289,439.25 289,439.25	103.436	305,136.20	15,696.95	17,110.00 5,081.38
190,000.000	UNITED TECHNOS CORP 6.05% 6/01/36 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	913017BK4	206,019.30 206,019.30	112.911	214,530.90	8,511.60	11,400.00 957.92

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
110,000.000	CONS EDISON OF NY 6.2% 6/15/36 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	209111EM1	118,889.10 118,889.10	109.946	120,940.60	2,051.50	6,820.00 303.11
100,000.000	ENERGY EAST CORP 6.75% 7/15/36 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	29266MAF6	114,814.00 114,814.00	101.824	101,824.00	(12,990.00)	6,700.00 3,112.50
400,000.000	HOME DEPOT INC 5.875% 12/16/36 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	437076AS1	393,957.99 391,059.48	104.015	416,060.00	22,102.01	23,600.00 979.17
350,000.000	WACHOVIA BK NA 5.85% 2/01/37 Moody: AA3 S&P: AA- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	92976GAG6	337,816.50 337,816.50	100.639	352,236.50	14,420.00	20,300.00 8,531.25
60,000.000	JPM CHASE CAP XXII-V 6.45% 2/02/37 Moody: A2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	48123QAA1	56,562.00 56,562.00	99.610	59,766.00	3,204.00	3,840.00 1,601.75
483,000.000	PACIFIC GAS & ELEC 5.8% 3/01/37 Moody: A3 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	694308GJ0	480,976.89 485,612.25	105.982	511,893.06	30,916.17	28,014.00 9,338.00
170,000.000	PROCTER & GAMBLE CO 5.55% 3/05/37 Moody: AA3 S&P: AA- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	742718DF3	196,392.50 196,392.50	108.896	185,123.20	(11,269.30)	9,350.00 3,040.17
625,000.000	COMCAST CORP 6.45% 3/15/37 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	20030NAM3	641,478.31 641,478.31	106.846	667,787.50	26,309.19	40,000.00 11,869.79
100,000.000	ELI LILLY & CO 5.55% 3/15/37 Moody: A2 S&P: AA- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	532457BA5	110,303.00 110,303.00	105.085	105,085.00	(5,218.00)	5,500.00 1,634.17
520,000.000	WYETH 5.95% 4/01/37 Moody: A1 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	983024AN0	550,757.30 550,757.30	110.663	575,447.60	24,690.30	30,680.00 7,735.00

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
185,000.000	TIME WARNER CABLE 6.55% 5/01/37 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	88732JAJ7	192,054.05 192,054.05	107.070	198,079.50	6,025.45	12,025.00 2,019.58
250,000.000	FL PWR & LT 5.85% 5/01/37 Moody: AA3 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	341081EY9	260,882.50 260,882.50	109.240	273,100.00	12,217.50	14,500.00 2,437.50
150,000.000	VIRGINIA ELEC PWR 6% 5/15/37 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	927804FB5	159,133.50 159,133.50	109.106	163,659.00	4,525.50	9,000.00 1,150.00
85,000.000	MIDAMERICAN ENERGY 5.95% 5/15/37 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	59562VAP2	94,185.95 94,185.95	105.482	89,659.70	(4,526.25)	5,015.00 646.24
160,000.000	DUKE ENERGY CAROLINAS 6.1% 6/01/37 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	26442CAA2	175,336.00 175,336.00	110.520	176,832.00	1,496.00	9,760.00 813.33
115,000.000	JERSEY CENT PWR & LT 6.15% 6/01/37 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	476556CX1	128,234.20 128,234.20	103.304	118,799.60	(9,434.60)	7,015.00 589.38
230,000.000	VALERO ENERGY CORP 6.625% 6/15/37 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	91913YAL4	224,598.60 224,598.60	101.563	233,594.90	8,996.30	15,180.00 677.22
155,000.000	WELLPOINT INC 6.375% 6/15/37 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	94973VAN7	168,224.75 168,224.75	109.158	169,194.90	970.15	9,920.00 439.17
245,000.000	UNITEDHEALTH GROUP INC 6.5% 6/15/37 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	91324PAX0	244,240.50 241,594.50	110.416	270,519.20	26,278.70	15,925.00 707.78
110,000.000	XTO ENERGY INC 6.75% 8/01/37 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	98385XAM8	137,171.10 137,171.10	125.745	138,319.50	1,148.40	7,370.00 3,093.75

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
125,000.000	UNION ELECTRIC 5.3% 8/01/37 Moody: A3 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	02360FAB2	117,141.25 117,141.25	97.889	122,361.25	5,220.00	6,625.00 2,760.42
235,000.000	GEN ELEC CAP CORP 6.15% 8/07/37 Moody: AA2 S&P: AA+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	36962G3A0	223,024.40 223,024.40	105.409	247,711.15	24,686.75	14,335.00 5,781.00
80,000.000	KRAFT FOODS INC 7% 8/11/37 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	50075NAR5	92,246.40 92,246.40	117.071	93,656.80	1,410.40	5,600.00 2,177.78
100,000.000	JOHNSON & JOHNSON 5.95% 8/15/37 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	478160AN4	109,713.00 109,713.00	116.836	116,836.00	7,123.00	5,900.00 2,247.78
590,000.000	WAL-MART STORES INC 6.5% 8/15/37 Moody: AA2 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	931142CK7	679,548.67 676,955.98	117.485	693,161.50	13,612.83	38,350.00 14,487.78
145,000.000	COMCAST CORP 6.95% 8/15/37 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	20030NAV3	167,598.25 167,598.25	113.107	164,005.15	(3,593.10)	10,005.00 3,807.06
230,000.000	AT&T INC 6.5% 9/01/37 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	00206RAD4	247,893.55 247,893.55	107.845	248,043.50	149.95	14,950.00 4,983.33
245,000.000	PUB SVC CO 6.25% 9/01/37 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	744448BZ3	295,183.35 295,183.35	115.029	281,821.05	(13,362.30)	15,435.00 5,104.17
240,000.000	JPM CHASE CAP XXV 6.8% 10/01/37 Moody: A2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	46631VAA9	238,897.41 238,897.41	103.109	247,461.60	8,564.19	16,320.00 4,080.00
735,000.000	GOLDMAN SACHS GROUP 6.75% 10/01/37 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	38141GFD1	711,548.99 711,548.99	102.240	751,464.00	39,915.01	49,245.00 12,403.13

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
495,000.000	PACIFICORP 6.25% 10/15/37 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	695114CG1	544,088.69 544,088.69	113.326	560,963.70	16,875.01	31,185.00 6,531.25
35,000.000	UNITEDHEALTH GROUP 6.625% 11/15/37 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	91324PBE1	38,153.15 38,153.15	112.185	39,264.75	1,111.60	2,310.00 296.28
130,000.000	NEWS AMERICA INC 6.65% 11/15/37 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	652482BQ2	145,657.20 145,657.20	110.759	143,986.70	(1,670.50)	8,580.00 1,104.64
55,000.000	ABBOTT LABS 6.15% 11/30/37 Moody: A1 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	002819AC4	62,566.10 62,566.10	114.307	62,868.85	302.75	3,355.00 285.29
265,000.000	VA ELEC & PWR 6.35% 11/30/37 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	927804FE9	297,680.65 297,680.65	114.467	303,337.55	5,656.90	16,695.00 1,413.75
90,000.000	GEN ELEC CAP CORP 5.875% 1/14/38 Moody: AA2 S&P: AA+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	36962G3P7	90,468.00 90,468.00	103.805	93,424.50	2,956.50	5,310.00 2,452.40
100,000.000	AT&T INC 6.3% 1/15/38 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	00206RAG7	110,065.00 110,065.00	105.495	105,495.00	(4,570.00)	6,300.00 2,905.00
345,000.000	TARGET CORP 7% 1/15/38 Moody: A2 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	87612EAU0	420,743.15 420,743.16	122.594	422,949.30	2,206.15	24,150.00 11,135.83
75,000.000	KINDER MORGAN ENERGY 6.950% 1/15/38 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	494550AW6	82,953.75 82,953.75	108.660	81,495.00	(1,458.75)	5,175.00 2,403.54
265,000.000	DUKE ENERGY CAROLINAS 6% 1/15/38 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	26442CAB0	311,661.20 311,661.20	111.058	294,303.70	(17,357.50)	15,900.00 7,331.67

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
270,000.000	KRAFT FOODS INC 6.875% 2/01/38 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	50075NAT1	304,118.10 304,118.10	116.106	313,486.20	9,368.10	18,630.00 7,734.38
100,000.000	FIFTH THIRD BANCORP 8.25% 3/01/38 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	316773CH1	101,559.00 101,559.00	115.085	115,085.00	13,526.00	8,200.00 2,750.00
390,000.000	CITIGROUP INC 6.875% 3/05/38 Moody: A3 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	172967EP2	420,257.70 420,257.70	110.924	432,603.60	12,345.90	26,910.00 8,638.89
305,000.000	CAROLINA PWR & LT CO 6.3% 4/01/38 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	144141CY2	359,108.75 359,108.75	112.737	343,847.85	(15,260.90)	19,215.00 4,803.75
225,000.000	APPALACHIAN PWR CO 7% 4/01/38 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	037735CM7	255,305.25 255,305.25	115.543	259,971.75	4,666.50	15,750.00 3,937.50
80,000.000	MERRILL LYNCH & CO 7.75% 5/14/38 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	59023VAA8	80,728.00 80,728.00	103.783	83,026.40	2,298.40	6,160.00 809.44
355,000.000	GLAXOSMITHKLINE CAP 6.375% 5/15/38 Moody: A1 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	377372AE7	398,955.96 398,955.96	118.191	419,578.05	20,622.09	22,720.00 2,891.77
570,000.000	CONOCOPHILLIPS 5.9% 5/15/38 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	20825CAP9	648,012.20 648,012.20	109.993	626,960.10	(21,052.10)	33,630.00 4,297.17
105,000.000	JOHNSON & JOHNSON 5.85% 7/15/38 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	478160AT1	114,049.95 113,281.35	115.104	120,859.20	6,809.25	6,090.00 2,832.38
65,000.000	CAMERON INTL CORP 7% 7/15/38 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	13342BAD7	75,248.55 75,248.55	109.233	71,001.45	(4,247.10)	4,550.00 2,098.06

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
100,000.000	PUBLIC SERVICE CO 6.5% 8/01/38 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	744448CA7	123,443.00 123,443.00	118.084	118,084.00	(5,359.00)	6,500.00 2,708.33
280,000.000	ALTRIA GROUP INC 9.95% 11/10/38 Moody: BAA1 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	02209SAE3	365,399.14 365,399.14	140.913	394,556.40	29,157.26	27,720.00 3,946.83
165,000.000	VIRGINIA ELEC PWR 8.875% 11/15/38 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	927804FG4	237,775.15 237,775.15	144.962	239,187.30	1,412.15	14,685.00 1,871.15
65,000.000	KRAFT FOODS INC 6.875% 1/26/39 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	50075NAW4	76,736.40 76,736.40	116.506	75,728.90	(1,007.50)	4,485.00 1,924.05
185,000.000	ALTRIA GROUP INC 10.2% 2/06/39 Moody: BAA1 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	02209SAH6	259,124.20 259,150.80	144.529	267,378.65	8,254.45	18,870.00 7,600.42
205,000.000	VERIZON COMMS INC 8.95% 3/01/39 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	92343VAR5	289,787.45 289,787.45	142.509	292,143.45	2,356.00	18,245.00 6,115.83
115,000.000	VALERO ENERGY CORP 10.5% 3/15/39 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	91913YAP5	155,339.90 155,339.90	132.744	152,655.60	(2,684.30)	12,075.00 3,555.42
255,000.000	PFIZER INC 7.2% 3/15/39 Moody: A1 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	717081CY7	338,030.01 338,030.01	129.404	329,980.20	(8,049.81)	18,360.00 5,406.00
165,000.000	SOUTHERN CAL EDISON 6.05% 3/15/39 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	842400FL2	180,991.29 180,991.29	111.203	183,484.95	2,493.66	9,900.00 2,939.29
65,000.000	MICROSOFT CORP 5.2% 6/01/39 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	594918AD6	68,958.50 68,958.50	104.412	67,867.80	(1,090.70)	3,380.00 281.67

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
280,000.000	CITIGROUP INC 8.125% 7/15/39 Moody: A3 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	172967EW7	326,342.85 326,342.85	127.214	356,199.20	29,856.35	22,680.00 10,490.28
175,000.000	METLIFE INC 10.75% 8/01/39 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	59156RAV0	237,237.50 237,237.50	134.000	234,500.00	(2,737.50)	18,725.00 7,838.54
130,000.000	CAPITAL ONE CAP V 10.25% 8/15/39 Moody: BAA3 S&P: BB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	14043CAB9	153,920.00 153,920.00	107.000	139,100.00	(14,820.00)	13,260.00 5,033.89
350,000.000	FIRSTENERGY SOLUTIONS 6.8% 8/15/39 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	33766JAF0	366,732.50 366,732.50	96.920	339,220.00	(27,512.50)	23,800.00 8,991.11
300,000.000	EXELON GENERATION 6.25% 10/01/39 Moody: A3 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	30161MAG8	304,512.00 304,512.00	100.642	301,926.00	(2,586.00)	18,900.00 4,687.50
200,000.000	JPM CHASE CAP XXVI 7% 11/01/39 Moody: A2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	48125BAA2	205,083.04 205,083.04	104.703	209,406.00	4,322.96	14,000.00 2,333.33
160,000.000	LOCKHEED MARTIN CORP 5.5% 11/15/39 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	539830AU3	159,016.00 159,016.00	101.889	163,022.40	4,006.40	8,800.00 1,124.44
150,000.000	PROGRESS ENERGY INC 6% 12/01/39 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	743263AP0	150,105.00 150,105.00	105.674	158,511.00	8,406.00	9,000.00 750.00
615,000.000	CISCO SYSTEMS INC 5.5% 1/15/40 Moody: A1 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	17275RAF9	593,962.35 594,268.60	104.467	642,472.05	48,509.70	33,825.00 15,597.08
65,000.000	HESS CORP 6% 1/15/40 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	42809HAC1	64,686.05 64,686.05	104.816	68,130.40	3,444.35	3,900.00 1,798.33

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
440,000.000	KRAFT FOODS INC 6.5% 2/09/40 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	50075NAZ7	440,391.29 440,391.29	112.063	493,077.20	52,685.91	28,600.00 11,281.11
180,000.000	DUKE ENERGY CAROLINAS 5.3% 2/15/40 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	26442CAH7	174,495.60 174,495.60	101.471	182,647.80	8,152.20	9,540.00 3,604.00
480,000.000	ANADARKO PETROLEUM 6.2% 3/15/40 Moody: BA1 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	032510AC3	480,679.96 480,679.96	97.618	468,566.40	(12,113.56)	29,760.00 8,762.67
95,000.000	CAPITAL ONE CAP VI 8.875% 5/15/40 Moody: BAA3 S&P: BB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	14043DAB7	102,394.56 102,394.55	104.125	98,918.75	(3,475.81)	8,455.00 1,077.33
140,000.000	TIME WARNER INC 6.1% 7/15/40 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	887317AH8	141,688.40 141,688.40	104.929	146,900.60	5,212.20	8,540.00 3,961.61
105,000.000	DIRECTV HOLDINGS/FING 6% 8/15/40 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	25459HAX3	103,591.95 103,591.95	100.393	105,412.65	1,820.70	6,300.00 2,345.00
85,000.000	JOHNSON & JOHNSON 4.5% 9/01/40 Moody: AAA S&P: AAA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	478160AV6	83,201.40 83,201.40	94.669	80,468.65	(2,732.75)	3,825.00 1,423.75
175,000.000	SOUTHERNCAL EDISON 4.5% 9/01/40 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	842400FQ1	173,887.00 173,887.00	90.152	157,766.00	(16,121.00)	7,875.00 2,646.88
75,000.000	KINDER MORGAN ENER 6.55% 9/15/40 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	494550BF2	74,822.25 74,822.25	105.133	78,849.75	4,027.50	4,875.00 1,446.46
120,000.000	JP MORGAN CHASE & CO 5.5% 10/15/40 Moody: AA3 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	46625HHV5	119,355.60 119,355.60	102.214	122,656.80	3,301.20	6,600.00 1,283.33

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
295,000.000	WAL-MART STORES 5% 10/25/40 Moody: AA2 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	931142CY7	289,956.80 289,956.80	97.126	286,521.70	(3,435.10)	14,750.00 2,704.17
365,000.000	TIME WARNER CABLE 5.875% 11/15/40 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	88732JAY4	357,756.85 357,756.85	98.936	361,116.40	3,359.55	21,535.00 2,740.03
40,000.000	PRUDENTIAL FINL INC 6.2% 11/15/40 Moody: BAA2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	74432QBQ7	40,368.80 40,368.80	105.785	42,314.00	1,945.20	2,480.00 296.22
60,000.000	FLORIDA PWR & LT 5.25% 2/01/41 Moody: AA3 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	341081FD4	59,851.20 59,851.20	101.195	60,717.00	865.80	3,120.00 192.50
235,000.000	METLIFE INC 5.875% 2/06/41 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	59156RAY4	232,867.90 232,867.90	105.433	247,767.55	14,899.65	13,865.00 5,560.85
120,000.000	HESS CORP 5.6% 2/15/41 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	42809HAD9	119,648.19 119,648.19	99.273	119,127.60	(520.59)	6,720.00 2,632.00
130,000.000	BURLINGTON NRTH SANTA 5.05% 3/01/41 Moody: A3 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	12189LAC5	129,520.30 129,520.30	92.989	120,885.70	(8,634.60)	6,500.00 2,024.21
160,000.000	HARTFORD FINL SVCS 6.1% 10/01/41 Moody: BAA3 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	416515AP9	142,574.50 142,574.50	94.443	151,108.80	8,534.30	9,760.00 2,440.00
495,000.000	AMGEN INC 4.95% 10/01/41 Moody: A3 S&P: A+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	031162BE9	491,782.50 491,782.50	94.132	465,953.40	(25,829.10)	24,255.00 7,146.56
225,000.000	NEWS AMER HLDGS INC 7.750% 12/01/45 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	652478BA5	265,648.50 265,648.50	118.849	267,410.25	1,761.75	17,325.00 1,453.13
TOTAL CORPORATE BONDS			**30,454,356.64** **30,446,876.80**		**30,979,367.26**	**525,010.62**	**1,832,949.00** **513,032.54**

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
MEDIUM TERM NOTES							
275,000.000	GEN ELEC CAP CRP MTN 4.375% 9/16/20 Moody: AA2 S&P: AA+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	36962G4R2	272,846.75 272,846.75	98.416	270,644.00	(2,202.75)	12,100.00 3,509.11
93,000.000	PRUDENTIAL FINL INC 5.75% 7/15/33 Moody: BAA2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	74432QAC9	88,503.45 88,503.45	97.534	90,706.62	2,203.17	5,301.00 2,465.79
215,000.000	PRUDENTIAL FINL MTN 5.7% 12/14/36 Moody: BAA2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	74432QAQ8	201,685.65 201,685.65	99.193	213,264.95	11,579.30	12,255.00 578.71
165,000.000	GEN ELEC CAP MTN 6.875% 1/10/39 Moody: AA2 S&P: AA+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	36962G4B7	170,925.15 170,925.15	115.566	190,683.90	19,758.75	11,385.00 5,388.28
TOTAL MEDIUM TERM NOTES			**733,961.00** **733,961.00**		**765,299.47**	**31,338.47**	**41,041.00** **11,941.89**
CORPORATE BONDS ADJ/VAR/FLT							
130,000.000	BELLSOUTH TELECOM V/R 12/15/95 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	079867AS6	98,294.30 98,294.30	68.912	89,585.60	(8,708.70)	0.00 0.00
TOTAL CORPORATE BONDS ADJ/VAR/FLT			**98,294.30** **98,294.30**		**89,585.60**	**(8,708.70)**	**0.00** **0.00**
CORP BONDS-PRIVATE PLACEMENT							
205,000.000	NATIONWIDE MUT INS 9.375% 8/15/39 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	638671AK3	226,199.05 226,199.05	115.982	237,763.10	11,564.05	19,270.00 7,260.42
160,000.000	ANHEUSER BUSCH INBEV 8% 11/15/39 Moody: BAA2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	03523TAF5	200,214.40 200,214.40	133.605	213,768.00	13,553.60	12,800.00 1,635.56
75,000.000	MOTIVA ENTERPRISE LLC 6.85% 1/15/40 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	61980AAD5	76,556.87 76,556.87	116.225	87,168.75	10,611.88	5,100.00 2,368.96

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
	CORP BONDS-PRIVATE PLACEMENT (Continued)						
130,000.000	LOCKHEED MARTIN CORP 5.72% 6/01/40 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	539830AV1	128,931.52 125,140.69	104.380	135,694.00	6,762.48	7,410.00 619.67
460,000.000	ORACLE CORP 5.375% 7/15/40 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	68389XAL9	455,463.24 455,463.25	101.261	465,800.60	10,337.36	24,840.00 11,126.25
160,000.000	AT&T INC 5.35% 9/01/40 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	04650NAA2	158,777.32 167,578.11	94.047	150,475.20	(8,302.12)	8,480.00 2,500.06
195,000.000	ONCOR ELEC DELIVERY 5.25% 9/30/40 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	68233JAG9	193,564.80 193,564.80	96.055	187,307.25	(6,257.55)	10,140.00 3,071.25
TOTAL CORP BONDS-PRIVATE PLACEMENT			**1,439,707.20** **1,444,717.17**		**1,477,976.90**	**38,269.70**	**88,040.00** **28,582.17**
	FX DENOM CORPORATE BONDS						
215,000.000	BG ENERGY CAPITAL PLC 4% 12/09/20 Moody: A2 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	05541VAA4	212,521.05 212,521.05	98.204	211,138.60	(1,382.45)	8,600.00 525.56
220,000.000	STATOIL ASA 7.25% 9/23/27 Moody: AA2 S&P: AA- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	656531AM2	260,218.20 260,218.20	125.923	277,030.60	16,812.40	15,840.00 4,341.94
325,000.000	DEUTSCHE TELEKOM FIN 8.75% 6/15/30 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	25156PAC7	420,259.21 420,259.21	134.395	436,783.75	16,524.54	28,275.00 1,263.89
205,000.000	BRITISH TELECOM PLC 9.625% 12/15/30 Moody: BAA2 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	111021AE1	253,857.65 253,857.65	133.283	273,230.15	19,372.50	19,680.00 620.69
295,000.000	DEUTSCHE TELEKOM INTL 9.25% 6/01/32 Moody: BAA1 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	25156PAD5	391,034.40 391,034.40	140.399	414,177.05	23,142.65	27,140.00 2,273.96

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
	FX DENOM CORPORATE BONDS (Continued)						
295,000.000	PETRO-CANADA 5.95% 5/15/35 Moody: BAA2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	71644EAG7	295,513.30 295,513.30	102.715	303,009.25	7,495.95	17,405.00 2,242.82
360,000.000	TELEFONICA EMISIONES 7.045% 6/20/36 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	87938WAC7	409,024.40 409,024.40	102.318	368,344.80	(40,679.60)	25,200.00 774.95
355,000.000	TELECOM ITALIA CAP 7.2% 7/18/36 Moody: BAA2 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	87927VAR9	384,619.30 384,619.30	93.906	333,366.30	(51,253.00)	25,560.00 11,573.00
545,000.000	VALE OVERSEA LTD 6.875% 11/21/36 Moody: BAA2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	91911TAH6	568,740.60 568,740.60	109.998	599,489.10	30,748.50	37,605.00 4,163.19
80,000.000	VODAFONE GROUP PLC 6.15% 2/27/37 Moody: BAA1 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	92857WAQ3	83,304.00 83,304.00	107.050	85,640.00	2,336.00	4,880.00 1,523.84
165,000.000	ASTRAZENECA PLC 6.45% 9/15/37 Moody: A1 S&P: AA- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	046353AD0	184,971.60 184,971.60	118.721	195,889.65	10,918.05	10,560.00 3,133.63
385,000.000	HSBC HLDGS PLC 6.5% 9/15/37 Moody: A1 S&P: A XX43038 ¬REMINGTON ARMS CO PENSION-NISA	404280AH2	409,545.10 409,545.10	104.724	403,187.40	(6,357.70)	25,025.00 7,368.47
600,000.000	TRANS CANADA PIPELIN 6.2% 10/15/37 Moody: A3 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	89352HAD1	640,020.00 640,020.00	109.725	658,350.00	18,330.00	37,200.00 7,853.33
185,000.000	ENCANA CORP 6.5% 2/01/38 Moody: BAA2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	292505AG9	216,568.40 216,568.40	108.471	200,671.35	(15,897.05)	12,025.00 5,010.42
245,000.000	CANADIAN NAT RES 6.25% 3/15/38 Moody: BAA1 S&P: BBB XX43038 ¬REMINGTON ARMS CO PENSION-NISA	136385AL5	258,952.75 258,952.75	110.493	270,707.85	11,755.10	15,435.00 4,508.68

*** Pending Trade on this Holding**

Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
	FX DENOM CORPORATE BONDS (Continued)						
125,000.000	PETRO-CANADA 6.8% 5/15/38 Moody: BAA2 S&P: BBB+ XX43038 ¬REMINGTON ARMS CO PENSION-NISA	71644EAJ1	140,645.00 140,645.00	113.911	142,388.75	1,743.75	8,500.00 1,086.11
301,000.000	SHELL INTL FIN 6.375% 12/15/38 Moody: AA1 S&P: AA XX43038 ¬REMINGTON ARMS CO PENSION-NISA	822582AD4	336,360.35 337,891.24	118.523	356,754.23	20,393.88	19,264.00 852.83
175,000.000	NEXEN INC 7.5% 7/30/39 Moody: BAA3 S&P: BBB- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	65334HAJ1	190,314.40 190,314.40	108.749	190,310.75	(3.65)	13,125.00 5,505.21
70,000.000	AMER MOVIL SAB DE CV 6.125% 3/30/40 Moody: A2 S&P: A- XX43038 ¬REMINGTON ARMS CO PENSION-NISA	02364WAW5	68,110.00 68,110.00	106.048	74,233.60	6,123.60	4,270.00 1,083.78
	TOTAL FX DENOM CORPORATE BONDS		**5,724,579.71** **5,726,110.60**		**5,794,703.18**	**70,123.47**	**355,589.00** **65,706.30**
TOTAL CORPORATE DEBT - PREFERRED			**38,450,898.85** **38,449,959.87**		**39,106,932.41**	**656,033.56**	**2,317,619.00** **619,262.90**
CORPORATE STOCK - COMMON							
	MUTUAL FUNDS						
10,238.000	ISHARES MSCI EMERGING MKTS INDEX FD XX02586 REMINGTON ARMS CO. - NON-MANAGED	464287234	395,952.28 412,965.10	47.642	487,758.80	91,806.52	6,613.75 257.20
29,856.000	ISHARES MSCI EAFE INDEX FUND XX02586 REMINGTON ARMS CO. - NON-MANAGED	464287465	1,569,639.83 1,583,353.18	58.220	1,738,216.32	168,576.49	41,708.83 0.00
	TOTAL MUTUAL FUNDS		**1,965,592.11** **1,996,318.28**		**2,225,975.12**	**260,383.01**	**48,322.58** **257.20**
TOTAL CORPORATE STOCK - COMMON			**1,965,592.11** **1,996,318.28**		**2,225,975.12**	**260,383.01**	**48,322.58** **257.20**
REGISTERED INV. ENTITIES							
	EQUITIES						
7,459.000	ISHARES TRUST-RUSSELL 2000 INDEX FD XX02586 REMINGTON ARMS CO. - NON-MANAGED	464287655	461,024.22 472,998.92	78.240	583,592.16	122,567.94	6,668.35 0.00

*** Pending Trade on this Holding**

	Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
	REGISTERED INV. ENTITIES (Continued)							
		EQUITIES (Continued)						
	28,069.000	SPDR S&P 500 ETF TRUST	78462F103	3,011,049.73	125.750	3,529,676.75	518,627.02	63,632.42
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		3,124,496.43				18,322.32
	8,688.000	SPDR S&P MIDCAP 400 ETF TRUST	78467Y107	1,119,327.74	164.680	1,430,739.84	311,412.10	13,058.06
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		1,160,417.33				3,958.17
	TOTAL EQUITIES			**4,591,401.69**		**5,544,008.75**	**952,607.06**	**83,358.83**
				4,757,912.68				**22,280.49**
	MUTUAL FUNDS							
	4,262.000	ISHARES BARCLAYS TIPS BOND FUND	464287176	445,286.99	107.520	458,250.24	12,963.25	11,290.04
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		447,022.93				0.00
	19,143.000	ISHARES BARCLAYS AGGREGATE BOND FUND	464287226	2,005,250.06	105.750	2,024,372.25	19,122.19	70,388.81
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		1,988,446.04				0.00
	12,695.000	ISHARES IBOXX INVT GRADE CORP BD FD	464287242	1,337,855.29	108.440	1,376,645.80	38,790.51	66,737.62
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		1,329,607.83				0.00
	3,118.000	ISHARES BARCLAYS MBS BOND FUND	464288588	333,995.82	105.580	329,198.44	(4,797.38)	11,695.62
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		332,616.10				0.00
R	34.836	MASS MUTUAL MONEY MKT ACCOUNT SIA G	57629R9A1	22,271.60	639.324	22,271.60	0.00	304.02
		XX02566 REMINGTON ARMS, INC. - MASSMUTUAL		22,271.60				0.00
	8,851.000	SPDR BARCLAYS CAPITAL HIGH YIELD	78464A417	333,729.37	39.710	351,473.21	17,743.84	32,022.92
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		339,946.51				0.00
	TOTAL MUTUAL FUNDS			**4,478,389.13**		**4,562,211.54**	**83,822.41**	**192,439.03**
				4,459,911.01				**0.00**
	TOTAL REGISTERED INV. ENTITIES			**9,069,790.82**		**10,106,220.29**	**1,036,429.47**	**275,797.86**
				9,217,823.69				**22,280.49**
	GENERAL INVESTMENTS OTHER							
		OTHER MISCELLANEOUS ASSETS						
R	80,592,949.000	AKSIA LLC	4023859A8	80,592,949.00	1.000	80,592,949.00	0.00	0.00
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		80,592,949.00				0.00

*** Pending Trade on this Holding**

	Shares/Units Original Face	Description	CUSIP	Book Value ERISA Cost	Current Price	Market Value	Unrealized Gain/Loss	Estimated Annual Income/ Accrued Income
	GENERAL INVESTMENTS OTHER (Continued)							
		OTHER MISCELLANEOUS ASSETS (Continued)						
R	200,000.000	AMERICAN FARMLAND CO COMMON SHARES	0260009A9	2,000,000.00	9.892	1,978,364.00	(21,636.00)	0.00
		XX02586 REMINGTON ARMS CO. - NON-MANAGED		2,000,000.00				0.00
		TOTAL OTHER MISCELLANEOUS ASSETS		**82,592,949.00**		**82,571,313.00**	**(21,636.00)**	**0.00**
				82,592,949.00				**0.00**
		TOTAL GENERAL INVESTMENTS OTHER		**82,592,949.00**		**82,571,313.00**	**(21,636.00)**	**0.00**
				82,592,949.00				**0.00**
		TOTAL ACCOUNT HOLDINGS		**193,469,461.67**		**193,305,079.30**	**(164,382.37)**	**2,675,789.44**
				192,879,598.15				**659,220.02**

*** Pending Trade on this Holding**

Information provided on this account statement in connection with such held at source assets was not provided or verified for accuracy by State Street. These assets are displayed for informational purposes only.

Schedule II – Schedule H, Line 4j - Schedule of reportable transactions

See attached schedule provided by the trustee.



STATE STREET BANK AND TRUST COMPANY
AS TRUSTEE FOR
REMINGTON ARMS COMPANY, INC.
PENSION AND RETIREMENT PLAN
- COMBINED
Account Number: XX02576

BEGINNING MARKET VALUE	**188,572,773.69**
ENDING MARKET VALUE	**193,640,979.55**
COMPARATIVE VALUE (5%)	**9,428,638.68**

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
***** No Transactions Qualified for This Section *****							

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER:								
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/04/2010	B	19,385	1.000	0	(19,385)	19,385	0
XX02586	01/06/2010	B	7,334	1.000	0	(7,334)	7,334	0
XX02586	01/07/2010	B	1,876	1.000	0	(1,876)	1,876	0
XX02586	01/29/2010	B	18,458	1.000	0	(18,458)	18,458	0
XX02586	02/05/2010	B	7,671	1.000	0	(7,671)	7,671	0
XX02586	02/09/2010	B	1,691	1.000	0	(1,691)	1,691	0
XX02586	02/10/2010	B	147,396	1.000	0	(147,396)	147,396	0
XX02586	03/05/2010	B	7,183	1.000	0	(7,183)	7,183	0
XX02586	03/09/2010	B	1,618	1.000	0	(1,618)	1,618	0
XX02586	03/30/2010	B	1,142	1.000	0	(1,142)	1,142	0
XX02586	04/08/2010	B	3,828	1.000	0	(3,828)	3,828	0
XX02586	04/12/2010	B	1,597	1.000	0	(1,597)	1,597	0
XX02586	04/30/2010	B	15,014	1.000	0	(15,014)	15,014	0
XX02586	05/07/2010	B	7,358	1.000	0	(7,358)	7,358	0
XX02586	05/11/2010	B	1,533	1.000	0	(1,533)	1,533	0
XX02586	06/07/2010	B	15,172	1.000	0	(15,172)	15,172	0
XX02586	06/09/2010	B	2,831	1.000	0	(2,831)	2,831	0
XX02586	06/30/2010	B	37,677	1.000	0	(37,677)	37,677	0
XX02586	07/08/2010	B	13,862	1.000	0	(13,862)	13,862	0
XX02586	07/09/2010	B	1,965	1.000	0	(1,965)	1,965	0
XX02586	07/12/2010	B	2,810	1.000	0	(2,810)	2,810	0
XX02586	07/30/2010	B	24,033	1.000	0	(24,033)	24,033	0
XX02586	08/06/2010	B	12,860	1.000	0	(12,860)	12,860	0
XX02586	08/10/2010	B	2,782	1.000	0	(2,782)	2,782	0
XX02586	09/08/2010	B	6,648	1.000	0	(6,648)	6,648	0
XX02586	09/09/2010	B	5,387	1.000	0	(5,387)	5,387	0
XX02586	09/10/2010	B	2,660	1.000	0	(2,660)	2,660	0
XX02586	10/07/2010	B	6,577	1.000	0	(6,577)	6,577	0
XX02586	10/08/2010	B	5,505	1.000	0	(5,505)	5,505	0
XX02586	10/12/2010	B	2,535	1.000	0	(2,535)	2,535	0
XX02586	10/20/2010	B	2,390,220	1.000	0	(2,390,220)	2,390,220	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: (Continued)								
XX02586	10/29/2010	B	25,694	1.000	0	(25,694)	25,694	0
XX02586	11/05/2010	B	12,510	1.000	0	(12,510)	12,510	0
XX02586	11/09/2010	B	2,527	1.000	0	(2,527)	2,527	0
XX02586	11/19/2010	B	245,000	1.000	0	(245,000)	245,000	0
XX02586	12/07/2010	B	25,684	1.000	0	(25,684)	25,684	0
XX02586	12/09/2010	B	2,467	1.000	0	(2,467)	2,467	0
XX02586	12/29/2010	B	2,681	1.000	0	(2,681)	2,681	0
XX02586	12/31/2010	B	19,748	1.000	0	(19,748)	19,748	0
Sub-Total Of Buys # 39					**0**	**(3,112,919)**	**3,112,919**	**0**
XX02586	01/11/2010	S	(8,000)	1.000	0	8,000	(8,000)	0
XX02586	01/28/2010	S	(839,446)	1.000	0	839,446	(839,446)	0
XX02586	02/23/2010	S	(67,319)	1.000	0	67,319	(67,319)	0
XX02586	02/25/2010	S	(863,034)	1.000	0	863,034	(863,034)	0
XX02586	03/25/2010	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	03/29/2010	S	(836,432)	1.000	0	836,432	(836,432)	0
XX02586	04/09/2010	S	(1,995,563)	1.000	0	1,995,563	(1,995,563)	0
XX02586	04/29/2010	S	(856,881)	1.000	0	856,881	(856,881)	0
XX02586	05/10/2010	S	(16,848)	1.000	0	16,848	(16,848)	0
XX02586	05/12/2010	S	(4,999,620)	1.000	0	4,999,620	(4,999,620)	0
XX02586	05/21/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	05/27/2010	S	(829,830)	1.000	0	829,830	(829,830)	0
XX02586	06/29/2010	S	(848,938)	1.000	0	848,938	(848,938)	0
XX02586	07/01/2010	S	(122,241)	1.000	0	122,241	(122,241)	0
XX02586	07/27/2010	S	(17,062)	1.000	0	17,062	(17,062)	0
XX02586	07/29/2010	S	(877,914)	1.000	0	877,914	(877,914)	0
XX02586	08/09/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	08/30/2010	S	(888,460)	1.000	0	888,460	(888,460)	0
XX02586	09/01/2010	S	(450)	1.000	0	450	(450)	0
XX02586	09/29/2010	S	(872,530)	1.000	0	872,530	(872,530)	0
XX02586	09/30/2010	S	(48,237)	1.000	0	48,237	(48,237)	0
XX02586	10/22/2010	S	(6,300)	1.000	0	6,300	(6,300)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: (Continued)								
XX02586	10/27/2010	S	(6,250)	1.000	0	6,250	(6,250)	0
XX02586	10/28/2010	S	(890,093)	1.000	0	890,093	(890,093)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/29/2010	S	(889,325)	1.000	0	889,325	(889,325)	0
XX02586	12/01/2010	S	(7,140)	1.000	0	7,140	(7,140)	0
XX02586	12/09/2010	S	(10,812)	1.000	0	10,812	(10,812)	0
XX02586	12/30/2010	S	(982,014)	1.000	0	982,014	(982,014)	0
Sub-Total Of Sales # 30					**0**	**18,880,739**	**(18,880,739)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**15,767,820**	**(15,767,820)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/04/2010	B	1,547,780	1.000	0	(1,547,780)	1,547,780	0
XX43038	01/11/2010	B	1,949,142	1.000	0	(1,949,142)	1,949,142	0
XX43038	01/14/2010	B	2,484,166	1.000	0	(2,484,166)	2,484,166	0
XX43038	01/20/2010	B	1,500,369	1.000	0	(1,500,369)	1,500,369	0
XX43038	01/21/2010	B	6,296,729	1.000	0	(6,296,729)	6,296,729	0
XX43038	01/22/2010	B	429,641	1.000	0	(429,641)	429,641	0
XX43038	01/28/2010	B	1,943,567	1.000	0	(1,943,567)	1,943,567	0
XX43038	02/03/2010	B	23,359	1.000	0	(23,359)	23,359	0
XX43038	02/04/2010	B	47,514	1.000	0	(47,514)	47,514	0
XX43038	02/09/2010	B	603,530	1.000	0	(603,530)	603,530	0
XX43038	02/10/2010	B	423,568	1.000	0	(423,568)	423,568	0
XX43038	02/12/2010	B	18,320	1.000	0	(18,320)	18,320	0
XX43038	02/16/2010	B	231,529	1.000	0	(231,529)	231,529	0
XX43038	02/17/2010	B	87,777	1.000	0	(87,777)	87,777	0
XX43038	02/18/2010	B	139,543	1.000	0	(139,543)	139,543	0
XX43038	02/19/2010	B	4,023	1.000	0	(4,023)	4,023	0
XX43038	03/01/2010	B	58,264	1.000	0	(58,264)	58,264	0
XX43038	03/02/2010	B	65,248	1.000	0	(65,248)	65,248	0
XX43038	03/08/2010	B	177,553	1.000	0	(177,553)	177,553	0
XX43038	03/10/2010	B	335,795	1.000	0	(335,795)	335,795	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/12/2010	B	15,549	1.000	0	(15,549)	15,549	0
XX43038	03/15/2010	B	238,445	1.000	0	(238,445)	238,445	0
XX43038	03/17/2010	B	36,999	1.000	0	(36,999)	36,999	0
XX43038	03/29/2010	B	215,721	1.000	0	(215,721)	215,721	0
XX43038	03/30/2010	B	94,837	1.000	0	(94,837)	94,837	0
XX43038	03/31/2010	B	546	1.000	0	(546)	546	0
XX43038	04/01/2010	B	316,055	1.000	0	(316,055)	316,055	0
XX43038	04/05/2010	B	2,461,823	1.000	0	(2,461,823)	2,461,823	0
XX43038	04/13/2010	B	29,121	1.000	0	(29,121)	29,121	0
XX43038	04/14/2010	B	1,983	1.000	0	(1,983)	1,983	0
XX43038	04/15/2010	B	445,315	1.000	0	(445,315)	445,315	0
XX43038	04/20/2010	B	57,531	1.000	0	(57,531)	57,531	0
XX43038	04/21/2010	B	20,987	1.000	0	(20,987)	20,987	0
XX43038	04/26/2010	B	20,836	1.000	0	(20,836)	20,836	0
XX43038	04/27/2010	B	43,391	1.000	0	(43,391)	43,391	0
XX43038	04/29/2010	B	21,358	1.000	0	(21,358)	21,358	0
XX43038	05/03/2010	B	57,481	1.000	0	(57,481)	57,481	0
XX43038	05/07/2010	B	8,588	1.000	0	(8,588)	8,588	0
XX43038	05/10/2010	B	788,042	1.000	0	(788,042)	788,042	0
XX43038	05/11/2010	B	38,472	1.000	0	(38,472)	38,472	0
XX43038	05/12/2010	B	21,052	1.000	0	(21,052)	21,052	0
XX43038	05/14/2010	B	45,918	1.000	0	(45,918)	45,918	0
XX43038	05/17/2010	B	245,065	1.000	0	(245,065)	245,065	0
XX43038	05/20/2010	B	53,260	1.000	0	(53,260)	53,260	0
XX43038	05/24/2010	B	35,659	1.000	0	(35,659)	35,659	0
XX43038	05/25/2010	B	53,781	1.000	0	(53,781)	53,781	0
XX43038	05/26/2010	B	12,029	1.000	0	(12,029)	12,029	0
XX43038	05/27/2010	B	24,467	1.000	0	(24,467)	24,467	0
XX43038	05/28/2010	B	5,904	1.000	0	(5,904)	5,904	0
XX43038	06/01/2010	B	180,306	1.000	0	(180,306)	180,306	0
XX43038	06/02/2010	B	531,031	1.000	0	(531,031)	531,031	0
XX43038	06/08/2010	B	5,643	1.000	0	(5,643)	5,643	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	06/09/2010	B	8,390	1.000	0	(8,390)	8,390	0
XX43038	06/10/2010	B	1,675	1.000	0	(1,675)	1,675	0
XX43038	06/15/2010	B	62,864	1.000	0	(62,864)	62,864	0
XX43038	06/16/2010	B	13,365	1.000	0	(13,365)	13,365	0
XX43038	06/21/2010	B	10,771	1.000	0	(10,771)	10,771	0
XX43038	06/22/2010	B	35,709	1.000	0	(35,709)	35,709	0
XX43038	06/24/2010	B	80,719	1.000	0	(80,719)	80,719	0
XX43038	06/25/2010	B	21,585	1.000	0	(21,585)	21,585	0
XX43038	06/30/2010	B	129,226	1.000	0	(129,226)	129,226	0
XX43038	07/02/2010	B	115,919	1.000	0	(115,919)	115,919	0
XX43038	07/08/2010	B	9,340	1.000	0	(9,340)	9,340	0
XX43038	07/12/2010	B	23,219	1.000	0	(23,219)	23,219	0
XX43038	07/12/2010	B	62,787	1.000	0	(62,787)	62,787	0
XX43038	07/15/2010	B	559,990	1.000	0	(559,990)	559,990	0
XX43038	07/21/2010	B	20,525	1.000	0	(20,525)	20,525	0
XX43038	07/28/2010	B	524,016	1.000	0	(524,016)	524,016	0
XX43038	08/03/2010	B	350,017	1.000	0	(350,017)	350,017	0
XX43038	08/05/2010	B	44	1.000	0	(44)	44	0
XX43038	08/06/2010	B	4,591,903	1.000	0	(4,591,903)	4,591,903	0
XX43038	08/11/2010	B	919,628	1.000	0	(919,628)	919,628	0
XX43038	08/13/2010	B	176,098	1.000	0	(176,098)	176,098	0
XX43038	08/16/2010	B	305,402	1.000	0	(305,402)	305,402	0
XX43038	08/20/2010	B	457,946	1.000	0	(457,946)	457,946	0
XX43038	08/23/2010	B	21,299	1.000	0	(21,299)	21,299	0
XX43038	08/25/2010	B	97,607	1.000	0	(97,607)	97,607	0
XX43038	08/26/2010	B	5,013	1.000	0	(5,013)	5,013	0
XX43038	08/30/2010	B	15,642	1.000	0	(15,642)	15,642	0
XX43038	09/01/2010	B	43,129	1.000	0	(43,129)	43,129	0
XX43038	09/02/2010	B	497,297	1.000	0	(497,297)	497,297	0
XX43038	09/08/2010	B	359,200	1.000	0	(359,200)	359,200	0
XX43038	09/09/2010	B	40,363	1.000	0	(40,363)	40,363	0
XX43038	09/10/2010	B	334,429	1.000	0	(334,429)	334,429	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	09/15/2010	B	159,366	1.000	0	(159,366)	159,366	0
XX43038	09/16/2010	B	380,265	1.000	0	(380,265)	380,265	0
XX43038	09/17/2010	B	19,049	1.000	0	(19,049)	19,049	0
XX43038	09/20/2010	B	53,080	1.000	0	(53,080)	53,080	0
XX43038	09/23/2010	B	12,896	1.000	0	(12,896)	12,896	0
XX43038	09/27/2010	B	57,024	1.000	0	(57,024)	57,024	0
XX43038	09/29/2010	B	248,065	1.000	0	(248,065)	248,065	0
XX43038	09/30/2010	B	17,824	1.000	0	(17,824)	17,824	0
XX43038	10/01/2010	B	78,401	1.000	0	(78,401)	78,401	0
XX43038	10/04/2010	B	127,912	1.000	0	(127,912)	127,912	0
XX43038	10/08/2010	B	13,503	1.000	0	(13,503)	13,503	0
XX43038	10/12/2010	B	33,944	1.000	0	(33,944)	33,944	0
XX43038	10/13/2010	B	163,195	1.000	0	(163,195)	163,195	0
XX43038	10/15/2010	B	59,149	1.000	0	(59,149)	59,149	0
XX43038	10/19/2010	B	56,155	1.000	0	(56,155)	56,155	0
XX43038	10/20/2010	B	64,222	1.000	0	(64,222)	64,222	0
XX43038	10/26/2010	B	112,218	1.000	0	(112,218)	112,218	0
XX43038	10/29/2010	B	73,152	1.000	0	(73,152)	73,152	0
XX43038	11/01/2010	B	139,992	1.000	0	(139,992)	139,992	0
XX43038	11/03/2010	B	116,859	1.000	0	(116,859)	116,859	0
XX43038	11/05/2010	B	35,413	1.000	0	(35,413)	35,413	0
XX43038	11/09/2010	B	172,059	1.000	0	(172,059)	172,059	0
XX43038	11/15/2010	B	109,325	1.000	0	(109,325)	109,325	0
XX43038	11/16/2010	B	117,433	1.000	0	(117,433)	117,433	0
XX43038	11/17/2010	B	35,871	1.000	0	(35,871)	35,871	0
XX43038	11/19/2010	B	14,211	1.000	0	(14,211)	14,211	0
XX43038	11/22/2010	B	15,943	1.000	0	(15,943)	15,943	0
XX43038	11/24/2010	B	878,310	1.000	0	(878,310)	878,310	0
XX43038	11/26/2010	B	12,967	1.000	0	(12,967)	12,967	0
XX43038	11/30/2010	B	10,105	1.000	0	(10,105)	10,105	0
XX43038	12/01/2010	B	48,495	1.000	0	(48,495)	48,495	0
XX43038	12/07/2010	B	205,160	1.000	0	(205,160)	205,160	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	12/13/2010	B	61,037	1.000	0	(61,037)	61,037	0
XX43038	12/13/2010	B	146,672	1.000	0	(146,672)	146,672	0
XX43038	12/15/2010	B	453,426	1.000	0	(453,426)	453,426	0
XX43038	12/15/2010	B	342,309	1.000	0	(342,309)	342,309	0
XX43038	12/21/2010	B	78,571	1.000	0	(78,571)	78,571	0
XX43038	12/29/2010	B	5	1.000	0	(5)	5	0
Sub-Total Of Buys # 122					**0**	**(39,113,312)**	**39,113,312**	**0**
XX43038	01/05/2010	S	(1,056,001)	1.000	0	1,056,001	(1,056,001)	0
XX43038	01/08/2010	S	(386,515)	1.000	0	386,515	(386,515)	0
XX43038	01/12/2010	S	(1,326,983)	1.000	0	1,326,983	(1,326,983)	0
XX43038	01/13/2010	S	(1,530,414)	1.000	0	1,530,414	(1,530,414)	0
XX43038	01/13/2010	S	(163,308)	1.000	0	163,308	(163,308)	0
XX43038	01/15/2010	S	(2,492,150)	1.000	0	2,492,150	(2,492,150)	0
XX43038	01/19/2010	S	(888,509)	1.000	0	888,509	(888,509)	0
XX43038	01/21/2010	S	(38,019)	1.000	0	38,019	(38,019)	0
XX43038	01/21/2010	S	(247,126)	1.000	0	247,126	(247,126)	0
XX43038	01/25/2010	S	(1,999,566)	1.000	0	1,999,566	(1,999,566)	0
XX43038	01/26/2010	S	(4,864,630)	1.000	0	4,864,630	(4,864,630)	0
XX43038	01/27/2010	S	(191,620)	1.000	0	191,620	(191,620)	0
XX43038	01/29/2010	S	(277,754)	1.000	0	277,754	(277,754)	0
XX43038	02/01/2010	S	(584,559)	1.000	0	584,559	(584,559)	0
XX43038	02/02/2010	S	(711,350)	1.000	0	711,350	(711,350)	0
XX43038	02/05/2010	S	(79,161)	1.000	0	79,161	(79,161)	0
XX43038	02/08/2010	S	(668,610)	1.000	0	668,610	(668,610)	0
XX43038	02/11/2010	S	(13,125)	1.000	0	13,125	(13,125)	0
XX43038	02/22/2010	S	(12,381)	1.000	0	12,381	(12,381)	0
XX43038	02/23/2010	S	(64,088)	1.000	0	64,088	(64,088)	0
XX43038	02/24/2010	S	(83,026)	1.000	0	83,026	(83,026)	0
XX43038	02/25/2010	S	(35,791)	1.000	0	35,791	(35,791)	0
XX43038	02/26/2010	S	(17,978)	1.000	0	17,978	(17,978)	0
XX43038	03/03/2010	S	(449,384)	1.000	0	449,384	(449,384)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/05/2010	S	(401,036)	1.000	0	401,036	(401,036)	0
XX43038	03/11/2010	S	(19,166)	1.000	0	19,166	(19,166)	0
XX43038	03/16/2010	S	(36,880)	1.000	0	36,880	(36,880)	0
XX43038	03/19/2010	S	(76,183)	1.000	0	76,183	(76,183)	0
XX43038	03/22/2010	S	(41,216)	1.000	0	41,216	(41,216)	0
XX43038	03/23/2010	S	(108,896)	1.000	0	108,896	(108,896)	0
XX43038	03/25/2010	S	(3,312)	1.000	0	3,312	(3,312)	0
XX43038	03/26/2010	S	(9,672)	1.000	0	9,672	(9,672)	0
XX43038	04/06/2010	S	(4,258,338)	1.000	0	4,258,338	(4,258,338)	0
XX43038	04/09/2010	S	(104,261)	1.000	0	104,261	(104,261)	0
XX43038	04/12/2010	S	(9,536)	1.000	0	9,536	(9,536)	0
XX43038	04/16/2010	S	(200,385)	1.000	0	200,385	(200,385)	0
XX43038	04/19/2010	S	(17,271)	1.000	0	17,271	(17,271)	0
XX43038	04/20/2010	S	(98,877)	1.000	0	98,877	(98,877)	0
XX43038	04/22/2010	S	(4,847)	1.000	0	4,847	(4,847)	0
XX43038	04/23/2010	S	(21,610)	1.000	0	21,610	(21,610)	0
XX43038	04/30/2010	S	(1,044)	1.000	0	1,044	(1,044)	0
XX43038	05/04/2010	S	(94,062)	1.000	0	94,062	(94,062)	0
XX43038	05/05/2010	S	(8,945)	1.000	0	8,945	(8,945)	0
XX43038	05/07/2010	S	(749,446)	1.000	0	749,446	(749,446)	0
XX43038	05/13/2010	S	(19,861)	1.000	0	19,861	(19,861)	0
XX43038	05/18/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	05/19/2010	S	(104,545)	1.000	0	104,545	(104,545)	0
XX43038	05/21/2010	S	(18,309)	1.000	0	18,309	(18,309)	0
XX43038	05/28/2010	S	(90,316)	1.000	0	90,316	(90,316)	0
XX43038	06/03/2010	S	(294,123)	1.000	0	294,123	(294,123)	0
XX43038	06/07/2010	S	(15,731)	1.000	0	15,731	(15,731)	0
XX43038	06/11/2010	S	(3,647)	1.000	0	3,647	(3,647)	0
XX43038	06/14/2010	S	(17,022)	1.000	0	17,022	(17,022)	0
XX43038	06/17/2010	S	(23,727)	1.000	0	23,727	(23,727)	0
XX43038	06/23/2010	S	(64,707)	1.000	0	64,707	(64,707)	0
XX43038	07/01/2010	S	(42,459)	1.000	0	42,459	(42,459)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	07/02/2010	S	(210,911)	1.000	0	210,911	(210,911)	0
XX43038	07/06/2010	S	(8,788)	1.000	0	8,788	(8,788)	0
XX43038	07/12/2010	S	(76,116)	1.000	0	76,116	(76,116)	0
XX43038	07/13/2010	S	(24,494)	1.000	0	24,494	(24,494)	0
XX43038	07/14/2010	S	(35,353)	1.000	0	35,353	(35,353)	0
XX43038	07/16/2010	S	(39,480)	1.000	0	39,480	(39,480)	0
XX43038	07/19/2010	S	(443,916)	1.000	0	443,916	(443,916)	0
XX43038	07/20/2010	S	(111,121)	1.000	0	111,121	(111,121)	0
XX43038	07/26/2010	S	(9,318)	1.000	0	9,318	(9,318)	0
XX43038	07/27/2010	S	(39,476)	1.000	0	39,476	(39,476)	0
XX43038	07/29/2010	S	(476,447)	1.000	0	476,447	(476,447)	0
XX43038	07/30/2010	S	(72,337)	1.000	0	72,337	(72,337)	0
XX43038	08/02/2010	S	(25,411)	1.000	0	25,411	(25,411)	0
XX43038	08/04/2010	S	(625,979)	1.000	0	625,979	(625,979)	0
XX43038	08/09/2010	S	(5,992,853)	1.000	0	5,992,853	(5,992,853)	0
XX43038	08/12/2010	S	(114,823)	1.000	0	114,823	(114,823)	0
XX43038	08/17/2010	S	(211,376)	1.000	0	211,376	(211,376)	0
XX43038	08/18/2010	S	(35,676)	1.000	0	35,676	(35,676)	0
XX43038	08/24/2010	S	(246,024)	1.000	0	246,024	(246,024)	0
XX43038	08/25/2010	S	(249,862)	1.000	0	249,862	(249,862)	0
XX43038	08/27/2010	S	(58,781)	1.000	0	58,781	(58,781)	0
XX43038	08/31/2010	S	(26,685)	1.000	0	26,685	(26,685)	0
XX43038	09/03/2010	S	(66,209)	1.000	0	66,209	(66,209)	0
XX43038	09/07/2010	S	(8,081)	1.000	0	8,081	(8,081)	0
XX43038	09/08/2010	S	(1,879)	1.000	0	1,879	(1,879)	0
XX43038	09/08/2010	S	(328,414)	1.000	0	328,414	(328,414)	0
XX43038	09/13/2010	S	(406,541)	1.000	0	406,541	(406,541)	0
XX43038	09/14/2010	S	(21,530)	1.000	0	21,530	(21,530)	0
XX43038	09/16/2010	S	(411,750)	1.000	0	411,750	(411,750)	0
XX43038	09/21/2010	S	(39,263)	1.000	0	39,263	(39,263)	0
XX43038	09/24/2010	S	(24,466)	1.000	0	24,466	(24,466)	0
XX43038	09/28/2010	S	(183,968)	1.000	0	183,968	(183,968)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	10/05/2010	S	(635,829)	1.000	0	635,829	(635,829)	0
XX43038	10/06/2010	S	(67,497)	1.000	0	67,497	(67,497)	0
XX43038	10/13/2010	S	(142,165)	1.000	0	142,165	(142,165)	0
XX43038	10/14/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	10/18/2010	S	(10,202)	1.000	0	10,202	(10,202)	0
XX43038	10/21/2010	S	(174,365)	1.000	0	174,365	(174,365)	0
XX43038	10/25/2010	S	(1,393)	1.000	0	1,393	(1,393)	0
XX43038	10/27/2010	S	(64,991)	1.000	0	64,991	(64,991)	0
XX43038	10/28/2010	S	(74,997)	1.000	0	74,997	(74,997)	0
XX43038	11/02/2010	S	(215,630)	1.000	0	215,630	(215,630)	0
XX43038	11/03/2010	S	(378,790)	1.000	0	378,790	(378,790)	0
XX43038	11/04/2010	S	(29,463)	1.000	0	29,463	(29,463)	0
XX43038	11/08/2010	S	(31,275)	1.000	0	31,275	(31,275)	0
XX43038	11/10/2010	S	(102,131)	1.000	0	102,131	(102,131)	0
XX43038	11/12/2010	S	(77,851)	1.000	0	77,851	(77,851)	0
XX43038	11/18/2010	S	(51,569)	1.000	0	51,569	(51,569)	0
XX43038	11/23/2010	S	(6,918)	1.000	0	6,918	(6,918)	0
XX43038	11/29/2010	S	(604,527)	1.000	0	604,527	(604,527)	0
XX43038	12/02/2010	S	(176,332)	1.000	0	176,332	(176,332)	0
XX43038	12/06/2010	S	(38,864)	1.000	0	38,864	(38,864)	0
XX43038	12/08/2010	S	(15,960)	1.000	0	15,960	(15,960)	0
XX43038	12/09/2010	S	(221,245)	1.000	0	221,245	(221,245)	0
XX43038	12/10/2010	S	(17,846)	1.000	0	17,846	(17,846)	0
XX43038	12/14/2010	S	(190,363)	1.000	0	190,363	(190,363)	0
XX43038	12/15/2010	S	(342,722)	1.000	0	342,722	(342,722)	0
XX43038	12/16/2010	S	(478,457)	1.000	0	478,457	(478,457)	0
XX43038	12/17/2010	S	(37,169)	1.000	0	37,169	(37,169)	0
XX43038	12/20/2010	S	(50,061)	1.000	0	50,061	(50,061)	0
XX43038	12/22/2010	S	(46,268)	1.000	0	46,268	(46,268)	0
XX43038	12/27/2010	S	(52,843)	1.000	0	52,843	(52,843)	0
XX43038	12/28/2010	S	(20,740)	1.000	0	20,740	(20,740)	0
XX43038	12/31/2010	S	(116,876)	1.000	0	116,876	(116,876)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
Sub-Total Of Sales # 120					**0**	**40,265,669**	**(40,265,669)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,152,357**	**(1,152,357)**	**0**
ISSUE: 0260009A9 - AMERICAN FARMLAND CO COMMON SHARES								
XX02586	04/09/2010	B	200,000	10.000	0	(2,000,000)	2,000,000	0
Sub-Total Of Buys # 1					**0**	**(2,000,000)**	**2,000,000**	**0**
Sub-Total ISSUE: 0260009A9 - AMERICAN FARMLAND CO COMMON SHARES					**0**	**(2,000,000)**	**2,000,000**	**0**
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/29/2010	B	643,386	1.000	0	(643,386)	643,386	0
XX02586	02/26/2010	B	216,326	1.000	0	(216,326)	216,326	0
XX02586	03/31/2010	B	1,617,965	1.000	0	(1,617,965)	1,617,965	0
XX02586	04/30/2010	B	699,178	1.000	0	(699,178)	699,178	0
XX02586	07/30/2010	B	526,916	1.000	0	(526,916)	526,916	0
XX02586	08/31/2010	B	492,768	1.000	0	(492,768)	492,768	0
XX02586	09/30/2010	B	1,297,764	1.000	0	(1,297,764)	1,297,764	0
XX02586	10/29/2010	B	1,288,012	1.000	0	(1,288,012)	1,288,012	0
XX02586	12/31/2010	B	1,326,872	1.000	0	(1,326,872)	1,326,872	0
Sub-Total Of Buys # 9					**0**	**(8,109,187)**	**8,109,187**	**0**
XX02586	05/28/2010	S	(1,636,489)	1.000	0	1,636,489	(1,636,489)	0
XX02586	06/30/2010	S	(336,010)	1.000	0	336,010	(336,010)	0
XX02586	11/30/2010	S	(80,702)	1.000	0	80,702	(80,702)	0
Sub-Total Of Sales # 3					**0**	**2,053,201**	**(2,053,201)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**(6,055,986)**	**6,055,986**	**0**
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G								
XX02566	01/28/2010	B	1,313	639.312	0	(839,446)	839,446	0
XX02566	02/25/2010	B	1,315	639.312	0	(841,321)	841,321	0
XX02566	03/26/2010	B	3	639.313	0	(2,359)	2,359	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G (Continued)								
XX02566	03/30/2010	B	1,308	639.314	0	(836,432)	836,432	0
XX02566	04/29/2010	B	1,340	639.315	0	(856,881)	856,881	0
XX02566	05/27/2010	B	1,297	639.316	0	(829,830)	829,830	0
XX02566	06/29/2010	B	1,327	639.318	0	(848,938)	848,938	0
XX02566	07/29/2010	B	1,373	639.318	0	(877,914)	877,914	0
XX02566	08/30/2010	B	1,389	639.319	0	(888,460)	888,460	0
XX02566	09/29/2010	B	1,367	639.320	0	(874,160)	874,160	0
XX02566	10/28/2010	B	1,392	639.321	0	(890,093)	890,093	0
XX02566	11/29/2010	B	1,391	639.322	0	(889,325)	889,325	0
XX02566	12/01/2010	B	10	639.322	0	(6,395)	6,395	0
XX02566	12/01/2010	B	0	639.322	0	(429)	429	0
XX02566	12/30/2010	B	1,536	639.323	0	(982,014)	982,014	0
Sub-Total Of Buys # 15					**0**	**(10,463,997)**	**10,463,997**	**0**
XX02566	01/28/2010	S	(1,313)	639.312	0	839,446	(839,446)	0
XX02566	02/25/2010	S	(1,315)	639.312	0	841,321	(841,321)	0
XX02566	03/30/2010	S	(1,308)	639.314	0	836,432	(836,432)	0
XX02566	04/29/2010	S	(1,340)	639.315	0	856,881	(856,880)	0
XX02566	05/27/2010	S	(1,297)	639.316	0	829,830	(829,830)	0
XX02566	06/29/2010	S	(1,327)	639.318	0	848,938	(848,937)	0
XX02566	07/29/2010	S	(1,373)	639.318	0	877,914	(877,914)	0
XX02566	08/30/2010	S	(1,389)	639.319	0	888,460	(888,460)	0
XX02566	09/29/2010	S	(1,367)	639.320	0	874,160	(874,160)	0
XX02566	10/28/2010	S	(1,392)	639.321	0	890,093	(890,093)	0
XX02566	11/29/2010	S	(1,391)	639.322	0	889,325	(889,325)	0
XX02566	12/30/2010	S	(1,536)	639.323	0	982,014	(982,014)	0
Sub-Total Of Sales # 12					**0**	**10,454,814**	**(10,454,812)**	**0**
Sub-Total ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G					**0**	**(9,183)**	**9,185**	**0**
ISSUE: 912795R86 - US TSY BILLS	**1/14/10**							
XX43038	01/14/2010	S	(3,450,000)	1.000	0	3,450,000	(3,450,000)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912795R86 - US TSY BILLS	**1/14/10 (Continued)**						
Sub-Total Of Sales # 1				**0**	**3,450,000**	**(3,450,000)**	**0**
Sub-Total ISSUE: 912795R86 - US TSY BILLS	**1/14/10**			**0**	**3,450,000**	**(3,450,000)**	**0**
ISSUE: 912795S77 - US TREASURY BILLS	**1/28/10**						
XX43038	01/28/2010 S	(2,000,000)	1.000	0	1,999,988	(1,999,988)	0
Sub-Total Of Sales # 1				**0**	**1,999,988**	**(1,999,988)**	**0**
Sub-Total ISSUE: 912795S77 - US TREASURY BILLS	**1/28/10**			**0**	**1,999,988**	**(1,999,988)**	**0**
ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**						
XX43038	12/30/2010 S	(525,000)	0.295	0	155,216	(165,615)	(10,399)
Sub-Total Of Sales # 1				**0**	**155,216**	**(165,615)**	**(10,399)**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**			**0**	**155,216**	**(165,615)**	**(10,399)**
ISSUE: 912810QK7 - US TREASURY NOTES	**3.875% 8/15/40**						
XX43038	12/31/2010 S	(600,000)	0.919	0	551,531	(552,381)	(849)
Sub-Total Of Sales # 1				**0**	**551,531**	**(552,381)**	**(849)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES	**3.875% 8/15/40**			**0**	**551,531**	**(552,381)**	**(849)**
ISSUE: 912833XZ8 - US TREASURY STRIPS	**0% 2/15/31**						
XX43038	12/31/2010 S	(180,000)	0.395	0	71,208	(71,946)	(738)
Sub-Total Of Sales # 1				**0**	**71,208**	**(71,946)**	**(738)**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS	**0% 2/15/31**			**0**	**71,208**	**(71,946)**	**(738)**
ISSUE: 9825549E9 - WTC-CTF II MONTHLY CB PLUS							
XX02586	02/08/2010 S	(13,572)	10.860	0	147,396	(146,664)	732
Sub-Total Of Sales # 1				**0**	**147,396**	**(146,664)**	**732**
Sub-Total ISSUE: 9825549E9 - WTC-CTF II MONTHLY CB PLUS				**0**	**147,396**	**(146,664)**	**732**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9825549E9 - WTC-CTF II MONTHLY CB PLUS (Continued)								
Sub-Total BROKER:					**0**	**15,230,347**	**(15,241,600)**	**(11,254)**
BROKER: CHASE SECURITIES, INC.								
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40								
XX43038	05/24/2010	S	(35,000)	0.933	0	32,656	(34,954)	(2,297)
Sub-Total Of Sales # 1					**0**	**32,656**	**(34,954)**	**(2,297)**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40					**0**	**32,656**	**(34,954)**	**(2,297)**
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36								
XX43038	05/24/2010	B	35,000	0.960	0	(33,619)	33,619	0
Sub-Total Of Buys # 1					**0**	**(33,619)**	**33,619**	**0**
Sub-Total ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36					**0**	**(33,619)**	**33,619**	**0**
ISSUE: 05541VAA4 - BG ENERGY CAPITAL PLC 4% 12/09/20								
XX43038	12/02/2010	B	215,000	0.988	0	(212,521)	212,521	0
Sub-Total Of Buys # 1					**0**	**(212,521)**	**212,521**	**0**
Sub-Total ISSUE: 05541VAA4 - BG ENERGY CAPITAL PLC 4% 12/09/20					**0**	**(212,521)**	**212,521**	**0**
ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39								
XX43038	05/18/2010	S	(45,000)	1.100	0	49,500	(53,280)	(3,780)
Sub-Total Of Sales # 1					**0**	**49,500**	**(53,280)**	**(3,780)**
Sub-Total ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39					**0**	**49,500**	**(53,280)**	**(3,780)**
ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38								
XX43038	06/28/2010	B	170,000	1.057	0	(179,817)	179,817	0
Sub-Total Of Buys # 1					**0**	**(179,817)**	**179,817**	**0**
Sub-Total ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38					**0**	**(179,817)**	**179,817**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	06/28/2010	S	(155,000)	1.195	0	185,372	(180,654)	4,718
Sub-Total Of Sales # 1					**0**	**185,372**	**(180,654)**	**4,718**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**185,372**	**(180,654)**	**4,718**
ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20								
XX43038	04/21/2010	S	(175,000)	1.021	0	178,746	(174,811)	3,935
Sub-Total Of Sales # 1					**0**	**178,746**	**(174,811)**	**3,935**
Sub-Total ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20					**0**	**178,746**	**(174,811)**	**3,935**
ISSUE: 26439XAH6 - DCP MIDSTREAM 6.45% 11/03/36								
XX43038	04/21/2010	B	105,000	1.033	0	(108,532)	108,532	0
Sub-Total Of Buys # 1					**0**	**(108,532)**	**108,532**	**0**
Sub-Total ISSUE: 26439XAH6 - DCP MIDSTREAM 6.45% 11/03/36					**0**	**(108,532)**	**108,532**	**0**
ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31								
XX43038	03/25/2010	S	(325,000)	1.324	0	430,517	(432,328)	(1,810)
Sub-Total Of Sales # 1					**0**	**430,517**	**(432,328)**	**(1,810)**
Sub-Total ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31					**0**	**430,517**	**(432,328)**	**(1,810)**
ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39								
XX43038	01/27/2010	B	390,000	1.035	0	(404,004)	404,004	0
Sub-Total Of Buys # 1					**0**	**(404,004)**	**404,004**	**0**
XX43038	05/11/2010	S	(85,000)	1.096	0	93,183	(88,052)	5,131
Sub-Total Of Sales # 1					**0**	**93,183**	**(88,052)**	**5,131**
Sub-Total ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39					**0**	**(310,821)**	**315,952**	**5,131**
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20								
XX43038	05/19/2010	S	(85,000)	0.957	0	81,361	(84,922)	(3,561)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20 (Continued)								
Sub-Total Of Sales # 1					**0**	**81,361**	**(84,922)**	**(3,561)**
Sub-Total ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20					**0**	**81,361**	**(84,922)**	**(3,561)**
ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20								
XX43038	07/21/2010	S	(35,000)	1.070	0	37,456	(37,035)	421
Sub-Total Of Sales # 1					**0**	**37,456**	**(37,035)**	**421**
Sub-Total ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20					**0**	**37,456**	**(37,035)**	**421**
ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27								
XX43038	05/14/2010	S	(60,000)	0.925	0	55,546	(58,131)	(2,584)
Sub-Total Of Sales # 1					**0**	**55,546**	**(58,131)**	**(2,584)**
Sub-Total ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27					**0**	**55,546**	**(58,131)**	**(2,584)**
ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37								
XX43038	05/14/2010	B	50,000	0.946	0	(47,348)	47,348	0
Sub-Total Of Buys # 1					**0**	**(47,348)**	**47,348**	**0**
Sub-Total ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37					**0**	**(47,348)**	**47,348**	**0**
ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37								
XX43038	02/18/2010	B	95,000	0.966	0	(91,839)	91,839	0
XX43038	04/16/2010	B	225,000	1.009	0	(227,088)	227,088	0
XX43038	04/16/2010	B	145,000	0.998	0	(144,830)	144,830	0
Sub-Total Of Buys # 3					**0**	**(463,757)**	**463,757**	**0**
XX43038	05/12/2010	S	(125,000)	0.983	0	122,915	(124,666)	(1,751)
Sub-Total Of Sales # 1					**0**	**122,915**	**(124,666)**	**(1,751)**
Sub-Total ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37					**0**	**(340,842)**	**339,091**	**(1,751)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 476556CX1 - JERSEY CENT PWR & LT 6.15% 6/01/37								
XX43038	10/13/2010	B	115,000	1.115	0	(128,234)	128,234	0
Sub-Total Of Buys # 1					**0**	**(128,234)**	**128,234**	**0**
Sub-Total ISSUE: 476556CX1 - JERSEY CENT PWR & LT 6.15% 6/01/37					**0**	**(128,234)**	**128,234**	**0**
ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40								
XX43038	08/12/2010	B	85,000	0.978	0	(83,201)	83,201	0
Sub-Total Of Buys # 1					**0**	**(83,201)**	**83,201**	**0**
Sub-Total ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40					**0**	**(83,201)**	**83,201**	**0**
ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37								
XX43038	02/18/2010	S	(105,000)	0.903	0	94,823	(98,983)	(4,160)
Sub-Total Of Sales # 1					**0**	**94,823**	**(98,983)**	**(4,160)**
Sub-Total ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37					**0**	**94,823**	**(98,983)**	**(4,160)**
ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39								
XX43038	05/12/2010	B	125,000	1.006	0	(125,836)	125,836	0
Sub-Total Of Buys # 1					**0**	**(125,836)**	**125,836**	**0**
XX43038	04/16/2010	S	(215,000)	1.037	0	223,103	(224,298)	(1,195)
XX43038	04/16/2010	S	(140,000)	1.026	0	143,740	(146,055)	(2,314)
Sub-Total Of Sales # 2					**0**	**366,843**	**(370,353)**	**(3,509)**
Sub-Total ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39					**0**	**241,007**	**(244,517)**	**(3,509)**
ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37								
XX43038	07/21/2010	B	120,000	1.147	0	(137,694)	137,694	0
Sub-Total Of Buys # 1					**0**	**(137,694)**	**137,694**	**0**
Sub-Total ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37					**0**	**(137,694)**	**137,694**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40								
XX43038	09/22/2010	B	125,000	0.989	0	(123,638)	123,638	0
Sub-Total Of Buys # 1					**0**	**(123,638)**	**123,638**	**0**
Sub-Total ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40					**0**	**(123,638)**	**123,638**	**0**
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20								
XX43038	03/30/2010	S	(100,000)	0.979	0	97,902	(98,412)	(510)
Sub-Total Of Sales # 1					**0**	**97,902**	**(98,412)**	**(510)**
Sub-Total ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20					**0**	**97,902**	**(98,412)**	**(510)**
ISSUE: 61980AAD5 - MOTIVA ENTERPRISE LLC 6.85% 1/15/40								
XX43038	01/06/2010	B	65,000	0.997	0	(64,810)	64,810	0
Sub-Total Of Buys # 1					**0**	**(64,810)**	**64,810**	**0**
Sub-Total ISSUE: 61980AAD5 - MOTIVA ENTERPRISE LLC 6.85% 1/15/40					**0**	**(64,810)**	**64,810**	**0**
ISSUE: 631103AD0 - NASDAQ OMX GROUP 5.55% 1/15/20								
XX43038	01/12/2010	B	145,000	0.995	0	(144,395)	144,395	0
Sub-Total Of Buys # 1					**0**	**(144,395)**	**144,395**	**0**
Sub-Total ISSUE: 631103AD0 - NASDAQ OMX GROUP 5.55% 1/15/20					**0**	**(144,395)**	**144,395**	**0**
ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34								
XX43038	10/27/2010	S	(120,000)	1.046	0	125,589	(121,443)	4,146
Sub-Total Of Sales # 1					**0**	**125,589**	**(121,443)**	**4,146**
Sub-Total ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34					**0**	**125,589**	**(121,443)**	**4,146**
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40								
XX43038	03/23/2010	B	195,000	1.000	0	(195,000)	195,000	0
Sub-Total Of Buys # 1					**0**	**(195,000)**	**195,000**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40 (Continued)								
Sub-Total ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40					**0**	**(195,000)**	**195,000**	**0**
ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37								
XX43038	03/23/2010	B	80,000	1.081	0	(86,544)	86,544	0
Sub-Total Of Buys # 1					**0**	**(86,544)**	**86,544**	**0**
Sub-Total ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37					**0**	**(86,544)**	**86,544**	**0**
ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37								
XX43038	01/25/2010	B	150,000	1.028	0	(154,345)	154,345	0
Sub-Total Of Buys # 1					**0**	**(154,345)**	**154,345**	**0**
Sub-Total ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37					**0**	**(154,345)**	**154,345**	**0**
ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39								
XX43038	10/29/2010	S	(65,000)	1.308	0	85,079	(79,175)	5,903
Sub-Total Of Sales # 1					**0**	**85,079**	**(79,175)**	**5,903**
Sub-Total ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39					**0**	**85,079**	**(79,175)**	**5,903**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	07/08/2010	B	115,000	1.220	0	(140,396)	140,396	0
Sub-Total Of Buys # 1					**0**	**(140,396)**	**140,396**	**0**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(140,396)**	**140,396**	**0**
ISSUE: 845437BL5 - SOUTHWESTERN ELEC PWR 6.2% 3/15/40								
XX43038	03/03/2010	B	245,000	0.999	0	(244,897)	244,897	0
Sub-Total Of Buys # 1					**0**	**(244,897)**	**244,897**	**0**
Sub-Total ISSUE: 845437BL5 - SOUTHWESTERN ELEC PWR 6.2% 3/15/40					**0**	**(244,897)**	**244,897**	**0**
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38								
XX43038	05/27/2010	B	160,000	1.185	0	(189,707)	189,707	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38 (Continued)							
XX43038	05/28/2010 B	105,000	1.189	0	(124,926)	124,926	0
Sub-Total Of Buys # 2				**0**	**(314,633)**	**314,633**	**0**
Sub-Total ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38				**0**	**(314,633)**	**314,633**	**0**
ISSUE: 878091BC0 - TEACHERS INS ANNUITY 6.85% 12/16/39							
XX43038	03/23/2010 S	(180,000)	1.092	0	196,738	(196,187)	550
Sub-Total Of Sales # 1				**0**	**196,738**	**(196,187)**	**550**
Sub-Total ISSUE: 878091BC0 - TEACHERS INS ANNUITY 6.85% 12/16/39				**0**	**196,738**	**(196,187)**	**550**
ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40							
XX43038	12/14/2010 S	(160,000)	1.027	0	164,352	(161,929)	2,422
Sub-Total Of Sales # 1				**0**	**164,352**	**(161,929)**	**2,422**
Sub-Total ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40				**0**	**164,352**	**(161,929)**	**2,422**
ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40							
XX43038	12/02/2010 S	(165,000)	0.983	0	162,297	(161,725)	571
Sub-Total Of Sales # 1				**0**	**162,297**	**(161,725)**	**571**
Sub-Total ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40				**0**	**162,297**	**(161,725)**	**571**
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22							
XX43038	03/31/2010 B	11,800,000	0.567	0	(6,700,040)	6,700,040	0
Sub-Total Of Buys # 1				**0**	**(6,700,040)**	**6,700,040**	**0**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22				**0**	**(6,700,040)**	**6,700,040**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37							
XX43038	05/26/2010 B	280,000	0.322	0	(90,316)	90,316	0
Sub-Total Of Buys # 1				**0**	**(90,316)**	**90,316**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37 (Continued)								
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37					**0**	**(90,316)**	**90,316**	**0**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	05/26/2010	S	(280,000)	0.319	0	89,555	(76,110)	13,444
Sub-Total Of Sales # 1					**0**	**89,555**	**(76,110)**	**13,444**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**89,555**	**(76,110)**	**13,444**
ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38								
XX43038	11/09/2010	S	(895,000)	0.286	0	256,847	(265,899)	(9,052)
Sub-Total Of Sales # 1					**0**	**256,847**	**(265,899)**	**(9,052)**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38					**0**	**256,847**	**(265,899)**	**(9,052)**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	07/30/2010	B	1,050,000	0.293	0	(307,975)	307,975	0
Sub-Total Of Buys # 1					**0**	**(307,975)**	**307,975**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(307,975)**	**307,975**	**0**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39								
XX43038	08/04/2010	B	9,400,000	0.280	0	(2,636,042)	2,636,042	0
Sub-Total Of Buys # 1					**0**	**(2,636,042)**	**2,636,042**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39					**0**	**(2,636,042)**	**2,636,042**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	03/31/2010	B	4,400,000	0.230	0	(1,012,484)	1,012,484	0
Sub-Total Of Buys # 1					**0**	**(1,012,484)**	**1,012,484**	**0**
XX43038	11/02/2010	S	(110,000)	0.285	0	31,397	(31,441)	(44)
Sub-Total Of Sales # 1					**0**	**31,397**	**(31,441)**	**(44)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)								
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(981,087)**	**981,043**	**(44)**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	11/09/2010	B	935,000	0.256	0	(239,799)	239,799	0
XX43038	12/31/2010	B	2,660,000	0.260	0	(693,196)	693,196	0
Sub-Total Of Buys # 2					**0**	**(932,995)**	**932,995**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(932,995)**	**932,995**	**0**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/06/2010	S	(50,000)	0.979	0	48,984	(49,149)	(165)
XX43038	01/25/2010	S	(135,000)	0.992	0	133,987	(132,923)	1,064
XX43038	01/27/2010	S	(320,000)	0.992	0	317,650	(315,526)	2,123
Sub-Total Of Sales # 3					**0**	**500,621**	**(497,598)**	**3,022**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**500,621**	**(497,598)**	**3,022**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	02/26/2010	B	455,000	0.974	0	(443,500)	443,500	0
XX43038	03/02/2010	B	135,000	0.964	0	(130,253)	130,253	0
XX43038	03/23/2010	B	165,000	0.961	0	(158,683)	158,683	0
XX43038	03/25/2010	B	315,000	0.942	0	(296,789)	296,789	0
XX43038	05/11/2010	B	75,000	1.000	0	(75,000)	75,000	0
Sub-Total Of Buys # 5					**0**	**(1,104,225)**	**1,104,225**	**0**
XX43038	03/03/2010	S	(210,000)	0.962	0	202,190	(202,675)	(484)
XX43038	03/23/2010	S	(75,000)	0.965	0	72,398	(72,294)	104
XX43038	03/23/2010	S	(170,000)	0.961	0	163,452	(163,866)	(414)
XX43038	03/30/2010	S	(230,000)	0.937	0	215,589	(217,529)	(1,940)
XX43038	04/21/2010	S	(90,000)	0.960	0	86,456	(85,678)	777
Sub-Total Of Sales # 5					**0**	**740,085**	**(742,042)**	**(1,957)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(364,140)**	**362,183**	**(1,957)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/27/2010	S	(145,000)	1.062	0	154,062	(154,546)	(483)
XX43038	05/28/2010	S	(95,000)	1.065	0	101,204	(101,256)	(52)
XX43038	07/08/2010	S	(105,000)	1.108	0	116,385	(113,529)	2,855
XX43038	07/21/2010	S	(105,000)	1.125	0	118,125	(114,159)	3,965
XX43038	08/12/2010	S	(75,000)	1.116	0	83,730	(82,218)	1,512
Sub-Total Of Sales # 5					**0**	**573,506**	**(565,708)**	**7,797**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**573,506**	**(565,708)**	**7,797**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/27/2010	B	90,000	1.054	0	(94,893)	94,893	0
XX43038	10/29/2010	B	65,000	1.066	0	(69,346)	69,346	0
Sub-Total Of Buys # 2					**0**	**(164,239)**	**164,239**	**0**
XX43038	09/22/2010	S	(105,000)	1.113	0	116,894	(118,147)	(1,252)
XX43038	10/13/2010	S	(90,000)	1.095	0	98,550	(100,267)	(1,717)
Sub-Total Of Sales # 2					**0**	**215,444**	**(218,414)**	**(2,969)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**51,205**	**(54,175)**	**(2,969)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	12/02/2010	B	140,000	0.935	0	(130,900)	130,900	0
XX43038	12/14/2010	B	150,000	0.899	0	(134,859)	134,859	0
Sub-Total Of Buys # 2					**0**	**(265,759)**	**265,759**	**0**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(265,759)**	**265,759**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	01/12/2010	S	(135,000)	0.970	0	131,050	(130,892)	157
XX43038	02/03/2010	S	(140,000)	0.972	0	136,122	(136,104)	18

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19 (Continued)								
Sub-Total Of Sales # 2					**0**	**267,172**	**(266,996)**	**175**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**267,172**	**(266,996)**	**175**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	03/30/2010	B	90,000	0.979	0	(88,136)	88,136	0
XX43038	04/21/2010	B	170,000	0.989	0	(168,246)	168,246	0
Sub-Total Of Buys # 2					**0**	**(256,382)**	**256,382**	**0**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**(256,382)**	**256,382**	**0**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	05/19/2010	B	70,000	1.014	0	(71,028)	71,028	0
XX43038	07/21/2010	B	35,000	1.050	0	(36,760)	36,760	0
Sub-Total Of Buys # 2					**0**	**(107,788)**	**107,788**	**0**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(107,788)**	**107,788**	**0**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	12/02/2010	S	(210,000)	0.968	0	203,339	(204,058)	(719)
Sub-Total Of Sales # 1					**0**	**203,339**	**(204,058)**	**(719)**
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20					**0**	**203,339**	**(204,058)**	**(719)**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31								
XX43038	11/29/2010	S	(1,600,000)	0.416	0	666,656	(678,494)	(11,838)
Sub-Total Of Sales # 1					**0**	**666,656**	**(678,494)**	**(11,838)**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31					**0**	**666,656**	**(678,494)**	**(11,838)**
ISSUE: 912833Y46 - US TSY PRIN STRIPS 5/15/37								
XX43038	11/29/2010	B	525,000	0.301	0	(158,439)	158,439	0
Sub-Total Of Buys # 1					**0**	**(158,439)**	**158,439**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912833Y46 - US TSY PRIN STRIPS 5/15/37 (Continued)							
Sub-Total ISSUE: 912833Y46 - US TSY PRIN STRIPS 5/15/37				**0**	**(158,439)**	**158,439**	**0**
ISSUE: 9128337F1 - US TSY PRIN STRIPS 2/15/37							
XX43038	11/29/2010 B	580,000	0.305	0	(177,253)	177,253	0
Sub-Total Of Buys # 1				**0**	**(177,253)**	**177,253**	**0**
Sub-Total ISSUE: 9128337F1 - US TSY PRIN STRIPS 2/15/37				**0**	**(177,253)**	**177,253**	**0**
ISSUE: 912834AD0 - US TSY STRIPS 11/15/37							
XX43038	11/29/2010 B	580,000	0.294	0	(170,786)	170,786	0
Sub-Total Of Buys # 1				**0**	**(170,786)**	**170,786**	**0**
Sub-Total ISSUE: 912834AD0 - US TSY STRIPS 11/15/37				**0**	**(170,786)**	**170,786**	**0**
ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38							
XX43038	03/02/2010 S	(145,000)	1.071	0	155,397	(156,763)	(1,365)
Sub-Total Of Sales # 1				**0**	**155,397**	**(156,763)**	**(1,365)**
Sub-Total ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38				**0**	**155,397**	**(156,763)**	**(1,365)**
ISSUE: 91913YAR1 - VALERO ENERGY CORP 6.125% 2/01/20							
XX43038	02/03/2010 B	150,000	0.993	0	(149,053)	149,053	0
Sub-Total Of Buys # 1				**0**	**(149,053)**	**149,053**	**0**
Sub-Total ISSUE: 91913YAR1 - VALERO ENERGY CORP 6.125% 2/01/20				**0**	**(149,053)**	**149,053**	**0**
Sub-Total BROKER: CHASE SECURITIES, INC.				**0**	**(11,366,103)**	**11,366,434**	**329**
BROKER: GREENWICH CAPITAL MARKETS INC							
ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37							
XX43038	02/01/2010 S	(225,000)	1.035	0	233,032	(234,735)	(1,703)
Sub-Total Of Sales # 1				**0**	**233,032**	**(234,735)**	**(1,703)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: GREENWICH CAPITAL MARKETS INC (Continued)								
Sub-Total ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37					**0**	**233,032**	**(234,735)**	**(1,703)**
ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29								
XX43038	11/04/2010	B	145,000	1.275	0	(185,018)	185,018	0
Sub-Total Of Buys # 1					**0**	**(185,018)**	**185,018**	**0**
Sub-Total ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29					**0**	**(185,018)**	**185,018**	**0**
ISSUE: 02364WAT2 - AMER MOVIL SAB DE CV 6.125% 3/30/40								
XX43038	03/29/2010	B	270,000	0.973	0	(262,710)	262,710	0
Sub-Total Of Buys # 1					**0**	**(262,710)**	**262,710**	**0**
Sub-Total ISSUE: 02364WAT2 - AMER MOVIL SAB DE CV 6.125% 3/30/40					**0**	**(262,710)**	**262,710**	**0**
ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38								
XX43038	09/14/2010	S	(245,000)	1.277	0	312,928	(285,601)	27,326
Sub-Total Of Sales # 1					**0**	**312,928**	**(285,601)**	**27,326**
Sub-Total ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38					**0**	**312,928**	**(285,601)**	**27,326**
ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41								
XX43038	09/14/2010	B	280,000	0.994	0	(278,541)	278,541	0
Sub-Total Of Buys # 1					**0**	**(278,541)**	**278,541**	**0**
Sub-Total ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41					**0**	**(278,541)**	**278,541**	**0**
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40								
XX43038	05/19/2010	S	(150,000)	0.919	0	137,961	(149,804)	(11,843)
Sub-Total Of Sales # 1					**0**	**137,961**	**(149,804)**	**(11,843)**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40					**0**	**137,961**	**(149,804)**	**(11,843)**
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36								
XX43038	02/18/2010	B	95,000	1.012	0	(96,158)	96,158	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36 (Continued)								
XX43038	05/19/2010	B	155,000	0.947	0	(146,873)	146,873	0
Sub-Total Of Buys # 2					**0**	**(243,031)**	**243,031**	**0**
Sub-Total ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36					**0**	**(243,031)**	**243,031**	**0**
ISSUE: 035229CJ0 - ANHEUSER BUSCH COS INC 6.8% 8/20/32								
XX43038	12/02/2010	B	135,000	1.188	0	(160,392)	160,392	0
XX43038	12/02/2010	B	110,000	1.188	0	(130,689)	130,689	0
Sub-Total Of Buys # 2					**0**	**(291,081)**	**291,081**	**0**
Sub-Total ISSUE: 035229CJ0 - ANHEUSER BUSCH COS INC 6.8% 8/20/32					**0**	**(291,081)**	**291,081**	**0**
ISSUE: 03523TAN8 - ANHEUSER-BUSCH 5.375% 1/15/20								
XX43038	04/29/2010	B	195,000	1.038	0	(202,575)	202,575	0
Sub-Total Of Buys # 1					**0**	**(202,575)**	**202,575**	**0**
XX43038	12/02/2010	S	(195,000)	1.107	0	216,038	(202,575)	13,462
Sub-Total Of Sales # 1					**0**	**216,038**	**(202,575)**	**13,462**
Sub-Total ISSUE: 03523TAN8 - ANHEUSER-BUSCH 5.375% 1/15/20					**0**	**13,463**	**0**	**13,462**
ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40								
XX43038	04/29/2010	S	(100,000)	1.090	0	109,004	(106,150)	2,854
XX43038	12/02/2010	S	(120,000)	1.160	0	139,279	(127,380)	11,899
Sub-Total Of Sales # 2					**0**	**248,283**	**(233,530)**	**14,753**
Sub-Total ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40					**0**	**248,283**	**(233,530)**	**14,753**
ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37								
XX43038	05/06/2010	S	(125,000)	1.151	0	143,948	(140,130)	3,818
Sub-Total Of Sales # 1					**0**	**143,948**	**(140,130)**	**3,818**
Sub-Total ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37					**0**	**143,948**	**(140,130)**	**3,818**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 06051GEC9 - BANK OF AMERICA CORP 5.625% 7/01/20								
XX43038	11/09/2010	S	(30,000)	1.051	0	31,531	(30,895)	636
Sub-Total Of Sales # 1					**0**	**31,531**	**(30,895)**	**636**
Sub-Total ISSUE: 06051GEC9 - BANK OF AMERICA CORP 5.625% 7/01/20					**0**	**31,531**	**(30,895)**	**636**
ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30								
XX43038	10/15/2010	S	(60,000)	1.378	0	82,687	(74,299)	8,388
Sub-Total Of Sales # 1					**0**	**82,687**	**(74,299)**	**8,388**
Sub-Total ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30					**0**	**82,687**	**(74,299)**	**8,388**
ISSUE: 129466AM0 - MIDAMERN ENGY HLDGS 8.48% 9/15/28								
XX43038	12/01/2010	B	70,000	1.283	0	(89,874)	89,874	0
Sub-Total Of Buys # 1					**0**	**(89,874)**	**89,874**	**0**
Sub-Total ISSUE: 129466AM0 - MIDAMERN ENGY HLDGS 8.48% 9/15/28					**0**	**(89,874)**	**89,874**	**0**
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	06/09/2010	S	(50,000)	1.146	0	57,331	(58,275)	(944)
Sub-Total Of Sales # 1					**0**	**57,331**	**(58,275)**	**(944)**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**57,331**	**(58,275)**	**(944)**
ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37								
XX43038	10/12/2010	S	(100,000)	1.119	0	111,987	(102,636)	9,350
XX43038	12/28/2010	S	(80,000)	1.044	0	83,544	(82,109)	1,434
Sub-Total Of Sales # 2					**0**	**195,531**	**(184,745)**	**10,784**
Sub-Total ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37					**0**	**195,531**	**(184,745)**	**10,784**
ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20								
XX43038	03/08/2010	B	175,000	0.998	0	(174,811)	174,811	0
Sub-Total Of Buys # 1					**0**	**(174,811)**	**174,811**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20 (Continued)								
Sub-Total ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20					**0**	**(174,811)**	**174,811**	**0**
ISSUE: 26442CAB0 - DUKE ENERGY CAROLINAS 6% 1/15/38								
XX43038	09/14/2010	B	265,000	1.176	0	(311,661)	311,661	0
Sub-Total Of Buys # 1					**0**	**(311,661)**	**311,661**	**0**
Sub-Total ISSUE: 26442CAB0 - DUKE ENERGY CAROLINAS 6% 1/15/38					**0**	**(311,661)**	**311,661**	**0**
ISSUE: 26442CAH7 - DUKE ENERGY CAROLINAS 5.3% 2/15/40								
XX43038	09/14/2010	S	(270,000)	1.084	0	292,850	(261,743)	31,106
Sub-Total Of Sales # 1					**0**	**292,850**	**(261,743)**	**31,106**
Sub-Total ISSUE: 26442CAH7 - DUKE ENERGY CAROLINAS 5.3% 2/15/40					**0**	**292,850**	**(261,743)**	**31,106**
ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31								
XX43038	01/07/2010	B	325,000	1.330	0	(432,328)	432,328	0
Sub-Total Of Buys # 1					**0**	**(432,328)**	**432,328**	**0**
Sub-Total ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31					**0**	**(432,328)**	**432,328**	**0**
ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38								
XX43038	09/13/2010	B	90,000	1.005	0	(90,468)	90,468	0
Sub-Total Of Buys # 1					**0**	**(90,468)**	**90,468**	**0**
Sub-Total ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38					**0**	**(90,468)**	**90,468**	**0**
ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39								
XX43038	09/13/2010	S	(80,000)	1.135	0	90,832	(82,872)	7,959
Sub-Total Of Sales # 1					**0**	**90,832**	**(82,872)**	**7,959**
Sub-Total ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39					**0**	**90,832**	**(82,872)**	**7,959**
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20								
XX43038	10/13/2010	S	(105,000)	1.018	0	106,968	(104,177)	2,790

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20 (Continued)								
Sub-Total Of Sales # 1					**0**	**106,968**	**(104,177)**	**2,790**
Sub-Total ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20					**0**	**106,968**	**(104,177)**	**2,790**
ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41								
XX43038	11/04/2010	S	(135,000)	1.028	0	138,866	(134,604)	4,262
Sub-Total Of Sales # 1					**0**	**138,866**	**(134,604)**	**4,262**
Sub-Total ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41					**0**	**138,866**	**(134,604)**	**4,262**
ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36								
XX43038	03/02/2010	B	140,000	0.974	0	(136,448)	136,448	0
Sub-Total Of Buys # 1					**0**	**(136,448)**	**136,448**	**0**
Sub-Total ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36					**0**	**(136,448)**	**136,448**	**0**
ISSUE: 478160AJ3 - JOHNSON JOHNSON 6.950% 9/01/29								
XX43038	12/21/2010	B	175,000	1.251	0	(219,026)	219,026	0
Sub-Total Of Buys # 1					**0**	**(219,026)**	**219,026**	**0**
Sub-Total ISSUE: 478160AJ3 - JOHNSON JOHNSON 6.950% 9/01/29					**0**	**(219,026)**	**219,026**	**0**
ISSUE: 539830AU3 - LOCKHEED MARTIN CORP 5.5% 11/15/39								
XX43038	03/23/2010	B	160,000	0.993	0	(159,016)	159,016	0
Sub-Total Of Buys # 1					**0**	**(159,016)**	**159,016**	**0**
Sub-Total ISSUE: 539830AU3 - LOCKHEED MARTIN CORP 5.5% 11/15/39					**0**	**(159,016)**	**159,016**	**0**
ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40								
XX43038	06/08/2010	B	40,000	1.051	0	(42,072)	42,072	0
Sub-Total Of Buys # 1					**0**	**(42,072)**	**42,072**	**0**
Sub-Total ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40					**0**	**(42,072)**	**42,072**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 58013MEC4 - MCDONALDS CORP 6.3% 10/15/37								
XX43038	01/22/2010	B	100,000	1.112	0	(111,210)	111,210	0
Sub-Total Of Buys # 1					**0**	**(111,210)**	**111,210**	**0**
Sub-Total ISSUE: 58013MEC4 - MCDONALDS CORP 6.3% 10/15/37					**0**	**(111,210)**	**111,210**	**0**
ISSUE: 589331AQ0 - MERCK & CO INC 5.85% 6/30/39								
XX43038	01/22/2010	B	100,000	1.061	0	(106,116)	106,116	0
XX43038	02/18/2010	B	95,000	1.029	0	(97,837)	97,837	0
Sub-Total Of Buys # 2					**0**	**(203,953)**	**203,953**	**0**
XX43038	01/28/2010	S	(210,000)	1.046	0	219,853	(222,503)	(2,650)
XX43038	03/24/2010	S	(135,000)	1.047	0	141,396	(140,219)	1,177
Sub-Total Of Sales # 2					**0**	**361,249**	**(362,722)**	**(1,473)**
Sub-Total ISSUE: 589331AQ0 - MERCK & CO INC 5.85% 6/30/39					**0**	**157,296**	**(158,769)**	**(1,473)**
ISSUE: 59562VAR8 - MIDAMERICAN ENERGY 6.5% 9/15/37								
XX43038	10/27/2010	S	(165,000)	1.159	0	191,244	(191,200)	44
Sub-Total Of Sales # 1					**0**	**191,244**	**(191,200)**	**44**
Sub-Total ISSUE: 59562VAR8 - MIDAMERICAN ENERGY 6.5% 9/15/37					**0**	**191,244**	**(191,200)**	**44**
ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19								
XX43038	02/10/2010	S	(180,000)	0.984	0	177,121	(178,461)	(1,339)
Sub-Total Of Sales # 1					**0**	**177,121**	**(178,461)**	**(1,339)**
Sub-Total ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19					**0**	**177,121**	**(178,461)**	**(1,339)**
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20								
XX43038	02/01/2010	B	195,000	0.992	0	(193,492)	193,492	0
XX43038	02/10/2010	B	175,000	0.970	0	(169,860)	169,860	0
Sub-Total Of Buys # 2					**0**	**(363,352)**	**363,352**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20 (Continued)								
Sub-Total ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20					**0**	**(363,352)**	**363,352**	**0**
ISSUE: 638671AK3 - NATIONWIDE MUT INS 9.375% 8/15/39								
XX43038	01/05/2010	B	280,000	1.103	0	(308,954)	308,954	0
Sub-Total Of Buys # 1					**0**	**(308,954)**	**308,954**	**0**
Sub-Total ISSUE: 638671AK3 - NATIONWIDE MUT INS 9.375% 8/15/39					**0**	**(308,954)**	**308,954**	**0**
ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39								
XX43038	10/12/2010	S	(20,000)	1.153	0	23,065	(21,882)	1,182
Sub-Total Of Sales # 1					**0**	**23,065**	**(21,882)**	**1,182**
Sub-Total ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39					**0**	**23,065**	**(21,882)**	**1,182**
ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34								
XX43038	01/07/2010	B	1,130,000	1.012	0	(1,143,593)	1,143,593	0
Sub-Total Of Buys # 1					**0**	**(1,143,593)**	**1,143,593**	**0**
Sub-Total ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34					**0**	**(1,143,593)**	**1,143,593**	**0**
ISSUE: 655844AJ7 - NORFOLK SOUTHERN 7.8% 5/15/27								
XX43038	01/26/2010	B	200,000	1.244	0	(248,802)	248,802	0
Sub-Total Of Buys # 1					**0**	**(248,802)**	**248,802**	**0**
Sub-Total ISSUE: 655844AJ7 - NORFOLK SOUTHERN 7.8% 5/15/27					**0**	**(248,802)**	**248,802**	**0**
ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39								
XX43038	01/12/2010	B	250,000	1.062	0	(265,640)	265,640	0
XX43038	02/01/2010	B	55,000	1.056	0	(58,093)	58,093	0
Sub-Total Of Buys # 2					**0**	**(323,733)**	**323,733**	**0**
Sub-Total ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39					**0**	**(323,733)**	**323,733**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37							
XX43038	07/26/2010 B	80,000	1.174	0	(93,950)	93,950	0
Sub-Total Of Buys # 1				**0**	**(93,950)**	**93,950**	**0**
Sub-Total ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37				**0**	**(93,950)**	**93,950**	**0**
ISSUE: 706451BR1 - PEMEX PROJ FDG MASTR 6.625% 6/15/38							
XX43038	03/29/2010 S	(55,000)	0.979	0	53,865	(51,074)	2,791
Sub-Total Of Sales # 1				**0**	**53,865**	**(51,074)**	**2,791**
Sub-Total ISSUE: 706451BR1 - PEMEX PROJ FDG MASTR 6.625% 6/15/38				**0**	**53,865**	**(51,074)**	**2,791**
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39							
XX43038	01/22/2010 B	150,000	1.225	0	(183,766)	183,766	0
Sub-Total Of Buys # 1				**0**	**(183,766)**	**183,766**	**0**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39				**0**	**(183,766)**	**183,766**	**0**
ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37							
XX43038	01/28/2010 B	220,000	1.010	0	(222,303)	222,303	0
Sub-Total Of Buys # 1				**0**	**(222,303)**	**222,303**	**0**
XX43038	02/18/2010 S	(100,000)	0.995	0	99,581	(101,797)	(2,216)
Sub-Total Of Sales # 1				**0**	**99,581**	**(101,797)**	**(2,216)**
Sub-Total ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37				**0**	**(122,722)**	**120,506**	**(2,216)**
ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39							
XX43038	05/25/2010 S	(35,000)	1.257	0	44,021	(42,633)	1,388
Sub-Total Of Sales # 1				**0**	**44,021**	**(42,633)**	**1,388**
Sub-Total ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39				**0**	**44,021**	**(42,633)**	**1,388**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37							
XX43038	04/06/2010 S	(95,000)	1.122	0	106,630	(109,211)	(2,580)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37 (Continued)								
XX43038	10/29/2010	S	(135,000)	1.249	0	168,681	(162,071)	6,609
Sub-Total Of Sales # 2					**0**	**275,311**	**(271,282)**	**4,029**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**275,311**	**(271,282)**	**4,029**
ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39								
XX43038	01/26/2010	B	300,000	1.075	0	(322,746)	322,746	0
Sub-Total Of Buys # 1					**0**	**(322,746)**	**322,746**	**0**
Sub-Total ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39					**0**	**(322,746)**	**322,746**	**0**
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38								
XX43038	10/05/2010	B	150,000	1.286	0	(192,985)	192,985	0
Sub-Total Of Buys # 1					**0**	**(192,985)**	**192,985**	**0**
Sub-Total ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38					**0**	**(192,985)**	**192,985**	**0**
ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36								
XX43038	01/07/2010	B	700,000	1.095	0	(766,640)	766,640	0
Sub-Total Of Buys # 1					**0**	**(766,640)**	**766,640**	**0**
Sub-Total ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36					**0**	**(766,640)**	**766,640**	**0**
ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36								
XX43038	11/19/2010	B	85,000	1.135	0	(96,546)	96,546	0
Sub-Total Of Buys # 1					**0**	**(96,546)**	**96,546**	**0**
XX43038	02/09/2010	S	(110,000)	1.081	0	118,922	(126,151)	(7,229)
Sub-Total Of Sales # 1					**0**	**118,922**	**(126,151)**	**(7,229)**
Sub-Total ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36					**0**	**22,376**	**(29,605)**	**(7,229)**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	04/30/2010	B	245,000	0.247	0	(60,688)	60,688	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39 (Continued)								
Sub-Total Of Buys # 1					**0**	**(60,688)**	**60,688**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(60,688)**	**60,688**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	04/30/2010	S	(245,000)	0.242	0	59,304	(56,703)	2,601
Sub-Total Of Sales # 1					**0**	**59,304**	**(56,703)**	**2,601**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**59,304**	**(56,703)**	**2,601**
ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31								
XX43038	02/08/2010	S	(515,000)	1.131	0	582,835	(572,474)	10,360
Sub-Total Of Sales # 1					**0**	**582,835**	**(572,474)**	**10,360**
Sub-Total ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31					**0**	**582,835**	**(572,474)**	**10,360**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/01/2010	B	190,000	0.989	0	(187,951)	187,951	0
XX43038	02/09/2010	B	90,000	0.991	0	(89,226)	89,226	0
Sub-Total Of Buys # 2					**0**	**(277,177)**	**277,177**	**0**
XX43038	01/05/2010	S	(210,000)	0.980	0	205,964	(206,429)	(465)
XX43038	01/07/2010	S	(225,000)	0.968	0	217,933	(221,174)	(3,241)
XX43038	01/07/2010	S	(610,000)	0.968	0	590,842	(599,629)	(8,787)
XX43038	01/07/2010	S	(315,000)	0.968	0	305,107	(309,644)	(4,537)
XX43038	01/07/2010	S	(930,000)	0.968	0	900,792	(914,189)	(13,397)
XX43038	01/12/2010	S	(235,000)	0.977	0	229,785	(230,975)	(1,189)
XX43038	01/22/2010	S	(110,000)	0.995	0	109,484	(108,307)	1,176
XX43038	01/22/2010	S	(100,000)	0.998	0	99,859	(98,461)	1,397
XX43038	01/22/2010	S	(95,000)	0.998	0	94,821	(93,538)	1,283
XX43038	01/22/2010	S	(90,000)	0.997	0	89,746	(88,615)	1,131
XX43038	01/22/2010	S	(155,000)	0.995	0	154,249	(152,615)	1,633
XX43038	01/22/2010	S	(95,000)	0.995	0	94,599	(93,538)	1,060

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39 (Continued)								
XX43038	01/22/2010	S	(245,000)	0.997	0	244,464	(241,231)	3,232
XX43038	01/26/2010	S	(160,000)	0.996	0	159,375	(157,742)	1,632
XX43038	01/26/2010	S	(280,000)	0.996	0	278,906	(276,049)	2,856
XX43038	02/01/2010	S	(135,000)	0.991	0	133,818	(133,166)	651
XX43038	02/01/2010	S	(50,000)	0.990	0	49,500	(49,321)	178
Sub-Total Of Sales # 17					**0**	**3,959,244**	**(3,974,623)**	**(15,387)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**3,682,067**	**(3,697,446)**	**(15,387)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	01/29/2010	B	305,000	0.977	0	(298,030)	298,030	0
XX43038	02/08/2010	B	475,000	0.975	0	(463,291)	463,291	0
XX43038	03/02/2010	B	75,000	0.964	0	(72,363)	72,363	0
XX43038	03/24/2010	B	130,000	0.951	0	(123,642)	123,642	0
XX43038	03/29/2010	B	45,000	0.937	0	(42,201)	42,201	0
XX43038	04/06/2010	B	95,000	0.926	0	(88,008)	88,008	0
XX43038	05/06/2010	B	120,000	0.998	0	(119,831)	119,831	0
Sub-Total Of Buys # 7					**0**	**(1,207,366)**	**1,207,366**	**0**
XX43038	02/18/2010	S	(80,000)	0.940	0	75,200	(77,112)	(1,912)
XX43038	03/02/2010	S	(115,000)	0.965	0	111,064	(110,988)	76
XX43038	03/23/2010	S	(145,000)	0.965	0	139,925	(139,768)	156
XX43038	03/29/2010	S	(235,000)	0.936	0	220,092	(222,526)	(2,434)
Sub-Total Of Sales # 4					**0**	**546,281**	**(550,394)**	**(4,114)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(661,085)**	**656,972**	**(4,114)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/25/2010	B	35,000	1.092	0	(38,253)	38,253	0
XX43038	06/09/2010	B	40,000	1.083	0	(43,337)	43,337	0
Sub-Total Of Buys # 2					**0**	**(81,590)**	**81,590**	**0**
XX43038	05/27/2010	S	(65,000)	1.069	0	69,499	(69,279)	219

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
XX43038	06/08/2010	S	(35,000)	1.085	0	38,007	(37,331)	676
XX43038	07/26/2010	S	(70,000)	1.101	0	77,131	(76,483)	647
Sub-Total Of Sales # 3					**0**	**184,637**	**(183,093)**	**1,542**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**103,047**	**(101,503)**	**1,542**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/12/2010	B	20,000	1.100	0	(22,003)	22,003	0
XX43038	10/12/2010	B	80,000	1.112	0	(88,975)	88,975	0
XX43038	10/15/2010	B	45,000	1.067	0	(48,030)	48,030	0
XX43038	10/27/2010	B	145,000	1.055	0	(152,975)	152,975	0
XX43038	10/29/2010	B	130,000	1.065	0	(138,551)	138,551	0
Sub-Total Of Buys # 5					**0**	**(450,534)**	**450,534**	**0**
XX43038	10/05/2010	S	(140,000)	1.114	0	156,056	(156,602)	(546)
Sub-Total Of Sales # 1					**0**	**156,056**	**(156,602)**	**(546)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(294,478)**	**293,932**	**(546)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	12/28/2010	B	70,000	0.892	0	(62,507)	62,507	0
Sub-Total Of Buys # 1					**0**	**(62,507)**	**62,507**	**0**
XX43038	11/19/2010	S	(75,000)	0.937	0	70,289	(69,671)	617
XX43038	12/01/2010	S	(55,000)	0.939	0	51,691	(51,420)	270
XX43038	12/02/2010	S	(100,000)	0.937	0	93,750	(93,492)	257
XX43038	12/21/2010	S	(160,000)	0.908	0	145,400	(148,033)	(2,633)
Sub-Total Of Sales # 4					**0**	**361,130**	**(362,616)**	**(1,489)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**298,623**	**(300,109)**	**(1,489)**
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10								
XX43038	02/08/2010	B	1,815,000	1.007	0	(1,829,392)	1,829,392	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10 (Continued)								
Sub-Total Of Buys # 1					**0**	**(1,829,392)**	**1,829,392**	**0**
Sub-Total ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10					**0**	**(1,829,392)**	**1,829,392**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	02/01/2010	S	(180,000)	0.977	0	175,921	(175,059)	862
Sub-Total Of Sales # 1					**0**	**175,921**	**(175,059)**	**862**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**175,921**	**(175,059)**	**862**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	03/08/2010	S	(165,000)	0.992	0	163,756	(164,728)	(972)
Sub-Total Of Sales # 1					**0**	**163,756**	**(164,728)**	**(972)**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**163,756**	**(164,728)**	**(972)**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	10/13/2010	B	100,000	1.013	0	(101,328)	101,328	0
XX43038	11/09/2010	B	30,000	0.996	0	(29,906)	29,906	0
Sub-Total Of Buys # 2					**0**	**(131,234)**	**131,234**	**0**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**(131,234)**	**131,234**	**0**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	12/02/2010	B	185,000	0.970	0	(179,507)	179,507	0
Sub-Total Of Buys # 1					**0**	**(179,507)**	**179,507**	**0**
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20					**0**	**(179,507)**	**179,507**	**0**
ISSUE: 913017BK4 - UNITED TECHNOS CORP 6.05% 6/01/36								
XX43038	01/22/2010	B	110,000	1.076	0	(118,372)	118,372	0
XX43038	05/27/2010	B	80,000	1.095	0	(87,647)	87,647	0
Sub-Total Of Buys # 2					**0**	**(206,019)**	**206,019**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 913017BK4 - UNITED TECHNOS CORP 6.05% 6/01/36 (Continued)								
Sub-Total ISSUE: 913017BK4 - UNITED TECHNOS CORP 6.05% 6/01/36					**0**	**(206,019)**	**206,019**	**0**
ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38								
XX43038	02/01/2010	B	145,000	1.081	0	(156,763)	156,763	0
Sub-Total Of Buys # 1					**0**	**(156,763)**	**156,763**	**0**
Sub-Total ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38					**0**	**(156,763)**	**156,763**	**0**
ISSUE: 913017BS7 - UNITED TECH CORP 5.7% 4/15/40								
XX43038	03/02/2010	S	(80,000)	1.012	0	81,005	(79,817)	1,188
Sub-Total Of Sales # 1					**0**	**81,005**	**(79,817)**	**1,188**
Sub-Total ISSUE: 913017BS7 - UNITED TECH CORP 5.7% 4/15/40					**0**	**81,005**	**(79,817)**	**1,188**
ISSUE: 91324PBE1 - UNITEDHEALTH GROUP 6.625% 11/15/37								
XX43038	01/22/2010	B	100,000	1.090	0	(109,009)	109,009	0
Sub-Total Of Buys # 1					**0**	**(109,009)**	**109,009**	**0**
Sub-Total ISSUE: 91324PBE1 - UNITEDHEALTH GROUP 6.625% 11/15/37					**0**	**(109,009)**	**109,009**	**0**
ISSUE: 927804FB5 - VIRGINIA ELEC PWR 6% 5/15/37								
XX43038	01/22/2010	B	275,000	1.060	0	(291,744)	291,744	0
Sub-Total Of Buys # 1					**0**	**(291,744)**	**291,744**	**0**
Sub-Total ISSUE: 927804FB5 - VIRGINIA ELEC PWR 6% 5/15/37					**0**	**(291,744)**	**291,744**	**0**
ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37								
XX43038	01/07/2010	B	250,000	1.041	0	(260,325)	260,325	0
Sub-Total Of Buys # 1					**0**	**(260,325)**	**260,325**	**0**
Sub-Total ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37					**0**	**(260,325)**	**260,325**	**0**
ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38								
XX43038	11/01/2010	S	(65,000)	1.159	0	75,391	(75,162)	229

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38 (Continued)								
Sub-Total Of Sales # 1					**0**	**75,391**	**(75,162)**	**229**
Sub-Total ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38					**0**	**75,391**	**(75,162)**	**229**
ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40								
XX43038	11/01/2010	B	65,000	1.082	0	(70,374)	70,374	0
Sub-Total Of Buys # 1					**0**	**(70,374)**	**70,374**	**0**
Sub-Total ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40					**0**	**(70,374)**	**70,374**	**0**
ISSUE: 98385XAM8 - XTO ENERGY INC 6.75% 8/01/37								
XX43038	01/22/2010	B	110,000	1.182	0	(130,101)	130,101	0
XX43038	04/07/2010	B	415,000	1.156	0	(479,893)	479,893	0
Sub-Total Of Buys # 2					**0**	**(609,994)**	**609,994**	**0**
Sub-Total ISSUE: 98385XAM8 - XTO ENERGY INC 6.75% 8/01/37					**0**	**(609,994)**	**609,994**	**0**
ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38								
XX43038	04/07/2010	S	(425,000)	1.107	0	470,589	(482,826)	(12,236)
Sub-Total Of Sales # 1					**0**	**470,589**	**(482,826)**	**(12,236)**
Sub-Total ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38					**0**	**470,589**	**(482,826)**	**(12,236)**
Sub-Total BROKER: GREENWICH CAPITAL MARKETS INC					**0**	**(3,236,102)**	**3,326,132**	**90,009**
BROKER: HSBC SECURITIES INC								
ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32								
XX43038	10/13/2010	S	(95,000)	1.244	0	118,201	(112,133)	6,068
Sub-Total Of Sales # 1					**0**	**118,201**	**(112,133)**	**6,068**
Sub-Total ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32					**0**	**118,201**	**(112,133)**	**6,068**
ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37								
XX43038	11/22/2010	S	(55,000)	1.154	0	63,488	(62,566)	922

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37 (Continued)							
Sub-Total Of Sales # 1				**0**	**63,488**	**(62,566)**	**922**
Sub-Total ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37				**0**	**63,488**	**(62,566)**	**922**
ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40							
XX43038	09/02/2010 S	(65,000)	1.004	0	65,313	(64,308)	1,004
Sub-Total Of Sales # 1				**0**	**65,313**	**(64,308)**	**1,004**
Sub-Total ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40				**0**	**65,313**	**(64,308)**	**1,004**
ISSUE: 12189LAA9 - BURLTN NRTH SANTA FE 5.75% 5/01/40							
XX43038	10/28/2010 S	(195,000)	1.054	0	205,711	(194,342)	11,368
Sub-Total Of Sales # 1				**0**	**205,711**	**(194,342)**	**11,368**
Sub-Total ISSUE: 12189LAA9 - BURLTN NRTH SANTA FE 5.75% 5/01/40				**0**	**205,711**	**(194,342)**	**11,368**
ISSUE: 144141CY2 - CAROLINA PWR & LT CO 6.3% 4/01/38							
XX43038	01/22/2010 B	150,000	1.101	0	(165,258)	165,258	0
Sub-Total Of Buys # 1				**0**	**(165,258)**	**165,258**	**0**
Sub-Total ISSUE: 144141CY2 - CAROLINA PWR & LT CO 6.3% 4/01/38				**0**	**(165,258)**	**165,258**	**0**
ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35							
XX43038	01/08/2010 B	375,000	0.958	0	(359,583)	359,583	0
Sub-Total Of Buys # 1				**0**	**(359,583)**	**359,583**	**0**
Sub-Total ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35				**0**	**(359,583)**	**359,583**	**0**
ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37							
XX43038	03/30/2010 S	(100,000)	1.024	0	102,432	(106,166)	(3,734)
Sub-Total Of Sales # 1				**0**	**102,432**	**(106,166)**	**(3,734)**
Sub-Total ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37				**0**	**102,432**	**(106,166)**	**(3,734)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37							
XX43038	05/13/2010 B	35,000	0.976	0	(34,185)	34,185	0
Sub-Total Of Buys # 1				**0**	**(34,185)**	**34,185**	**0**
Sub-Total ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37				**0**	**(34,185)**	**34,185**	**0**
ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37							
XX43038	05/13/2010 S	(40,000)	0.915	0	36,607	(37,708)	(1,100)
Sub-Total Of Sales # 1				**0**	**36,607**	**(37,708)**	**(1,100)**
Sub-Total ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37				**0**	**36,607**	**(37,708)**	**(1,100)**
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40							
XX43038	02/04/2010 B	915,000	0.990	0	(906,179)	906,179	0
Sub-Total Of Buys # 1				**0**	**(906,179)**	**906,179**	**0**
Sub-Total ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40				**0**	**(906,179)**	**906,179**	**0**
ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37							
XX43038	11/08/2010 S	(120,000)	1.126	0	135,153	(137,694)	(2,540)
Sub-Total Of Sales # 1				**0**	**135,153**	**(137,694)**	**(2,540)**
Sub-Total ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37				**0**	**135,153**	**(137,694)**	**(2,540)**
ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39							
XX43038	01/05/2010 B	210,000	1.256	0	(263,896)	263,896	0
Sub-Total Of Buys # 1				**0**	**(263,896)**	**263,896**	**0**
Sub-Total ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39				**0**	**(263,896)**	**263,896**	**0**
ISSUE: 71645WAQ4 - PETROBRAS INTL FIN 6.875% 1/20/40							
XX43038	01/06/2010 B	120,000	1.033	0	(123,960)	123,960	0
Sub-Total Of Buys # 1				**0**	**(123,960)**	**123,960**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 71645WAQ4 - PETROBRAS INTL FIN 6.875% 1/20/40 (Continued)								
Sub-Total ISSUE: 71645WAQ4 - PETROBRAS INTL FIN 6.875% 1/20/40					**0**	**(123,960)**	**123,960**	**0**
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39								
XX43038	10/29/2010	S	(70,000)	1.334	0	93,428	(92,792)	635
Sub-Total Of Sales # 1					**0**	**93,428**	**(92,792)**	**635**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39					**0**	**93,428**	**(92,792)**	**635**
ISSUE: 842400ES8 - SOUTHERN CA ED 6% 1/15/34								
XX43038	02/17/2010	B	125,000	1.037	0	(129,670)	129,670	0
XX43038	03/16/2010	B	65,000	1.064	0	(69,163)	69,163	0
XX43038	10/21/2010	B	35,000	1.152	0	(40,327)	40,327	0
Sub-Total Of Buys # 3					**0**	**(239,160)**	**239,160**	**0**
XX43038	05/21/2010	S	(80,000)	1.123	0	89,841	(83,719)	6,122
Sub-Total Of Sales # 1					**0**	**89,841**	**(83,719)**	**6,122**
Sub-Total ISSUE: 842400ES8 - SOUTHERN CA ED 6% 1/15/34					**0**	**(149,319)**	**155,441**	**6,122**
ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39								
XX43038	05/21/2010	B	70,000	1.134	0	(79,421)	79,421	0
Sub-Total Of Buys # 1					**0**	**(79,421)**	**79,421**	**0**
XX43038	02/17/2010	S	(115,000)	1.047	0	120,492	(123,719)	(3,226)
XX43038	03/16/2010	S	(60,000)	1.077	0	64,635	(64,549)	86
XX43038	10/21/2010	S	(30,000)	1.176	0	35,283	(32,907)	2,375
Sub-Total Of Sales # 3					**0**	**220,410**	**(221,175)**	**(765)**
Sub-Total ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39					**0**	**140,989**	**(141,754)**	**(765)**
ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21								
XX43038	01/19/2010	S	(1,025,000)	1.359	0	1,393,359	(1,388,995)	4,364
Sub-Total Of Sales # 1					**0**	**1,393,359**	**(1,388,995)**	**4,364**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21 (Continued)								
Sub-Total ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21					**0**	**1,393,359**	**(1,388,995)**	**4,364**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/27/2010	B	60,000	0.992	0	(59,540)	59,540	0
Sub-Total Of Buys # 1					**0**	**(59,540)**	**59,540**	**0**
XX43038	01/05/2010	S	(200,000)	0.984	0	196,875	(196,599)	275
XX43038	01/08/2010	S	(305,000)	0.969	0	295,659	(299,814)	(4,155)
XX43038	01/22/2010	S	(140,000)	0.998	0	139,737	(137,846)	1,891
XX43038	02/04/2010	S	(730,000)	0.995	0	726,891	(719,880)	7,011
Sub-Total Of Sales # 4					**0**	**1,359,162**	**(1,354,139)**	**5,022**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,299,622**	**(1,294,599)**	**5,022**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
Sub-Total Of Buys # 1					**0**	**(84,262)**	**84,262**	**0**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(84,262)**	**84,262**	**0**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	09/02/2010	B	50,000	1.115	0	(55,773)	55,773	0
XX43038	10/13/2010	B	75,000	1.090	0	(81,750)	81,750	0
XX43038	10/28/2010	B	165,000	1.056	0	(174,358)	174,358	0
XX43038	10/29/2010	B	75,000	1.064	0	(79,816)	79,816	0
XX43038	11/08/2010	B	110,000	1.044	0	(114,864)	114,864	0
Sub-Total Of Buys # 5					**0**	**(506,561)**	**506,561**	**0**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(506,561)**	**506,561**	**0**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/22/2010	B	55,000	0.941	0	(51,785)	51,785	0
Sub-Total Of Buys # 1					**0**	**(51,785)**	**51,785**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40 (Continued)								
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(51,785)**	**51,785**	**0**
ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18								
XX43038	01/19/2010	B	1,585,000	1.004	0	(1,592,514)	1,592,514	0
Sub-Total Of Buys # 1					**0**	**(1,592,514)**	**1,592,514**	**0**
Sub-Total ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18					**0**	**(1,592,514)**	**1,592,514**	**0**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	08/17/2010	S	(225,000)	0.999	0	224,833	(224,494)	338
Sub-Total Of Sales # 1					**0**	**224,833**	**(224,494)**	**338**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**224,833**	**(224,494)**	**338**
ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37								
XX43038	01/27/2010	S	(85,000)	0.945	0	80,370	(82,031)	(1,660)
Sub-Total Of Sales # 1					**0**	**80,370**	**(82,031)**	**(1,660)**
Sub-Total ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37					**0**	**80,370**	**(82,031)**	**(1,660)**
Sub-Total BROKER: HSBC SECURITIES INC					**0**	**(277,996)**	**304,042**	**26,044**
BROKER: FIRST UNION CAPITAL MKTS								
ISSUE: 74432QBQ7 - PRUDENTIAL FINL INC 6.2% 11/15/40								
XX43038	12/09/2010	B	40,000	1.009	0	(40,368)	40,368	0
Sub-Total Of Buys # 1					**0**	**(40,368)**	**40,368**	**0**
Sub-Total ISSUE: 74432QBQ7 - PRUDENTIAL FINL INC 6.2% 11/15/40					**0**	**(40,368)**	**40,368**	**0**
Sub-Total BROKER: FIRST UNION CAPITAL MKTS					**0**	**(40,368)**	**40,368**	**0**
BROKER: BANK PARIBAS								
ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32								
XX43038	03/29/2010	S	(200,000)	1.145	0	229,150	(236,070)	(6,920)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: BANK PARIBAS (Continued)								
Sub-Total Of Sales # 1					**0**	**229,150**	**(236,070)**	**(6,920)**
Sub-Total ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32					**0**	**229,150**	**(236,070)**	**(6,920)**
ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37								
XX43038	03/17/2010	B	35,000	1.099	0	(38,498)	38,498	0
Sub-Total Of Buys # 1					**0**	**(38,498)**	**38,498**	**0**
Sub-Total ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37					**0**	**(38,498)**	**38,498**	**0**
ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39								
XX43038	03/02/2010	S	(30,000)	1.080	0	32,415	(32,210)	204
Sub-Total Of Sales # 1					**0**	**32,415**	**(32,210)**	**204**
Sub-Total ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39					**0**	**32,415**	**(32,210)**	**204**
ISSUE: 020039DC4 - ALLTEL CORP 7.875% 7/01/32								
XX43038	07/13/2010	B	175,000	1.250	0	(218,846)	218,846	0
Sub-Total Of Buys # 1					**0**	**(218,846)**	**218,846**	**0**
Sub-Total ISSUE: 020039DC4 - ALLTEL CORP 7.875% 7/01/32					**0**	**(218,846)**	**218,846**	**0**
ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39								
XX43038	09/15/2010	B	90,000	1.471	0	(132,417)	132,417	0
Sub-Total Of Buys # 1					**0**	**(132,417)**	**132,417**	**0**
Sub-Total ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39					**0**	**(132,417)**	**132,417**	**0**
ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37								
XX43038	10/06/2010	B	45,000	1.211	0	(54,513)	54,513	0
Sub-Total Of Buys # 1					**0**	**(54,513)**	**54,513**	**0**
XX43038	12/08/2010	S	(45,000)	1.118	0	50,332	(54,513)	(4,180)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37 (Continued)								
Sub-Total Of Sales # 1					**0**	**50,332**	**(54,513)**	**(4,180)**
Sub-Total ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37					**0**	**(4,181)**	**0**	**(4,180)**
ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38								
XX43038	10/06/2010	S	(40,000)	1.284	0	51,393	(46,628)	4,764
Sub-Total Of Sales # 1					**0**	**51,393**	**(46,628)**	**4,764**
Sub-Total ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38					**0**	**51,393**	**(46,628)**	**4,764**
ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37								
XX43038	01/12/2010	B	400,000	1.121	0	(448,416)	448,416	0
Sub-Total Of Buys # 1					**0**	**(448,416)**	**448,416**	**0**
Sub-Total ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37					**0**	**(448,416)**	**448,416**	**0**
ISSUE: 136385AL5 - CANADIAN NAT RES 6.25% 3/15/38								
XX43038	01/12/2010	B	375,000	1.056	0	(396,356)	396,356	0
Sub-Total Of Buys # 1					**0**	**(396,356)**	**396,356**	**0**
Sub-Total ISSUE: 136385AL5 - CANADIAN NAT RES 6.25% 3/15/38					**0**	**(396,356)**	**396,356**	**0**
ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38								
XX43038	10/27/2010	B	320,000	1.126	0	(360,627)	360,627	0
Sub-Total Of Buys # 1					**0**	**(360,627)**	**360,627**	**0**
Sub-Total ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38					**0**	**(360,627)**	**360,627**	**0**
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39								
XX43038	08/31/2010	B	410,000	1.270	0	(520,925)	520,925	0
Sub-Total Of Buys # 1					**0**	**(520,925)**	**520,925**	**0**
XX43038	05/10/2010	S	(80,000)	1.158	0	92,642	(90,106)	2,536
XX43038	10/27/2010	S	(300,000)	1.216	0	364,950	(381,165)	(16,215)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39 (Continued)								
Sub-Total Of Sales # 2					**0**	**457,592**	**(471,271)**	**(13,679)**
Sub-Total ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39					**0**	**(63,333)**	**49,654**	**(13,679)**
ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29								
XX43038	05/10/2010	B	95,000	1.194	0	(113,463)	113,463	0
Sub-Total Of Buys # 1					**0**	**(113,463)**	**113,463**	**0**
Sub-Total ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29					**0**	**(113,463)**	**113,463**	**0**
ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30								
XX43038	04/29/2010	S	(25,000)	1.297	0	32,437	(32,327)	109
Sub-Total Of Sales # 1					**0**	**32,437**	**(32,327)**	**109**
Sub-Total ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30					**0**	**32,437**	**(32,327)**	**109**
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38								
XX43038	06/14/2010	B	135,000	1.137	0	(153,495)	153,495	0
Sub-Total Of Buys # 1					**0**	**(153,495)**	**153,495**	**0**
XX43038	03/17/2010	S	(35,000)	1.123	0	39,323	(39,129)	193
Sub-Total Of Sales # 1					**0**	**39,323**	**(39,129)**	**193**
Sub-Total ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38					**0**	**(114,172)**	**114,366**	**193**
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20								
XX43038	04/16/2010	B	60,000	1.003	0	(60,219)	60,219	0
Sub-Total Of Buys # 1					**0**	**(60,219)**	**60,219**	**0**
XX43038	07/21/2010	S	(65,000)	1.017	0	66,149	(64,940)	1,208
Sub-Total Of Sales # 1					**0**	**66,149**	**(64,940)**	**1,208**
Sub-Total ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20					**0**	**5,930**	**(4,721)**	**1,208**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19								
XX43038	12/07/2010	S	(200,000)	1.140	0	228,050	(221,194)	6,856
Sub-Total Of Sales # 1					**0**	**228,050**	**(221,194)**	**6,856**
Sub-Total ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19					**0**	**228,050**	**(221,194)**	**6,856**
ISSUE: 46625HHU7 - JP MORGAN CHASE & CO 4.25% 10/15/20								
XX43038	12/07/2010	B	195,000	0.977	0	(190,587)	190,587	0
Sub-Total Of Buys # 1					**0**	**(190,587)**	**190,587**	**0**
Sub-Total ISSUE: 46625HHU7 - JP MORGAN CHASE & CO 4.25% 10/15/20					**0**	**(190,587)**	**190,587**	**0**
ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38								
XX43038	07/28/2010	S	(65,000)	1.163	0	75,652	(70,602)	5,049
Sub-Total Of Sales # 1					**0**	**75,652**	**(70,602)**	**5,049**
Sub-Total ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38					**0**	**75,652**	**(70,602)**	**5,049**
ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38								
XX43038	02/03/2010	S	(300,000)	1.058	0	317,505	(315,132)	2,373
Sub-Total Of Sales # 1					**0**	**317,505**	**(315,132)**	**2,373**
Sub-Total ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38					**0**	**317,505**	**(315,132)**	**2,373**
ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39								
XX43038	02/18/2010	B	110,000	1.036	0	(114,006)	114,006	0
Sub-Total Of Buys # 1					**0**	**(114,006)**	**114,006**	**0**
Sub-Total ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39					**0**	**(114,006)**	**114,006**	**0**
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40								
XX43038	02/05/2010	S	(30,000)	1.006	0	30,197	(29,710)	486
XX43038	02/18/2010	S	(110,000)	0.999	0	109,981	(108,939)	1,041
Sub-Total Of Sales # 2					**0**	**140,178**	**(138,649)**	**1,527**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40 (Continued)								
Sub-Total ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40					**0**	**140,178**	**(138,649)**	**1,527**
ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40								
XX43038	10/28/2010	S	(125,000)	0.951	0	118,901	(123,638)	(4,737)
Sub-Total Of Sales # 1					**0**	**118,901**	**(123,638)**	**(4,737)**
Sub-Total ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40					**0**	**118,901**	**(123,638)**	**(4,737)**
ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19								
XX43038	02/09/2010	B	180,000	0.991	0	(178,461)	178,461	0
XX43038	04/14/2010	B	175,000	0.999	0	(174,853)	174,853	0
Sub-Total Of Buys # 2					**0**	**(353,314)**	**353,314**	**0**
Sub-Total ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19					**0**	**(353,314)**	**353,314**	**0**
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20								
XX43038	02/09/2010	S	(175,000)	0.979	0	171,440	(174,289)	(2,849)
XX43038	04/14/2010	S	(175,000)	0.988	0	172,956	(172,288)	667
Sub-Total Of Sales # 2					**0**	**344,396**	**(346,577)**	**(2,182)**
Sub-Total ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20					**0**	**344,396**	**(346,577)**	**(2,182)**
ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40								
XX43038	07/12/2010	B	70,000	1.002	0	(70,156)	70,156	0
Sub-Total Of Buys # 1					**0**	**(70,156)**	**70,156**	**0**
Sub-Total ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40					**0**	**(70,156)**	**70,156**	**0**
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39								
XX43038	08/26/2010	B	80,000	1.407	0	(112,637)	112,637	0
Sub-Total Of Buys # 1					**0**	**(112,637)**	**112,637**	**0**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39					**0**	**(112,637)**	**112,637**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40								
XX43038	08/06/2010	S	(50,000)	1.099	0	54,951	(52,694)	2,257
Sub-Total Of Sales # 1					**0**	**54,951**	**(52,694)**	**2,257**
Sub-Total ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40					**0**	**54,951**	**(52,694)**	**2,257**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	06/30/2010	B	90,000	1.242	0	(111,825)	111,825	0
Sub-Total Of Buys # 1					**0**	**(111,825)**	**111,825**	**0**
XX43038	11/15/2010	S	(30,000)	1.211	0	36,347	(36,015)	331
Sub-Total Of Sales # 1					**0**	**36,347**	**(36,015)**	**331**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(75,478)**	**75,810**	**331**
ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31								
XX43038	03/31/2010	S	(735,000)	1.104	0	812,088	(817,027)	(4,938)
Sub-Total Of Sales # 1					**0**	**812,088**	**(817,027)**	**(4,938)**
Sub-Total ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31					**0**	**812,088**	**(817,027)**	**(4,938)**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/03/2010	B	255,000	0.980	0	(249,979)	249,979	0
XX43038	02/05/2010	B	25,000	0.993	0	(24,839)	24,839	0
Sub-Total Of Buys # 2					**0**	**(274,818)**	**274,818**	**0**
XX43038	01/07/2010	S	(455,000)	0.968	0	440,710	(447,264)	(6,554)
XX43038	01/12/2010	S	(340,000)	0.977	0	332,456	(334,177)	(1,721)
XX43038	01/12/2010	S	(385,000)	0.977	0	376,457	(378,406)	(1,949)
XX43038	01/20/2010	S	(205,000)	0.994	0	203,910	(201,472)	2,437
Sub-Total Of Sales # 4					**0**	**1,353,533**	**(1,361,319)**	**(7,787)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,078,715**	**(1,086,501)**	**(7,787)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/02/2010	B	125,000	0.964	0	(120,605)	120,605	0
XX43038	03/02/2010	B	30,000	0.969	0	(29,076)	29,076	0
XX43038	03/29/2010	B	170,000	0.937	0	(159,428)	159,428	0
XX43038	04/29/2010	B	20,000	0.962	0	(19,243)	19,243	0
Sub-Total Of Buys # 4					**0**	**(328,352)**	**328,352**	**0**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(328,352)**	**328,352**	**0**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	07/28/2010	B	60,000	1.092	0	(65,568)	65,568	0
XX43038	08/06/2010	B	40,000	1.108	0	(44,350)	44,350	0
Sub-Total Of Buys # 2					**0**	**(109,918)**	**109,918**	**0**
XX43038	06/14/2010	S	(120,000)	1.072	0	128,662	(128,095)	567
XX43038	06/30/2010	S	(85,000)	1.118	0	95,093	(91,846)	3,247
XX43038	07/12/2010	S	(55,000)	1.096	0	60,319	(59,682)	637
XX43038	07/13/2010	S	(140,000)	1.092	0	152,884	(151,788)	1,095
XX43038	09/23/2010	S	(570,000)	1.164	0	663,871	(625,863)	38,008
Sub-Total Of Sales # 5					**0**	**1,100,829**	**(1,057,274)**	**43,554**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**990,911**	**(947,356)**	**43,554**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	09/23/2010	B	585,000	1.119	0	(654,761)	654,761	0
XX43038	10/05/2010	B	145,000	1.115	0	(161,788)	161,788	0
XX43038	10/28/2010	B	105,000	1.055	0	(110,857)	110,857	0
Sub-Total Of Buys # 3					**0**	**(927,406)**	**927,406**	**0**
XX43038	08/26/2010	S	(80,000)	1.153	0	92,312	(90,526)	1,786
XX43038	08/31/2010	S	(370,000)	1.155	0	427,696	(426,049)	1,647
Sub-Total Of Sales # 2					**0**	**520,008**	**(516,575)**	**3,433**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40 (Continued)								
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(407,398)**	**410,831**	**3,433**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/15/2010	B	30,000	0.926	0	(27,801)	27,801	0
XX43038	11/30/2010	B	100,000	0.961	0	(96,152)	96,152	0
XX43038	12/08/2010	B	45,000	0.904	0	(40,703)	40,703	0
Sub-Total Of Buys # 3					**0**	**(164,656)**	**164,656**	**0**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(164,656)**	**164,656**	**0**
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14								
XX43038	03/31/2010	S	(3,245,000)	0.998	0	3,240,056	(3,258,854)	(18,798)
Sub-Total Of Sales # 1					**0**	**3,240,056**	**(3,258,854)**	**(18,798)**
Sub-Total ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14					**0**	**3,240,056**	**(3,258,854)**	**(18,798)**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	04/16/2010	S	(55,000)	0.987	0	54,321	(54,174)	146
Sub-Total Of Sales # 1					**0**	**54,321**	**(54,174)**	**146**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**54,321**	**(54,174)**	**146**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	07/21/2010	B	55,000	1.047	0	(57,612)	57,612	0
Sub-Total Of Buys # 1					**0**	**(57,612)**	**57,612**	**0**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(57,612)**	**57,612**	**0**
ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37								
XX43038	01/20/2010	B	280,000	0.965	0	(270,222)	270,222	0
Sub-Total Of Buys # 1					**0**	**(270,222)**	**270,222**	**0**
Sub-Total ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37					**0**	**(270,222)**	**270,222**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35							
XX43038	01/07/2010 B	550,000	0.981	0	(539,632)	539,632	0
Sub-Total Of Buys # 1				**0**	**(539,632)**	**539,632**	**0**
Sub-Total ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35				**0**	**(539,632)**	**539,632**	**0**
ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37							
XX43038	10/05/2010 S	(170,000)	1.179	0	200,532	(177,021)	23,511
Sub-Total Of Sales # 1				**0**	**200,532**	**(177,021)**	**23,511**
Sub-Total ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37				**0**	**200,532**	**(177,021)**	**23,511**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37							
XX43038	03/02/2010 S	(125,000)	1.133	0	141,705	(142,622)	(917)
Sub-Total Of Sales # 1				**0**	**141,705**	**(142,622)**	**(917)**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37				**0**	**141,705**	**(142,622)**	**(917)**
Sub-Total BROKER: BANK PARIBAS				**0**	**3,574,927**	**(3,543,539)**	**31,377**
BROKER: DEUTSCHE BANK CAPITAL							
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24							
XX43038	08/04/2010 S	(6,785,000)	0.578	0	3,927,158	(3,496,751)	430,406
Sub-Total Of Sales # 1				**0**	**3,927,158**	**(3,496,751)**	**430,406**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24				**0**	**3,927,158**	**(3,496,751)**	**430,406**
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27							
XX43038	08/04/2010 S	(12,250,000)	0.503	0	6,170,325	(5,266,887)	903,437
Sub-Total Of Sales # 1				**0**	**6,170,325**	**(5,266,887)**	**903,437**
Sub-Total ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27				**0**	**6,170,325**	**(5,266,887)**	**903,437**
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36							
XX43038	08/04/2010 B	7,450,000	0.339	0	(2,526,667)	2,526,667	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36 (Continued)								
XX43038	12/31/2010	B	375,000	0.323	0	(121,241)	121,241	0
Sub-Total Of Buys # 2					**0**	**(2,647,908)**	**2,647,908**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(2,647,908)**	**2,647,908**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37								
XX43038	08/04/2010	B	10,750,000	0.324	0	(3,490,525)	3,490,525	0
Sub-Total Of Buys # 1					**0**	**(3,490,525)**	**3,490,525**	**0**
XX43038	10/29/2010	S	(1,500,000)	0.321	0	482,940	(492,545)	(9,605)
Sub-Total Of Sales # 1					**0**	**482,940**	**(492,545)**	**(9,605)**
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37					**0**	**(3,007,585)**	**2,997,980**	**(9,605)**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	08/03/2010	S	(400,000)	0.322	0	129,088	(109,666)	19,421
XX43038	08/31/2010	S	(3,775,000)	0.378	0	1,430,158	(1,038,656)	391,502
Sub-Total Of Sales # 2					**0**	**1,559,246**	**(1,148,322)**	**410,923**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**1,559,246**	**(1,148,322)**	**410,923**
ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38								
XX43038	08/31/2010	S	(1,000,000)	0.358	0	358,280	(294,579)	63,700
Sub-Total Of Sales # 1					**0**	**358,280**	**(294,579)**	**63,700**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38					**0**	**358,280**	**(294,579)**	**63,700**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	10/29/2010	B	1,575,000	0.281	0	(443,866)	443,866	0
Sub-Total Of Buys # 1					**0**	**(443,866)**	**443,866**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(443,866)**	**443,866**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	10/29/2010	B	1,355,000	0.279	0	(378,194)	378,194	0
Sub-Total Of Buys # 1					**0**	**(378,194)**	**378,194**	**0**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(378,194)**	**378,194**	**0**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	12/30/2010	B	555,000	0.250	0	(139,299)	139,299	0
Sub-Total Of Buys # 1					**0**	**(139,299)**	**139,299**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(139,299)**	**139,299**	**0**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/05/2010	B	135,000	1.000	0	(135,126)	135,126	0
Sub-Total Of Buys # 1					**0**	**(135,126)**	**135,126**	**0**
XX43038	01/20/2010	S	(100,000)	0.994	0	99,406	(98,279)	1,126
XX43038	01/21/2010	S	(340,000)	0.998	0	339,362	(334,658)	4,703
Sub-Total Of Sales # 2					**0**	**438,768**	**(432,937)**	**5,829**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**303,642**	**(297,811)**	**5,829**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/24/2010	B	260,000	0.951	0	(247,446)	247,446	0
XX43038	03/29/2010	B	255,000	0.937	0	(239,142)	239,142	0
XX43038	03/30/2010	B	130,000	0.937	0	(121,854)	121,854	0
XX43038	04/21/2010	B	70,000	0.960	0	(67,254)	67,254	0
XX43038	04/22/2010	B	55,000	0.960	0	(52,842)	52,842	0
XX43038	05/07/2010	B	55,000	1.024	0	(56,323)	56,323	0
Sub-Total Of Buys # 6					**0**	**(784,861)**	**784,861**	**0**
XX43038	02/22/2010	S	(75,000)	0.945	0	70,898	(72,129)	(1,230)
XX43038	02/24/2010	S	(230,000)	0.957	0	220,260	(221,192)	(931)
XX43038	03/16/2010	S	(95,000)	0.963	0	91,511	(91,531)	(19)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	03/31/2010	S	(380,000)	0.946	0	359,515	(359,396)	119
Sub-Total Of Sales # 4					**0**	**742,184**	**(744,248)**	**(2,061)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(42,677)**	**40,613**	**(2,061)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	07/22/2010	B	50,000	1.122	0	(56,140)	56,140	0
XX43038	08/10/2010	B	105,000	1.109	0	(116,484)	116,484	0
Sub-Total Of Buys # 2					**0**	**(172,624)**	**172,624**	**0**
XX43038	07/07/2010	S	(65,000)	1.122	0	72,942	(70,280)	2,661
XX43038	07/22/2010	S	(50,000)	1.122	0	56,140	(54,427)	1,712
XX43038	07/30/2010	S	(50,000)	1.110	0	55,546	(54,657)	889
XX43038	08/03/2010	S	(100,000)	1.101	0	110,148	(109,385)	763
XX43038	08/05/2010	S	(55,000)	1.097	0	60,336	(60,173)	163
Sub-Total Of Sales # 5					**0**	**355,112**	**(348,922)**	**6,188**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**182,488**	**(176,298)**	**6,188**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/25/2010	B	105,000	1.145	0	(120,307)	120,307	0
XX43038	08/31/2010	B	1,335,000	1.153	0	(1,540,516)	1,540,516	0
XX43038	09/27/2010	B	25,000	1.121	0	(28,035)	28,035	0
XX43038	10/28/2010	B	115,000	1.055	0	(121,396)	121,396	0
XX43038	10/29/2010	B	85,000	1.061	0	(90,246)	90,246	0
XX43038	11/08/2010	B	70,000	1.043	0	(73,051)	73,051	0
Sub-Total Of Buys # 6					**0**	**(1,973,551)**	**1,973,551**	**0**
XX43038	08/26/2010	S	(85,000)	1.150	0	97,750	(96,184)	1,565
XX43038	09/02/2010	S	(40,000)	1.115	0	44,600	(45,993)	(1,393)
XX43038	09/24/2010	S	(370,000)	1.103	0	408,214	(414,114)	(5,900)
XX43038	09/28/2010	S	(20,000)	1.122	0	22,453	(22,385)	67
XX43038	10/01/2010	S	(95,000)	1.120	0	106,429	(106,330)	99

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40 (Continued)								
Sub-Total Of Sales # 5					**0**	**679,446**	**(685,006)**	**(5,562)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(1,294,105)**	**1,288,545**	**(5,562)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/22/2010	B	600,000	0.935	0	(561,585)	561,585	0
XX43038	12/03/2010	B	55,000	0.925	0	(50,883)	50,883	0
Sub-Total Of Buys # 2					**0**	**(612,468)**	**612,468**	**0**
XX43038	12/10/2010	S	(45,000)	0.905	0	40,739	(41,985)	(1,246)
Sub-Total Of Sales # 1					**0**	**40,739**	**(41,985)**	**(1,246)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(571,729)**	**570,483**	**(1,246)**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	01/21/2010	B	95,000	0.981	0	(93,278)	93,278	0
Sub-Total Of Buys # 1					**0**	**(93,278)**	**93,278**	**0**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**(93,278)**	**93,278**	**0**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	10/14/2010	S	(220,000)	1.015	0	223,437	(219,061)	4,375
Sub-Total Of Sales # 1					**0**	**223,437**	**(219,061)**	**4,375**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**223,437**	**(219,061)**	**4,375**
ISSUE: 912833Y20 - US TSY STRIPS 5/15/36								
XX43038	08/04/2010	B	3,250,000	0.323	0	(1,052,545)	1,052,545	0
Sub-Total Of Buys # 1					**0**	**(1,052,545)**	**1,052,545**	**0**
Sub-Total ISSUE: 912833Y20 - US TSY STRIPS 5/15/36					**0**	**(1,052,545)**	**1,052,545**	**0**
ISSUE: 9128334X5 - US TSY STRIPS 2/15/34								
XX43038	08/04/2010	B	1,500,000	0.361	0	(542,655)	542,655	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9128334X5 - US TSY STRIPS	**2/15/34 (Continued)**						
Sub-Total Of Buys # 1				**0**	**(542,655)**	**542,655**	**0**
Sub-Total ISSUE: 9128334X5 - US TSY STRIPS	**2/15/34**			**0**	**(542,655)**	**542,655**	**0**
ISSUE: 9128335A4 - US TSY STRIPS	**8/15/35**						
XX43038	08/04/2010 B	2,750,000	0.335	0	(922,652)	922,652	0
Sub-Total Of Buys # 1				**0**	**(922,652)**	**922,652**	**0**
Sub-Total ISSUE: 9128335A4 - US TSY STRIPS	**8/15/35**			**0**	**(922,652)**	**922,652**	**0**
ISSUE: 9128337E4 - US TSY STRIPPED	**8/15/36**						
XX43038	12/31/2010 B	185,000	0.302	0	(55,877)	55,877	0
Sub-Total Of Buys # 1				**0**	**(55,877)**	**55,877**	**0**
Sub-Total ISSUE: 9128337E4 - US TSY STRIPPED	**8/15/36**			**0**	**(55,877)**	**55,877**	**0**
ISSUE: 912834AE8 - US TSY STRIPPED	**5/15/38**						
XX43038	12/13/2010 B	1,270,000	0.269	0	(342,722)	342,722	0
Sub-Total Of Buys # 1				**0**	**(342,722)**	**342,722**	**0**
Sub-Total ISSUE: 912834AE8 - US TSY STRIPPED	**5/15/38**			**0**	**(342,722)**	**342,722**	**0**
ISSUE: 912834AT5 - US TSY STRIPS	**8/15/38**						
XX43038	12/13/2010 B	530,000	0.270	0	(143,433)	143,433	0
Sub-Total Of Buys # 1				**0**	**(143,433)**	**143,433**	**0**
Sub-Total ISSUE: 912834AT5 - US TSY STRIPS	**8/15/38**			**0**	**(143,433)**	**143,433**	**0**
Sub-Total BROKER: DEUTSCHE BANK CAPITAL				**0**	**1,046,051**	**760,341**	**1,806,384**
BROKER: BARCLAY CAP INC.-FIXED INCOME							
ISSUE: 020002AS0 - ALLSTATE CORP	**5.555% 5/09/35**						
XX43038	09/09/2010 B	95,000	1.032	0	(98,119)	98,119	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
BROKER: BARCLAY CAP INC.-FIXED INCOME (Continued)								
Sub-Total Of Buys # 1					**0**	**(98,119)**	**98,119**	**0**
Sub-Total ISSUE: 020002AS0 - ALLSTATE CORP 5.555% 5/09/35					**0**	**(98,119)**	**98,119**	**0**
ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39								
XX43038	06/22/2010	S	(50,000)	1.277	0	63,856	(66,688)	(2,832)
Sub-Total Of Sales # 1					**0**	**63,856**	**(66,688)**	**(2,832)**
Sub-Total ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39					**0**	**63,856**	**(66,688)**	**(2,832)**
ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40								
XX43038	11/12/2010	S	(110,000)	0.956	0	105,260	(109,159)	(3,899)
Sub-Total Of Sales # 1					**0**	**105,260**	**(109,159)**	**(3,899)**
Sub-Total ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40					**0**	**105,260**	**(109,159)**	**(3,899)**
ISSUE: 172062AE1 - CINCINNATI FINL 6.125% 11/01/34								
XX43038	08/20/2010	S	(175,000)	0.997	0	174,630	(159,609)	15,020
Sub-Total Of Sales # 1					**0**	**174,630**	**(159,609)**	**15,020**
Sub-Total ISSUE: 172062AE1 - CINCINNATI FINL 6.125% 11/01/34					**0**	**174,630**	**(159,609)**	**15,020**
ISSUE: 26875PAG6 - EOG RESOURCES INC 4.1% 2/01/21								
XX43038	11/18/2010	B	105,000	0.995	0	(104,554)	104,554	0
Sub-Total Of Buys # 1					**0**	**(104,554)**	**104,554**	**0**
Sub-Total ISSUE: 26875PAG6 - EOG RESOURCES INC 4.1% 2/01/21					**0**	**(104,554)**	**104,554**	**0**
ISSUE: 362320BA0 - GTE CORPORATION 6.94% 4/15/28								
XX43038	07/27/2010	B	115,000	1.120	0	(128,912)	128,912	0
Sub-Total Of Buys # 1					**0**	**(128,912)**	**128,912**	**0**
Sub-Total ISSUE: 362320BA0 - GTE CORPORATION 6.94% 4/15/28					**0**	**(128,912)**	**128,912**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20								
XX43038	09/13/2010	B	415,000	0.992	0	(411,750)	411,750	0
Sub-Total Of Buys # 1					**0**	**(411,750)**	**411,750**	**0**
Sub-Total ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20					**0**	**(411,750)**	**411,750**	**0**
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38								
XX43038	07/13/2010	S	(85,000)	1.165	0	99,094	(95,524)	3,570
Sub-Total Of Sales # 1					**0**	**99,094**	**(95,524)**	**3,570**
Sub-Total ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38					**0**	**99,094**	**(95,524)**	**3,570**
ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35								
XX43038	06/25/2010	S	(250,000)	0.934	0	233,570	(239,722)	(6,152)
Sub-Total Of Sales # 1					**0**	**233,570**	**(239,722)**	**(6,152)**
Sub-Total ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35					**0**	**233,570**	**(239,722)**	**(6,152)**
ISSUE: 532457BA5 - ELI LILLY & CO 5.55% 3/15/37								
XX43038	09/01/2010	B	100,000	1.103	0	(110,303)	110,303	0
Sub-Total Of Buys # 1					**0**	**(110,303)**	**110,303**	**0**
Sub-Total ISSUE: 532457BA5 - ELI LILLY & CO 5.55% 3/15/37					**0**	**(110,303)**	**110,303**	**0**
ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39								
XX43038	01/05/2010	B	195,000	1.060	0	(206,828)	206,828	0
Sub-Total Of Buys # 1					**0**	**(206,828)**	**206,828**	**0**
Sub-Total ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39					**0**	**(206,828)**	**206,828**	**0**
ISSUE: 652478BA5 - NEWS AMER HLDGS INC 7.750% 12/01/45								
XX43038	02/03/2010	B	285,000	1.180	0	(336,488)	336,488	0
Sub-Total Of Buys # 1					**0**	**(336,488)**	**336,488**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 652478BA5 - NEWS AMER HLDGS INC 7.750% 12/01/45 (Continued)								
Sub-Total ISSUE: 652478BA5 - NEWS AMER HLDGS INC 7.750% 12/01/45					**0**	**(336,488)**	**336,488**	**0**
ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34								
XX43038	02/03/2010	S	(350,000)	1.019	0	356,671	(354,210)	2,460
Sub-Total Of Sales # 1					**0**	**356,671**	**(354,210)**	**2,460**
Sub-Total ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34					**0**	**356,671**	**(354,210)**	**2,460**
ISSUE: 65334HAG7 - NEXEN INC 6.4% 5/15/37								
XX43038	05/11/2010	S	(150,000)	1.037	0	155,656	(152,815)	2,841
Sub-Total Of Sales # 1					**0**	**155,656**	**(152,815)**	**2,841**
Sub-Total ISSUE: 65334HAG7 - NEXEN INC 6.4% 5/15/37					**0**	**155,656**	**(152,815)**	**2,841**
ISSUE: 65334HAJ1 - NEXEN INC 7.5% 7/30/39								
XX43038	05/11/2010	B	135,000	1.166	0	(157,426)	157,426	0
XX43038	12/08/2010	B	50,000	1.041	0	(52,063)	52,063	0
Sub-Total Of Buys # 2					**0**	**(209,489)**	**209,489**	**0**
Sub-Total ISSUE: 65334HAJ1 - NEXEN INC 7.5% 7/30/39					**0**	**(209,489)**	**209,489**	**0**
ISSUE: 68233JAG9 - ONCOR ELEC DELIVERY 5.25% 9/30/40								
XX43038	09/08/2010	B	195,000	0.992	0	(193,564)	193,564	0
Sub-Total Of Buys # 1					**0**	**(193,564)**	**193,564**	**0**
Sub-Total ISSUE: 68233JAG9 - ONCOR ELEC DELIVERY 5.25% 9/30/40					**0**	**(193,564)**	**193,564**	**0**
ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38								
XX43038	08/19/2010	S	(70,000)	1.212	0	84,842	(78,761)	6,080
Sub-Total Of Sales # 1					**0**	**84,842**	**(78,761)**	**6,080**
Sub-Total ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38					**0**	**84,842**	**(78,761)**	**6,080**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39								
XX43038	11/05/2010	S	(30,000)	1.325	0	39,774	(39,768)	5
Sub-Total Of Sales # 1					**0**	**39,774**	**(39,768)**	**5**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39					**0**	**39,774**	**(39,768)**	**5**
ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36								
XX43038	01/12/2010	B	425,000	0.937	0	(398,590)	398,590	0
Sub-Total Of Buys # 1					**0**	**(398,590)**	**398,590**	**0**
Sub-Total ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36					**0**	**(398,590)**	**398,590**	**0**
ISSUE: 87927VAF5 - TELECOM ITALIA CAP 6.375% 11/15/33								
XX43038	09/23/2010	B	110,000	0.985	0	(108,433)	108,433	0
Sub-Total Of Buys # 1					**0**	**(108,433)**	**108,433**	**0**
Sub-Total ISSUE: 87927VAF5 - TELECOM ITALIA CAP 6.375% 11/15/33					**0**	**(108,433)**	**108,433**	**0**
ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36								
XX43038	05/17/2010	S	(55,000)	0.993	0	54,659	(59,588)	(4,929)
XX43038	09/23/2010	S	(100,000)	1.071	0	107,193	(108,343)	(1,150)
Sub-Total Of Sales # 2					**0**	**161,852**	**(167,931)**	**(6,079)**
Sub-Total ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36					**0**	**161,852**	**(167,931)**	**(6,079)**
ISSUE: 89352HAD1 - TRANS CANADA PIPELIN 6.2% 10/15/37								
XX43038	01/12/2010	B	600,000	1.066	0	(640,020)	640,020	0
Sub-Total Of Buys # 1					**0**	**(640,020)**	**640,020**	**0**
Sub-Total ISSUE: 89352HAD1 - TRANS CANADA PIPELIN 6.2% 10/15/37					**0**	**(640,020)**	**640,020**	**0**
ISSUE: 912795R86 - US TSY BILLS 1/14/10								
XX43038	01/07/2010	S	(2,000,000)	0.999	0	1,999,998	(2,000,000)	(1)
Sub-Total Of Sales # 1					**0**	**1,999,998**	**(2,000,000)**	**(1)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912795R86 - US TSY BILLS 1/14/10 (Continued)								
Sub-Total ISSUE: 912795R86 - US TSY BILLS 1/14/10					**0**	**1,999,998**	**(2,000,000)**	**(1)**
ISSUE: 912795S77 - US TREASURY BILLS 1/28/10								
XX43038	01/19/2010	B	2,000,000	0.999	0	(1,999,988)	1,999,988	0
Sub-Total Of Buys # 1					**0**	**(1,999,988)**	**1,999,988**	**0**
Sub-Total ISSUE: 912795S77 - US TREASURY BILLS 1/28/10					**0**	**(1,999,988)**	**1,999,988**	**0**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	04/30/2010	S	(565,000)	0.616	0	348,412	(340,000)	8,412
Sub-Total Of Sales # 1					**0**	**348,412**	**(340,000)**	**8,412**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**348,412**	**(340,000)**	**8,412**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24								
XX43038	04/13/2010	B	520,000	0.506	0	(263,359)	263,359	0
Sub-Total Of Buys # 1					**0**	**(263,359)**	**263,359**	**0**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24					**0**	**(263,359)**	**263,359**	**0**
ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26								
XX43038	03/31/2010	B	7,300,000	0.454	0	(3,315,222)	3,315,222	0
Sub-Total Of Buys # 1					**0**	**(3,315,222)**	**3,315,222**	**0**
Sub-Total ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26					**0**	**(3,315,222)**	**3,315,222**	**0**
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27								
XX43038	03/31/2010	B	14,350,000	0.429	0	(6,169,782)	6,169,782	0
Sub-Total Of Buys # 1					**0**	**(6,169,782)**	**6,169,782**	**0**
XX43038	05/28/2010	S	(1,400,000)	0.475	0	666,246	(601,930)	64,316
XX43038	06/30/2010	S	(700,000)	0.505	0	354,179	(300,965)	53,214
Sub-Total Of Sales # 2					**0**	**1,020,425**	**(902,895)**	**117,530**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27 (Continued)								
Sub-Total ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27					**0**	**(5,149,357)**	**5,266,887**	**117,530**
ISSUE: 912803CG6 - US TSY PRIN STRIPS 8/15/29								
XX43038	03/31/2010	B	10,600,000	0.393	0	(4,170,146)	4,170,146	0
Sub-Total Of Buys # 1					**0**	**(4,170,146)**	**4,170,146**	**0**
XX43038	08/04/2010	S	(10,600,000)	0.460	0	4,876,530	(4,241,026)	635,503
Sub-Total Of Sales # 1					**0**	**4,876,530**	**(4,241,026)**	**635,503**
Sub-Total ISSUE: 912803CG6 - US TSY PRIN STRIPS 8/15/29					**0**	**706,384**	**(70,880)**	**635,503**
ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30								
XX43038	08/04/2010	B	1,250,000	0.442	0	(553,112)	553,112	0
Sub-Total Of Buys # 1					**0**	**(553,112)**	**553,112**	**0**
Sub-Total ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30					**0**	**(553,112)**	**553,112**	**0**
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31								
XX43038	03/31/2010	B	3,550,000	0.365	0	(1,298,732)	1,298,732	0
Sub-Total Of Buys # 1					**0**	**(1,298,732)**	**1,298,732**	**0**
XX43038	04/13/2010	S	(1,000,000)	0.369	0	369,170	(366,588)	2,581
XX43038	09/30/2010	S	(300,000)	0.471	0	141,372	(135,757)	5,614
Sub-Total Of Sales # 2					**0**	**510,542**	**(502,345)**	**8,195**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31					**0**	**(788,190)**	**796,387**	**8,195**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	03/31/2010	B	9,050,000	0.269	0	(2,439,246)	2,439,246	0
Sub-Total Of Buys # 1					**0**	**(2,439,246)**	**2,439,246**	**0**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**(2,439,246)**	**2,439,246**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**							
XX43038	03/31/2010	B	2,500,000	0.253	0	(634,125)	634,125	0
Sub-Total Of Buys # 1					**0**	**(634,125)**	**634,125**	**0**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**				**0**	**(634,125)**	**634,125**	**0**
ISSUE: 912803DG5 - US TSY PRIN STRIPS	**5/15/39**							
XX43038	11/30/2010	B	200,000	0.284	0	(56,996)	56,996	0
Sub-Total Of Buys # 1					**0**	**(56,996)**	**56,996**	**0**
Sub-Total ISSUE: 912803DG5 - US TSY PRIN STRIPS	**5/15/39**				**0**	**(56,996)**	**56,996**	**0**
ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**							
XX43038	06/30/2010	B	695,000	0.303	0	(210,911)	210,911	0
XX43038	07/30/2010	B	1,050,000	0.293	0	(307,933)	307,933	0
Sub-Total Of Buys # 2					**0**	**(518,844)**	**518,844**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**				**0**	**(518,844)**	**518,844**	**0**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**							
XX43038	05/19/2010	B	715,000	0.267	0	(191,276)	191,276	0
XX43038	12/02/2010	B	320,000	0.267	0	(85,561)	85,561	0
Sub-Total Of Buys # 2					**0**	**(276,837)**	**276,837**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**				**0**	**(276,837)**	**276,837**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS	**2/15/40**							
XX43038	04/13/2010	B	555,000	0.232	0	(128,837)	128,837	0
Sub-Total Of Buys # 1					**0**	**(128,837)**	**128,837**	**0**
XX43038	05/19/2010	S	(715,000)	0.264	0	189,260	(165,864)	23,396
XX43038	12/02/2010	S	(640,000)	0.265	0	169,664	(183,615)	(13,951)
Sub-Total Of Sales # 2					**0**	**358,924**	**(349,479)**	**9,445**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)								
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**230,087**	**(220,642)**	**9,445**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	11/30/2010	B	550,000	0.273	0	(150,276)	150,276	0
XX43038	11/30/2010	B	350,000	0.272	0	(95,382)	95,382	0
XX43038	12/02/2010	B	320,000	0.261	0	(83,692)	83,692	0
Sub-Total Of Buys # 3					**0**	**(329,350)**	**329,350**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(329,350)**	**329,350**	**0**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/05/2010	S	(175,000)	0.976	0	170,925	(172,024)	(1,099)
XX43038	01/06/2010	S	(100,000)	0.968	0	96,898	(98,299)	(1,401)
XX43038	01/12/2010	S	(340,000)	0.971	0	330,437	(334,177)	(3,740)
XX43038	01/12/2010	S	(555,000)	0.977	0	542,685	(545,495)	(2,809)
XX43038	02/02/2010	S	(115,000)	0.992	0	114,164	(113,438)	726
Sub-Total Of Sales # 5					**0**	**1,255,109**	**(1,263,433)**	**(8,323)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,255,109**	**(1,263,433)**	**(8,323)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/31/2010	S	(1,650,000)	0.944	0	1,558,992	(1,560,536)	(1,544)
XX43038	05/17/2010	S	(715,000)	1.009	0	722,031	(703,274)	18,756
Sub-Total Of Sales # 2					**0**	**2,281,023**	**(2,263,810)**	**17,212**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**2,281,023**	**(2,263,810)**	**17,212**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/17/2010	B	690,000	1.052	0	(725,938)	725,938	0
XX43038	05/17/2010	B	35,000	1.048	0	(36,706)	36,706	0
XX43038	06/22/2010	B	40,000	1.089	0	(43,575)	43,575	0
XX43038	06/25/2010	B	165,000	1.096	0	(180,932)	180,932	0
XX43038	07/13/2010	B	75,000	1.093	0	(82,042)	82,042	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
Sub-Total Of Buys # 5					**0**	**(1,069,193)**	**1,069,193**	**0**
XX43038	07/27/2010	S	(75,000)	1.092	0	81,925	(81,946)	(21)
XX43038	08/16/2010	S	(220,000)	1.156	0	254,443	(241,561)	12,882
Sub-Total Of Sales # 2					**0**	**336,368**	**(323,507)**	**12,861**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**(732,825)**	**745,686**	**12,861**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/16/2010	B	225,000	1.112	0	(250,211)	250,211	0
XX43038	08/19/2010	B	60,000	1.133	0	(68,006)	68,006	0
XX43038	08/20/2010	B	110,000	1.136	0	(125,021)	125,021	0
XX43038	09/07/2010	B	290,000	1.118	0	(324,414)	324,414	0
XX43038	10/19/2010	B	50,000	1.081	0	(54,064)	54,064	0
XX43038	11/02/2010	B	60,000	1.075	0	(64,521)	64,521	0
XX43038	11/12/2010	B	90,000	1.025	0	(92,334)	92,334	0
Sub-Total Of Buys # 7					**0**	**(978,571)**	**978,571**	**0**
XX43038	09/01/2010	S	(80,000)	1.129	0	90,375	(92,118)	(1,743)
XX43038	09/08/2010	S	(150,000)	1.116	0	167,507	(171,266)	(3,759)
XX43038	09/09/2010	S	(70,000)	1.105	0	77,404	(79,924)	(2,519)
Sub-Total Of Sales # 3					**0**	**335,286**	**(343,308)**	**(8,021)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(643,285)**	**635,263**	**(8,021)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	12/13/2010	B	50,000	0.907	0	(45,390)	45,390	0
Sub-Total Of Buys # 1					**0**	**(45,390)**	**45,390**	**0**
XX43038	12/08/2010	S	(40,000)	0.901	0	36,056	(37,320)	(1,264)
Sub-Total Of Sales # 1					**0**	**36,056**	**(37,320)**	**(1,264)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(9,334)**	**8,070**	**(1,264)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828GS3 - US TREASURY NOTES 4.5% 5/15/17								
XX43038	01/29/2010	B	705,000	1.089	0	(768,257)	768,257	0
Sub-Total Of Buys # 1					**0**	**(768,257)**	**768,257**	**0**
XX43038	03/31/2010	S	(705,000)	1.079	0	760,849	(768,257)	(7,408)
Sub-Total Of Sales # 1					**0**	**760,849**	**(768,257)**	**(7,408)**
Sub-Total ISSUE: 912828GS3 - US TREASURY NOTES 4.5% 5/15/17					**0**	**(7,408)**	**0**	**(7,408)**
ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18								
XX43038	03/31/2010	S	(1,925,000)	1.002	0	1,930,338	(1,929,804)	534
Sub-Total Of Sales # 1					**0**	**1,930,338**	**(1,929,804)**	**534**
Sub-Total ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18					**0**	**1,930,338**	**(1,929,804)**	**534**
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14								
XX43038	02/08/2010	B	835,000	1.010	0	(844,034)	844,034	0
XX43038	03/03/2010	B	510,000	1.010	0	(515,339)	515,339	0
Sub-Total Of Buys # 2					**0**	**(1,359,373)**	**1,359,373**	**0**
Sub-Total ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14					**0**	**(1,359,373)**	**1,359,373**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	02/17/2010	S	(85,000)	0.975	0	82,894	(82,804)	90
Sub-Total Of Sales # 1					**0**	**82,894**	**(82,804)**	**90**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**82,894**	**(82,804)**	**90**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	02/08/2010	S	(2,900,000)	1.000	0	2,902,832	(2,892,205)	10,626
XX43038	03/31/2010	S	(3,500,000)	0.998	0	3,495,214	(3,490,730)	4,484
Sub-Total Of Sales # 2					**0**	**6,398,046**	**(6,382,935)**	**15,110**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**6,398,046**	**(6,382,935)**	**15,110**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	02/17/2010	B	80,000	0.995	0	(79,600)	79,600	0
Sub-Total Of Buys # 1					**0**	**(79,600)**	**79,600**	**0**
XX43038	05/17/2010	S	(480,000)	1.012	0	485,850	(473,592)	12,257
Sub-Total Of Sales # 1					**0**	**485,850**	**(473,592)**	**12,257**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**406,250**	**(393,992)**	**12,257**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	05/17/2010	B	475,000	1.002	0	(476,187)	476,187	0
Sub-Total Of Buys # 1					**0**	**(476,187)**	**476,187**	**0**
XX43038	09/13/2010	S	(50,000)	1.065	0	53,283	(51,032)	2,250
Sub-Total Of Sales # 1					**0**	**53,283**	**(51,032)**	**2,250**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(422,904)**	**425,155**	**2,250**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	09/13/2010	B	55,000	0.989	0	(54,423)	54,423	0
Sub-Total Of Buys # 1					**0**	**(54,423)**	**54,423**	**0**
XX43038	09/13/2010	S	(385,000)	0.991	0	381,676	(383,681)	(2,005)
XX43038	11/17/2010	S	(435,000)	0.976	0	424,668	(432,969)	(8,300)
Sub-Total Of Sales # 2					**0**	**806,344**	**(816,650)**	**(10,305)**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**751,921**	**(762,227)**	**(10,305)**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	11/17/2010	B	425,000	0.972	0	(413,312)	413,312	0
Sub-Total Of Buys # 1					**0**	**(413,312)**	**413,312**	**0**
XX43038	11/18/2010	S	(100,000)	0.975	0	97,578	(97,252)	325
Sub-Total Of Sales # 1					**0**	**97,578**	**(97,252)**	**325**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20 (Continued)							
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20				**0**	**(315,734)**	**316,060**	**325**
ISSUE: 9128337W4 - US TSY STRIPPED 11/15/34							
XX43038	03/31/2010 B	2,800,000	0.296	0	(830,256)	830,256	0
Sub-Total Of Buys # 1				**0**	**(830,256)**	**830,256**	**0**
Sub-Total ISSUE: 9128337W4 - US TSY STRIPPED 11/15/34				**0**	**(830,256)**	**830,256**	**0**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37							
XX43038	11/09/2010 S	(160,000)	1.205	0	192,886	(184,284)	8,602
Sub-Total Of Sales # 1				**0**	**192,886**	**(184,284)**	**8,602**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37				**0**	**192,886**	**(184,284)**	**8,602**
ISSUE: 931142CY7 - WAL-MART STORES 5% 10/25/40							
XX43038	11/09/2010 B	160,000	0.990	0	(158,401)	158,401	0
Sub-Total Of Buys # 1				**0**	**(158,401)**	**158,401**	**0**
Sub-Total ISSUE: 931142CY7 - WAL-MART STORES 5% 10/25/40				**0**	**(158,401)**	**158,401**	**0**
ISSUE: 96950FAE4 - WILLIAMS PARTNERS LP 6.3% 4/15/40							
XX43038	02/02/2010 B	140,000	0.994	0	(139,161)	139,161	0
Sub-Total Of Buys # 1				**0**	**(139,161)**	**139,161**	**0**
Sub-Total ISSUE: 96950FAE4 - WILLIAMS PARTNERS LP 6.3% 4/15/40				**0**	**(139,161)**	**139,161**	**0**
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37							
XX43038	11/05/2010 B	35,000	1.136	0	(39,785)	39,785	0
Sub-Total Of Buys # 1				**0**	**(39,785)**	**39,785**	**0**
Sub-Total ISSUE: 983024AN0 - WYETH 5.95% 4/01/37				**0**	**(39,785)**	**39,785**	**0**
Sub-Total BROKER: BARCLAY CAP INC.-FIXED INCOME				**0**	**(5,871,589)**	**6,695,615**	**824,018**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: GOLDMAN, SACHS & CO.							
ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37							
XX43038	11/23/2010 B	165,000	1.091	0	(180,081)	180,081	0
Sub-Total Of Buys # 1				**0**	**(180,081)**	**180,081**	**0**
Sub-Total ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37				**0**	**(180,081)**	**180,081**	**0**
ISSUE: 00206RAG7 - AT&T INC 6.3% 1/15/38							
XX43038	10/29/2010 B	100,000	1.100	0	(110,065)	110,065	0
Sub-Total Of Buys # 1				**0**	**(110,065)**	**110,065**	**0**
Sub-Total ISSUE: 00206RAG7 - AT&T INC 6.3% 1/15/38				**0**	**(110,065)**	**110,065**	**0**
ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41							
XX43038	09/13/2010 B	215,000	0.991	0	(213,241)	213,241	0
Sub-Total Of Buys # 1				**0**	**(213,241)**	**213,241**	**0**
Sub-Total ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41				**0**	**(213,241)**	**213,241**	**0**
ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40							
XX43038	11/23/2010 S	(175,000)	0.954	0	166,953	(173,662)	(6,709)
Sub-Total Of Sales # 1				**0**	**166,953**	**(173,662)**	**(6,709)**
Sub-Total ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40				**0**	**166,953**	**(173,662)**	**(6,709)**
ISSUE: 054536AA5 - AXA SA 8.6% 12/15/30							
XX43038	03/30/2010 S	(30,000)	1.199	0	35,976	(35,414)	561
Sub-Total Of Sales # 1				**0**	**35,976**	**(35,414)**	**561**
Sub-Total ISSUE: 054536AA5 - AXA SA 8.6% 12/15/30				**0**	**35,976**	**(35,414)**	**561**
ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19							
XX43038	01/08/2010 B	220,000	1.166	0	(256,599)	256,599	0
Sub-Total Of Buys # 1				**0**	**(256,599)**	**256,599**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19 (Continued)								
Sub-Total ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19					**0**	**(256,599)**	**256,599**	**0**
ISSUE: 079867AS6 - BELLSOUTH TELECOM V/R 12/15/95								
XX43038	08/26/2010	B	130,000	0.756	0	(98,294)	98,294	0
Sub-Total Of Buys # 1					**0**	**(98,294)**	**98,294**	**0**
Sub-Total ISSUE: 079867AS6 - BELLSOUTH TELECOM V/R 12/15/95					**0**	**(98,294)**	**98,294**	**0**
ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30								
XX43038	07/15/2010	B	265,000	1.238	0	(328,157)	328,157	0
Sub-Total Of Buys # 1					**0**	**(328,157)**	**328,157**	**0**
Sub-Total ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30					**0**	**(328,157)**	**328,157**	**0**
ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33								
XX43038	03/30/2010	S	(130,000)	0.866	0	112,652	(112,366)	285
Sub-Total Of Sales # 1					**0**	**112,652**	**(112,366)**	**285**
Sub-Total ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33					**0**	**112,652**	**(112,366)**	**285**
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	01/08/2010	B	620,000	1.152	0	(714,320)	714,320	0
Sub-Total Of Buys # 1					**0**	**(714,320)**	**714,320**	**0**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**(714,320)**	**714,320**	**0**
ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37								
XX43038	02/25/2010	B	285,000	1.008	0	(287,545)	287,545	0
Sub-Total Of Buys # 1					**0**	**(287,545)**	**287,545**	**0**
Sub-Total ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37					**0**	**(287,545)**	**287,545**	**0**
ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40								
XX43038	02/25/2010	S	(275,000)	1.005	0	276,465	(273,691)	2,774

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40 (Continued)								
Sub-Total Of Sales # 1					**0**	**276,465**	**(273,691)**	**2,774**
Sub-Total ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40					**0**	**276,465**	**(273,691)**	**2,774**
ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30								
XX43038	01/28/2010	S	(110,000)	1.281	0	141,002	(143,509)	(2,506)
XX43038	02/02/2010	S	(20,000)	1.280	0	25,602	(26,092)	(490)
XX43038	02/17/2010	S	(95,000)	1.237	0	117,533	(123,939)	(6,406)
Sub-Total Of Sales # 3					**0**	**284,137**	**(293,540)**	**(9,402)**
Sub-Total ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30					**0**	**284,137**	**(293,540)**	**(9,402)**
ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INTL 9.25% 6/01/32								
XX43038	01/28/2010	B	105,000	1.331	0	(139,856)	139,856	0
XX43038	02/02/2010	B	20,000	1.330	0	(26,603)	26,603	0
XX43038	02/17/2010	B	90,000	1.285	0	(115,718)	115,718	0
XX43038	04/29/2010	B	25,000	1.352	0	(33,820)	33,820	0
Sub-Total Of Buys # 4					**0**	**(315,997)**	**315,997**	**0**
Sub-Total ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INTL 9.25% 6/01/32					**0**	**(315,997)**	**315,997**	**0**
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20								
XX43038	10/14/2010	S	(35,000)	1.010	0	35,360	(34,725)	634
Sub-Total Of Sales # 1					**0**	**35,360**	**(34,725)**	**634**
Sub-Total ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20					**0**	**35,360**	**(34,725)**	**634**
ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20								
XX43038	07/21/2010	B	35,000	1.058	0	(37,035)	37,035	0
Sub-Total Of Buys # 1					**0**	**(37,035)**	**37,035**	**0**
Sub-Total ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20					**0**	**(37,035)**	**37,035**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27								
XX43038	03/02/2010	S	(275,000)	0.937	0	257,801	(266,433)	(8,632)
XX43038	03/03/2010	S	(445,000)	0.934	0	415,674	(431,138)	(15,463)
XX43038	05/12/2010	S	(90,000)	0.912	0	82,081	(87,196)	(5,114)
Sub-Total Of Sales # 3					**0**	**755,556**	**(784,767)**	**(29,209)**
Sub-Total ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27					**0**	**755,556**	**(784,767)**	**(29,209)**
ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37								
XX43038	03/02/2010	B	220,000	0.973	0	(214,143)	214,143	0
XX43038	03/03/2010	B	355,000	0.969	0	(344,076)	344,076	0
XX43038	05/12/2010	B	75,000	0.933	0	(70,034)	70,034	0
Sub-Total Of Buys # 3					**0**	**(628,253)**	**628,253**	**0**
XX43038	05/06/2010	S	(60,000)	0.937	0	56,248	(58,442)	(2,193)
Sub-Total Of Sales # 1					**0**	**56,248**	**(58,442)**	**(2,193)**
Sub-Total ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37					**0**	**(572,005)**	**569,811**	**(2,193)**
ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37								
XX43038	10/27/2010	B	100,000	1.069	0	(106,972)	106,972	0
Sub-Total Of Buys # 1					**0**	**(106,972)**	**106,972**	**0**
Sub-Total ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37					**0**	**(106,972)**	**106,972**	**0**
ISSUE: 416515AZ7 - HARTFORD FINL SVCS GRP 5.5% 3/30/20								
XX43038	03/18/2010	B	120,000	0.997	0	(119,706)	119,706	0
Sub-Total Of Buys # 1					**0**	**(119,706)**	**119,706**	**0**
XX43038	03/31/2010	S	(120,000)	0.984	0	118,132	(119,706)	(1,573)
Sub-Total Of Sales # 1					**0**	**118,132**	**(119,706)**	**(1,573)**
Sub-Total ISSUE: 416515AZ7 - HARTFORD FINL SVCS GRP 5.5% 3/30/20					**0**	**(1,574)**	**0**	**(1,573)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 416515BA1 - HARTFORD FINL 6.625% 3/30/40								
XX43038	03/18/2010	B	135,000	0.997	0	(134,647)	134,647	0
Sub-Total Of Buys # 1					**0**	**(134,647)**	**134,647**	**0**
XX43038	06/25/2010	S	(95,000)	0.921	0	87,562	(94,181)	(6,618)
Sub-Total Of Sales # 1					**0**	**87,562**	**(94,181)**	**(6,618)**
Sub-Total ISSUE: 416515BA1 - HARTFORD FINL 6.625% 3/30/40					**0**	**(47,085)**	**40,466**	**(6,618)**
ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41								
XX43038	08/05/2010	B	150,000	0.993	0	(148,956)	148,956	0
Sub-Total Of Buys # 1					**0**	**(148,956)**	**148,956**	**0**
XX43038	08/05/2010	S	(70,000)	0.993	0	69,553	(69,536)	17
Sub-Total Of Sales # 1					**0**	**69,553**	**(69,536)**	**17**
Sub-Total ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41					**0**	**(79,403)**	**79,420**	**17**
ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36								
XX43038	11/02/2010	S	(155,000)	1.055	0	163,661	(152,658)	11,002
Sub-Total Of Sales # 1					**0**	**163,661**	**(152,658)**	**11,002**
Sub-Total ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36					**0**	**163,661**	**(152,658)**	**11,002**
ISSUE: 446150AG9 - HUNTINGTON BANCSHARES 7% 12/15/20								
XX43038	12/15/2010	B	55,000	1.000	0	(55,000)	55,000	0
Sub-Total Of Buys # 1					**0**	**(55,000)**	**55,000**	**0**
Sub-Total ISSUE: 446150AG9 - HUNTINGTON BANCSHARES 7% 12/15/20					**0**	**(55,000)**	**55,000**	**0**
ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19								
XX43038	01/27/2010	B	200,000	1.105	0	(221,194)	221,194	0
Sub-Total Of Buys # 1					**0**	**(221,194)**	**221,194**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19 (Continued)								
Sub-Total ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19					**0**	**(221,194)**	**221,194**	**0**
ISSUE: 50075NAR5 - KRAFT FOODS INC 7% 8/11/37								
XX43038	12/22/2010	B	80,000	1.153	0	(92,246)	92,246	0
Sub-Total Of Buys # 1					**0**	**(92,246)**	**92,246**	**0**
Sub-Total ISSUE: 50075NAR5 - KRAFT FOODS INC 7% 8/11/37					**0**	**(92,246)**	**92,246**	**0**
ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40								
XX43038	12/28/2010	S	(80,000)	1.022	0	81,827	(79,342)	2,484
Sub-Total Of Sales # 1					**0**	**81,827**	**(79,342)**	**2,484**
Sub-Total ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40					**0**	**81,827**	**(79,342)**	**2,484**
ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41								
XX43038	08/03/2010	B	100,000	0.999	0	(99,901)	99,901	0
Sub-Total Of Buys # 1					**0**	**(99,901)**	**99,901**	**0**
Sub-Total ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41					**0**	**(99,901)**	**99,901**	**0**
ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19								
XX43038	01/21/2010	S	(195,000)	1.024	0	199,742	(199,098)	643
Sub-Total Of Sales # 1					**0**	**199,742**	**(199,098)**	**643**
Sub-Total ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19					**0**	**199,742**	**(199,098)**	**643**
ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39								
XX43038	08/23/2010	S	(35,000)	1.266	0	44,340	(37,123)	7,217
Sub-Total Of Sales # 1					**0**	**44,340**	**(37,123)**	**7,217**
Sub-Total ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39					**0**	**44,340**	**(37,123)**	**7,217**
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40								
XX43038	09/23/2010	S	(180,000)	1.152	0	207,450	(180,104)	27,345

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40 (Continued)								
Sub-Total Of Sales # 1					**0**	**207,450**	**(180,104)**	**27,345**
Sub-Total ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40					**0**	**207,450**	**(180,104)**	**27,345**
ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39								
XX43038	07/12/2010	S	(100,000)	1.130	0	113,083	(106,142)	6,940
Sub-Total Of Sales # 1					**0**	**113,083**	**(106,142)**	**6,940**
Sub-Total ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39					**0**	**113,083**	**(106,142)**	**6,940**
ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40								
XX43038	10/13/2010	S	(100,000)	1.051	0	105,143	(99,013)	6,129
Sub-Total Of Sales # 1					**0**	**105,143**	**(99,013)**	**6,129**
Sub-Total ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40					**0**	**105,143**	**(99,013)**	**6,129**
ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36								
XX43038	07/15/2010	S	(70,000)	0.989	0	69,245	(75,840)	(6,595)
Sub-Total Of Sales # 1					**0**	**69,245**	**(75,840)**	**(6,595)**
Sub-Total ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36					**0**	**69,245**	**(75,840)**	**(6,595)**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	05/28/2010	S	(2,200,000)	0.640	0	1,409,672	(1,328,552)	81,119
XX43038	08/04/2010	S	(11,135,000)	0.673	0	7,500,090	(6,777,070)	723,020
Sub-Total Of Sales # 2					**0**	**8,909,762**	**(8,105,622)**	**804,139**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**8,909,762**	**(8,105,622)**	**804,139**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24								
XX43038	06/30/2010	S	(400,000)	0.577	0	230,892	(205,234)	25,657
Sub-Total Of Sales # 1					**0**	**230,892**	**(205,234)**	**25,657**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24 (Continued)								
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24					**0**	**230,892**	**(205,234)**	**25,657**
ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26								
XX43038	04/30/2010	S	(400,000)	0.474	0	189,832	(182,470)	7,361
Sub-Total Of Sales # 1					**0**	**189,832**	**(182,470)**	**7,361**
Sub-Total ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26					**0**	**189,832**	**(182,470)**	**7,361**
ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30								
XX43038	05/14/2010	B	1,030,000	0.417	0	(429,870)	429,870	0
Sub-Total Of Buys # 1					**0**	**(429,870)**	**429,870**	**0**
Sub-Total ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30					**0**	**(429,870)**	**429,870**	**0**
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31								
XX43038	11/09/2010	B	1,425,000	0.426	0	(607,577)	607,577	0
Sub-Total Of Buys # 1					**0**	**(607,577)**	**607,577**	**0**
XX43038	05/14/2010	S	(1,025,000)	0.403	0	414,007	(377,413)	36,593
XX43038	06/18/2010	S	(130,000)	0.418	0	54,429	(48,089)	6,340
XX43038	06/28/2010	S	(120,000)	0.430	0	51,638	(44,437)	7,201
XX43038	12/16/2010	S	(2,325,000)	0.390	0	908,424	(1,040,591)	(132,167)
Sub-Total Of Sales # 4					**0**	**1,428,498**	**(1,510,530)**	**(82,033)**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31					**0**	**820,921**	**(902,953)**	**(82,033)**
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36								
XX43038	10/29/2010	B	450,000	0.340	0	(153,432)	153,432	0
Sub-Total Of Buys # 1					**0**	**(153,432)**	**153,432**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(153,432)**	**153,432**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37								
XX43038	11/09/2010	S	(1,535,000)	0.306	0	469,832	(504,619)	(34,786)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CZ4 - US TSY PRIN STRIPS	**2/15/37 (Continued)**							
Sub-Total Of Sales # 1					**0**	**469,832**	**(504,619)**	**(34,786)**
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS	**2/15/37**				**0**	**469,832**	**(504,619)**	**(34,786)**
ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**							
XX43038	12/07/2010	S	(400,000)	0.279	0	111,608	(119,231)	(7,623)
XX43038	12/31/2010	S	(520,000)	0.285	0	148,621	(149,765)	(1,144)
Sub-Total Of Sales # 2					**0**	**260,229**	**(268,996)**	**(8,767)**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**				**0**	**260,229**	**(268,996)**	**(8,767)**
ISSUE: 912803DG5 - US TSY PRIN STRIPS	**5/15/39**							
XX43038	08/04/2010	B	13,300,000	0.286	0	(3,816,036)	3,816,036	0
Sub-Total Of Buys # 1					**0**	**(3,816,036)**	**3,816,036**	**0**
Sub-Total ISSUE: 912803DG5 - US TSY PRIN STRIPS	**5/15/39**				**0**	**(3,816,036)**	**3,816,036**	**0**
ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**							
XX43038	03/31/2010	B	9,900,000	0.235	0	(2,333,826)	2,333,826	0
XX43038	04/30/2010	B	770,000	0.250	0	(193,177)	193,177	0
XX43038	05/05/2010	B	210,000	0.260	0	(54,639)	54,639	0
XX43038	08/04/2010	B	3,600,000	0.283	0	(1,019,736)	1,019,736	0
Sub-Total Of Buys # 4					**0**	**(3,601,378)**	**3,601,378**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**				**0**	**(3,601,378)**	**3,601,378**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS	**2/15/40**							
XX43038	10/29/2010	B	2,940,000	0.279	0	(822,347)	822,347	0
Sub-Total Of Buys # 1					**0**	**(822,347)**	**822,347**	**0**
XX43038	05/05/2010	S	(210,000)	0.254	0	53,430	(48,622)	4,807
Sub-Total Of Sales # 1					**0**	**53,430**	**(48,622)**	**4,807**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)								
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(768,917)**	**773,725**	**4,807**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	12/31/2010	B	540,000	0.257	0	(139,033)	139,033	0
Sub-Total Of Buys # 1					**0**	**(139,033)**	**139,033**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(139,033)**	**139,033**	**0**
ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21								
XX43038	03/31/2010	S	(925,000)	1.344	0	1,243,402	(1,253,483)	(10,081)
Sub-Total Of Sales # 1					**0**	**1,243,402**	**(1,253,483)**	**(10,081)**
Sub-Total ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21					**0**	**1,243,402**	**(1,253,483)**	**(10,081)**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/08/2010	S	(560,000)	0.969	0	542,762	(550,479)	(7,717)
XX43038	02/01/2010	S	(80,000)	0.990	0	79,225	(78,913)	311
XX43038	02/16/2010	S	(805,000)	0.972	0	783,114	(797,351)	(14,237)
Sub-Total Of Sales # 3					**0**	**1,405,101**	**(1,426,743)**	**(21,643)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,405,101**	**(1,426,743)**	**(21,643)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	02/16/2010	B	815,000	0.952	0	(776,108)	776,108	0
XX43038	03/30/2010	B	220,000	0.937	0	(206,215)	206,215	0
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
XX43038	03/30/2010	B	25,000	0.936	0	(23,406)	23,406	0
XX43038	04/30/2010	B	250,000	0.974	0	(243,574)	243,574	0
XX43038	05/06/2010	B	40,000	1.004	0	(40,175)	40,175	0
Sub-Total Of Buys # 6					**0**	**(1,373,740)**	**1,373,740**	**0**
XX43038	03/18/2010	S	(110,000)	0.964	0	106,046	(105,983)	63
XX43038	03/24/2010	S	(175,000)	0.942	0	164,903	(165,711)	(808)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	04/29/2010	S	(20,000)	0.960	0	19,200	(19,290)	(90)
Sub-Total Of Sales # 3					**0**	**290,149**	**(290,984)**	**(835)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(1,083,591)**	**1,082,756**	**(835)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/28/2010	B	1,115,000	1.067	0	(1,190,785)	1,190,785	0
XX43038	06/25/2010	B	60,000	1.095	0	(65,700)	65,700	0
XX43038	07/12/2010	B	90,000	1.100	0	(99,000)	99,000	0
XX43038	07/15/2010	B	40,000	1.112	0	(44,512)	44,512	0
XX43038	07/26/2010	B	425,000	1.101	0	(468,213)	468,213	0
XX43038	08/05/2010	B	55,000	1.097	0	(60,379)	60,379	0
Sub-Total Of Buys # 6					**0**	**(1,928,589)**	**1,928,589**	**0**
XX43038	07/15/2010	S	(170,000)	1.112	0	189,178	(184,597)	4,581
XX43038	07/27/2010	S	(65,000)	1.095	0	71,235	(71,020)	215
XX43038	08/03/2010	S	(75,000)	1.100	0	82,500	(82,038)	461
XX43038	08/05/2010	S	(120,000)	1.098	0	131,810	(131,287)	522
Sub-Total Of Sales # 4					**0**	**474,723**	**(468,942)**	**5,779**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**(1,453,866)**	**1,459,647**	**5,779**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/23/2010	B	35,000	1.130	0	(39,560)	39,560	0
XX43038	09/23/2010	B	160,000	1.118	0	(178,950)	178,950	0
XX43038	10/13/2010	B	85,000	1.086	0	(92,384)	92,384	0
XX43038	11/02/2010	B	120,000	1.077	0	(129,281)	129,281	0
Sub-Total Of Buys # 4					**0**	**(440,175)**	**440,175**	**0**
XX43038	08/26/2010	S	(100,000)	1.157	0	115,781	(113,157)	2,623
XX43038	09/13/2010	S	(180,000)	1.095	0	197,198	(205,520)	(8,321)
XX43038	10/27/2010	S	(80,000)	1.056	0	84,525	(87,150)	(2,625)
XX43038	11/15/2010	S	(1,040,000)	1.013	0	1,054,300	(1,099,650)	(45,350)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account		Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40 (Continued)									
Sub-Total Of Sales # 4						**0**	**1,451,804**	**(1,505,477)**	**(53,673)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40						**0**	**1,011,629**	**(1,065,302)**	**(53,673)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40									
XX43038		11/15/2010	B	1,100,000	0.929	0	(1,021,922)	1,021,922	0
XX43038		12/28/2010	B	80,000	0.893	0	(71,487)	71,487	0
Sub-Total Of Buys # 2						**0**	**(1,093,409)**	**1,093,409**	**0**
XX43038		12/22/2010	S	(80,000)	0.906	0	72,500	(74,016)	(1,516)
Sub-Total Of Sales # 1						**0**	**72,500**	**(74,016)**	**(1,516)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40						**0**	**(1,020,909)**	**1,019,393**	**(1,516)**
ISSUE: 912828KJ8 - US TSY NTS 1.75% 3/31/14									
XX43038		03/31/2010	S	(585,000)	0.984	0	576,179	(580,292)	(4,113)
Sub-Total Of Sales # 1						**0**	**576,179**	**(580,292)**	**(4,113)**
Sub-Total ISSUE: 912828KJ8 - US TSY NTS 1.75% 3/31/14						**0**	**576,179**	**(580,292)**	**(4,113)**
ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14									
XX43038		03/31/2010	S	(3,745,000)	1.014	0	3,799,858	(3,827,764)	(27,906)
Sub-Total Of Sales # 1						**0**	**3,799,858**	**(3,827,764)**	**(27,906)**
Sub-Total ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14						**0**	**3,799,858**	**(3,827,764)**	**(27,906)**
ISSUE: 912828LL2 - US TREASUSRY NOTES 3% 8/31/16									
XX43038		03/31/2010	S	(3,600,000)	0.992	0	3,572,156	(3,567,656)	4,500
Sub-Total Of Sales # 1						**0**	**3,572,156**	**(3,567,656)**	**4,500**
Sub-Total ISSUE: 912828LL2 - US TREASUSRY NOTES 3% 8/31/16						**0**	**3,572,156**	**(3,567,656)**	**4,500**
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14									
XX43038		01/19/2010	B	1,900,000	0.999	0	(1,899,480)	1,899,480	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14 (Continued)								
Sub-Total Of Buys # 1					**0**	**(1,899,480)**	**1,899,480**	**0**
Sub-Total ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14					**0**	**(1,899,480)**	**1,899,480**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	01/21/2010	B	185,000	0.975	0	(180,548)	180,548	0
Sub-Total Of Buys # 1					**0**	**(180,548)**	**180,548**	**0**
XX43038	01/08/2010	S	(220,000)	0.965	0	212,403	(213,253)	(850)
XX43038	01/27/2010	S	(195,000)	0.980	0	191,282	(189,643)	1,638
Sub-Total Of Sales # 2					**0**	**403,685**	**(402,896)**	**788**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**223,137**	**(222,348)**	**788**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	01/19/2010	S	(4,600,000)	0.998	0	4,592,093	(4,585,673)	6,420
Sub-Total Of Sales # 1					**0**	**4,592,093**	**(4,585,673)**	**6,420**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**4,592,093**	**(4,585,673)**	**6,420**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	03/31/2010	B	110,000	0.983	0	(108,195)	108,195	0
Sub-Total Of Buys # 1					**0**	**(108,195)**	**108,195**	**0**
XX43038	03/18/2010	S	(110,000)	0.994	0	109,441	(109,818)	(377)
Sub-Total Of Sales # 1					**0**	**109,441**	**(109,818)**	**(377)**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**1,246**	**(1,623)**	**(377)**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	07/21/2010	S	(30,000)	1.047	0	31,415	(30,432)	982
XX43038	08/16/2010	S	(485,000)	1.074	0	521,337	(495,017)	26,319
XX43038	09/16/2010	S	(310,000)	1.064	0	330,041	(316,402)	13,638

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20 (Continued)								
Sub-Total Of Sales # 3					**0**	**882,793**	**(841,851)**	**40,939**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**882,793**	**(841,851)**	**40,939**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	08/16/2010	B	495,000	0.997	0	(493,762)	493,762	0
XX43038	09/16/2010	B	315,000	0.988	0	(311,333)	311,333	0
XX43038	10/14/2010	B	30,000	1.014	0	(30,440)	30,440	0
Sub-Total Of Buys # 3					**0**	**(835,535)**	**835,535**	**0**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**(835,535)**	**835,535**	**0**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31								
XX43038	12/16/2010	B	2,400,000	0.379	0	(910,008)	910,008	0
Sub-Total Of Buys # 1					**0**	**(910,008)**	**910,008**	**0**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31					**0**	**(910,008)**	**910,008**	**0**
ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33								
XX43038	06/18/2010	B	135,000	0.373	0	(50,465)	50,465	0
Sub-Total Of Buys # 1					**0**	**(50,465)**	**50,465**	**0**
Sub-Total ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33					**0**	**(50,465)**	**50,465**	**0**
ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32								
XX43038	06/28/2010	B	120,000	0.398	0	(47,824)	47,824	0
Sub-Total Of Buys # 1					**0**	**(47,824)**	**47,824**	**0**
Sub-Total ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32					**0**	**(47,824)**	**47,824**	**0**
ISSUE: 9128337S3 - US TSY STRIPS 11/15/32								
XX43038	08/04/2010	B	2,300,000	0.383	0	(881,935)	881,935	0
Sub-Total Of Buys # 1					**0**	**(881,935)**	**881,935**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9128337S3 - US TSY STRIPS 11/15/32 (Continued)								
Sub-Total ISSUE: 9128337S3 - US TSY STRIPS 11/15/32					**0**	**(881,935)**	**881,935**	**0**
ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38								
XX43038	12/07/2010	B	415,000	0.270	0	(112,352)	112,352	0
Sub-Total Of Buys # 1					**0**	**(112,352)**	**112,352**	**0**
Sub-Total ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38					**0**	**(112,352)**	**112,352**	**0**
ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37								
XX43038	12/15/2010	S	(45,000)	0.970	0	43,678	(43,943)	(264)
Sub-Total Of Sales # 1					**0**	**43,678**	**(43,943)**	**(264)**
Sub-Total ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37					**0**	**43,678**	**(43,943)**	**(264)**
ISSUE: 91913YAP5 - VALERO ENERGY CORP 10.5% 3/15/39								
XX43038	07/27/2010	B	75,000	1.379	0	(103,477)	103,477	0
XX43038	12/15/2010	B	40,000	1.296	0	(51,862)	51,862	0
Sub-Total Of Buys # 2					**0**	**(155,339)**	**155,339**	**0**
Sub-Total ISSUE: 91913YAP5 - VALERO ENERGY CORP 10.5% 3/15/39					**0**	**(155,339)**	**155,339**	**0**
ISSUE: 92343VAP9 - VERIZON COMM INC 6.9% 4/15/38								
XX43038	08/19/2010	S	(95,000)	1.241	0	117,915	(109,361)	8,554
Sub-Total Of Sales # 1					**0**	**117,915**	**(109,361)**	**8,554**
Sub-Total ISSUE: 92343VAP9 - VERIZON COMM INC 6.9% 4/15/38					**0**	**117,915**	**(109,361)**	**8,554**
ISSUE: 92343VAR5 - VERIZON COMMS INC 8.95% 3/01/39								
XX43038	08/19/2010	B	85,000	1.500	0	(127,504)	127,504	0
Sub-Total Of Buys # 1					**0**	**(127,504)**	**127,504**	**0**
Sub-Total ISSUE: 92343VAR5 - VERIZON COMMS INC 8.95% 3/01/39					**0**	**(127,504)**	**127,504**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35							
XX43038	10/29/2010 S	(105,000)	1.067	0	112,074	(103,020)	9,054
Sub-Total Of Sales # 1				**0**	**112,074**	**(103,020)**	**9,054**
Sub-Total ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35				**0**	**112,074**	**(103,020)**	**9,054**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37							
XX43038	03/30/2010 S	(225,000)	1.103	0	248,310	(256,720)	(8,410)
Sub-Total Of Sales # 1				**0**	**248,310**	**(256,720)**	**(8,410)**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37				**0**	**248,310**	**(256,720)**	**(8,410)**
ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40							
XX43038	03/24/2010 B	195,000	0.991	0	(193,352)	193,352	0
Sub-Total Of Buys # 1				**0**	**(193,352)**	**193,352**	**0**
Sub-Total ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40				**0**	**(193,352)**	**193,352**	**0**
ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38							
XX43038	02/01/2010 B	85,000	1.120	0	(95,216)	95,216	0
Sub-Total Of Buys # 1				**0**	**(95,216)**	**95,216**	**0**
Sub-Total ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38				**0**	**(95,216)**	**95,216**	**0**
Sub-Total BROKER: GOLDMAN, SACHS & CO.				**0**	**9,769,873**	**(9,102,534)**	**667,326**
BROKER: SALOMON SMITH BARNEY							
ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37							
XX43038	01/12/2010 B	290,000	1.043	0	(302,548)	302,548	0
Sub-Total Of Buys # 1				**0**	**(302,548)**	**302,548**	**0**
Sub-Total ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37				**0**	**(302,548)**	**302,548**	**0**
ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39							
XX43038	01/20/2010 B	100,000	1.073	0	(107,368)	107,368	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39 (Continued)								
Sub-Total Of Buys # 1					**0**	**(107,368)**	**107,368**	**0**
XX43038	03/02/2010	S	(70,000)	1.078	0	75,473	(75,157)	315
Sub-Total Of Sales # 1					**0**	**75,473**	**(75,157)**	**315**
Sub-Total ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39					**0**	**(31,895)**	**32,211**	**315**
ISSUE: 02209SAE3 - ALTRIA GROUP INC 9.95% 11/10/38								
XX43038	02/23/2010	B	245,000	1.300	0	(318,598)	318,598	0
XX43038	03/26/2010	B	210,000	1.310	0	(275,175)	275,175	0
Sub-Total Of Buys # 2					**0**	**(593,773)**	**593,773**	**0**
XX43038	03/29/2010	S	(175,000)	1.300	0	227,580	(228,374)	(793)
Sub-Total Of Sales # 1					**0**	**227,580**	**(228,374)**	**(793)**
Sub-Total ISSUE: 02209SAE3 - ALTRIA GROUP INC 9.95% 11/10/38					**0**	**(366,193)**	**365,399**	**(793)**
ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39								
XX43038	02/23/2010	S	(245,000)	1.326	0	324,968	(326,771)	(1,803)
XX43038	03/26/2010	S	(210,000)	1.336	0	280,633	(280,089)	543
Sub-Total Of Sales # 2					**0**	**605,601**	**(606,860)**	**(1,260)**
Sub-Total ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39					**0**	**605,601**	**(606,860)**	**(1,260)**
ISSUE: 035229DC4 - ANHEUSER BUSCH COS 6.45% 9/01/37								
XX43038	11/04/2010	S	(120,000)	1.197	0	143,659	(141,460)	2,198
Sub-Total Of Sales # 1					**0**	**143,659**	**(141,460)**	**2,198**
Sub-Total ISSUE: 035229DC4 - ANHEUSER BUSCH COS 6.45% 9/01/37					**0**	**143,659**	**(141,460)**	**2,198**
ISSUE: 03523TAF5 - ANHEUSER BUSCH INBEV 8% 11/15/39								
XX43038	03/29/2010	B	160,000	1.251	0	(200,214)	200,214	0
Sub-Total Of Buys # 1					**0**	**(200,214)**	**200,214**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 03523TAF5 - ANHEUSER BUSCH INBEV 8% 11/15/39 (Continued)								
Sub-Total ISSUE: 03523TAF5 - ANHEUSER BUSCH INBEV 8% 11/15/39					**0**	**(200,214)**	**200,214**	**0**
ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40								
XX43038	03/30/2010	B	220,000	1.061	0	(233,530)	233,530	0
Sub-Total Of Buys # 1					**0**	**(233,530)**	**233,530**	**0**
Sub-Total ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40					**0**	**(233,530)**	**233,530**	**0**
ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40								
XX43038	08/17/2010	B	80,000	0.989	0	(79,148)	79,148	0
Sub-Total Of Buys # 1					**0**	**(79,148)**	**79,148**	**0**
Sub-Total ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40					**0**	**(79,148)**	**79,148**	**0**
ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40								
XX43038	10/07/2010	S	(160,000)	1.013	0	162,220	(158,777)	3,443
Sub-Total Of Sales # 1					**0**	**162,220**	**(158,777)**	**3,443**
Sub-Total ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40					**0**	**162,220**	**(158,777)**	**3,443**
ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19								
XX43038	06/17/2010	S	(145,000)	1.141	0	165,514	(169,122)	(3,607)
Sub-Total Of Sales # 1					**0**	**165,514**	**(169,122)**	**(3,607)**
Sub-Total ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19					**0**	**165,514**	**(169,122)**	**(3,607)**
ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39								
XX43038	03/30/2010	B	175,000	1.184	0	(207,200)	207,200	0
Sub-Total Of Buys # 1					**0**	**(207,200)**	**207,200**	**0**
Sub-Total ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39					**0**	**(207,200)**	**207,200**	**0**
ISSUE: 14043DAB7 - CAPITAL ONE CAP VI 8.875% 5/15/40								
XX43038	03/30/2010	B	105,000	1.090	0	(114,450)	114,450	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 14043DAB7 - CAPITAL ONE CAP VI 8.875% 5/15/40 (Continued)								
Sub-Total Of Buys # 1					**0**	**(114,450)**	**114,450**	**0**
Sub-Total ISSUE: 14043DAB7 - CAPITAL ONE CAP VI 8.875% 5/15/40					**0**	**(114,450)**	**114,450**	**0**
ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33								
XX43038	04/27/2010	S	(150,000)	0.896	0	134,503	(129,676)	4,826
Sub-Total Of Sales # 1					**0**	**134,503**	**(129,676)**	**4,826**
Sub-Total ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33					**0**	**134,503**	**(129,676)**	**4,826**
ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38								
XX43038	08/31/2010	B	170,000	1.090	0	(185,318)	185,318	0
Sub-Total Of Buys # 1					**0**	**(185,318)**	**185,318**	**0**
Sub-Total ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38					**0**	**(185,318)**	**185,318**	**0**
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	04/21/2010	B	105,000	1.202	0	(126,248)	126,248	0
XX43038	04/27/2010	B	145,000	1.185	0	(171,952)	171,952	0
Sub-Total Of Buys # 2					**0**	**(298,200)**	**298,200**	**0**
XX43038	04/08/2010	S	(110,000)	1.161	0	127,757	(126,734)	1,023
XX43038	05/11/2010	S	(80,000)	1.157	0	92,620	(93,240)	(620)
XX43038	08/31/2010	S	(150,000)	1.242	0	186,442	(174,826)	11,615
Sub-Total Of Sales # 3					**0**	**406,819**	**(394,800)**	**12,018**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**108,619**	**(96,600)**	**12,018**
ISSUE: 172967FF3 - CITIGROUP INC 5.375% 8/09/20								
XX43038	08/02/2010	B	160,000	0.989	0	(158,392)	158,392	0
Sub-Total Of Buys # 1					**0**	**(158,392)**	**158,392**	**0**
Sub-Total ISSUE: 172967FF3 - CITIGROUP INC 5.375% 8/09/20					**0**	**(158,392)**	**158,392**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 20030NAV3 - COMCAST CORP 6.95% 8/15/37							
XX43038	07/22/2010 B	145,000	1.155	0	(167,598)	167,598	0
Sub-Total Of Buys # 1				**0**	**(167,598)**	**167,598**	**0**
Sub-Total ISSUE: 20030NAV3 - COMCAST CORP 6.95% 8/15/37				**0**	**(167,598)**	**167,598**	**0**
ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38							
XX43038	11/04/2010 B	250,000	1.149	0	(287,385)	287,385	0
Sub-Total Of Buys # 1				**0**	**(287,385)**	**287,385**	**0**
Sub-Total ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38				**0**	**(287,385)**	**287,385**	**0**
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39							
XX43038	08/09/2010 S	(100,000)	1.234	0	123,439	(112,633)	10,806
Sub-Total Of Sales # 1				**0**	**123,439**	**(112,633)**	**10,806**
Sub-Total ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39				**0**	**123,439**	**(112,633)**	**10,806**
ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29							
XX43038	08/09/2010 B	130,000	1.249	0	(162,444)	162,444	0
Sub-Total Of Buys # 1				**0**	**(162,444)**	**162,444**	**0**
XX43038	11/04/2010 S	(300,000)	1.276	0	382,866	(370,670)	12,195
Sub-Total Of Sales # 1				**0**	**382,866**	**(370,670)**	**12,195**
Sub-Total ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29				**0**	**220,422**	**(208,226)**	**12,195**
ISSUE: 25459HAX3 - DIRECTV HOLDINGS/FING 6% 8/15/40							
XX43038	08/10/2010 B	230,000	0.986	0	(226,915)	226,915	0
Sub-Total Of Buys # 1				**0**	**(226,915)**	**226,915**	**0**
Sub-Total ISSUE: 25459HAX3 - DIRECTV HOLDINGS/FING 6% 8/15/40				**0**	**(226,915)**	**226,915**	**0**
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38							
XX43038	03/02/2010 B	70,000	1.115	0	(78,067)	78,067	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38 (Continued)							
Sub-Total Of Buys # 1				**0**	**(78,067)**	**78,067**	**0**
Sub-Total ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38				**0**	**(78,067)**	**78,067**	**0**
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20							
XX43038	04/16/2010 B	90,000	0.996	0	(89,644)	89,644	0
Sub-Total Of Buys # 1				**0**	**(89,644)**	**89,644**	**0**
Sub-Total ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20				**0**	**(89,644)**	**89,644**	**0**
ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37							
XX43038	04/16/2010 S	(60,000)	1.007	0	60,461	(58,442)	2,018
Sub-Total Of Sales # 1				**0**	**60,461**	**(58,442)**	**2,018**
Sub-Total ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37				**0**	**60,461**	**(58,442)**	**2,018**
ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36							
XX43038	07/23/2010 B	100,000	1.022	0	(102,242)	102,242	0
Sub-Total Of Buys # 1				**0**	**(102,242)**	**102,242**	**0**
Sub-Total ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36				**0**	**(102,242)**	**102,242**	**0**
ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39							
XX43038	01/08/2010 B	530,000	1.043	0	(552,922)	552,922	0
Sub-Total Of Buys # 1				**0**	**(552,922)**	**552,922**	**0**
Sub-Total ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39				**0**	**(552,922)**	**552,922**	**0**
ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38							
XX43038	06/10/2010 B	220,000	1.103	0	(242,677)	242,677	0
Sub-Total Of Buys # 1				**0**	**(242,677)**	**242,677**	**0**
Sub-Total ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38				**0**	**(242,677)**	**242,677**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39								
XX43038	06/10/2010	S	(220,000)	1.104	0	242,985	(231,720)	11,265
Sub-Total Of Sales # 1					**0**	**242,985**	**(231,720)**	**11,265**
Sub-Total ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39					**0**	**242,985**	**(231,720)**	**11,265**
ISSUE: 594918AD6 - MICROSOFT CORP 5.2% 6/01/39								
XX43038	07/28/2010	B	65,000	1.060	0	(68,958)	68,958	0
Sub-Total Of Buys # 1					**0**	**(68,958)**	**68,958**	**0**
Sub-Total ISSUE: 594918AD6 - MICROSOFT CORP 5.2% 6/01/39					**0**	**(68,958)**	**68,958**	**0**
ISSUE: 651639AE6 - NEWMONT MINING 5.875% 4/01/35								
XX43038	03/30/2010	S	(100,000)	0.958	0	95,836	(96,120)	(284)
Sub-Total Of Sales # 1					**0**	**95,836**	**(96,120)**	**(284)**
Sub-Total ISSUE: 651639AE6 - NEWMONT MINING 5.875% 4/01/35					**0**	**95,836**	**(96,120)**	**(284)**
ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39								
XX43038	07/12/2010	S	(205,000)	1.120	0	229,768	(217,591)	12,176
Sub-Total Of Sales # 1					**0**	**229,768**	**(217,591)**	**12,176**
Sub-Total ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39					**0**	**229,768**	**(217,591)**	**12,176**
ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39								
XX43038	01/20/2010	B	100,000	1.218	0	(121,809)	121,809	0
Sub-Total Of Buys # 1					**0**	**(121,809)**	**121,809**	**0**
Sub-Total ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39					**0**	**(121,809)**	**121,809**	**0**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	02/01/2010	B	200,000	1.139	0	(227,980)	227,980	0
Sub-Total Of Buys # 1					**0**	**(227,980)**	**227,980**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37 (Continued)								
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(227,980)**	**227,980**	**0**
ISSUE: 88731EAF7 - TIME WARNER ENTMT 8.375% 3/15/23								
XX43038	12/02/2010	B	160,000	1.287	0	(205,996)	205,996	0
Sub-Total Of Buys # 1					**0**	**(205,996)**	**205,996**	**0**
Sub-Total ISSUE: 88731EAF7 - TIME WARNER ENTMT 8.375% 3/15/23					**0**	**(205,996)**	**205,996**	**0**
ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40								
XX43038	07/07/2010	B	200,000	0.999	0	(199,862)	199,862	0
Sub-Total Of Buys # 1					**0**	**(199,862)**	**199,862**	**0**
Sub-Total ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40					**0**	**(199,862)**	**199,862**	**0**
ISSUE: 88732JAJ7 - TIME WARNER CABLE 6.55% 5/01/37								
XX43038	11/10/2010	S	(345,000)	1.069	0	369,132	(358,154)	10,977
Sub-Total Of Sales # 1					**0**	**369,132**	**(358,154)**	**10,977**
Sub-Total ISSUE: 88732JAJ7 - TIME WARNER CABLE 6.55% 5/01/37					**0**	**369,132**	**(358,154)**	**10,977**
ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40								
XX43038	11/09/2010	B	185,000	0.979	0	(181,296)	181,296	0
XX43038	11/10/2010	B	345,000	0.980	0	(338,186)	338,186	0
Sub-Total Of Buys # 2					**0**	**(519,482)**	**519,482**	**0**
Sub-Total ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40					**0**	**(519,482)**	**519,482**	**0**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	03/31/2010	B	13,900,000	0.599	0	(8,330,965)	8,330,965	0
Sub-Total Of Buys # 1					**0**	**(8,330,965)**	**8,330,965**	**0**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**(8,330,965)**	**8,330,965**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS	**11/15/22**							
XX43038	04/13/2010	S	(5,500,000)	0.571	0	3,141,820	(3,128,372)	13,447
Sub-Total Of Sales # 1					**0**	**3,141,820**	**(3,128,372)**	**13,447**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS	**11/15/22**				**0**	**3,141,820**	**(3,128,372)**	**13,447**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS	**11/15/24**							
XX43038	04/13/2010	B	5,340,000	0.508	0	(2,714,108)	2,714,108	0
Sub-Total Of Buys # 1					**0**	**(2,714,108)**	**2,714,108**	**0**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS	**11/15/24**				**0**	**(2,714,108)**	**2,714,108**	**0**
ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS	**11/15/26**							
XX43038	08/04/2010	S	(6,900,000)	0.530	0	3,662,451	(3,186,314)	476,136
Sub-Total Of Sales # 1					**0**	**3,662,451**	**(3,186,314)**	**476,136**
Sub-Total ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS	**11/15/26**				**0**	**3,662,451**	**(3,186,314)**	**476,136**
ISSUE: 912803CH4 - US TREASURY STRIPS	**5/15/30**							
XX43038	09/07/2010	S	(2,280,000)	0.487	0	1,112,320	(991,563)	120,757
Sub-Total Of Sales # 1					**0**	**1,112,320**	**(991,563)**	**120,757**
Sub-Total ISSUE: 912803CH4 - US TREASURY STRIPS	**5/15/30**				**0**	**1,112,320**	**(991,563)**	**120,757**
ISSUE: 912803CK7 - US TSY PRIN STRIPS	**2/15/31**							
XX43038	09/07/2010	B	2,275,000	0.471	0	(1,071,957)	1,071,957	0
Sub-Total Of Buys # 1					**0**	**(1,071,957)**	**1,071,957**	**0**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS	**2/15/31**				**0**	**(1,071,957)**	**1,071,957**	**0**
ISSUE: 912803CX9 - US TREASURY STRIPS	**2/15/36**							
XX43038	08/11/2010	B	305,000	0.347	0	(105,984)	105,984	0
XX43038	08/11/2010	B	610,000	0.345	0	(210,913)	210,913	0
XX43038	08/13/2010	B	275,000	0.352	0	(96,956)	96,956	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36 (Continued)								
Sub-Total Of Buys # 3					**0**	**(413,853)**	**413,853**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(413,853)**	**413,853**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37								
XX43038	08/13/2010	S	(275,000)	0.338	0	93,101	(89,498)	3,603
Sub-Total Of Sales # 1					**0**	**93,101**	**(89,498)**	**3,603**
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37					**0**	**93,101**	**(89,498)**	**3,603**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	08/11/2010	S	(610,000)	0.328	0	200,610	(167,418)	33,192
XX43038	08/11/2010	S	(305,000)	0.330	0	100,833	(83,709)	17,123
XX43038	11/30/2010	S	(1,700,000)	0.323	0	550,256	(527,749)	22,506
XX43038	12/30/2010	S	(865,000)	0.296	0	256,126	(262,896)	(6,769)
Sub-Total Of Sales # 4					**0**	**1,107,825**	**(1,041,772)**	**66,052**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**1,107,825**	**(1,041,772)**	**66,052**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	04/30/2010	B	360,000	0.250	0	(90,162)	90,162	0
XX43038	10/29/2010	B	550,000	0.286	0	(157,311)	157,311	0
Sub-Total Of Buys # 2					**0**	**(247,473)**	**247,473**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(247,473)**	**247,473**	**0**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39								
XX43038	05/28/2010	B	1,855,000	0.273	0	(507,323)	507,323	0
XX43038	12/31/2010	B	830,000	0.266	0	(221,419)	221,419	0
Sub-Total Of Buys # 2					**0**	**(728,742)**	**728,742**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39					**0**	**(728,742)**	**728,742**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	09/30/2010	B	2,150,000	0.312	0	(671,423)	671,423	0
XX43038	10/29/2010	B	1,355,000	0.279	0	(378,790)	378,790	0
Sub-Total Of Buys # 2					**0**	**(1,050,213)**	**1,050,213**	**0**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(1,050,213)**	**1,050,213**	**0**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	11/30/2010	B	1,795,000	0.275	0	(494,845)	494,845	0
XX43038	12/30/2010	B	915,000	0.251	0	(230,204)	230,204	0
Sub-Total Of Buys # 2					**0**	**(725,049)**	**725,049**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(725,049)**	**725,049**	**0**
ISSUE: 912810EM6 - US TREASURY BONDS 7.25% 8/15/22								
XX43038	03/31/2010	S	(2,400,000)	1.298	0	3,116,437	(3,134,625)	(18,187)
Sub-Total Of Sales # 1					**0**	**3,116,437**	**(3,134,625)**	**(18,187)**
Sub-Total ISSUE: 912810EM6 - US TREASURY BONDS 7.25% 8/15/22					**0**	**3,116,437**	**(3,134,625)**	**(18,187)**
ISSUE: 912810EQ7 - US TREASURY BONDS 6.25% 8/15/23								
XX43038	03/31/2010	S	(1,000,000)	1.200	0	1,200,664	(1,203,828)	(3,164)
Sub-Total Of Sales # 1					**0**	**1,200,664**	**(1,203,828)**	**(3,164)**
Sub-Total ISSUE: 912810EQ7 - US TREASURY BONDS 6.25% 8/15/23					**0**	**1,200,664**	**(1,203,828)**	**(3,164)**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/08/2010	S	(455,000)	0.969	0	440,994	(447,264)	(6,270)
XX43038	01/12/2010	S	(250,000)	0.980	0	245,156	(245,718)	(562)
XX43038	01/12/2010	S	(645,000)	0.977	0	630,689	(633,954)	(3,265)
XX43038	01/20/2010	S	(95,000)	0.994	0	94,495	(93,365)	1,129
XX43038	01/20/2010	S	(105,000)	0.994	0	104,442	(103,193)	1,248
XX43038	02/01/2010	S	(195,000)	0.989	0	193,019	(192,352)	667
XX43038	02/02/2010	S	(180,000)	0.991	0	178,425	(177,555)	869

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39 (Continued)								
Sub-Total Of Sales # 7					**0**	**1,887,220**	**(1,893,401)**	**(6,184)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,887,220**	**(1,893,401)**	**(6,184)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	02/19/2010	B	110,000	0.945	0	(104,014)	104,014	0
XX43038	03/30/2010	B	80,000	0.937	0	(74,987)	74,987	0
XX43038	04/08/2010	B	105,000	0.942	0	(98,929)	98,929	0
XX43038	04/16/2010	B	50,000	0.950	0	(47,507)	47,507	0
XX43038	04/27/2010	B	105,000	0.960	0	(100,816)	100,816	0
XX43038	05/11/2010	B	70,000	0.989	0	(69,256)	69,256	0
Sub-Total Of Buys # 6					**0**	**(495,509)**	**495,509**	**0**
XX43038	03/30/2010	S	(210,000)	0.940	0	197,531	(198,613)	(1,082)
XX43038	04/21/2010	S	(100,000)	0.960	0	96,078	(95,198)	879
XX43038	04/27/2010	S	(135,000)	0.960	0	129,705	(129,205)	499
Sub-Total Of Sales # 3					**0**	**423,314**	**(423,016)**	**296**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(72,195)**	**72,493**	**296**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	06/30/2010	B	300,000	1.124	0	(337,347)	337,347	0
XX43038	07/12/2010	B	180,000	1.097	0	(197,606)	197,606	0
XX43038	08/03/2010	B	115,000	1.100	0	(126,531)	126,531	0
Sub-Total Of Buys # 3					**0**	**(661,484)**	**661,484**	**0**
XX43038	06/09/2010	S	(225,000)	1.081	0	243,351	(240,178)	3,172
XX43038	07/07/2010	S	(145,000)	1.115	0	161,748	(156,779)	4,969
XX43038	07/22/2010	S	(115,000)	1.120	0	128,871	(125,183)	3,688
XX43038	07/23/2010	S	(75,000)	1.113	0	83,507	(81,641)	1,866
XX43038	07/28/2010	S	(60,000)	1.090	0	65,400	(65,557)	(157)
XX43038	07/30/2010	S	(250,000)	1.111	0	277,988	(273,158)	4,830
XX43038	08/10/2010	S	(175,000)	1.107	0	193,880	(191,843)	2,037

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
Sub-Total Of Sales # 7					**0**	**1,154,745**	**(1,134,339)**	**20,405**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**493,261**	**(472,855)**	**20,405**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/07/2010	B	125,000	1.119	0	(139,921)	139,921	0
XX43038	11/04/2010	B	110,000	1.058	0	(116,462)	116,462	0
Sub-Total Of Buys # 2					**0**	**(256,383)**	**256,383**	**0**
XX43038	08/17/2010	S	(65,000)	1.107	0	71,982	(72,274)	(292)
XX43038	10/14/2010	S	(40,000)	1.079	0	43,193	(44,563)	(1,369)
XX43038	11/09/2010	S	(150,000)	1.025	0	153,802	(159,049)	(5,247)
Sub-Total Of Sales # 3					**0**	**268,977**	**(275,886)**	**(6,908)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**12,594**	**(19,503)**	**(6,908)**
ISSUE: 912828JK7 - US TREASURY NOTES 3.125% 8/31/13								
XX43038	03/31/2010	S	(5,000,000)	1.043	0	5,216,210	(5,230,859)	(14,648)
Sub-Total Of Sales # 1					**0**	**5,216,210**	**(5,230,859)**	**(14,648)**
Sub-Total ISSUE: 912828JK7 - US TREASURY NOTES 3.125% 8/31/13					**0**	**5,216,210**	**(5,230,859)**	**(14,648)**
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10								
XX43038	01/19/2010	B	3,000,000	1.008	0	(3,024,609)	3,024,609	0
Sub-Total Of Buys # 1					**0**	**(3,024,609)**	**3,024,609**	**0**
XX43038	03/31/2010	S	(4,815,000)	1.006	0	4,844,153	(4,854,001)	(9,848)
Sub-Total Of Sales # 1					**0**	**4,844,153**	**(4,854,001)**	**(9,848)**
Sub-Total ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10					**0**	**1,819,544**	**(1,829,392)**	**(9,848)**
ISSUE: 912828JW1 - US TREASURY NOTES 1.5% 12/31/13								
XX43038	03/08/2010	S	(4,280,000)	0.986	0	4,223,825	(4,199,507)	24,317

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828JW1 - US TREASURY NOTES 1.5% 12/31/13 (Continued)								
Sub-Total Of Sales # 1					**0**	**4,223,825**	**(4,199,507)**	**24,317**
Sub-Total ISSUE: 912828JW1 - US TREASURY NOTES 1.5% 12/31/13					**0**	**4,223,825**	**(4,199,507)**	**24,317**
ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14								
XX43038	03/08/2010	B	3,745,000	1.022	0	(3,827,764)	3,827,764	0
Sub-Total Of Buys # 1					**0**	**(3,827,764)**	**3,827,764**	**0**
Sub-Total ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14					**0**	**(3,827,764)**	**3,827,764**	**0**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	01/19/2010	B	1,500,000	0.998	0	(1,497,304)	1,497,304	0
Sub-Total Of Buys # 1					**0**	**(1,497,304)**	**1,497,304**	**0**
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
Sub-Total Of Sales # 2					**0**	**2,994,608**	**(2,990,656)**	**3,952**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**1,497,304**	**(1,493,352)**	**3,952**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	04/16/2010	S	(85,000)	0.987	0	83,950	(83,723)	226
Sub-Total Of Sales # 1					**0**	**83,950**	**(83,723)**	**226**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**83,950**	**(83,723)**	**226**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	06/17/2010	B	130,000	1.025	0	(133,371)	133,371	0
Sub-Total Of Buys # 1					**0**	**(133,371)**	**133,371**	**0**
XX43038	08/02/2010	S	(140,000)	1.045	0	146,327	(142,891)	3,435
Sub-Total Of Sales # 1					**0**	**146,327**	**(142,891)**	**3,435**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20 (Continued)								
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**12,956**	**(9,520)**	**3,435**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	12/02/2010	S	(205,000)	0.969	0	198,785	(199,199)	(413)
Sub-Total Of Sales # 1					**0**	**198,785**	**(199,199)**	**(413)**
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20					**0**	**198,785**	**(199,199)**	**(413)**
ISSUE: 927804FG4 - VIRGINIA ELEC PWR 8.875% 11/15/38								
XX43038	10/14/2010	B	40,000	1.486	0	(59,446)	59,446	0
Sub-Total Of Buys # 1					**0**	**(59,446)**	**59,446**	**0**
Sub-Total ISSUE: 927804FG4 - VIRGINIA ELEC PWR 8.875% 11/15/38					**0**	**(59,446)**	**59,446**	**0**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37								
XX43038	02/02/2010	B	190,000	1.121	0	(213,161)	213,161	0
XX43038	06/09/2010	B	250,000	1.176	0	(294,045)	294,045	0
Sub-Total Of Buys # 2					**0**	**(507,206)**	**507,206**	**0**
XX43038	10/22/2010	S	(65,000)	1.197	0	77,864	(74,865)	2,998
Sub-Total Of Sales # 1					**0**	**77,864**	**(74,865)**	**2,998**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37					**0**	**(429,342)**	**432,341**	**2,998**
ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38								
XX43038	10/22/2010	B	65,000	1.156	0	(75,162)	75,162	0
Sub-Total Of Buys # 1					**0**	**(75,162)**	**75,162**	**0**
Sub-Total ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38					**0**	**(75,162)**	**75,162**	**0**
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37								
XX43038	01/12/2010	B	700,000	1.053	0	(737,485)	737,485	0
Sub-Total Of Buys # 1					**0**	**(737,485)**	**737,485**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37 (Continued)								
Sub-Total ISSUE: 983024AN0 - WYETH 5.95% 4/01/37					**0**	**(737,485)**	**737,485**	**0**
Sub-Total BROKER: SALOMON SMITH BARNEY					**0**	**6,088,247**	**(5,335,666)**	**752,565**
BROKER: JP MORGAN CHASE BANK/HSBCSI								
ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38								
XX43038	12/09/2010	B	235,000	0.267	0	(62,977)	62,977	0
Sub-Total Of Buys # 1					**0**	**(62,977)**	**62,977**	**0**
Sub-Total ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38					**0**	**(62,977)**	**62,977**	**0**
Sub-Total BROKER: JP MORGAN CHASE BANK/HSBCSI					**0**	**(62,977)**	**62,977**	**0**
BROKER: UBS SECURITIES								
ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31								
XX43038	12/14/2010	B	170,000	1.197	0	(203,507)	203,507	0
Sub-Total Of Buys # 1					**0**	**(203,507)**	**203,507**	**0**
Sub-Total ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31					**0**	**(203,507)**	**203,507**	**0**
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40								
XX43038	03/09/2010	B	80,000	0.992	0	(79,418)	79,418	0
Sub-Total Of Buys # 1					**0**	**(79,418)**	**79,418**	**0**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40					**0**	**(79,418)**	**79,418**	**0**
ISSUE: 29273RAK5 - ENERGY TRAN PARTNERS 9.7% 3/15/19								
XX43038	08/03/2010	S	(90,000)	1.277	0	114,951	(111,199)	3,752
Sub-Total Of Sales # 1					**0**	**114,951**	**(111,199)**	**3,752**
Sub-Total ISSUE: 29273RAK5 - ENERGY TRAN PARTNERS 9.7% 3/15/19					**0**	**114,951**	**(111,199)**	**3,752**
ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26								
XX43038	01/27/2010	B	150,000	1.022	0	(153,322)	153,322	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26 (Continued)								
Sub-Total Of Buys # 1					**0**	**(153,322)**	**153,322**	**0**
Sub-Total ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26					**0**	**(153,322)**	**153,322**	**0**
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40								
XX43038	02/04/2010	S	(235,000)	0.989	0	232,431	(232,734)	(303)
Sub-Total Of Sales # 1					**0**	**232,431**	**(232,734)**	**(303)**
Sub-Total ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40					**0**	**232,431**	**(232,734)**	**(303)**
ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39								
XX43038	05/20/2010	S	(145,000)	1.317	0	190,966	(182,214)	8,752
Sub-Total Of Sales # 1					**0**	**190,966**	**(182,214)**	**8,752**
Sub-Total ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39					**0**	**190,966**	**(182,214)**	**8,752**
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40								
XX43038	05/27/2010	S	(65,000)	1.009	0	65,594	(65,037)	556
Sub-Total Of Sales # 1					**0**	**65,594**	**(65,037)**	**556**
Sub-Total ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40					**0**	**65,594**	**(65,037)**	**556**
ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36								
XX43038	05/04/2010	S	(60,000)	0.980	0	58,821	(56,271)	2,549
Sub-Total Of Sales # 1					**0**	**58,821**	**(56,271)**	**2,549**
Sub-Total ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36					**0**	**58,821**	**(56,271)**	**2,549**
ISSUE: 806605AG6 - SCHERING-PLOUGH CORP 6.5% 12/01/33								
XX43038	11/15/2010	B	190,000	1.198	0	(227,753)	227,753	0
Sub-Total Of Buys # 1					**0**	**(227,753)**	**227,753**	**0**
Sub-Total ISSUE: 806605AG6 - SCHERING-PLOUGH CORP 6.5% 12/01/33					**0**	**(227,753)**	**227,753**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	03/22/2010	B	195,000	1.159	0	(226,110)	226,110	0
Sub-Total Of Buys # 1					**0**	**(226,110)**	**226,110**	**0**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(226,110)**	**226,110**	**0**
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38								
XX43038	01/21/2010	B	170,000	1.189	0	(202,201)	202,201	0
Sub-Total Of Buys # 1					**0**	**(202,201)**	**202,201**	**0**
Sub-Total ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38					**0**	**(202,201)**	**202,201**	**0**
ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36								
XX43038	10/27/2010	S	(115,000)	1.187	0	136,541	(131,885)	4,656
Sub-Total Of Sales # 1					**0**	**136,541**	**(131,885)**	**4,656**
Sub-Total ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36					**0**	**136,541**	**(131,885)**	**4,656**
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22								
XX43038	08/04/2010	S	(6,300,000)	0.641	0	4,041,324	(3,633,521)	407,802
Sub-Total Of Sales # 1					**0**	**4,041,324**	**(3,633,521)**	**407,802**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22					**0**	**4,041,324**	**(3,633,521)**	**407,802**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24								
XX43038	04/14/2010	B	1,325,000	0.505	0	(670,185)	670,185	0
Sub-Total Of Buys # 1					**0**	**(670,185)**	**670,185**	**0**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24					**0**	**(670,185)**	**670,185**	**0**
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31								
XX43038	08/04/2010	B	3,700,000	0.426	0	(1,578,420)	1,578,420	0
Sub-Total Of Buys # 1					**0**	**(1,578,420)**	**1,578,420**	**0**
XX43038	04/14/2010	S	(1,275,000)	0.368	0	469,799	(467,462)	2,336

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31 (Continued)								
XX43038	08/31/2010	S	(1,685,000)	0.484	0	817,174	(721,551)	95,623
XX43038	10/27/2010	S	(850,000)	0.437	0	371,866	(385,666)	(13,800)
Sub-Total Of Sales # 3					**0**	**1,658,839**	**(1,574,679)**	**84,159**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31					**0**	**80,419**	**3,741**	**84,159**
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36								
XX43038	10/27/2010	B	885,000	0.337	0	(298,714)	298,714	0
Sub-Total Of Buys # 1					**0**	**(298,714)**	**298,714**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(298,714)**	**298,714**	**0**
ISSUE: 912803DC4 - US TSY STRIPPED PRIN 2/15/38								
XX43038	08/04/2010	B	4,350,000	0.305	0	(1,330,317)	1,330,317	0
Sub-Total Of Buys # 1					**0**	**(1,330,317)**	**1,330,317**	**0**
Sub-Total ISSUE: 912803DC4 - US TSY STRIPPED PRIN 2/15/38					**0**	**(1,330,317)**	**1,330,317**	**0**
ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38								
XX43038	08/04/2010	B	9,800,000	0.302	0	(2,964,206)	2,964,206	0
Sub-Total Of Buys # 1					**0**	**(2,964,206)**	**2,964,206**	**0**
XX43038	10/28/2010	S	(1,200,000)	0.303	0	363,912	(356,044)	7,867
Sub-Total Of Sales # 1					**0**	**363,912**	**(356,044)**	**7,867**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38					**0**	**(2,600,294)**	**2,608,162**	**7,867**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39								
XX43038	06/29/2010	B	780,000	0.292	0	(228,267)	228,267	0
Sub-Total Of Buys # 1					**0**	**(228,267)**	**228,267**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39					**0**	**(228,267)**	**228,267**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	08/04/2010	B	6,100,000	0.276	0	(1,688,053)	1,688,053	0
XX43038	08/31/2010	B	1,745,000	0.325	0	(567,840)	567,840	0
XX43038	10/28/2010	B	1,240,000	0.276	0	(342,649)	342,649	0
Sub-Total Of Buys # 3					**0**	**(2,598,542)**	**2,598,542**	**0**
XX43038	06/29/2010	S	(780,000)	0.289	0	226,036	(181,952)	44,083
Sub-Total Of Sales # 1					**0**	**226,036**	**(181,952)**	**44,083**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(2,372,506)**	**2,416,590**	**44,083**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/04/2010	B	190,000	0.992	0	(188,634)	188,634	0
Sub-Total Of Buys # 1					**0**	**(188,634)**	**188,634**	**0**
XX43038	01/21/2010	S	(165,000)	1.000	0	165,128	(162,407)	2,721
XX43038	01/27/2010	S	(90,000)	0.992	0	89,353	(88,741)	611
Sub-Total Of Sales # 2					**0**	**254,481**	**(251,148)**	**3,332**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**65,847**	**(62,514)**	**3,332**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/22/2010	B	200,000	0.967	0	(193,593)	193,593	0
XX43038	05/04/2010	B	50,000	0.986	0	(49,335)	49,335	0
Sub-Total Of Buys # 2					**0**	**(242,928)**	**242,928**	**0**
XX43038	03/09/2010	S	(70,000)	0.947	0	66,319	(67,480)	(1,161)
XX43038	03/22/2010	S	(200,000)	0.967	0	193,500	(192,827)	672
Sub-Total Of Sales # 2					**0**	**259,819**	**(260,307)**	**(489)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**16,891**	**(17,379)**	**(489)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/20/2010	B	130,000	1.090	0	(141,760)	141,760	0
XX43038	05/27/2010	B	50,000	1.068	0	(53,445)	53,445	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
Sub-Total Of Buys # 2					**0**	**(195,205)**	**195,205**	**0**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**(195,205)**	**195,205**	**0**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/27/2010	B	100,000	1.055	0	(105,531)	105,531	0
Sub-Total Of Buys # 1					**0**	**(105,531)**	**105,531**	**0**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(105,531)**	**105,531**	**0**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/15/2010	S	(185,000)	0.926	0	171,471	(171,857)	(385)
XX43038	12/14/2010	S	(150,000)	0.899	0	134,929	(139,211)	(4,281)
Sub-Total Of Sales # 2					**0**	**306,400**	**(311,068)**	**(4,666)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**306,400**	**(311,068)**	**(4,666)**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	08/03/2010	B	80,000	1.051	0	(84,087)	84,087	0
Sub-Total Of Buys # 1					**0**	**(84,087)**	**84,087**	**0**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(84,087)**	**84,087**	**0**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31								
XX43038	08/04/2010	B	3,400,000	0.418	0	(1,421,302)	1,421,302	0
Sub-Total Of Buys # 1					**0**	**(1,421,302)**	**1,421,302**	**0**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31					**0**	**(1,421,302)**	**1,421,302**	**0**
ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32								
XX43038	08/04/2010	B	2,900,000	0.392	0	(1,139,091)	1,139,091	0
Sub-Total Of Buys # 1					**0**	**(1,139,091)**	**1,139,091**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32 (Continued)							
Sub-Total ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32				**0**	**(1,139,091)**	**1,139,091**	**0**
ISSUE: 912834AD0 - US TSY STRIPS 11/15/37							
XX43038	08/04/2010 B	4,000,000	0.302	0	(1,209,760)	1,209,760	0
Sub-Total Of Buys # 1				**0**	**(1,209,760)**	**1,209,760**	**0**
Sub-Total ISSUE: 912834AD0 - US TSY STRIPS 11/15/37				**0**	**(1,209,760)**	**1,209,760**	**0**
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37							
XX43038	03/22/2010 S	(215,000)	1.068	0	229,695	(226,513)	3,182
Sub-Total Of Sales # 1				**0**	**229,695**	**(226,513)**	**3,182**
Sub-Total ISSUE: 983024AN0 - WYETH 5.95% 4/01/37				**0**	**229,695**	**(226,513)**	**3,182**
Sub-Total BROKER: UBS SECURITIES				**0**	**(7,207,690)**	**7,772,928**	**565,232**
Grand Total				**0**	**7,646,620**	**(2,894,502)**	**4,752,030**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/04/2010	B	19,385	1.000	0	(19,385)	19,385	0
XX02586	01/06/2010	B	7,334	1.000	0	(7,334)	7,334	0
XX02586	01/07/2010	B	1,876	1.000	0	(1,876)	1,876	0
XX02586	01/29/2010	B	18,458	1.000	0	(18,458)	18,458	0
XX02586	02/05/2010	B	7,671	1.000	0	(7,671)	7,671	0
XX02586	02/09/2010	B	1,691	1.000	0	(1,691)	1,691	0
XX02586	02/10/2010	B	147,396	1.000	0	(147,396)	147,396	0
XX02586	03/05/2010	B	7,183	1.000	0	(7,183)	7,183	0
XX02586	03/09/2010	B	1,618	1.000	0	(1,618)	1,618	0
XX02586	03/30/2010	B	1,142	1.000	0	(1,142)	1,142	0
XX02586	04/08/2010	B	3,828	1.000	0	(3,828)	3,828	0
XX02586	04/12/2010	B	1,597	1.000	0	(1,597)	1,597	0
XX02586	04/30/2010	B	15,014	1.000	0	(15,014)	15,014	0
XX02586	05/07/2010	B	7,358	1.000	0	(7,358)	7,358	0
XX02586	05/11/2010	B	1,533	1.000	0	(1,533)	1,533	0
XX02586	06/07/2010	B	15,172	1.000	0	(15,172)	15,172	0
XX02586	06/09/2010	B	2,831	1.000	0	(2,831)	2,831	0
XX02586	06/30/2010	B	37,677	1.000	0	(37,677)	37,677	0
XX02586	07/08/2010	B	13,862	1.000	0	(13,862)	13,862	0
XX02586	07/09/2010	B	1,965	1.000	0	(1,965)	1,965	0
XX02586	07/12/2010	B	2,810	1.000	0	(2,810)	2,810	0
XX02586	07/30/2010	B	24,033	1.000	0	(24,033)	24,033	0
XX02586	08/06/2010	B	12,860	1.000	0	(12,860)	12,860	0
XX02586	08/10/2010	B	2,782	1.000	0	(2,782)	2,782	0
XX02586	09/08/2010	B	6,648	1.000	0	(6,648)	6,648	0
XX02586	09/09/2010	B	5,387	1.000	0	(5,387)	5,387	0
XX02586	09/10/2010	B	2,660	1.000	0	(2,660)	2,660	0
XX02586	10/07/2010	B	6,577	1.000	0	(6,577)	6,577	0
XX02586	10/08/2010	B	5,505	1.000	0	(5,505)	5,505	0
XX02586	10/12/2010	B	2,535	1.000	0	(2,535)	2,535	0
XX02586	10/20/2010	B	2,390,220	1.000	0	(2,390,220)	2,390,220	0
XX02586	10/29/2010	B	25,694	1.000	0	(25,694)	25,694	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL (Continued)								
XX02586	11/05/2010	B	12,510	1.000	0	(12,510)	12,510	0
XX02586	11/09/2010	B	2,527	1.000	0	(2,527)	2,527	0
XX02586	11/19/2010	B	245,000	1.000	0	(245,000)	245,000	0
XX02586	12/07/2010	B	25,684	1.000	0	(25,684)	25,684	0
XX02586	12/09/2010	B	2,467	1.000	0	(2,467)	2,467	0
XX02586	12/29/2010	B	2,681	1.000	0	(2,681)	2,681	0
XX02586	12/31/2010	B	19,748	1.000	0	(19,748)	19,748	0
Sub-Total Of Buys # 39					**0**	**(3,112,919)**	**3,112,919**	**0**
XX02586	01/11/2010	S	(8,000)	1.000	0	8,000	(8,000)	0
XX02586	01/28/2010	S	(839,446)	1.000	0	839,446	(839,446)	0
XX02586	02/23/2010	S	(67,319)	1.000	0	67,319	(67,319)	0
XX02586	02/25/2010	S	(863,034)	1.000	0	863,034	(863,034)	0
XX02586	03/25/2010	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	03/29/2010	S	(836,432)	1.000	0	836,432	(836,432)	0
XX02586	04/09/2010	S	(1,995,563)	1.000	0	1,995,563	(1,995,563)	0
XX02586	04/29/2010	S	(856,881)	1.000	0	856,881	(856,881)	0
XX02586	05/10/2010	S	(16,848)	1.000	0	16,848	(16,848)	0
XX02586	05/12/2010	S	(4,999,620)	1.000	0	4,999,620	(4,999,620)	0
XX02586	05/21/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	05/27/2010	S	(829,830)	1.000	0	829,830	(829,830)	0
XX02586	06/29/2010	S	(848,938)	1.000	0	848,938	(848,938)	0
XX02586	07/01/2010	S	(122,241)	1.000	0	122,241	(122,241)	0
XX02586	07/27/2010	S	(17,062)	1.000	0	17,062	(17,062)	0
XX02586	07/29/2010	S	(877,914)	1.000	0	877,914	(877,914)	0
XX02586	08/09/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	08/30/2010	S	(888,460)	1.000	0	888,460	(888,460)	0
XX02586	09/01/2010	S	(450)	1.000	0	450	(450)	0
XX02586	09/29/2010	S	(872,530)	1.000	0	872,530	(872,530)	0
XX02586	09/30/2010	S	(48,237)	1.000	0	48,237	(48,237)	0
XX02586	10/22/2010	S	(6,300)	1.000	0	6,300	(6,300)	0
XX02586	10/27/2010	S	(6,250)	1.000	0	6,250	(6,250)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL (Continued)								
XX02586	10/28/2010	S	(890,093)	1.000	0	890,093	(890,093)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/29/2010	S	(889,325)	1.000	0	889,325	(889,325)	0
XX02586	12/01/2010	S	(7,140)	1.000	0	7,140	(7,140)	0
XX02586	12/09/2010	S	(10,812)	1.000	0	10,812	(10,812)	0
XX02586	12/30/2010	S	(982,014)	1.000	0	982,014	(982,014)	0
Sub-Total Of Sales # 30					**0**	**18,880,739**	**(18,880,739)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**15,767,820**	**(15,767,820)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/04/2010	B	1,547,780	1.000	0	(1,547,780)	1,547,780	0
XX43038	01/11/2010	B	1,949,142	1.000	0	(1,949,142)	1,949,142	0
XX43038	01/14/2010	B	2,484,166	1.000	0	(2,484,166)	2,484,166	0
XX43038	01/20/2010	B	1,500,369	1.000	0	(1,500,369)	1,500,369	0
XX43038	01/21/2010	B	6,296,729	1.000	0	(6,296,729)	6,296,729	0
XX43038	01/22/2010	B	429,641	1.000	0	(429,641)	429,641	0
XX43038	01/28/2010	B	1,943,567	1.000	0	(1,943,567)	1,943,567	0
XX43038	02/03/2010	B	23,359	1.000	0	(23,359)	23,359	0
XX43038	02/04/2010	B	47,514	1.000	0	(47,514)	47,514	0
XX43038	02/09/2010	B	603,530	1.000	0	(603,530)	603,530	0
XX43038	02/10/2010	B	423,568	1.000	0	(423,568)	423,568	0
XX43038	02/12/2010	B	18,320	1.000	0	(18,320)	18,320	0
XX43038	02/16/2010	B	231,529	1.000	0	(231,529)	231,529	0
XX43038	02/17/2010	B	87,777	1.000	0	(87,777)	87,777	0
XX43038	02/18/2010	B	139,543	1.000	0	(139,543)	139,543	0
XX43038	02/19/2010	B	4,023	1.000	0	(4,023)	4,023	0
XX43038	03/01/2010	B	58,264	1.000	0	(58,264)	58,264	0
XX43038	03/02/2010	B	65,248	1.000	0	(65,248)	65,248	0
XX43038	03/08/2010	B	177,553	1.000	0	(177,553)	177,553	0
XX43038	03/10/2010	B	335,795	1.000	0	(335,795)	335,795	0
XX43038	03/12/2010	B	15,549	1.000	0	(15,549)	15,549	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/15/2010	B	238,445	1.000	0	(238,445)	238,445	0
XX43038	03/17/2010	B	36,999	1.000	0	(36,999)	36,999	0
XX43038	03/29/2010	B	215,721	1.000	0	(215,721)	215,721	0
XX43038	03/30/2010	B	94,837	1.000	0	(94,837)	94,837	0
XX43038	03/31/2010	B	546	1.000	0	(546)	546	0
XX43038	04/01/2010	B	316,055	1.000	0	(316,055)	316,055	0
XX43038	04/05/2010	B	2,461,823	1.000	0	(2,461,823)	2,461,823	0
XX43038	04/13/2010	B	29,121	1.000	0	(29,121)	29,121	0
XX43038	04/14/2010	B	1,983	1.000	0	(1,983)	1,983	0
XX43038	04/15/2010	B	445,315	1.000	0	(445,315)	445,315	0
XX43038	04/20/2010	B	57,531	1.000	0	(57,531)	57,531	0
XX43038	04/21/2010	B	20,987	1.000	0	(20,987)	20,987	0
XX43038	04/26/2010	B	20,836	1.000	0	(20,836)	20,836	0
XX43038	04/27/2010	B	43,391	1.000	0	(43,391)	43,391	0
XX43038	04/29/2010	B	21,358	1.000	0	(21,358)	21,358	0
XX43038	05/03/2010	B	57,481	1.000	0	(57,481)	57,481	0
XX43038	05/07/2010	B	8,588	1.000	0	(8,588)	8,588	0
XX43038	05/10/2010	B	788,042	1.000	0	(788,042)	788,042	0
XX43038	05/11/2010	B	38,472	1.000	0	(38,472)	38,472	0
XX43038	05/12/2010	B	21,052	1.000	0	(21,052)	21,052	0
XX43038	05/14/2010	B	45,918	1.000	0	(45,918)	45,918	0
XX43038	05/17/2010	B	245,065	1.000	0	(245,065)	245,065	0
XX43038	05/20/2010	B	53,260	1.000	0	(53,260)	53,260	0
XX43038	05/24/2010	B	35,659	1.000	0	(35,659)	35,659	0
XX43038	05/25/2010	B	53,781	1.000	0	(53,781)	53,781	0
XX43038	05/26/2010	B	12,029	1.000	0	(12,029)	12,029	0
XX43038	05/27/2010	B	24,467	1.000	0	(24,467)	24,467	0
XX43038	05/28/2010	B	5,904	1.000	0	(5,904)	5,904	0
XX43038	06/01/2010	B	180,306	1.000	0	(180,306)	180,306	0
XX43038	06/02/2010	B	531,031	1.000	0	(531,031)	531,031	0
XX43038	06/08/2010	B	5,643	1.000	0	(5,643)	5,643	0
XX43038	06/09/2010	B	8,390	1.000	0	(8,390)	8,390	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	06/10/2010	B	1,675	1.000	0	(1,675)	1,675	0
XX43038	06/15/2010	B	62,864	1.000	0	(62,864)	62,864	0
XX43038	06/16/2010	B	13,365	1.000	0	(13,365)	13,365	0
XX43038	06/21/2010	B	10,771	1.000	0	(10,771)	10,771	0
XX43038	06/22/2010	B	35,709	1.000	0	(35,709)	35,709	0
XX43038	06/24/2010	B	80,719	1.000	0	(80,719)	80,719	0
XX43038	06/25/2010	B	21,585	1.000	0	(21,585)	21,585	0
XX43038	06/30/2010	B	129,226	1.000	0	(129,226)	129,226	0
XX43038	07/02/2010	B	115,919	1.000	0	(115,919)	115,919	0
XX43038	07/08/2010	B	9,340	1.000	0	(9,340)	9,340	0
XX43038	07/12/2010	B	23,219	1.000	0	(23,219)	23,219	0
XX43038	07/12/2010	B	62,787	1.000	0	(62,787)	62,787	0
XX43038	07/15/2010	B	559,990	1.000	0	(559,990)	559,990	0
XX43038	07/21/2010	B	20,525	1.000	0	(20,525)	20,525	0
XX43038	07/28/2010	B	524,016	1.000	0	(524,016)	524,016	0
XX43038	08/03/2010	B	350,017	1.000	0	(350,017)	350,017	0
XX43038	08/05/2010	B	44	1.000	0	(44)	44	0
XX43038	08/06/2010	B	4,591,903	1.000	0	(4,591,903)	4,591,903	0
XX43038	08/11/2010	B	919,628	1.000	0	(919,628)	919,628	0
XX43038	08/13/2010	B	176,098	1.000	0	(176,098)	176,098	0
XX43038	08/16/2010	B	305,402	1.000	0	(305,402)	305,402	0
XX43038	08/20/2010	B	457,946	1.000	0	(457,946)	457,946	0
XX43038	08/23/2010	B	21,299	1.000	0	(21,299)	21,299	0
XX43038	08/25/2010	B	97,607	1.000	0	(97,607)	97,607	0
XX43038	08/26/2010	B	5,013	1.000	0	(5,013)	5,013	0
XX43038	08/30/2010	B	15,642	1.000	0	(15,642)	15,642	0
XX43038	09/01/2010	B	43,129	1.000	0	(43,129)	43,129	0
XX43038	09/02/2010	B	497,297	1.000	0	(497,297)	497,297	0
XX43038	09/08/2010	B	359,200	1.000	0	(359,200)	359,200	0
XX43038	09/09/2010	B	40,363	1.000	0	(40,363)	40,363	0
XX43038	09/10/2010	B	334,429	1.000	0	(334,429)	334,429	0
XX43038	09/15/2010	B	159,366	1.000	0	(159,366)	159,366	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	09/16/2010	B	380,265	1.000	0	(380,265)	380,265	0
XX43038	09/17/2010	B	19,049	1.000	0	(19,049)	19,049	0
XX43038	09/20/2010	B	53,080	1.000	0	(53,080)	53,080	0
XX43038	09/23/2010	B	12,896	1.000	0	(12,896)	12,896	0
XX43038	09/27/2010	B	57,024	1.000	0	(57,024)	57,024	0
XX43038	09/29/2010	B	248,065	1.000	0	(248,065)	248,065	0
XX43038	09/30/2010	B	17,824	1.000	0	(17,824)	17,824	0
XX43038	10/01/2010	B	78,401	1.000	0	(78,401)	78,401	0
XX43038	10/04/2010	B	127,912	1.000	0	(127,912)	127,912	0
XX43038	10/08/2010	B	13,503	1.000	0	(13,503)	13,503	0
XX43038	10/12/2010	B	33,944	1.000	0	(33,944)	33,944	0
XX43038	10/13/2010	B	163,195	1.000	0	(163,195)	163,195	0
XX43038	10/15/2010	B	59,149	1.000	0	(59,149)	59,149	0
XX43038	10/19/2010	B	56,155	1.000	0	(56,155)	56,155	0
XX43038	10/20/2010	B	64,222	1.000	0	(64,222)	64,222	0
XX43038	10/26/2010	B	112,218	1.000	0	(112,218)	112,218	0
XX43038	10/29/2010	B	73,152	1.000	0	(73,152)	73,152	0
XX43038	11/01/2010	B	139,992	1.000	0	(139,992)	139,992	0
XX43038	11/03/2010	B	116,859	1.000	0	(116,859)	116,859	0
XX43038	11/05/2010	B	35,413	1.000	0	(35,413)	35,413	0
XX43038	11/09/2010	B	172,059	1.000	0	(172,059)	172,059	0
XX43038	11/15/2010	B	109,325	1.000	0	(109,325)	109,325	0
XX43038	11/16/2010	B	117,433	1.000	0	(117,433)	117,433	0
XX43038	11/17/2010	B	35,871	1.000	0	(35,871)	35,871	0
XX43038	11/19/2010	B	14,211	1.000	0	(14,211)	14,211	0
XX43038	11/22/2010	B	15,943	1.000	0	(15,943)	15,943	0
XX43038	11/24/2010	B	878,310	1.000	0	(878,310)	878,310	0
XX43038	11/26/2010	B	12,967	1.000	0	(12,967)	12,967	0
XX43038	11/30/2010	B	10,105	1.000	0	(10,105)	10,105	0
XX43038	12/01/2010	B	48,495	1.000	0	(48,495)	48,495	0
XX43038	12/07/2010	B	205,160	1.000	0	(205,160)	205,160	0
XX43038	12/13/2010	B	61,037	1.000	0	(61,037)	61,037	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	12/13/2010	B	146,672	1.000	0	(146,672)	146,672	0
XX43038	12/15/2010	B	453,426	1.000	0	(453,426)	453,426	0
XX43038	12/15/2010	B	342,309	1.000	0	(342,309)	342,309	0
XX43038	12/21/2010	B	78,571	1.000	0	(78,571)	78,571	0
XX43038	12/29/2010	B	5	1.000	0	(5)	5	0
Sub-Total Of Buys # 122					**0**	**(39,113,312)**	**39,113,312**	**0**
XX43038	01/05/2010	S	(1,056,001)	1.000	0	1,056,001	(1,056,001)	0
XX43038	01/08/2010	S	(386,515)	1.000	0	386,515	(386,515)	0
XX43038	01/12/2010	S	(1,326,983)	1.000	0	1,326,983	(1,326,983)	0
XX43038	01/13/2010	S	(1,530,414)	1.000	0	1,530,414	(1,530,414)	0
XX43038	01/13/2010	S	(163,308)	1.000	0	163,308	(163,308)	0
XX43038	01/15/2010	S	(2,492,150)	1.000	0	2,492,150	(2,492,150)	0
XX43038	01/19/2010	S	(888,509)	1.000	0	888,509	(888,509)	0
XX43038	01/21/2010	S	(38,019)	1.000	0	38,019	(38,019)	0
XX43038	01/21/2010	S	(247,126)	1.000	0	247,126	(247,126)	0
XX43038	01/25/2010	S	(1,999,566)	1.000	0	1,999,566	(1,999,566)	0
XX43038	01/26/2010	S	(4,864,630)	1.000	0	4,864,630	(4,864,630)	0
XX43038	01/27/2010	S	(191,620)	1.000	0	191,620	(191,620)	0
XX43038	01/29/2010	S	(277,754)	1.000	0	277,754	(277,754)	0
XX43038	02/01/2010	S	(584,559)	1.000	0	584,559	(584,559)	0
XX43038	02/02/2010	S	(711,350)	1.000	0	711,350	(711,350)	0
XX43038	02/05/2010	S	(79,161)	1.000	0	79,161	(79,161)	0
XX43038	02/08/2010	S	(668,610)	1.000	0	668,610	(668,610)	0
XX43038	02/11/2010	S	(13,125)	1.000	0	13,125	(13,125)	0
XX43038	02/22/2010	S	(12,381)	1.000	0	12,381	(12,381)	0
XX43038	02/23/2010	S	(64,088)	1.000	0	64,088	(64,088)	0
XX43038	02/24/2010	S	(83,026)	1.000	0	83,026	(83,026)	0
XX43038	02/25/2010	S	(35,791)	1.000	0	35,791	(35,791)	0
XX43038	02/26/2010	S	(17,978)	1.000	0	17,978	(17,978)	0
XX43038	03/03/2010	S	(449,384)	1.000	0	449,384	(449,384)	0
XX43038	03/05/2010	S	(401,036)	1.000	0	401,036	(401,036)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/11/2010	S	(19,166)	1.000	0	19,166	(19,166)	0
XX43038	03/16/2010	S	(36,880)	1.000	0	36,880	(36,880)	0
XX43038	03/19/2010	S	(76,183)	1.000	0	76,183	(76,183)	0
XX43038	03/22/2010	S	(41,216)	1.000	0	41,216	(41,216)	0
XX43038	03/23/2010	S	(108,896)	1.000	0	108,896	(108,896)	0
XX43038	03/25/2010	S	(3,312)	1.000	0	3,312	(3,312)	0
XX43038	03/26/2010	S	(9,672)	1.000	0	9,672	(9,672)	0
XX43038	04/06/2010	S	(4,258,338)	1.000	0	4,258,338	(4,258,338)	0
XX43038	04/09/2010	S	(104,261)	1.000	0	104,261	(104,261)	0
XX43038	04/12/2010	S	(9,536)	1.000	0	9,536	(9,536)	0
XX43038	04/16/2010	S	(200,385)	1.000	0	200,385	(200,385)	0
XX43038	04/19/2010	S	(17,271)	1.000	0	17,271	(17,271)	0
XX43038	04/20/2010	S	(98,877)	1.000	0	98,877	(98,877)	0
XX43038	04/22/2010	S	(4,847)	1.000	0	4,847	(4,847)	0
XX43038	04/23/2010	S	(21,610)	1.000	0	21,610	(21,610)	0
XX43038	04/30/2010	S	(1,044)	1.000	0	1,044	(1,044)	0
XX43038	05/04/2010	S	(94,062)	1.000	0	94,062	(94,062)	0
XX43038	05/05/2010	S	(8,945)	1.000	0	8,945	(8,945)	0
XX43038	05/07/2010	S	(749,446)	1.000	0	749,446	(749,446)	0
XX43038	05/13/2010	S	(19,861)	1.000	0	19,861	(19,861)	0
XX43038	05/18/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	05/19/2010	S	(104,545)	1.000	0	104,545	(104,545)	0
XX43038	05/21/2010	S	(18,309)	1.000	0	18,309	(18,309)	0
XX43038	05/28/2010	S	(90,316)	1.000	0	90,316	(90,316)	0
XX43038	06/03/2010	S	(294,123)	1.000	0	294,123	(294,123)	0
XX43038	06/07/2010	S	(15,731)	1.000	0	15,731	(15,731)	0
XX43038	06/11/2010	S	(3,647)	1.000	0	3,647	(3,647)	0
XX43038	06/14/2010	S	(17,022)	1.000	0	17,022	(17,022)	0
XX43038	06/17/2010	S	(23,727)	1.000	0	23,727	(23,727)	0
XX43038	06/23/2010	S	(64,707)	1.000	0	64,707	(64,707)	0
XX43038	07/01/2010	S	(42,459)	1.000	0	42,459	(42,459)	0
XX43038	07/02/2010	S	(210,911)	1.000	0	210,911	(210,911)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	07/06/2010	S	(8,788)	1.000	0	8,788	(8,788)	0
XX43038	07/12/2010	S	(76,116)	1.000	0	76,116	(76,116)	0
XX43038	07/13/2010	S	(24,494)	1.000	0	24,494	(24,494)	0
XX43038	07/14/2010	S	(35,353)	1.000	0	35,353	(35,353)	0
XX43038	07/16/2010	S	(39,480)	1.000	0	39,480	(39,480)	0
XX43038	07/19/2010	S	(443,916)	1.000	0	443,916	(443,916)	0
XX43038	07/20/2010	S	(111,121)	1.000	0	111,121	(111,121)	0
XX43038	07/26/2010	S	(9,318)	1.000	0	9,318	(9,318)	0
XX43038	07/27/2010	S	(39,476)	1.000	0	39,476	(39,476)	0
XX43038	07/29/2010	S	(476,447)	1.000	0	476,447	(476,447)	0
XX43038	07/30/2010	S	(72,337)	1.000	0	72,337	(72,337)	0
XX43038	08/02/2010	S	(25,411)	1.000	0	25,411	(25,411)	0
XX43038	08/04/2010	S	(625,979)	1.000	0	625,979	(625,979)	0
XX43038	08/09/2010	S	(5,992,853)	1.000	0	5,992,853	(5,992,853)	0
XX43038	08/12/2010	S	(114,823)	1.000	0	114,823	(114,823)	0
XX43038	08/17/2010	S	(211,376)	1.000	0	211,376	(211,376)	0
XX43038	08/18/2010	S	(35,676)	1.000	0	35,676	(35,676)	0
XX43038	08/24/2010	S	(246,024)	1.000	0	246,024	(246,024)	0
XX43038	08/25/2010	S	(249,862)	1.000	0	249,862	(249,862)	0
XX43038	08/27/2010	S	(58,781)	1.000	0	58,781	(58,781)	0
XX43038	08/31/2010	S	(26,685)	1.000	0	26,685	(26,685)	0
XX43038	09/03/2010	S	(66,209)	1.000	0	66,209	(66,209)	0
XX43038	09/07/2010	S	(8,081)	1.000	0	8,081	(8,081)	0
XX43038	09/08/2010	S	(1,879)	1.000	0	1,879	(1,879)	0
XX43038	09/08/2010	S	(328,414)	1.000	0	328,414	(328,414)	0
XX43038	09/13/2010	S	(406,541)	1.000	0	406,541	(406,541)	0
XX43038	09/14/2010	S	(21,530)	1.000	0	21,530	(21,530)	0
XX43038	09/16/2010	S	(411,750)	1.000	0	411,750	(411,750)	0
XX43038	09/21/2010	S	(39,263)	1.000	0	39,263	(39,263)	0
XX43038	09/24/2010	S	(24,466)	1.000	0	24,466	(24,466)	0
XX43038	09/28/2010	S	(183,968)	1.000	0	183,968	(183,968)	0
XX43038	10/05/2010	S	(635,829)	1.000	0	635,829	(635,829)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	10/06/2010	S	(67,497)	1.000	0	67,497	(67,497)	0
XX43038	10/13/2010	S	(142,165)	1.000	0	142,165	(142,165)	0
XX43038	10/14/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	10/18/2010	S	(10,202)	1.000	0	10,202	(10,202)	0
XX43038	10/21/2010	S	(174,365)	1.000	0	174,365	(174,365)	0
XX43038	10/25/2010	S	(1,393)	1.000	0	1,393	(1,393)	0
XX43038	10/27/2010	S	(64,991)	1.000	0	64,991	(64,991)	0
XX43038	10/28/2010	S	(74,997)	1.000	0	74,997	(74,997)	0
XX43038	11/02/2010	S	(215,630)	1.000	0	215,630	(215,630)	0
XX43038	11/03/2010	S	(378,790)	1.000	0	378,790	(378,790)	0
XX43038	11/04/2010	S	(29,463)	1.000	0	29,463	(29,463)	0
XX43038	11/08/2010	S	(31,275)	1.000	0	31,275	(31,275)	0
XX43038	11/10/2010	S	(102,131)	1.000	0	102,131	(102,131)	0
XX43038	11/12/2010	S	(77,851)	1.000	0	77,851	(77,851)	0
XX43038	11/18/2010	S	(51,569)	1.000	0	51,569	(51,569)	0
XX43038	11/23/2010	S	(6,918)	1.000	0	6,918	(6,918)	0
XX43038	11/29/2010	S	(604,527)	1.000	0	604,527	(604,527)	0
XX43038	12/02/2010	S	(176,332)	1.000	0	176,332	(176,332)	0
XX43038	12/06/2010	S	(38,864)	1.000	0	38,864	(38,864)	0
XX43038	12/08/2010	S	(15,960)	1.000	0	15,960	(15,960)	0
XX43038	12/09/2010	S	(221,245)	1.000	0	221,245	(221,245)	0
XX43038	12/10/2010	S	(17,846)	1.000	0	17,846	(17,846)	0
XX43038	12/14/2010	S	(190,363)	1.000	0	190,363	(190,363)	0
XX43038	12/15/2010	S	(342,722)	1.000	0	342,722	(342,722)	0
XX43038	12/16/2010	S	(478,457)	1.000	0	478,457	(478,457)	0
XX43038	12/17/2010	S	(37,169)	1.000	0	37,169	(37,169)	0
XX43038	12/20/2010	S	(50,061)	1.000	0	50,061	(50,061)	0
XX43038	12/22/2010	S	(46,268)	1.000	0	46,268	(46,268)	0
XX43038	12/27/2010	S	(52,843)	1.000	0	52,843	(52,843)	0
XX43038	12/28/2010	S	(20,740)	1.000	0	20,740	(20,740)	0
XX43038	12/31/2010	S	(116,876)	1.000	0	116,876	(116,876)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
Sub-Total Of Sales # 120					**0**	**40,265,669**	**(40,265,669)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,152,357**	**(1,152,357)**	**0**
ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26								
XX43038	01/27/2010	B	150,000	1.022	0	(153,322)	153,322	0
Sub-Total Of Buys # 1					**0**	**(153,322)**	**153,322**	**0**
Sub-Total ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26					**0**	**(153,322)**	**153,322**	**0**
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/29/2010	B	643,386	1.000	0	(643,386)	643,386	0
XX02586	02/26/2010	B	216,326	1.000	0	(216,326)	216,326	0
XX02586	03/31/2010	B	1,617,965	1.000	0	(1,617,965)	1,617,965	0
XX02586	04/30/2010	B	699,178	1.000	0	(699,178)	699,178	0
XX02586	07/30/2010	B	526,916	1.000	0	(526,916)	526,916	0
XX02586	08/31/2010	B	492,768	1.000	0	(492,768)	492,768	0
XX02586	09/30/2010	B	1,297,764	1.000	0	(1,297,764)	1,297,764	0
XX02586	10/29/2010	B	1,288,012	1.000	0	(1,288,012)	1,288,012	0
XX02586	12/31/2010	B	1,326,872	1.000	0	(1,326,872)	1,326,872	0
Sub-Total Of Buys # 9					**0**	**(8,109,187)**	**8,109,187**	**0**
XX02586	05/28/2010	S	(1,636,489)	1.000	0	1,636,489	(1,636,489)	0
XX02586	06/30/2010	S	(336,010)	1.000	0	336,010	(336,010)	0
XX02586	11/30/2010	S	(80,702)	1.000	0	80,702	(80,702)	0
Sub-Total Of Sales # 3					**0**	**2,053,201**	**(2,053,201)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**(6,055,986)**	**6,055,986**	**0**
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G								
XX02566	01/28/2010	B	1,313	639.312	0	(839,446)	839,446	0
XX02566	02/25/2010	B	1,315	639.312	0	(841,321)	841,321	0
XX02566	03/26/2010	B	3	639.313	0	(2,359)	2,359	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G (Continued)								
XX02566	03/30/2010	B	1,308	639.314	0	(836,432)	836,432	0
XX02566	04/29/2010	B	1,340	639.315	0	(856,881)	856,881	0
XX02566	05/27/2010	B	1,297	639.316	0	(829,830)	829,830	0
XX02566	06/29/2010	B	1,327	639.318	0	(848,938)	848,938	0
XX02566	07/29/2010	B	1,373	639.318	0	(877,914)	877,914	0
XX02566	08/30/2010	B	1,389	639.319	0	(888,460)	888,460	0
XX02566	09/29/2010	B	1,367	639.320	0	(874,160)	874,160	0
XX02566	10/28/2010	B	1,392	639.321	0	(890,093)	890,093	0
XX02566	11/29/2010	B	1,391	639.322	0	(889,325)	889,325	0
XX02566	12/01/2010	B	10	639.322	0	(6,395)	6,395	0
XX02566	12/01/2010	B	0	639.322	0	(429)	429	0
XX02566	12/30/2010	B	1,536	639.323	0	(982,014)	982,014	0
Sub-Total Of Buys # 15					**0**	**(10,463,997)**	**10,463,997**	**0**
XX02566	01/28/2010	S	(1,313)	639.312	0	839,446	(839,446)	0
XX02566	02/25/2010	S	(1,315)	639.312	0	841,321	(841,321)	0
XX02566	03/30/2010	S	(1,308)	639.314	0	836,432	(836,432)	0
XX02566	04/29/2010	S	(1,340)	639.315	0	856,881	(856,880)	0
XX02566	05/27/2010	S	(1,297)	639.316	0	829,830	(829,830)	0
XX02566	06/29/2010	S	(1,327)	639.318	0	848,938	(848,937)	0
XX02566	07/29/2010	S	(1,373)	639.318	0	877,914	(877,914)	0
XX02566	08/30/2010	S	(1,389)	639.319	0	888,460	(888,460)	0
XX02566	09/29/2010	S	(1,367)	639.320	0	874,160	(874,160)	0
XX02566	10/28/2010	S	(1,392)	639.321	0	890,093	(890,093)	0
XX02566	11/29/2010	S	(1,391)	639.322	0	889,325	(889,325)	0
XX02566	12/30/2010	S	(1,536)	639.323	0	982,014	(982,014)	0
Sub-Total Of Sales # 12					**0**	**10,454,814**	**(10,454,812)**	**0**
Sub-Total ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G					**0**	**(9,183)**	**9,185**	**0**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	03/31/2010	B	13,900,000	0.599	0	(8,330,965)	8,330,965	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803AY9 - US TREASURY STRIPS	**11/15/21 (Continued)**							
Sub-Total Of Buys # 1					**0**	**(8,330,965)**	**8,330,965**	**0**
XX43038	04/30/2010	S	(565,000)	0.616	0	348,412	(340,000)	8,412
XX43038	05/28/2010	S	(2,200,000)	0.640	0	1,409,672	(1,328,552)	81,119
XX43038	08/04/2010	S	(11,135,000)	0.673	0	7,500,090	(6,777,070)	723,020
Sub-Total Of Sales # 3					**0**	**9,258,174**	**(8,445,622)**	**812,551**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS	**11/15/21**				**0**	**927,209**	**(114,657)**	**812,551**
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS	**11/15/22**							
XX43038	03/31/2010	B	11,800,000	0.567	0	(6,700,040)	6,700,040	0
Sub-Total Of Buys # 1					**0**	**(6,700,040)**	**6,700,040**	**0**
XX43038	04/13/2010	S	(5,500,000)	0.571	0	3,141,820	(3,128,372)	13,447
XX43038	08/04/2010	S	(6,300,000)	0.641	0	4,041,324	(3,633,521)	407,802
Sub-Total Of Sales # 2					**0**	**7,183,144**	**(6,761,893)**	**421,249**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS	**11/15/22**				**0**	**483,104**	**(61,853)**	**421,249**
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS	**11/15/27**							
XX43038	03/31/2010	B	14,350,000	0.429	0	(6,169,782)	6,169,782	0
Sub-Total Of Buys # 1					**0**	**(6,169,782)**	**6,169,782**	**0**
XX43038	05/28/2010	S	(1,400,000)	0.475	0	666,246	(601,930)	64,316
XX43038	06/30/2010	S	(700,000)	0.505	0	354,179	(300,965)	53,214
XX43038	08/04/2010	S	(12,250,000)	0.503	0	6,170,325	(5,266,887)	903,437
Sub-Total Of Sales # 3					**0**	**7,190,750**	**(6,169,782)**	**1,020,967**
Sub-Total ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS	**11/15/27**				**0**	**1,020,968**	**0**	**1,020,967**
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39**							
XX43038	01/07/2010	B	165,000	0.971	0	(160,282)	160,282	0
XX43038	01/13/2010	B	95,000	0.974	0	(92,595)	92,595	0
XX43038	01/21/2010	B	280,000	0.998	0	(279,475)	279,475	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**							
XX43038	01/21/2010	B	290,000	0.998	0	(289,456)	289,456	0
XX43038	01/22/2010	B	85,000	0.995	0	(84,641)	84,641	0
XX43038	01/22/2010	B	35,000	0.998	0	(34,961)	34,961	0
XX43038	01/26/2010	B	60,000	0.998	0	(59,925)	59,925	0
XX43038	01/26/2010	B	125,000	0.998	0	(124,804)	124,804	0
XX43038	01/26/2010	B	125,000	0.998	0	(124,804)	124,804	0
XX43038	01/27/2010	B	60,000	0.992	0	(59,540)	59,540	0
XX43038	02/01/2010	B	190,000	0.989	0	(187,951)	187,951	0
XX43038	02/03/2010	B	255,000	0.980	0	(249,979)	249,979	0
XX43038	02/04/2010	B	190,000	0.992	0	(188,634)	188,634	0
XX43038	02/05/2010	B	135,000	1.000	0	(135,126)	135,126	0
XX43038	02/05/2010	B	75,000	0.997	0	(74,812)	74,812	0
XX43038	02/05/2010	B	25,000	0.993	0	(24,839)	24,839	0
XX43038	02/09/2010	B	90,000	0.991	0	(89,226)	89,226	0
Sub-Total Of Buys # 17					**0**	**(2,261,050)**	**2,261,050**	**0**
XX43038	01/05/2010	S	(210,000)	0.980	0	205,964	(206,429)	(465)
XX43038	01/05/2010	S	(340,000)	0.984	0	334,793	(334,219)	573
XX43038	01/05/2010	S	(200,000)	0.984	0	196,875	(196,599)	275
XX43038	01/05/2010	S	(175,000)	0.976	0	170,925	(172,024)	(1,099)
XX43038	01/05/2010	S	(480,000)	0.977	0	469,350	(471,839)	(2,489)
XX43038	01/06/2010	S	(100,000)	0.968	0	96,898	(98,299)	(1,401)
XX43038	01/06/2010	S	(110,000)	0.972	0	106,940	(108,129)	(1,189)
XX43038	01/06/2010	S	(45,000)	0.972	0	43,781	(44,234)	(453)
XX43038	01/06/2010	S	(50,000)	0.979	0	48,984	(49,149)	(165)
XX43038	01/07/2010	S	(455,000)	0.968	0	440,710	(447,264)	(6,554)
XX43038	01/07/2010	S	(225,000)	0.968	0	217,933	(221,174)	(3,241)
XX43038	01/07/2010	S	(610,000)	0.968	0	590,842	(599,629)	(8,787)
XX43038	01/07/2010	S	(315,000)	0.968	0	305,107	(309,644)	(4,537)
XX43038	01/07/2010	S	(685,000)	0.968	0	663,486	(673,354)	(9,867)
XX43038	01/07/2010	S	(500,000)	0.968	0	484,296	(491,499)	(7,202)
XX43038	01/07/2010	S	(435,000)	0.968	0	421,338	(427,604)	(6,266)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**							
XX43038	01/07/2010	S	(990,000)	0.968	0	958,907	(973,169)	(14,261)
XX43038	01/07/2010	S	(930,000)	0.968	0	900,792	(914,189)	(13,397)
XX43038	01/07/2010	S	(70,000)	0.969	0	67,867	(68,809)	(942)
XX43038	01/07/2010	S	(475,000)	0.968	0	460,082	(466,865)	(6,783)
XX43038	01/08/2010	S	(70,000)	0.969	0	67,858	(68,809)	(950)
XX43038	01/08/2010	S	(305,000)	0.969	0	295,659	(299,814)	(4,155)
XX43038	01/08/2010	S	(310,000)	0.969	0	300,457	(304,729)	(4,272)
XX43038	01/08/2010	S	(150,000)	0.969	0	145,429	(147,449)	(2,020)
XX43038	01/08/2010	S	(505,000)	0.969	0	489,534	(496,414)	(6,880)
XX43038	01/08/2010	S	(100,000)	0.969	0	96,968	(98,299)	(1,331)
XX43038	01/08/2010	S	(455,000)	0.969	0	440,994	(447,264)	(6,270)
XX43038	01/08/2010	S	(560,000)	0.969	0	542,762	(550,479)	(7,717)
XX43038	01/08/2010	S	(760,000)	0.969	0	736,725	(746,985)	(10,260)
XX43038	01/11/2010	S	(70,000)	0.962	0	67,375	(68,801)	(1,426)
XX43038	01/12/2010	S	(340,000)	0.971	0	330,437	(334,177)	(3,740)
XX43038	01/12/2010	S	(340,000)	0.977	0	332,456	(334,177)	(1,721)
XX43038	01/12/2010	S	(385,000)	0.977	0	376,457	(378,406)	(1,949)
XX43038	01/12/2010	S	(340,000)	0.977	0	332,456	(334,177)	(1,721)
XX43038	01/12/2010	S	(210,000)	0.977	0	205,340	(206,403)	(1,063)
XX43038	01/12/2010	S	(235,000)	0.977	0	229,785	(230,975)	(1,189)
XX43038	01/12/2010	S	(555,000)	0.977	0	542,685	(545,495)	(2,809)
XX43038	01/12/2010	S	(475,000)	0.977	0	464,460	(466,865)	(2,404)
XX43038	01/12/2010	S	(410,000)	0.977	0	400,903	(402,978)	(2,075)
XX43038	01/12/2010	S	(310,000)	0.977	0	303,121	(304,691)	(1,569)
XX43038	01/12/2010	S	(250,000)	0.980	0	245,156	(245,718)	(562)
XX43038	01/12/2010	S	(645,000)	0.977	0	630,689	(633,954)	(3,265)
XX43038	01/12/2010	S	(165,000)	0.979	0	161,571	(162,161)	(590)
XX43038	01/12/2010	S	(120,000)	0.979	0	117,525	(117,935)	(410)
XX43038	01/12/2010	S	(295,000)	0.978	0	288,639	(289,924)	(1,285)
XX43038	01/12/2010	S	(370,000)	0.977	0	361,790	(363,634)	(1,843)
XX43038	01/12/2010	S	(555,000)	0.977	0	542,685	(545,451)	(2,765)
XX43038	01/12/2010	S	(620,000)	0.977	0	606,243	(609,332)	(3,089)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**							
XX43038	01/12/2010	S	(365,000)	0.978	0	357,129	(358,720)	(1,590)
XX43038	01/12/2010	S	(250,000)	0.977	0	244,453	(245,698)	(1,245)
XX43038	01/12/2010	S	(145,000)	0.977	0	141,782	(142,505)	(722)
XX43038	01/20/2010	S	(405,000)	0.994	0	402,595	(398,031)	4,563
XX43038	01/20/2010	S	(100,000)	0.994	0	99,406	(98,279)	1,126
XX43038	01/20/2010	S	(95,000)	0.994	0	94,495	(93,365)	1,129
XX43038	01/20/2010	S	(105,000)	0.994	0	104,442	(103,193)	1,248
XX43038	01/20/2010	S	(75,000)	0.994	0	74,601	(73,709)	891
XX43038	01/20/2010	S	(205,000)	0.994	0	203,910	(201,472)	2,437
XX43038	01/20/2010	S	(220,000)	0.994	0	218,693	(216,214)	2,478
XX43038	01/20/2010	S	(130,000)	0.994	0	129,228	(127,763)	1,464
XX43038	01/20/2010	S	(190,000)	0.994	0	188,871	(186,731)	2,140
XX43038	01/21/2010	S	(340,000)	0.998	0	339,362	(334,658)	4,703
XX43038	01/21/2010	S	(70,000)	0.998	0	69,890	(68,900)	990
XX43038	01/21/2010	S	(100,000)	0.998	0	99,812	(98,428)	1,383
XX43038	01/21/2010	S	(255,000)	0.998	0	254,491	(250,993)	3,498
XX43038	01/21/2010	S	(220,000)	0.998	0	219,587	(216,543)	3,043
XX43038	01/21/2010	S	(265,000)	0.998	0	264,503	(260,836)	3,666
XX43038	01/21/2010	S	(165,000)	1.000	0	165,128	(162,407)	2,721
XX43038	01/22/2010	S	(140,000)	0.998	0	139,737	(137,846)	1,891
XX43038	01/22/2010	S	(95,000)	0.998	0	94,821	(93,538)	1,283
XX43038	01/22/2010	S	(110,000)	0.995	0	109,484	(108,307)	1,176
XX43038	01/22/2010	S	(100,000)	0.998	0	99,859	(98,461)	1,397
XX43038	01/22/2010	S	(95,000)	0.998	0	94,821	(93,538)	1,283
XX43038	01/22/2010	S	(90,000)	0.997	0	89,746	(88,615)	1,131
XX43038	01/22/2010	S	(155,000)	0.995	0	154,249	(152,615)	1,633
XX43038	01/22/2010	S	(95,000)	0.995	0	94,599	(93,538)	1,060
XX43038	01/22/2010	S	(245,000)	0.997	0	244,464	(241,231)	3,232
XX43038	01/22/2010	S	(95,000)	0.995	0	94,584	(93,538)	1,045
XX43038	01/25/2010	S	(135,000)	0.992	0	133,987	(132,923)	1,064
XX43038	01/25/2010	S	(130,000)	0.992	0	129,025	(128,000)	1,024
XX43038	01/26/2010	S	(160,000)	0.996	0	159,375	(157,742)	1,632

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**							
XX43038	01/26/2010	S	(280,000)	0.996	0	278,906	(276,049)	2,856
XX43038	01/27/2010	S	(320,000)	0.992	0	317,650	(315,526)	2,123
XX43038	01/27/2010	S	(280,000)	0.992	0	277,943	(276,085)	1,857
XX43038	01/27/2010	S	(135,000)	0.992	0	134,029	(133,112)	916
XX43038	01/27/2010	S	(55,000)	0.991	0	54,553	(54,231)	321
XX43038	01/27/2010	S	(90,000)	0.992	0	89,353	(88,741)	611
XX43038	01/27/2010	S	(110,000)	0.992	0	109,192	(108,462)	729
XX43038	01/27/2010	S	(320,000)	0.992	0	317,650	(315,526)	2,123
XX43038	01/28/2010	S	(355,000)	0.989	0	351,339	(350,037)	1,301
XX43038	02/01/2010	S	(80,000)	0.990	0	79,225	(78,913)	311
XX43038	02/01/2010	S	(195,000)	0.989	0	193,019	(192,352)	667
XX43038	02/01/2010	S	(135,000)	0.991	0	133,818	(133,166)	651
XX43038	02/01/2010	S	(50,000)	0.990	0	49,500	(49,321)	178
XX43038	02/02/2010	S	(180,000)	0.991	0	178,425	(177,555)	869
XX43038	02/02/2010	S	(115,000)	0.992	0	114,164	(113,438)	726
XX43038	02/04/2010	S	(730,000)	0.995	0	726,891	(719,880)	7,011
XX43038	02/16/2010	S	(805,000)	0.972	0	783,114	(797,351)	(14,237)
Sub-Total Of Sales # 97					**0**	**26,341,929**	**(26,447,699)**	**(105,793)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39**				**0**	**24,080,879**	**(24,186,649)**	**(105,793)**
ISSUE: 912810QD3 - US TREASURY NOTES	**4.375% 11/15/39**							
XX43038	01/29/2010	B	305,000	0.977	0	(298,030)	298,030	0
XX43038	02/08/2010	B	475,000	0.975	0	(463,291)	463,291	0
XX43038	02/16/2010	B	815,000	0.952	0	(776,108)	776,108	0
XX43038	02/19/2010	B	85,000	0.944	0	(80,311)	80,311	0
XX43038	02/19/2010	B	110,000	0.945	0	(104,014)	104,014	0
XX43038	02/24/2010	B	70,000	0.961	0	(67,298)	67,298	0
XX43038	02/26/2010	B	455,000	0.974	0	(443,500)	443,500	0
XX43038	03/02/2010	B	125,000	0.964	0	(120,605)	120,605	0
XX43038	03/02/2010	B	135,000	0.964	0	(130,253)	130,253	0
XX43038	03/02/2010	B	75,000	0.964	0	(72,363)	72,363	0
XX43038	03/02/2010	B	30,000	0.969	0	(29,076)	29,076	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	03/09/2010	B	120,000	0.950	0	(114,018)	114,018	0
XX43038	03/12/2010	B	215,000	0.959	0	(206,366)	206,366	0
XX43038	03/22/2010	B	200,000	0.967	0	(193,593)	193,593	0
XX43038	03/23/2010	B	70,000	0.965	0	(67,582)	67,582	0
XX43038	03/23/2010	B	165,000	0.961	0	(158,683)	158,683	0
XX43038	03/24/2010	B	260,000	0.951	0	(247,446)	247,446	0
XX43038	03/24/2010	B	130,000	0.951	0	(123,642)	123,642	0
XX43038	03/24/2010	B	245,000	0.951	0	(233,171)	233,171	0
XX43038	03/25/2010	B	95,000	0.942	0	(89,552)	89,552	0
XX43038	03/25/2010	B	315,000	0.942	0	(296,789)	296,789	0
XX43038	03/29/2010	B	150,000	0.935	0	(140,343)	140,343	0
XX43038	03/29/2010	B	100,000	0.935	0	(93,562)	93,562	0
XX43038	03/29/2010	B	255,000	0.937	0	(239,142)	239,142	0
XX43038	03/29/2010	B	170,000	0.937	0	(159,428)	159,428	0
XX43038	03/29/2010	B	45,000	0.937	0	(42,201)	42,201	0
XX43038	03/29/2010	B	170,000	0.938	0	(159,481)	159,481	0
XX43038	03/29/2010	B	115,000	0.935	0	(107,542)	107,542	0
XX43038	03/29/2010	B	130,000	0.937	0	(121,915)	121,915	0
XX43038	03/30/2010	B	130,000	0.937	0	(121,854)	121,854	0
XX43038	03/30/2010	B	220,000	0.937	0	(206,215)	206,215	0
XX43038	03/30/2010	B	80,000	0.937	0	(74,987)	74,987	0
XX43038	03/30/2010	B	100,000	0.936	0	(93,625)	93,625	0
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
XX43038	03/30/2010	B	25,000	0.936	0	(23,406)	23,406	0
XX43038	03/30/2010	B	30,000	0.936	0	(28,087)	28,087	0
XX43038	04/06/2010	B	95,000	0.926	0	(88,008)	88,008	0
XX43038	04/07/2010	B	70,000	0.926	0	(64,848)	64,848	0
XX43038	04/08/2010	B	105,000	0.942	0	(98,929)	98,929	0
XX43038	04/09/2010	B	45,000	0.943	0	(42,440)	42,440	0
XX43038	04/16/2010	B	50,000	0.950	0	(47,507)	47,507	0
XX43038	04/19/2010	B	185,000	0.949	0	(175,605)	175,605	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	04/20/2010	B	30,000	0.951	0	(28,546)	28,546	0
XX43038	04/21/2010	B	70,000	0.960	0	(67,254)	67,254	0
XX43038	04/22/2010	B	55,000	0.960	0	(52,842)	52,842	0
XX43038	04/22/2010	B	55,000	0.958	0	(52,722)	52,722	0
XX43038	04/26/2010	B	95,000	0.958	0	(91,051)	91,051	0
XX43038	04/27/2010	B	105,000	0.960	0	(100,816)	100,816	0
XX43038	04/29/2010	B	20,000	0.962	0	(19,243)	19,243	0
XX43038	04/30/2010	B	250,000	0.974	0	(243,574)	243,574	0
XX43038	05/04/2010	B	50,000	0.986	0	(49,335)	49,335	0
XX43038	05/04/2010	B	110,000	0.980	0	(107,851)	107,851	0
XX43038	05/06/2010	B	40,000	1.004	0	(40,175)	40,175	0
XX43038	05/06/2010	B	120,000	0.998	0	(119,831)	119,831	0
XX43038	05/07/2010	B	55,000	1.024	0	(56,323)	56,323	0
XX43038	05/11/2010	B	70,000	0.989	0	(69,256)	69,256	0
XX43038	05/11/2010	B	75,000	1.000	0	(75,000)	75,000	0
XX43038	05/14/2010	B	80,000	0.998	0	(79,862)	79,862	0
XX43038	05/14/2010	B	85,000	1.008	0	(85,757)	85,757	0
Sub-Total Of Buys # 60					**0**	**(7,952,778)**	**7,952,778**	**0**
XX43038	02/18/2010	S	(80,000)	0.940	0	75,200	(77,112)	(1,912)
XX43038	02/18/2010	S	(45,000)	0.942	0	42,433	(43,375)	(942)
XX43038	02/22/2010	S	(75,000)	0.945	0	70,898	(72,129)	(1,230)
XX43038	02/23/2010	S	(140,000)	0.959	0	134,345	(134,641)	(295)
XX43038	02/24/2010	S	(230,000)	0.957	0	220,260	(221,192)	(931)
XX43038	03/02/2010	S	(115,000)	0.965	0	111,064	(110,988)	76
XX43038	03/02/2010	S	(30,000)	0.967	0	29,020	(28,953)	66
XX43038	03/03/2010	S	(145,000)	0.963	0	139,749	(139,942)	(192)
XX43038	03/03/2010	S	(210,000)	0.962	0	202,190	(202,675)	(484)
XX43038	03/05/2010	S	(115,000)	0.957	0	110,166	(110,988)	(822)
XX43038	03/09/2010	S	(35,000)	0.950	0	33,266	(33,740)	(473)
XX43038	03/09/2010	S	(70,000)	0.947	0	66,319	(67,480)	(1,161)
XX43038	03/16/2010	S	(95,000)	0.963	0	91,511	(91,531)	(19)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	03/16/2010	S	(55,000)	0.965	0	53,075	(52,991)	83
XX43038	03/17/2010	S	(35,000)	0.969	0	33,928	(33,722)	206
XX43038	03/18/2010	S	(175,000)	0.965	0	168,984	(168,610)	373
XX43038	03/18/2010	S	(70,000)	0.965	0	67,550	(67,444)	105
XX43038	03/18/2010	S	(110,000)	0.964	0	106,046	(105,983)	63
XX43038	03/22/2010	S	(200,000)	0.967	0	193,500	(192,827)	672
XX43038	03/23/2010	S	(75,000)	0.965	0	72,398	(72,294)	104
XX43038	03/23/2010	S	(145,000)	0.965	0	139,925	(139,768)	156
XX43038	03/23/2010	S	(170,000)	0.961	0	163,452	(163,866)	(414)
XX43038	03/24/2010	S	(270,000)	0.946	0	255,656	(258,988)	(3,332)
XX43038	03/24/2010	S	(175,000)	0.942	0	164,903	(165,711)	(808)
XX43038	03/26/2010	S	(120,000)	0.938	0	112,570	(113,630)	(1,060)
XX43038	03/29/2010	S	(235,000)	0.936	0	220,092	(222,526)	(2,434)
XX43038	03/29/2010	S	(45,000)	0.937	0	42,180	(42,611)	(431)
XX43038	03/30/2010	S	(80,000)	0.955	0	76,450	(75,662)	787
XX43038	03/30/2010	S	(110,000)	0.935	0	102,935	(104,035)	(1,099)
XX43038	03/30/2010	S	(230,000)	0.937	0	215,589	(217,529)	(1,940)
XX43038	03/30/2010	S	(135,000)	0.935	0	126,330	(127,680)	(1,349)
XX43038	03/30/2010	S	(210,000)	0.940	0	197,531	(198,613)	(1,082)
XX43038	03/31/2010	S	(1,650,000)	0.944	0	1,558,992	(1,560,536)	(1,544)
XX43038	03/31/2010	S	(380,000)	0.946	0	359,515	(359,396)	119
XX43038	03/31/2010	S	(115,000)	0.946	0	108,800	(108,764)	36
XX43038	04/06/2010	S	(285,000)	0.927	0	264,426	(267,882)	(3,455)
XX43038	04/07/2010	S	(100,000)	0.925	0	92,593	(93,046)	(452)
XX43038	04/09/2010	S	(20,000)	0.942	0	18,840	(18,849)	(8)
XX43038	04/14/2010	S	(70,000)	0.943	0	66,029	(65,972)	56
XX43038	04/15/2010	S	(60,000)	0.940	0	56,400	(56,548)	(148)
XX43038	04/21/2010	S	(90,000)	0.960	0	86,456	(85,678)	777
XX43038	04/21/2010	S	(100,000)	0.960	0	96,078	(95,198)	879
XX43038	04/27/2010	S	(135,000)	0.960	0	129,705	(129,205)	499
XX43038	04/29/2010	S	(20,000)	0.960	0	19,200	(19,290)	(90)
XX43038	05/12/2010	S	(170,000)	0.980	0	166,626	(166,501)	125

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	05/12/2010	S	(125,000)	0.984	0	123,027	(122,427)	600
XX43038	05/17/2010	S	(715,000)	1.009	0	722,031	(703,274)	18,756
Sub-Total Of Sales # 47					**0**	**7,708,233**	**(7,711,802)**	**(3,569)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(244,545)**	**240,976**	**(3,569)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/17/2010	B	690,000	1.052	0	(725,938)	725,938	0
XX43038	05/17/2010	B	35,000	1.048	0	(36,706)	36,706	0
XX43038	05/18/2010	B	30,000	1.051	0	(31,549)	31,549	0
XX43038	05/19/2010	B	60,000	1.064	0	(63,881)	63,881	0
XX43038	05/20/2010	B	130,000	1.090	0	(141,760)	141,760	0
XX43038	05/24/2010	B	120,000	1.087	0	(130,481)	130,481	0
XX43038	05/25/2010	B	35,000	1.092	0	(38,253)	38,253	0
XX43038	05/26/2010	B	75,000	1.081	0	(81,105)	81,105	0
XX43038	05/27/2010	B	50,000	1.068	0	(53,445)	53,445	0
XX43038	05/27/2010	B	110,000	1.067	0	(117,390)	117,390	0
XX43038	05/28/2010	B	1,115,000	1.067	0	(1,190,785)	1,190,785	0
XX43038	05/28/2010	B	90,000	1.066	0	(95,976)	95,976	0
XX43038	06/04/2010	B	80,000	1.082	0	(86,562)	86,562	0
XX43038	06/08/2010	B	45,000	1.085	0	(48,832)	48,832	0
XX43038	06/09/2010	B	40,000	1.083	0	(43,337)	43,337	0
XX43038	06/16/2010	B	55,000	1.070	0	(58,884)	58,884	0
XX43038	06/18/2010	B	35,000	1.081	0	(37,860)	37,860	0
XX43038	06/22/2010	B	40,000	1.089	0	(43,575)	43,575	0
XX43038	06/25/2010	B	60,000	1.095	0	(65,700)	65,700	0
XX43038	06/25/2010	B	165,000	1.096	0	(180,932)	180,932	0
XX43038	06/29/2010	B	30,000	1.119	0	(33,577)	33,577	0
XX43038	06/30/2010	B	300,000	1.124	0	(337,347)	337,347	0
XX43038	07/07/2010	B	35,000	1.119	0	(39,189)	39,189	0
XX43038	07/12/2010	B	90,000	1.100	0	(99,000)	99,000	0
XX43038	07/12/2010	B	180,000	1.097	0	(197,606)	197,606	0
XX43038	07/13/2010	B	75,000	1.093	0	(82,042)	82,042	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
XX43038	07/14/2010	B	90,000	1.099	0	(98,985)	98,985	0
XX43038	07/15/2010	B	40,000	1.112	0	(44,512)	44,512	0
XX43038	07/16/2010	B	65,000	1.115	0	(72,495)	72,495	0
XX43038	07/22/2010	B	50,000	1.122	0	(56,140)	56,140	0
XX43038	07/26/2010	B	70,000	1.101	0	(77,131)	77,131	0
XX43038	07/26/2010	B	425,000	1.101	0	(468,213)	468,213	0
XX43038	07/28/2010	B	60,000	1.092	0	(65,568)	65,568	0
XX43038	07/30/2010	B	30,000	1.111	0	(33,332)	33,332	0
XX43038	08/03/2010	B	115,000	1.100	0	(126,531)	126,531	0
XX43038	08/05/2010	B	55,000	1.097	0	(60,379)	60,379	0
XX43038	08/06/2010	B	40,000	1.108	0	(44,350)	44,350	0
XX43038	08/10/2010	B	105,000	1.109	0	(116,484)	116,484	0
XX43038	08/13/2010	B	50,000	1.124	0	(56,203)	56,203	0
Sub-Total Of Buys # 39					**0**	**(5,382,035)**	**5,382,035**	**0**
XX43038	05/27/2010	S	(65,000)	1.069	0	69,499	(69,279)	219
XX43038	05/27/2010	S	(145,000)	1.062	0	154,062	(154,546)	(483)
XX43038	05/27/2010	S	(135,000)	1.068	0	144,196	(143,887)	309
XX43038	05/27/2010	S	(55,000)	1.067	0	58,738	(58,620)	117
XX43038	05/27/2010	S	(190,000)	1.063	0	202,023	(202,508)	(485)
XX43038	05/28/2010	S	(90,000)	1.067	0	96,032	(95,927)	105
XX43038	05/28/2010	S	(95,000)	1.065	0	101,204	(101,256)	(52)
XX43038	06/02/2010	S	(120,000)	1.063	0	127,631	(127,903)	(272)
XX43038	06/08/2010	S	(35,000)	1.085	0	38,007	(37,331)	676
XX43038	06/09/2010	S	(225,000)	1.081	0	243,351	(240,178)	3,172
XX43038	06/14/2010	S	(120,000)	1.072	0	128,662	(128,095)	567
XX43038	06/18/2010	S	(80,000)	1.079	0	86,375	(85,432)	942
XX43038	06/30/2010	S	(85,000)	1.118	0	95,093	(91,846)	3,247
XX43038	07/07/2010	S	(65,000)	1.122	0	72,942	(70,280)	2,661
XX43038	07/07/2010	S	(55,000)	1.122	0	61,754	(59,468)	2,286
XX43038	07/07/2010	S	(145,000)	1.115	0	161,748	(156,779)	4,969
XX43038	07/08/2010	S	(105,000)	1.108	0	116,385	(113,529)	2,855

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
XX43038	07/12/2010	S	(390,000)	1.097	0	428,055	(422,649)	5,406
XX43038	07/12/2010	S	(55,000)	1.096	0	60,319	(59,682)	637
XX43038	07/13/2010	S	(140,000)	1.092	0	152,884	(151,788)	1,095
XX43038	07/15/2010	S	(170,000)	1.112	0	189,178	(184,597)	4,581
XX43038	07/21/2010	S	(105,000)	1.125	0	118,125	(114,159)	3,965
XX43038	07/22/2010	S	(50,000)	1.122	0	56,140	(54,427)	1,712
XX43038	07/22/2010	S	(115,000)	1.120	0	128,871	(125,183)	3,688
XX43038	07/23/2010	S	(75,000)	1.113	0	83,507	(81,641)	1,866
XX43038	07/26/2010	S	(70,000)	1.101	0	77,131	(76,483)	647
XX43038	07/27/2010	S	(65,000)	1.095	0	71,235	(71,020)	215
XX43038	07/27/2010	S	(80,000)	1.092	0	87,400	(87,409)	(9)
XX43038	07/27/2010	S	(75,000)	1.092	0	81,925	(81,946)	(21)
XX43038	07/28/2010	S	(60,000)	1.090	0	65,400	(65,557)	(157)
XX43038	07/30/2010	S	(250,000)	1.111	0	277,988	(273,158)	4,830
XX43038	07/30/2010	S	(50,000)	1.110	0	55,546	(54,657)	889
XX43038	08/03/2010	S	(75,000)	1.100	0	82,500	(82,038)	461
XX43038	08/03/2010	S	(100,000)	1.101	0	110,148	(109,385)	763
XX43038	08/05/2010	S	(120,000)	1.098	0	131,810	(131,287)	522
XX43038	08/05/2010	S	(55,000)	1.097	0	60,336	(60,173)	163
XX43038	08/10/2010	S	(175,000)	1.107	0	193,880	(191,843)	2,037
XX43038	08/11/2010	S	(15,000)	1.118	0	16,781	(16,443)	337
XX43038	08/12/2010	S	(75,000)	1.116	0	83,730	(82,218)	1,512
XX43038	08/16/2010	S	(220,000)	1.156	0	254,443	(241,561)	12,882
XX43038	09/23/2010	S	(570,000)	1.164	0	663,871	(625,863)	38,008
Sub-Total Of Sales # 41					**0**	**5,488,905**	**(5,382,031)**	**106,862**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**106,870**	**4**	**106,862**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/16/2010	B	225,000	1.112	0	(250,211)	250,211	0
XX43038	08/17/2010	B	10,000	1.109	0	(11,090)	11,090	0
XX43038	08/18/2010	B	100,000	1.116	0	(111,609)	111,609	0
XX43038	08/19/2010	B	60,000	1.133	0	(68,006)	68,006	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40 (Continued)**							
XX43038	08/19/2010	B	55,000	1.130	0	(62,201)	62,201	0
XX43038	08/20/2010	B	110,000	1.136	0	(125,021)	125,021	0
XX43038	08/23/2010	B	35,000	1.130	0	(39,560)	39,560	0
XX43038	08/24/2010	B	60,000	1.147	0	(68,840)	68,840	0
XX43038	08/24/2010	B	75,000	1.140	0	(85,523)	85,523	0
XX43038	08/25/2010	B	105,000	1.145	0	(120,307)	120,307	0
XX43038	08/31/2010	B	1,335,000	1.153	0	(1,540,516)	1,540,516	0
XX43038	09/02/2010	B	50,000	1.115	0	(55,773)	55,773	0
XX43038	09/07/2010	B	290,000	1.118	0	(324,414)	324,414	0
XX43038	09/07/2010	B	95,000	1.126	0	(106,993)	106,993	0
XX43038	09/08/2010	B	15,000	1.120	0	(16,814)	16,814	0
XX43038	09/15/2010	B	155,000	1.092	0	(169,361)	169,361	0
XX43038	09/22/2010	B	45,000	1.114	0	(50,160)	50,160	0
XX43038	09/22/2010	B	90,000	1.114	0	(100,307)	100,307	0
XX43038	09/23/2010	B	585,000	1.119	0	(654,761)	654,761	0
XX43038	09/23/2010	B	160,000	1.118	0	(178,950)	178,950	0
XX43038	09/24/2010	B	365,000	1.102	0	(402,412)	402,412	0
XX43038	09/24/2010	B	95,000	1.106	0	(105,108)	105,108	0
XX43038	09/27/2010	B	25,000	1.121	0	(28,035)	28,035	0
XX43038	09/28/2010	B	30,000	1.119	0	(33,576)	33,576	0
XX43038	10/05/2010	B	145,000	1.115	0	(161,788)	161,788	0
XX43038	10/05/2010	B	20,000	1.115	0	(22,300)	22,300	0
XX43038	10/06/2010	B	45,000	1.132	0	(50,941)	50,941	0
XX43038	10/07/2010	B	125,000	1.119	0	(139,921)	139,921	0
XX43038	10/12/2010	B	20,000	1.100	0	(22,003)	22,003	0
XX43038	10/12/2010	B	80,000	1.112	0	(88,975)	88,975	0
XX43038	10/13/2010	B	85,000	1.086	0	(92,384)	92,384	0
XX43038	10/13/2010	B	75,000	1.090	0	(81,750)	81,750	0
XX43038	10/14/2010	B	100,000	1.080	0	(108,093)	108,093	0
XX43038	10/15/2010	B	45,000	1.067	0	(48,030)	48,030	0
XX43038	10/19/2010	B	50,000	1.081	0	(54,064)	54,064	0
XX43038	10/21/2010	B	50,000	1.083	0	(54,187)	54,187	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40 (Continued)**							
XX43038	10/27/2010	B	90,000	1.054	0	(94,893)	94,893	0
XX43038	10/27/2010	B	145,000	1.055	0	(152,975)	152,975	0
XX43038	10/27/2010	B	100,000	1.055	0	(105,531)	105,531	0
XX43038	10/28/2010	B	165,000	1.056	0	(174,358)	174,358	0
XX43038	10/28/2010	B	105,000	1.055	0	(110,857)	110,857	0
XX43038	10/28/2010	B	115,000	1.055	0	(121,396)	121,396	0
XX43038	10/29/2010	B	65,000	1.066	0	(69,346)	69,346	0
XX43038	10/29/2010	B	75,000	1.064	0	(79,816)	79,816	0
XX43038	10/29/2010	B	85,000	1.061	0	(90,246)	90,246	0
XX43038	10/29/2010	B	130,000	1.065	0	(138,551)	138,551	0
XX43038	10/29/2010	B	45,000	1.065	0	(47,967)	47,967	0
XX43038	10/29/2010	B	110,000	1.064	0	(117,115)	117,115	0
XX43038	11/02/2010	B	60,000	1.075	0	(64,521)	64,521	0
XX43038	11/02/2010	B	120,000	1.077	0	(129,281)	129,281	0
XX43038	11/04/2010	B	110,000	1.058	0	(116,462)	116,462	0
XX43038	11/08/2010	B	110,000	1.044	0	(114,864)	114,864	0
XX43038	11/08/2010	B	70,000	1.043	0	(73,051)	73,051	0
XX43038	11/09/2010	B	115,000	1.024	0	(117,785)	117,785	0
XX43038	11/12/2010	B	90,000	1.025	0	(92,334)	92,334	0
Sub-Total Of Buys # 55					**0**	**(7,645,333)**	**7,645,333**	**0**
XX43038	08/17/2010	S	(35,000)	1.113	0	38,975	(38,917)	58
XX43038	08/17/2010	S	(65,000)	1.107	0	71,982	(72,274)	(292)
XX43038	08/24/2010	S	(165,000)	1.148	0	189,492	(186,181)	3,310
XX43038	08/25/2010	S	(140,000)	1.152	0	161,350	(158,420)	2,929
XX43038	08/26/2010	S	(100,000)	1.157	0	115,781	(113,157)	2,623
XX43038	08/26/2010	S	(80,000)	1.153	0	92,312	(90,526)	1,786
XX43038	08/26/2010	S	(85,000)	1.150	0	97,750	(96,184)	1,565
XX43038	08/31/2010	S	(370,000)	1.155	0	427,696	(426,049)	1,647
XX43038	09/01/2010	S	(80,000)	1.129	0	90,375	(92,118)	(1,743)
XX43038	09/02/2010	S	(40,000)	1.115	0	44,600	(45,993)	(1,393)
XX43038	09/07/2010	S	(145,000)	1.129	0	163,714	(165,595)	(1,881)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40 (Continued)**							
XX43038	09/07/2010	S	(100,000)	1.125	0	112,574	(114,203)	(1,629)
XX43038	09/08/2010	S	(100,000)	1.117	0	111,734	(114,177)	(2,443)
XX43038	09/08/2010	S	(150,000)	1.116	0	167,507	(171,266)	(3,759)
XX43038	09/09/2010	S	(70,000)	1.105	0	77,404	(79,924)	(2,519)
XX43038	09/13/2010	S	(180,000)	1.095	0	197,198	(205,520)	(8,321)
XX43038	09/15/2010	S	(85,000)	1.093	0	92,982	(96,307)	(3,325)
XX43038	09/21/2010	S	(155,000)	1.096	0	169,991	(175,619)	(5,627)
XX43038	09/22/2010	S	(105,000)	1.113	0	116,894	(118,147)	(1,252)
XX43038	09/24/2010	S	(370,000)	1.103	0	408,214	(414,114)	(5,900)
XX43038	09/28/2010	S	(20,000)	1.122	0	22,453	(22,385)	67
XX43038	09/30/2010	S	(570,000)	1.123	0	640,181	(637,980)	2,201
XX43038	09/30/2010	S	(155,000)	1.122	0	174,060	(173,485)	574
XX43038	10/01/2010	S	(95,000)	1.120	0	106,429	(106,330)	99
XX43038	10/05/2010	S	(140,000)	1.114	0	156,056	(156,602)	(546)
XX43038	10/08/2010	S	(45,000)	1.123	0	50,561	(50,371)	190
XX43038	10/13/2010	S	(55,000)	1.087	0	59,821	(61,274)	(1,453)
XX43038	10/13/2010	S	(90,000)	1.095	0	98,550	(100,267)	(1,717)
XX43038	10/13/2010	S	(235,000)	1.093	0	256,884	(261,808)	(4,923)
XX43038	10/14/2010	S	(40,000)	1.079	0	43,193	(44,563)	(1,369)
XX43038	10/14/2010	S	(95,000)	1.080	0	102,659	(105,837)	(3,178)
XX43038	10/18/2010	S	(55,000)	1.071	0	58,923	(60,789)	(1,866)
XX43038	10/27/2010	S	(80,000)	1.056	0	84,525	(87,150)	(2,625)
XX43038	10/27/2010	S	(55,000)	1.057	0	58,171	(59,916)	(1,745)
XX43038	10/28/2010	S	(60,000)	1.055	0	63,318	(64,806)	(1,487)
XX43038	10/29/2010	S	(1,105,000)	1.065	0	1,177,083	(1,193,519)	(16,435)
XX43038	11/03/2010	S	(110,000)	1.056	0	116,221	(117,787)	(1,565)
XX43038	11/04/2010	S	(100,000)	1.057	0	105,781	(107,079)	(1,298)
XX43038	11/09/2010	S	(150,000)	1.025	0	153,802	(159,049)	(5,247)
XX43038	11/15/2010	S	(1,040,000)	1.013	0	1,054,300	(1,099,650)	(45,350)
Sub-Total Of Sales # 40					**0**	**7,531,496**	**(7,645,338)**	**(113,839)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40**				**0**	**(113,837)**	**(5)**	**(113,839)**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10								
XX43038	01/19/2010	B	3,000,000	1.008	0	(3,024,609)	3,024,609	0
XX43038	02/08/2010	B	1,815,000	1.007	0	(1,829,392)	1,829,392	0
Sub-Total Of Buys # 2					**0**	**(4,854,001)**	**4,854,001**	**0**
XX43038	03/31/2010	S	(4,815,000)	1.006	0	4,844,153	(4,854,001)	(9,848)
Sub-Total Of Sales # 1					**0**	**4,844,153**	**(4,854,001)**	**(9,848)**
Sub-Total ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10					**0**	**(9,848)**	**0**	**(9,848)**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	01/19/2010	B	1,500,000	0.998	0	(1,497,304)	1,497,304	0
Sub-Total Of Buys # 1					**0**	**(1,497,304)**	**1,497,304**	**0**
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
XX43038	01/19/2010	S	(4,600,000)	0.998	0	4,592,093	(4,585,673)	6,420
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
XX43038	02/08/2010	S	(2,900,000)	1.000	0	2,902,832	(2,892,205)	10,626
XX43038	03/31/2010	S	(3,500,000)	0.998	0	3,495,214	(3,490,730)	4,484
Sub-Total Of Sales # 5					**0**	**13,984,747**	**(13,959,264)**	**25,482**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**12,487,443**	**(12,461,960)**	**25,482**
Grand Total					**0**	**49,439,929**	**(47,285,828)**	**2,154,062**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
***** No Transactions Qualified for This Section *****							

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER:								
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/04/2010	B	19,385	1.000	0	(19,385)	19,385	0
XX02586	01/06/2010	B	7,334	1.000	0	(7,334)	7,334	0
XX02586	01/07/2010	B	1,876	1.000	0	(1,876)	1,876	0
XX02586	01/29/2010	B	18,458	1.000	0	(18,458)	18,458	0
XX02586	02/05/2010	B	7,671	1.000	0	(7,671)	7,671	0
XX02586	02/09/2010	B	1,691	1.000	0	(1,691)	1,691	0
XX02586	02/10/2010	B	147,396	1.000	0	(147,396)	147,396	0
XX02586	03/05/2010	B	7,183	1.000	0	(7,183)	7,183	0
XX02586	03/09/2010	B	1,618	1.000	0	(1,618)	1,618	0
XX02586	03/30/2010	B	1,142	1.000	0	(1,142)	1,142	0
XX02586	04/08/2010	B	3,828	1.000	0	(3,828)	3,828	0
XX02586	04/12/2010	B	1,597	1.000	0	(1,597)	1,597	0
XX02586	04/30/2010	B	15,014	1.000	0	(15,014)	15,014	0
XX02586	05/07/2010	B	7,358	1.000	0	(7,358)	7,358	0
XX02586	05/11/2010	B	1,533	1.000	0	(1,533)	1,533	0
XX02586	06/07/2010	B	15,172	1.000	0	(15,172)	15,172	0
XX02586	06/09/2010	B	2,831	1.000	0	(2,831)	2,831	0
XX02586	06/30/2010	B	37,677	1.000	0	(37,677)	37,677	0
XX02586	07/08/2010	B	13,862	1.000	0	(13,862)	13,862	0
XX02586	07/09/2010	B	1,965	1.000	0	(1,965)	1,965	0
XX02586	07/12/2010	B	2,810	1.000	0	(2,810)	2,810	0
XX02586	07/30/2010	B	24,033	1.000	0	(24,033)	24,033	0
XX02586	08/06/2010	B	12,860	1.000	0	(12,860)	12,860	0
XX02586	08/10/2010	B	2,782	1.000	0	(2,782)	2,782	0
XX02586	09/08/2010	B	6,648	1.000	0	(6,648)	6,648	0
XX02586	09/09/2010	B	5,387	1.000	0	(5,387)	5,387	0
XX02586	09/10/2010	B	2,660	1.000	0	(2,660)	2,660	0
XX02586	10/07/2010	B	6,577	1.000	0	(6,577)	6,577	0
XX02586	10/08/2010	B	5,505	1.000	0	(5,505)	5,505	0
XX02586	10/12/2010	B	2,535	1.000	0	(2,535)	2,535	0
XX02586	10/20/2010	B	2,390,220	1.000	0	(2,390,220)	2,390,220	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: (Continued)								
XX02586	10/29/2010	B	25,694	1.000	0	(25,694)	25,694	0
XX02586	11/05/2010	B	12,510	1.000	0	(12,510)	12,510	0
XX02586	11/09/2010	B	2,527	1.000	0	(2,527)	2,527	0
XX02586	11/19/2010	B	245,000	1.000	0	(245,000)	245,000	0
XX02586	12/07/2010	B	25,684	1.000	0	(25,684)	25,684	0
XX02586	12/09/2010	B	2,467	1.000	0	(2,467)	2,467	0
XX02586	12/29/2010	B	2,681	1.000	0	(2,681)	2,681	0
XX02586	12/31/2010	B	19,748	1.000	0	(19,748)	19,748	0
Sub-Total Of Buys # 39					**0**	**(3,112,919)**	**3,112,919**	**0**
XX02586	01/11/2010	S	(8,000)	1.000	0	8,000	(8,000)	0
XX02586	01/28/2010	S	(839,446)	1.000	0	839,446	(839,446)	0
XX02586	02/23/2010	S	(67,319)	1.000	0	67,319	(67,319)	0
XX02586	02/25/2010	S	(863,034)	1.000	0	863,034	(863,034)	0
XX02586	03/25/2010	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	03/29/2010	S	(836,432)	1.000	0	836,432	(836,432)	0
XX02586	04/09/2010	S	(1,995,563)	1.000	0	1,995,563	(1,995,563)	0
XX02586	04/29/2010	S	(856,881)	1.000	0	856,881	(856,881)	0
XX02586	05/10/2010	S	(16,848)	1.000	0	16,848	(16,848)	0
XX02586	05/12/2010	S	(4,999,620)	1.000	0	4,999,620	(4,999,620)	0
XX02586	05/21/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	05/27/2010	S	(829,830)	1.000	0	829,830	(829,830)	0
XX02586	06/29/2010	S	(848,938)	1.000	0	848,938	(848,938)	0
XX02586	07/01/2010	S	(122,241)	1.000	0	122,241	(122,241)	0
XX02586	07/27/2010	S	(17,062)	1.000	0	17,062	(17,062)	0
XX02586	07/29/2010	S	(877,914)	1.000	0	877,914	(877,914)	0
XX02586	08/09/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	08/30/2010	S	(888,460)	1.000	0	888,460	(888,460)	0
XX02586	09/01/2010	S	(450)	1.000	0	450	(450)	0
XX02586	09/29/2010	S	(872,530)	1.000	0	872,530	(872,530)	0
XX02586	09/30/2010	S	(48,237)	1.000	0	48,237	(48,237)	0
XX02586	10/22/2010	S	(6,300)	1.000	0	6,300	(6,300)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: (Continued)								
XX02586	10/27/2010	S	(6,250)	1.000	0	6,250	(6,250)	0
XX02586	10/28/2010	S	(890,093)	1.000	0	890,093	(890,093)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/29/2010	S	(889,325)	1.000	0	889,325	(889,325)	0
XX02586	12/01/2010	S	(7,140)	1.000	0	7,140	(7,140)	0
XX02586	12/09/2010	S	(10,812)	1.000	0	10,812	(10,812)	0
XX02586	12/30/2010	S	(982,014)	1.000	0	982,014	(982,014)	0
Sub-Total Of Sales # 30					**0**	**18,880,739**	**(18,880,739)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**15,767,820**	**(15,767,820)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/04/2010	B	1,547,780	1.000	0	(1,547,780)	1,547,780	0
XX43038	01/11/2010	B	1,949,142	1.000	0	(1,949,142)	1,949,142	0
XX43038	01/14/2010	B	2,484,166	1.000	0	(2,484,166)	2,484,166	0
XX43038	01/20/2010	B	1,500,369	1.000	0	(1,500,369)	1,500,369	0
XX43038	01/21/2010	B	6,296,729	1.000	0	(6,296,729)	6,296,729	0
XX43038	01/22/2010	B	429,641	1.000	0	(429,641)	429,641	0
XX43038	01/28/2010	B	1,943,567	1.000	0	(1,943,567)	1,943,567	0
XX43038	02/03/2010	B	23,359	1.000	0	(23,359)	23,359	0
XX43038	02/04/2010	B	47,514	1.000	0	(47,514)	47,514	0
XX43038	02/09/2010	B	603,530	1.000	0	(603,530)	603,530	0
XX43038	02/10/2010	B	423,568	1.000	0	(423,568)	423,568	0
XX43038	02/12/2010	B	18,320	1.000	0	(18,320)	18,320	0
XX43038	02/16/2010	B	231,529	1.000	0	(231,529)	231,529	0
XX43038	02/17/2010	B	87,777	1.000	0	(87,777)	87,777	0
XX43038	02/18/2010	B	139,543	1.000	0	(139,543)	139,543	0
XX43038	02/19/2010	B	4,023	1.000	0	(4,023)	4,023	0
XX43038	03/01/2010	B	58,264	1.000	0	(58,264)	58,264	0
XX43038	03/02/2010	B	65,248	1.000	0	(65,248)	65,248	0
XX43038	03/08/2010	B	177,553	1.000	0	(177,553)	177,553	0
XX43038	03/10/2010	B	335,795	1.000	0	(335,795)	335,795	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/12/2010	B	15,549	1.000	0	(15,549)	15,549	0
XX43038	03/15/2010	B	238,445	1.000	0	(238,445)	238,445	0
XX43038	03/17/2010	B	36,999	1.000	0	(36,999)	36,999	0
XX43038	03/29/2010	B	215,721	1.000	0	(215,721)	215,721	0
XX43038	03/30/2010	B	94,837	1.000	0	(94,837)	94,837	0
XX43038	03/31/2010	B	546	1.000	0	(546)	546	0
XX43038	04/01/2010	B	316,055	1.000	0	(316,055)	316,055	0
XX43038	04/05/2010	B	2,461,823	1.000	0	(2,461,823)	2,461,823	0
XX43038	04/13/2010	B	29,121	1.000	0	(29,121)	29,121	0
XX43038	04/14/2010	B	1,983	1.000	0	(1,983)	1,983	0
XX43038	04/15/2010	B	445,315	1.000	0	(445,315)	445,315	0
XX43038	04/20/2010	B	57,531	1.000	0	(57,531)	57,531	0
XX43038	04/21/2010	B	20,987	1.000	0	(20,987)	20,987	0
XX43038	04/26/2010	B	20,836	1.000	0	(20,836)	20,836	0
XX43038	04/27/2010	B	43,391	1.000	0	(43,391)	43,391	0
XX43038	04/29/2010	B	21,358	1.000	0	(21,358)	21,358	0
XX43038	05/03/2010	B	57,481	1.000	0	(57,481)	57,481	0
XX43038	05/07/2010	B	8,588	1.000	0	(8,588)	8,588	0
XX43038	05/10/2010	B	788,042	1.000	0	(788,042)	788,042	0
XX43038	05/11/2010	B	38,472	1.000	0	(38,472)	38,472	0
XX43038	05/12/2010	B	21,052	1.000	0	(21,052)	21,052	0
XX43038	05/14/2010	B	45,918	1.000	0	(45,918)	45,918	0
XX43038	05/17/2010	B	245,065	1.000	0	(245,065)	245,065	0
XX43038	05/20/2010	B	53,260	1.000	0	(53,260)	53,260	0
XX43038	05/24/2010	B	35,659	1.000	0	(35,659)	35,659	0
XX43038	05/25/2010	B	53,781	1.000	0	(53,781)	53,781	0
XX43038	05/26/2010	B	12,029	1.000	0	(12,029)	12,029	0
XX43038	05/27/2010	B	24,467	1.000	0	(24,467)	24,467	0
XX43038	05/28/2010	B	5,904	1.000	0	(5,904)	5,904	0
XX43038	06/01/2010	B	180,306	1.000	0	(180,306)	180,306	0
XX43038	06/02/2010	B	531,031	1.000	0	(531,031)	531,031	0
XX43038	06/08/2010	B	5,643	1.000	0	(5,643)	5,643	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	06/09/2010	B	8,390	1.000	0	(8,390)	8,390	0
XX43038	06/10/2010	B	1,675	1.000	0	(1,675)	1,675	0
XX43038	06/15/2010	B	62,864	1.000	0	(62,864)	62,864	0
XX43038	06/16/2010	B	13,365	1.000	0	(13,365)	13,365	0
XX43038	06/21/2010	B	10,771	1.000	0	(10,771)	10,771	0
XX43038	06/22/2010	B	35,709	1.000	0	(35,709)	35,709	0
XX43038	06/24/2010	B	80,719	1.000	0	(80,719)	80,719	0
XX43038	06/25/2010	B	21,585	1.000	0	(21,585)	21,585	0
XX43038	06/30/2010	B	129,226	1.000	0	(129,226)	129,226	0
XX43038	07/02/2010	B	115,919	1.000	0	(115,919)	115,919	0
XX43038	07/08/2010	B	9,340	1.000	0	(9,340)	9,340	0
XX43038	07/12/2010	B	23,219	1.000	0	(23,219)	23,219	0
XX43038	07/12/2010	B	62,787	1.000	0	(62,787)	62,787	0
XX43038	07/15/2010	B	559,990	1.000	0	(559,990)	559,990	0
XX43038	07/21/2010	B	20,525	1.000	0	(20,525)	20,525	0
XX43038	07/28/2010	B	524,016	1.000	0	(524,016)	524,016	0
XX43038	08/03/2010	B	350,017	1.000	0	(350,017)	350,017	0
XX43038	08/05/2010	B	44	1.000	0	(44)	44	0
XX43038	08/06/2010	B	4,591,903	1.000	0	(4,591,903)	4,591,903	0
XX43038	08/11/2010	B	919,628	1.000	0	(919,628)	919,628	0
XX43038	08/13/2010	B	176,098	1.000	0	(176,098)	176,098	0
XX43038	08/16/2010	B	305,402	1.000	0	(305,402)	305,402	0
XX43038	08/20/2010	B	457,946	1.000	0	(457,946)	457,946	0
XX43038	08/23/2010	B	21,299	1.000	0	(21,299)	21,299	0
XX43038	08/25/2010	B	97,607	1.000	0	(97,607)	97,607	0
XX43038	08/26/2010	B	5,013	1.000	0	(5,013)	5,013	0
XX43038	08/30/2010	B	15,642	1.000	0	(15,642)	15,642	0
XX43038	09/01/2010	B	43,129	1.000	0	(43,129)	43,129	0
XX43038	09/02/2010	B	497,297	1.000	0	(497,297)	497,297	0
XX43038	09/08/2010	B	359,200	1.000	0	(359,200)	359,200	0
XX43038	09/09/2010	B	40,363	1.000	0	(40,363)	40,363	0
XX43038	09/10/2010	B	334,429	1.000	0	(334,429)	334,429	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	09/15/2010	B	159,366	1.000	0	(159,366)	159,366	0
XX43038	09/16/2010	B	380,265	1.000	0	(380,265)	380,265	0
XX43038	09/17/2010	B	19,049	1.000	0	(19,049)	19,049	0
XX43038	09/20/2010	B	53,080	1.000	0	(53,080)	53,080	0
XX43038	09/23/2010	B	12,896	1.000	0	(12,896)	12,896	0
XX43038	09/27/2010	B	57,024	1.000	0	(57,024)	57,024	0
XX43038	09/29/2010	B	248,065	1.000	0	(248,065)	248,065	0
XX43038	09/30/2010	B	17,824	1.000	0	(17,824)	17,824	0
XX43038	10/01/2010	B	78,401	1.000	0	(78,401)	78,401	0
XX43038	10/04/2010	B	127,912	1.000	0	(127,912)	127,912	0
XX43038	10/08/2010	B	13,503	1.000	0	(13,503)	13,503	0
XX43038	10/12/2010	B	33,944	1.000	0	(33,944)	33,944	0
XX43038	10/13/2010	B	163,195	1.000	0	(163,195)	163,195	0
XX43038	10/15/2010	B	59,149	1.000	0	(59,149)	59,149	0
XX43038	10/19/2010	B	56,155	1.000	0	(56,155)	56,155	0
XX43038	10/20/2010	B	64,222	1.000	0	(64,222)	64,222	0
XX43038	10/26/2010	B	112,218	1.000	0	(112,218)	112,218	0
XX43038	10/29/2010	B	73,152	1.000	0	(73,152)	73,152	0
XX43038	11/01/2010	B	139,992	1.000	0	(139,992)	139,992	0
XX43038	11/03/2010	B	116,859	1.000	0	(116,859)	116,859	0
XX43038	11/05/2010	B	35,413	1.000	0	(35,413)	35,413	0
XX43038	11/09/2010	B	172,059	1.000	0	(172,059)	172,059	0
XX43038	11/15/2010	B	109,325	1.000	0	(109,325)	109,325	0
XX43038	11/16/2010	B	117,433	1.000	0	(117,433)	117,433	0
XX43038	11/17/2010	B	35,871	1.000	0	(35,871)	35,871	0
XX43038	11/19/2010	B	14,211	1.000	0	(14,211)	14,211	0
XX43038	11/22/2010	B	15,943	1.000	0	(15,943)	15,943	0
XX43038	11/24/2010	B	878,310	1.000	0	(878,310)	878,310	0
XX43038	11/26/2010	B	12,967	1.000	0	(12,967)	12,967	0
XX43038	11/30/2010	B	10,105	1.000	0	(10,105)	10,105	0
XX43038	12/01/2010	B	48,495	1.000	0	(48,495)	48,495	0
XX43038	12/07/2010	B	205,160	1.000	0	(205,160)	205,160	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	12/13/2010	B	61,037	1.000	0	(61,037)	61,037	0
XX43038	12/13/2010	B	146,672	1.000	0	(146,672)	146,672	0
XX43038	12/15/2010	B	453,426	1.000	0	(453,426)	453,426	0
XX43038	12/15/2010	B	342,309	1.000	0	(342,309)	342,309	0
XX43038	12/21/2010	B	78,571	1.000	0	(78,571)	78,571	0
XX43038	12/29/2010	B	5	1.000	0	(5)	5	0
Sub-Total Of Buys # 122					**0**	**(39,113,312)**	**39,113,312**	**0**
XX43038	01/05/2010	S	(1,056,001)	1.000	0	1,056,001	(1,056,001)	0
XX43038	01/08/2010	S	(386,515)	1.000	0	386,515	(386,515)	0
XX43038	01/12/2010	S	(1,326,983)	1.000	0	1,326,983	(1,326,983)	0
XX43038	01/13/2010	S	(1,530,414)	1.000	0	1,530,414	(1,530,414)	0
XX43038	01/13/2010	S	(163,308)	1.000	0	163,308	(163,308)	0
XX43038	01/15/2010	S	(2,492,150)	1.000	0	2,492,150	(2,492,150)	0
XX43038	01/19/2010	S	(888,509)	1.000	0	888,509	(888,509)	0
XX43038	01/21/2010	S	(38,019)	1.000	0	38,019	(38,019)	0
XX43038	01/21/2010	S	(247,126)	1.000	0	247,126	(247,126)	0
XX43038	01/25/2010	S	(1,999,566)	1.000	0	1,999,566	(1,999,566)	0
XX43038	01/26/2010	S	(4,864,630)	1.000	0	4,864,630	(4,864,630)	0
XX43038	01/27/2010	S	(191,620)	1.000	0	191,620	(191,620)	0
XX43038	01/29/2010	S	(277,754)	1.000	0	277,754	(277,754)	0
XX43038	02/01/2010	S	(584,559)	1.000	0	584,559	(584,559)	0
XX43038	02/02/2010	S	(711,350)	1.000	0	711,350	(711,350)	0
XX43038	02/05/2010	S	(79,161)	1.000	0	79,161	(79,161)	0
XX43038	02/08/2010	S	(668,610)	1.000	0	668,610	(668,610)	0
XX43038	02/11/2010	S	(13,125)	1.000	0	13,125	(13,125)	0
XX43038	02/22/2010	S	(12,381)	1.000	0	12,381	(12,381)	0
XX43038	02/23/2010	S	(64,088)	1.000	0	64,088	(64,088)	0
XX43038	02/24/2010	S	(83,026)	1.000	0	83,026	(83,026)	0
XX43038	02/25/2010	S	(35,791)	1.000	0	35,791	(35,791)	0
XX43038	02/26/2010	S	(17,978)	1.000	0	17,978	(17,978)	0
XX43038	03/03/2010	S	(449,384)	1.000	0	449,384	(449,384)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/05/2010	S	(401,036)	1.000	0	401,036	(401,036)	0
XX43038	03/11/2010	S	(19,166)	1.000	0	19,166	(19,166)	0
XX43038	03/16/2010	S	(36,880)	1.000	0	36,880	(36,880)	0
XX43038	03/19/2010	S	(76,183)	1.000	0	76,183	(76,183)	0
XX43038	03/22/2010	S	(41,216)	1.000	0	41,216	(41,216)	0
XX43038	03/23/2010	S	(108,896)	1.000	0	108,896	(108,896)	0
XX43038	03/25/2010	S	(3,312)	1.000	0	3,312	(3,312)	0
XX43038	03/26/2010	S	(9,672)	1.000	0	9,672	(9,672)	0
XX43038	04/06/2010	S	(4,258,338)	1.000	0	4,258,338	(4,258,338)	0
XX43038	04/09/2010	S	(104,261)	1.000	0	104,261	(104,261)	0
XX43038	04/12/2010	S	(9,536)	1.000	0	9,536	(9,536)	0
XX43038	04/16/2010	S	(200,385)	1.000	0	200,385	(200,385)	0
XX43038	04/19/2010	S	(17,271)	1.000	0	17,271	(17,271)	0
XX43038	04/20/2010	S	(98,877)	1.000	0	98,877	(98,877)	0
XX43038	04/22/2010	S	(4,847)	1.000	0	4,847	(4,847)	0
XX43038	04/23/2010	S	(21,610)	1.000	0	21,610	(21,610)	0
XX43038	04/30/2010	S	(1,044)	1.000	0	1,044	(1,044)	0
XX43038	05/04/2010	S	(94,062)	1.000	0	94,062	(94,062)	0
XX43038	05/05/2010	S	(8,945)	1.000	0	8,945	(8,945)	0
XX43038	05/07/2010	S	(749,446)	1.000	0	749,446	(749,446)	0
XX43038	05/13/2010	S	(19,861)	1.000	0	19,861	(19,861)	0
XX43038	05/18/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	05/19/2010	S	(104,545)	1.000	0	104,545	(104,545)	0
XX43038	05/21/2010	S	(18,309)	1.000	0	18,309	(18,309)	0
XX43038	05/28/2010	S	(90,316)	1.000	0	90,316	(90,316)	0
XX43038	06/03/2010	S	(294,123)	1.000	0	294,123	(294,123)	0
XX43038	06/07/2010	S	(15,731)	1.000	0	15,731	(15,731)	0
XX43038	06/11/2010	S	(3,647)	1.000	0	3,647	(3,647)	0
XX43038	06/14/2010	S	(17,022)	1.000	0	17,022	(17,022)	0
XX43038	06/17/2010	S	(23,727)	1.000	0	23,727	(23,727)	0
XX43038	06/23/2010	S	(64,707)	1.000	0	64,707	(64,707)	0
XX43038	07/01/2010	S	(42,459)	1.000	0	42,459	(42,459)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	07/02/2010	S	(210,911)	1.000	0	210,911	(210,911)	0
XX43038	07/06/2010	S	(8,788)	1.000	0	8,788	(8,788)	0
XX43038	07/12/2010	S	(76,116)	1.000	0	76,116	(76,116)	0
XX43038	07/13/2010	S	(24,494)	1.000	0	24,494	(24,494)	0
XX43038	07/14/2010	S	(35,353)	1.000	0	35,353	(35,353)	0
XX43038	07/16/2010	S	(39,480)	1.000	0	39,480	(39,480)	0
XX43038	07/19/2010	S	(443,916)	1.000	0	443,916	(443,916)	0
XX43038	07/20/2010	S	(111,121)	1.000	0	111,121	(111,121)	0
XX43038	07/26/2010	S	(9,318)	1.000	0	9,318	(9,318)	0
XX43038	07/27/2010	S	(39,476)	1.000	0	39,476	(39,476)	0
XX43038	07/29/2010	S	(476,447)	1.000	0	476,447	(476,447)	0
XX43038	07/30/2010	S	(72,337)	1.000	0	72,337	(72,337)	0
XX43038	08/02/2010	S	(25,411)	1.000	0	25,411	(25,411)	0
XX43038	08/04/2010	S	(625,979)	1.000	0	625,979	(625,979)	0
XX43038	08/09/2010	S	(5,992,853)	1.000	0	5,992,853	(5,992,853)	0
XX43038	08/12/2010	S	(114,823)	1.000	0	114,823	(114,823)	0
XX43038	08/17/2010	S	(211,376)	1.000	0	211,376	(211,376)	0
XX43038	08/18/2010	S	(35,676)	1.000	0	35,676	(35,676)	0
XX43038	08/24/2010	S	(246,024)	1.000	0	246,024	(246,024)	0
XX43038	08/25/2010	S	(249,862)	1.000	0	249,862	(249,862)	0
XX43038	08/27/2010	S	(58,781)	1.000	0	58,781	(58,781)	0
XX43038	08/31/2010	S	(26,685)	1.000	0	26,685	(26,685)	0
XX43038	09/03/2010	S	(66,209)	1.000	0	66,209	(66,209)	0
XX43038	09/07/2010	S	(8,081)	1.000	0	8,081	(8,081)	0
XX43038	09/08/2010	S	(1,879)	1.000	0	1,879	(1,879)	0
XX43038	09/08/2010	S	(328,414)	1.000	0	328,414	(328,414)	0
XX43038	09/13/2010	S	(406,541)	1.000	0	406,541	(406,541)	0
XX43038	09/14/2010	S	(21,530)	1.000	0	21,530	(21,530)	0
XX43038	09/16/2010	S	(411,750)	1.000	0	411,750	(411,750)	0
XX43038	09/21/2010	S	(39,263)	1.000	0	39,263	(39,263)	0
XX43038	09/24/2010	S	(24,466)	1.000	0	24,466	(24,466)	0
XX43038	09/28/2010	S	(183,968)	1.000	0	183,968	(183,968)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	10/05/2010	S	(635,829)	1.000	0	635,829	(635,829)	0
XX43038	10/06/2010	S	(67,497)	1.000	0	67,497	(67,497)	0
XX43038	10/13/2010	S	(142,165)	1.000	0	142,165	(142,165)	0
XX43038	10/14/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	10/18/2010	S	(10,202)	1.000	0	10,202	(10,202)	0
XX43038	10/21/2010	S	(174,365)	1.000	0	174,365	(174,365)	0
XX43038	10/25/2010	S	(1,393)	1.000	0	1,393	(1,393)	0
XX43038	10/27/2010	S	(64,991)	1.000	0	64,991	(64,991)	0
XX43038	10/28/2010	S	(74,997)	1.000	0	74,997	(74,997)	0
XX43038	11/02/2010	S	(215,630)	1.000	0	215,630	(215,630)	0
XX43038	11/03/2010	S	(378,790)	1.000	0	378,790	(378,790)	0
XX43038	11/04/2010	S	(29,463)	1.000	0	29,463	(29,463)	0
XX43038	11/08/2010	S	(31,275)	1.000	0	31,275	(31,275)	0
XX43038	11/10/2010	S	(102,131)	1.000	0	102,131	(102,131)	0
XX43038	11/12/2010	S	(77,851)	1.000	0	77,851	(77,851)	0
XX43038	11/18/2010	S	(51,569)	1.000	0	51,569	(51,569)	0
XX43038	11/23/2010	S	(6,918)	1.000	0	6,918	(6,918)	0
XX43038	11/29/2010	S	(604,527)	1.000	0	604,527	(604,527)	0
XX43038	12/02/2010	S	(176,332)	1.000	0	176,332	(176,332)	0
XX43038	12/06/2010	S	(38,864)	1.000	0	38,864	(38,864)	0
XX43038	12/08/2010	S	(15,960)	1.000	0	15,960	(15,960)	0
XX43038	12/09/2010	S	(221,245)	1.000	0	221,245	(221,245)	0
XX43038	12/10/2010	S	(17,846)	1.000	0	17,846	(17,846)	0
XX43038	12/14/2010	S	(190,363)	1.000	0	190,363	(190,363)	0
XX43038	12/15/2010	S	(342,722)	1.000	0	342,722	(342,722)	0
XX43038	12/16/2010	S	(478,457)	1.000	0	478,457	(478,457)	0
XX43038	12/17/2010	S	(37,169)	1.000	0	37,169	(37,169)	0
XX43038	12/20/2010	S	(50,061)	1.000	0	50,061	(50,061)	0
XX43038	12/22/2010	S	(46,268)	1.000	0	46,268	(46,268)	0
XX43038	12/27/2010	S	(52,843)	1.000	0	52,843	(52,843)	0
XX43038	12/28/2010	S	(20,740)	1.000	0	20,740	(20,740)	0
XX43038	12/31/2010	S	(116,876)	1.000	0	116,876	(116,876)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
Sub-Total Of Sales # 120					**0**	**40,265,669**	**(40,265,669)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,152,357**	**(1,152,357)**	**0**
ISSUE: 0260009A9 - AMERICAN FARMLAND CO COMMON SHARES								
XX02586	04/09/2010	B	200,000	10.000	0	(2,000,000)	2,000,000	0
Sub-Total Of Buys # 1					**0**	**(2,000,000)**	**2,000,000**	**0**
Sub-Total ISSUE: 0260009A9 - AMERICAN FARMLAND CO COMMON SHARES					**0**	**(2,000,000)**	**2,000,000**	**0**
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/29/2010	B	643,386	1.000	0	(643,386)	643,386	0
XX02586	02/26/2010	B	216,326	1.000	0	(216,326)	216,326	0
XX02586	03/31/2010	B	1,617,965	1.000	0	(1,617,965)	1,617,965	0
XX02586	04/30/2010	B	699,178	1.000	0	(699,178)	699,178	0
XX02586	07/30/2010	B	526,916	1.000	0	(526,916)	526,916	0
XX02586	08/31/2010	B	492,768	1.000	0	(492,768)	492,768	0
XX02586	09/30/2010	B	1,297,764	1.000	0	(1,297,764)	1,297,764	0
XX02586	10/29/2010	B	1,288,012	1.000	0	(1,288,012)	1,288,012	0
XX02586	12/31/2010	B	1,326,872	1.000	0	(1,326,872)	1,326,872	0
Sub-Total Of Buys # 9					**0**	**(8,109,187)**	**8,109,187**	**0**
XX02586	05/28/2010	S	(1,636,489)	1.000	0	1,636,489	(1,636,489)	0
XX02586	06/30/2010	S	(336,010)	1.000	0	336,010	(336,010)	0
XX02586	11/30/2010	S	(80,702)	1.000	0	80,702	(80,702)	0
Sub-Total Of Sales # 3					**0**	**2,053,201**	**(2,053,201)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**(6,055,986)**	**6,055,986**	**0**
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G								
XX02566	01/28/2010	B	1,313	639.312	0	(839,446)	839,446	0
XX02566	02/25/2010	B	1,315	639.312	0	(841,321)	841,321	0
XX02566	03/26/2010	B	3	639.313	0	(2,359)	2,359	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G (Continued)								
XX02566	03/30/2010	B	1,308	639.314	0	(836,432)	836,432	0
XX02566	04/29/2010	B	1,340	639.315	0	(856,881)	856,881	0
XX02566	05/27/2010	B	1,297	639.316	0	(829,830)	829,830	0
XX02566	06/29/2010	B	1,327	639.318	0	(848,938)	848,938	0
XX02566	07/29/2010	B	1,373	639.318	0	(877,914)	877,914	0
XX02566	08/30/2010	B	1,389	639.319	0	(888,460)	888,460	0
XX02566	09/29/2010	B	1,367	639.320	0	(874,160)	874,160	0
XX02566	10/28/2010	B	1,392	639.321	0	(890,093)	890,093	0
XX02566	11/29/2010	B	1,391	639.322	0	(889,325)	889,325	0
XX02566	12/01/2010	B	10	639.322	0	(6,395)	6,395	0
XX02566	12/01/2010	B	0	639.322	0	(429)	429	0
XX02566	12/30/2010	B	1,536	639.323	0	(982,014)	982,014	0
Sub-Total Of Buys # 15					**0**	**(10,463,997)**	**10,463,997**	**0**
XX02566	01/28/2010	S	(1,313)	639.312	0	839,446	(839,446)	0
XX02566	02/25/2010	S	(1,315)	639.312	0	841,321	(841,321)	0
XX02566	03/30/2010	S	(1,308)	639.314	0	836,432	(836,432)	0
XX02566	04/29/2010	S	(1,340)	639.315	0	856,881	(856,880)	0
XX02566	05/27/2010	S	(1,297)	639.316	0	829,830	(829,830)	0
XX02566	06/29/2010	S	(1,327)	639.318	0	848,938	(848,937)	0
XX02566	07/29/2010	S	(1,373)	639.318	0	877,914	(877,914)	0
XX02566	08/30/2010	S	(1,389)	639.319	0	888,460	(888,460)	0
XX02566	09/29/2010	S	(1,367)	639.320	0	874,160	(874,160)	0
XX02566	10/28/2010	S	(1,392)	639.321	0	890,093	(890,093)	0
XX02566	11/29/2010	S	(1,391)	639.322	0	889,325	(889,325)	0
XX02566	12/30/2010	S	(1,536)	639.323	0	982,014	(982,014)	0
Sub-Total Of Sales # 12					**0**	**10,454,814**	**(10,454,812)**	**0**
Sub-Total ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G					**0**	**(9,183)**	**9,185**	**0**
ISSUE: 912795R86 - US TSY BILLS	**1/14/10**							
XX43038	01/14/2010	S	(3,450,000)	1.000	0	3,450,000	(3,450,000)	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912795R86 - US TSY BILLS 1/14/10 (Continued)							
Sub-Total Of Sales # 1				**0**	**3,450,000**	**(3,450,000)**	**0**
Sub-Total ISSUE: 912795R86 - US TSY BILLS 1/14/10				**0**	**3,450,000**	**(3,450,000)**	**0**
ISSUE: 912795S77 - US TREASURY BILLS 1/28/10							
XX43038	01/28/2010 S	(2,000,000)	1.000	0	1,999,988	(1,999,988)	0
Sub-Total Of Sales # 1				**0**	**1,999,988**	**(1,999,988)**	**0**
Sub-Total ISSUE: 912795S77 - US TREASURY BILLS 1/28/10				**0**	**1,999,988**	**(1,999,988)**	**0**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37							
XX43038	12/30/2010 S	(525,000)	0.295	0	155,216	(165,615)	(10,399)
Sub-Total Of Sales # 1				**0**	**155,216**	**(165,615)**	**(10,399)**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37				**0**	**155,216**	**(165,615)**	**(10,399)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40							
XX43038	12/31/2010 S	(600,000)	0.919	0	551,531	(552,381)	(849)
Sub-Total Of Sales # 1				**0**	**551,531**	**(552,381)**	**(849)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40				**0**	**551,531**	**(552,381)**	**(849)**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31							
XX43038	12/31/2010 S	(180,000)	0.395	0	71,208	(71,946)	(738)
Sub-Total Of Sales # 1				**0**	**71,208**	**(71,946)**	**(738)**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31				**0**	**71,208**	**(71,946)**	**(738)**
ISSUE: 9825549E9 - WTC-CTF II MONTHLY CB PLUS							
XX02586	02/08/2010 S	(13,572)	10.860	0	147,396	(146,664)	732
Sub-Total Of Sales # 1				**0**	**147,396**	**(146,664)**	**732**
Sub-Total ISSUE: 9825549E9 - WTC-CTF II MONTHLY CB PLUS				**0**	**147,396**	**(146,664)**	**732**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9825549E9 - WTC-CTF II MONTHLY CB PLUS (Continued)								
Sub-Total BROKER:					**0**	**15,230,347**	**(15,241,600)**	**(11,254)**
BROKER: CHASE SECURITIES, INC.								
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40								
XX43038	05/24/2010	S	(35,000)	0.933	0	32,656	(34,954)	(2,297)
Sub-Total Of Sales # 1					**0**	**32,656**	**(34,954)**	**(2,297)**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40					**0**	**32,656**	**(34,954)**	**(2,297)**
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36								
XX43038	05/24/2010	B	35,000	0.960	0	(33,619)	33,619	0
Sub-Total Of Buys # 1					**0**	**(33,619)**	**33,619**	**0**
Sub-Total ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36					**0**	**(33,619)**	**33,619**	**0**
ISSUE: 05541VAA4 - BG ENERGY CAPITAL PLC 4% 12/09/20								
XX43038	12/02/2010	B	215,000	0.988	0	(212,521)	212,521	0
Sub-Total Of Buys # 1					**0**	**(212,521)**	**212,521**	**0**
Sub-Total ISSUE: 05541VAA4 - BG ENERGY CAPITAL PLC 4% 12/09/20					**0**	**(212,521)**	**212,521**	**0**
ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39								
XX43038	05/18/2010	S	(45,000)	1.100	0	49,500	(53,280)	(3,780)
Sub-Total Of Sales # 1					**0**	**49,500**	**(53,280)**	**(3,780)**
Sub-Total ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39					**0**	**49,500**	**(53,280)**	**(3,780)**
ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38								
XX43038	06/28/2010	B	170,000	1.057	0	(179,817)	179,817	0
Sub-Total Of Buys # 1					**0**	**(179,817)**	**179,817**	**0**
Sub-Total ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38					**0**	**(179,817)**	**179,817**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	06/28/2010	S	(155,000)	1.195	0	185,372	(180,654)	4,718
Sub-Total Of Sales # 1					**0**	**185,372**	**(180,654)**	**4,718**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**185,372**	**(180,654)**	**4,718**
ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20								
XX43038	04/21/2010	S	(175,000)	1.021	0	178,746	(174,811)	3,935
Sub-Total Of Sales # 1					**0**	**178,746**	**(174,811)**	**3,935**
Sub-Total ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20					**0**	**178,746**	**(174,811)**	**3,935**
ISSUE: 26439XAH6 - DCP MIDSTREAM 6.45% 11/03/36								
XX43038	04/21/2010	B	105,000	1.033	0	(108,532)	108,532	0
Sub-Total Of Buys # 1					**0**	**(108,532)**	**108,532**	**0**
Sub-Total ISSUE: 26439XAH6 - DCP MIDSTREAM 6.45% 11/03/36					**0**	**(108,532)**	**108,532**	**0**
ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31								
XX43038	03/25/2010	S	(325,000)	1.324	0	430,517	(432,328)	(1,810)
Sub-Total Of Sales # 1					**0**	**430,517**	**(432,328)**	**(1,810)**
Sub-Total ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31					**0**	**430,517**	**(432,328)**	**(1,810)**
ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39								
XX43038	01/27/2010	B	390,000	1.035	0	(404,004)	404,004	0
Sub-Total Of Buys # 1					**0**	**(404,004)**	**404,004**	**0**
XX43038	05/11/2010	S	(85,000)	1.096	0	93,183	(88,052)	5,131
Sub-Total Of Sales # 1					**0**	**93,183**	**(88,052)**	**5,131**
Sub-Total ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39					**0**	**(310,821)**	**315,952**	**5,131**
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20								
XX43038	05/19/2010	S	(85,000)	0.957	0	81,361	(84,922)	(3,561)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20 (Continued)								
Sub-Total Of Sales # 1					**0**	**81,361**	**(84,922)**	**(3,561)**
Sub-Total ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20					**0**	**81,361**	**(84,922)**	**(3,561)**
ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20								
XX43038	07/21/2010	S	(35,000)	1.070	0	37,456	(37,035)	421
Sub-Total Of Sales # 1					**0**	**37,456**	**(37,035)**	**421**
Sub-Total ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20					**0**	**37,456**	**(37,035)**	**421**
ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27								
XX43038	05/14/2010	S	(60,000)	0.925	0	55,546	(58,131)	(2,584)
Sub-Total Of Sales # 1					**0**	**55,546**	**(58,131)**	**(2,584)**
Sub-Total ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27					**0**	**55,546**	**(58,131)**	**(2,584)**
ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37								
XX43038	05/14/2010	B	50,000	0.946	0	(47,348)	47,348	0
Sub-Total Of Buys # 1					**0**	**(47,348)**	**47,348**	**0**
Sub-Total ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37					**0**	**(47,348)**	**47,348**	**0**
ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37								
XX43038	02/18/2010	B	95,000	0.966	0	(91,839)	91,839	0
XX43038	04/16/2010	B	225,000	1.009	0	(227,088)	227,088	0
XX43038	04/16/2010	B	145,000	0.998	0	(144,830)	144,830	0
Sub-Total Of Buys # 3					**0**	**(463,757)**	**463,757**	**0**
XX43038	05/12/2010	S	(125,000)	0.983	0	122,915	(124,666)	(1,751)
Sub-Total Of Sales # 1					**0**	**122,915**	**(124,666)**	**(1,751)**
Sub-Total ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37					**0**	**(340,842)**	**339,091**	**(1,751)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 476556CX1 - JERSEY CENT PWR & LT 6.15% 6/01/37							
XX43038	10/13/2010 B	115,000	1.115	0	(128,234)	128,234	0
Sub-Total Of Buys # 1				**0**	**(128,234)**	**128,234**	**0**
Sub-Total ISSUE: 476556CX1 - JERSEY CENT PWR & LT 6.15% 6/01/37				**0**	**(128,234)**	**128,234**	**0**
ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40							
XX43038	08/12/2010 B	85,000	0.978	0	(83,201)	83,201	0
Sub-Total Of Buys # 1				**0**	**(83,201)**	**83,201**	**0**
Sub-Total ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40				**0**	**(83,201)**	**83,201**	**0**
ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37							
XX43038	02/18/2010 S	(105,000)	0.903	0	94,823	(98,983)	(4,160)
Sub-Total Of Sales # 1				**0**	**94,823**	**(98,983)**	**(4,160)**
Sub-Total ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37				**0**	**94,823**	**(98,983)**	**(4,160)**
ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39							
XX43038	05/12/2010 B	125,000	1.006	0	(125,836)	125,836	0
Sub-Total Of Buys # 1				**0**	**(125,836)**	**125,836**	**0**
XX43038	04/16/2010 S	(215,000)	1.037	0	223,103	(224,298)	(1,195)
XX43038	04/16/2010 S	(140,000)	1.026	0	143,740	(146,055)	(2,314)
Sub-Total Of Sales # 2				**0**	**366,843**	**(370,353)**	**(3,509)**
Sub-Total ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39				**0**	**241,007**	**(244,517)**	**(3,509)**
ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37							
XX43038	07/21/2010 B	120,000	1.147	0	(137,694)	137,694	0
Sub-Total Of Buys # 1				**0**	**(137,694)**	**137,694**	**0**
Sub-Total ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37				**0**	**(137,694)**	**137,694**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40								
XX43038	09/22/2010	B	125,000	0.989	0	(123,638)	123,638	0
Sub-Total Of Buys # 1					**0**	**(123,638)**	**123,638**	**0**
Sub-Total ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40					**0**	**(123,638)**	**123,638**	**0**
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20								
XX43038	03/30/2010	S	(100,000)	0.979	0	97,902	(98,412)	(510)
Sub-Total Of Sales # 1					**0**	**97,902**	**(98,412)**	**(510)**
Sub-Total ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20					**0**	**97,902**	**(98,412)**	**(510)**
ISSUE: 61980AAD5 - MOTIVA ENTERPRISE LLC 6.85% 1/15/40								
XX43038	01/06/2010	B	65,000	0.997	0	(64,810)	64,810	0
Sub-Total Of Buys # 1					**0**	**(64,810)**	**64,810**	**0**
Sub-Total ISSUE: 61980AAD5 - MOTIVA ENTERPRISE LLC 6.85% 1/15/40					**0**	**(64,810)**	**64,810**	**0**
ISSUE: 631103AD0 - NASDAQ OMX GROUP 5.55% 1/15/20								
XX43038	01/12/2010	B	145,000	0.995	0	(144,395)	144,395	0
Sub-Total Of Buys # 1					**0**	**(144,395)**	**144,395**	**0**
Sub-Total ISSUE: 631103AD0 - NASDAQ OMX GROUP 5.55% 1/15/20					**0**	**(144,395)**	**144,395**	**0**
ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34								
XX43038	10/27/2010	S	(120,000)	1.046	0	125,589	(121,443)	4,146
Sub-Total Of Sales # 1					**0**	**125,589**	**(121,443)**	**4,146**
Sub-Total ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34					**0**	**125,589**	**(121,443)**	**4,146**
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40								
XX43038	03/23/2010	B	195,000	1.000	0	(195,000)	195,000	0
Sub-Total Of Buys # 1					**0**	**(195,000)**	**195,000**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40 (Continued)								
Sub-Total ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40					**0**	**(195,000)**	**195,000**	**0**
ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37								
XX43038	03/23/2010	B	80,000	1.081	0	(86,544)	86,544	0
Sub-Total Of Buys # 1					**0**	**(86,544)**	**86,544**	**0**
Sub-Total ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37					**0**	**(86,544)**	**86,544**	**0**
ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37								
XX43038	01/25/2010	B	150,000	1.028	0	(154,345)	154,345	0
Sub-Total Of Buys # 1					**0**	**(154,345)**	**154,345**	**0**
Sub-Total ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37					**0**	**(154,345)**	**154,345**	**0**
ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39								
XX43038	10/29/2010	S	(65,000)	1.308	0	85,079	(79,175)	5,903
Sub-Total Of Sales # 1					**0**	**85,079**	**(79,175)**	**5,903**
Sub-Total ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39					**0**	**85,079**	**(79,175)**	**5,903**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	07/08/2010	B	115,000	1.220	0	(140,396)	140,396	0
Sub-Total Of Buys # 1					**0**	**(140,396)**	**140,396**	**0**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(140,396)**	**140,396**	**0**
ISSUE: 845437BL5 - SOUTHWESTERN ELEC PWR 6.2% 3/15/40								
XX43038	03/03/2010	B	245,000	0.999	0	(244,897)	244,897	0
Sub-Total Of Buys # 1					**0**	**(244,897)**	**244,897**	**0**
Sub-Total ISSUE: 845437BL5 - SOUTHWESTERN ELEC PWR 6.2% 3/15/40					**0**	**(244,897)**	**244,897**	**0**
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38								
XX43038	05/27/2010	B	160,000	1.185	0	(189,707)	189,707	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38 (Continued)							
XX43038	05/28/2010 B	105,000	1.189	0	(124,926)	124,926	0
Sub-Total Of Buys # 2				**0**	**(314,633)**	**314,633**	**0**
Sub-Total ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38				**0**	**(314,633)**	**314,633**	**0**
ISSUE: 878091BC0 - TEACHERS INS ANNUITY 6.85% 12/16/39							
XX43038	03/23/2010 S	(180,000)	1.092	0	196,738	(196,187)	550
Sub-Total Of Sales # 1				**0**	**196,738**	**(196,187)**	**550**
Sub-Total ISSUE: 878091BC0 - TEACHERS INS ANNUITY 6.85% 12/16/39				**0**	**196,738**	**(196,187)**	**550**
ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40							
XX43038	12/14/2010 S	(160,000)	1.027	0	164,352	(161,929)	2,422
Sub-Total Of Sales # 1				**0**	**164,352**	**(161,929)**	**2,422**
Sub-Total ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40				**0**	**164,352**	**(161,929)**	**2,422**
ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40							
XX43038	12/02/2010 S	(165,000)	0.983	0	162,297	(161,725)	571
Sub-Total Of Sales # 1				**0**	**162,297**	**(161,725)**	**571**
Sub-Total ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40				**0**	**162,297**	**(161,725)**	**571**
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22							
XX43038	03/31/2010 B	11,800,000	0.567	0	(6,700,040)	6,700,040	0
Sub-Total Of Buys # 1				**0**	**(6,700,040)**	**6,700,040**	**0**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22				**0**	**(6,700,040)**	**6,700,040**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37							
XX43038	05/26/2010 B	280,000	0.322	0	(90,316)	90,316	0
Sub-Total Of Buys # 1				**0**	**(90,316)**	**90,316**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CZ4 - US TSY PRIN STRIPS	**2/15/37 (Continued)**							
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS	**2/15/37**				**0**	**(90,316)**	**90,316**	**0**
ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**							
XX43038	05/26/2010	S	(280,000)	0.319	0	89,555	(76,110)	13,444
Sub-Total Of Sales # 1					**0**	**89,555**	**(76,110)**	**13,444**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**				**0**	**89,555**	**(76,110)**	**13,444**
ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**							
XX43038	11/09/2010	S	(895,000)	0.286	0	256,847	(265,899)	(9,052)
Sub-Total Of Sales # 1					**0**	**256,847**	**(265,899)**	**(9,052)**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**				**0**	**256,847**	**(265,899)**	**(9,052)**
ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**							
XX43038	07/30/2010	B	1,050,000	0.293	0	(307,975)	307,975	0
Sub-Total Of Buys # 1					**0**	**(307,975)**	**307,975**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**				**0**	**(307,975)**	**307,975**	**0**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**							
XX43038	08/04/2010	B	9,400,000	0.280	0	(2,636,042)	2,636,042	0
Sub-Total Of Buys # 1					**0**	**(2,636,042)**	**2,636,042**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**				**0**	**(2,636,042)**	**2,636,042**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS	**2/15/40**							
XX43038	03/31/2010	B	4,400,000	0.230	0	(1,012,484)	1,012,484	0
Sub-Total Of Buys # 1					**0**	**(1,012,484)**	**1,012,484**	**0**
XX43038	11/02/2010	S	(110,000)	0.285	0	31,397	(31,441)	(44)
Sub-Total Of Sales # 1					**0**	**31,397**	**(31,441)**	**(44)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account		Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)									
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40						**0**	**(981,087)**	**981,043**	**(44)**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40									
XX43038		11/09/2010	B	935,000	0.256	0	(239,799)	239,799	0
XX43038		12/31/2010	B	2,660,000	0.260	0	(693,196)	693,196	0
Sub-Total Of Buys # 2						**0**	**(932,995)**	**932,995**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40						**0**	**(932,995)**	**932,995**	**0**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39									
XX43038		01/06/2010	S	(50,000)	0.979	0	48,984	(49,149)	(165)
XX43038		01/25/2010	S	(135,000)	0.992	0	133,987	(132,923)	1,064
XX43038		01/27/2010	S	(320,000)	0.992	0	317,650	(315,526)	2,123
Sub-Total Of Sales # 3						**0**	**500,621**	**(497,598)**	**3,022**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39						**0**	**500,621**	**(497,598)**	**3,022**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39									
XX43038		02/26/2010	B	455,000	0.974	0	(443,500)	443,500	0
XX43038		03/02/2010	B	135,000	0.964	0	(130,253)	130,253	0
XX43038		03/23/2010	B	165,000	0.961	0	(158,683)	158,683	0
XX43038		03/25/2010	B	315,000	0.942	0	(296,789)	296,789	0
XX43038		05/11/2010	B	75,000	1.000	0	(75,000)	75,000	0
Sub-Total Of Buys # 5						**0**	**(1,104,225)**	**1,104,225**	**0**
XX43038		03/03/2010	S	(210,000)	0.962	0	202,190	(202,675)	(484)
XX43038		03/23/2010	S	(75,000)	0.965	0	72,398	(72,294)	104
XX43038		03/23/2010	S	(170,000)	0.961	0	163,452	(163,866)	(414)
XX43038		03/30/2010	S	(230,000)	0.937	0	215,589	(217,529)	(1,940)
XX43038		04/21/2010	S	(90,000)	0.960	0	86,456	(85,678)	777
Sub-Total Of Sales # 5						**0**	**740,085**	**(742,042)**	**(1,957)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(364,140)**	**362,183**	**(1,957)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/27/2010	S	(145,000)	1.062	0	154,062	(154,546)	(483)
XX43038	05/28/2010	S	(95,000)	1.065	0	101,204	(101,256)	(52)
XX43038	07/08/2010	S	(105,000)	1.108	0	116,385	(113,529)	2,855
XX43038	07/21/2010	S	(105,000)	1.125	0	118,125	(114,159)	3,965
XX43038	08/12/2010	S	(75,000)	1.116	0	83,730	(82,218)	1,512
Sub-Total Of Sales # 5					**0**	**573,506**	**(565,708)**	**7,797**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**573,506**	**(565,708)**	**7,797**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/27/2010	B	90,000	1.054	0	(94,893)	94,893	0
XX43038	10/29/2010	B	65,000	1.066	0	(69,346)	69,346	0
Sub-Total Of Buys # 2					**0**	**(164,239)**	**164,239**	**0**
XX43038	09/22/2010	S	(105,000)	1.113	0	116,894	(118,147)	(1,252)
XX43038	10/13/2010	S	(90,000)	1.095	0	98,550	(100,267)	(1,717)
Sub-Total Of Sales # 2					**0**	**215,444**	**(218,414)**	**(2,969)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**51,205**	**(54,175)**	**(2,969)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	12/02/2010	B	140,000	0.935	0	(130,900)	130,900	0
XX43038	12/14/2010	B	150,000	0.899	0	(134,859)	134,859	0
Sub-Total Of Buys # 2					**0**	**(265,759)**	**265,759**	**0**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(265,759)**	**265,759**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	01/12/2010	S	(135,000)	0.970	0	131,050	(130,892)	157
XX43038	02/03/2010	S	(140,000)	0.972	0	136,122	(136,104)	18

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19 (Continued)								
Sub-Total Of Sales # 2					**0**	**267,172**	**(266,996)**	**175**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**267,172**	**(266,996)**	**175**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	03/30/2010	B	90,000	0.979	0	(88,136)	88,136	0
XX43038	04/21/2010	B	170,000	0.989	0	(168,246)	168,246	0
Sub-Total Of Buys # 2					**0**	**(256,382)**	**256,382**	**0**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**(256,382)**	**256,382**	**0**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	05/19/2010	B	70,000	1.014	0	(71,028)	71,028	0
XX43038	07/21/2010	B	35,000	1.050	0	(36,760)	36,760	0
Sub-Total Of Buys # 2					**0**	**(107,788)**	**107,788**	**0**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(107,788)**	**107,788**	**0**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	12/02/2010	S	(210,000)	0.968	0	203,339	(204,058)	(719)
Sub-Total Of Sales # 1					**0**	**203,339**	**(204,058)**	**(719)**
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20					**0**	**203,339**	**(204,058)**	**(719)**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31								
XX43038	11/29/2010	S	(1,600,000)	0.416	0	666,656	(678,494)	(11,838)
Sub-Total Of Sales # 1					**0**	**666,656**	**(678,494)**	**(11,838)**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31					**0**	**666,656**	**(678,494)**	**(11,838)**
ISSUE: 912833Y46 - US TSY PRIN STRIPS 5/15/37								
XX43038	11/29/2010	B	525,000	0.301	0	(158,439)	158,439	0
Sub-Total Of Buys # 1					**0**	**(158,439)**	**158,439**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912833Y46 - US TSY PRIN STRIPS 5/15/37 (Continued)								
Sub-Total ISSUE: 912833Y46 - US TSY PRIN STRIPS 5/15/37					**0**	**(158,439)**	**158,439**	**0**
ISSUE: 9128337F1 - US TSY PRIN STRIPS 2/15/37								
XX43038	11/29/2010	B	580,000	0.305	0	(177,253)	177,253	0
Sub-Total Of Buys # 1					**0**	**(177,253)**	**177,253**	**0**
Sub-Total ISSUE: 9128337F1 - US TSY PRIN STRIPS 2/15/37					**0**	**(177,253)**	**177,253**	**0**
ISSUE: 912834AD0 - US TSY STRIPS 11/15/37								
XX43038	11/29/2010	B	580,000	0.294	0	(170,786)	170,786	0
Sub-Total Of Buys # 1					**0**	**(170,786)**	**170,786**	**0**
Sub-Total ISSUE: 912834AD0 - US TSY STRIPS 11/15/37					**0**	**(170,786)**	**170,786**	**0**
ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38								
XX43038	03/02/2010	S	(145,000)	1.071	0	155,397	(156,763)	(1,365)
Sub-Total Of Sales # 1					**0**	**155,397**	**(156,763)**	**(1,365)**
Sub-Total ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38					**0**	**155,397**	**(156,763)**	**(1,365)**
ISSUE: 91913YAR1 - VALERO ENERGY CORP 6.125% 2/01/20								
XX43038	02/03/2010	B	150,000	0.993	0	(149,053)	149,053	0
Sub-Total Of Buys # 1					**0**	**(149,053)**	**149,053**	**0**
Sub-Total ISSUE: 91913YAR1 - VALERO ENERGY CORP 6.125% 2/01/20					**0**	**(149,053)**	**149,053**	**0**
Sub-Total BROKER: CHASE SECURITIES, INC.					**0**	**(11,366,103)**	**11,366,434**	**329**
BROKER: GREENWICH CAPITAL MARKETS INC								
ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37								
XX43038	02/01/2010	S	(225,000)	1.035	0	233,032	(234,735)	(1,703)
Sub-Total Of Sales # 1					**0**	**233,032**	**(234,735)**	**(1,703)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: GREENWICH CAPITAL MARKETS INC (Continued)							
Sub-Total ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37				**0**	**233,032**	**(234,735)**	**(1,703)**
ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29							
XX43038	11/04/2010 B	145,000	1.275	0	(185,018)	185,018	0
Sub-Total Of Buys # 1				**0**	**(185,018)**	**185,018**	**0**
Sub-Total ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29				**0**	**(185,018)**	**185,018**	**0**
ISSUE: 02364WAT2 - AMER MOVIL SAB DE CV 6.125% 3/30/40							
XX43038	03/29/2010 B	270,000	0.973	0	(262,710)	262,710	0
Sub-Total Of Buys # 1				**0**	**(262,710)**	**262,710**	**0**
Sub-Total ISSUE: 02364WAT2 - AMER MOVIL SAB DE CV 6.125% 3/30/40				**0**	**(262,710)**	**262,710**	**0**
ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38							
XX43038	09/14/2010 S	(245,000)	1.277	0	312,928	(285,601)	27,326
Sub-Total Of Sales # 1				**0**	**312,928**	**(285,601)**	**27,326**
Sub-Total ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38				**0**	**312,928**	**(285,601)**	**27,326**
ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41							
XX43038	09/14/2010 B	280,000	0.994	0	(278,541)	278,541	0
Sub-Total Of Buys # 1				**0**	**(278,541)**	**278,541**	**0**
Sub-Total ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41				**0**	**(278,541)**	**278,541**	**0**
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40							
XX43038	05/19/2010 S	(150,000)	0.919	0	137,961	(149,804)	(11,843)
Sub-Total Of Sales # 1				**0**	**137,961**	**(149,804)**	**(11,843)**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40				**0**	**137,961**	**(149,804)**	**(11,843)**
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36							
XX43038	02/18/2010 B	95,000	1.012	0	(96,158)	96,158	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36 (Continued)								
XX43038	05/19/2010	B	155,000	0.947	0	(146,873)	146,873	0
Sub-Total Of Buys # 2					**0**	**(243,031)**	**243,031**	**0**
Sub-Total ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36					**0**	**(243,031)**	**243,031**	**0**
ISSUE: 035229CJ0 - ANHEUSER BUSCH COS INC 6.8% 8/20/32								
XX43038	12/02/2010	B	135,000	1.188	0	(160,392)	160,392	0
XX43038	12/02/2010	B	110,000	1.188	0	(130,689)	130,689	0
Sub-Total Of Buys # 2					**0**	**(291,081)**	**291,081**	**0**
Sub-Total ISSUE: 035229CJ0 - ANHEUSER BUSCH COS INC 6.8% 8/20/32					**0**	**(291,081)**	**291,081**	**0**
ISSUE: 03523TAN8 - ANHEUSER-BUSCH 5.375% 1/15/20								
XX43038	04/29/2010	B	195,000	1.038	0	(202,575)	202,575	0
Sub-Total Of Buys # 1					**0**	**(202,575)**	**202,575**	**0**
XX43038	12/02/2010	S	(195,000)	1.107	0	216,038	(202,575)	13,462
Sub-Total Of Sales # 1					**0**	**216,038**	**(202,575)**	**13,462**
Sub-Total ISSUE: 03523TAN8 - ANHEUSER-BUSCH 5.375% 1/15/20					**0**	**13,463**	**0**	**13,462**
ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40								
XX43038	04/29/2010	S	(100,000)	1.090	0	109,004	(106,150)	2,854
XX43038	12/02/2010	S	(120,000)	1.160	0	139,279	(127,380)	11,899
Sub-Total Of Sales # 2					**0**	**248,283**	**(233,530)**	**14,753**
Sub-Total ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40					**0**	**248,283**	**(233,530)**	**14,753**
ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37								
XX43038	05/06/2010	S	(125,000)	1.151	0	143,948	(140,130)	3,818
Sub-Total Of Sales # 1					**0**	**143,948**	**(140,130)**	**3,818**
Sub-Total ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37					**0**	**143,948**	**(140,130)**	**3,818**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 06051GEC9 - BANK OF AMERICA CORP 5.625% 7/01/20								
XX43038	11/09/2010	S	(30,000)	1.051	0	31,531	(30,895)	636
Sub-Total Of Sales # 1					**0**	**31,531**	**(30,895)**	**636**
Sub-Total ISSUE: 06051GEC9 - BANK OF AMERICA CORP 5.625% 7/01/20					**0**	**31,531**	**(30,895)**	**636**
ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30								
XX43038	10/15/2010	S	(60,000)	1.378	0	82,687	(74,299)	8,388
Sub-Total Of Sales # 1					**0**	**82,687**	**(74,299)**	**8,388**
Sub-Total ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30					**0**	**82,687**	**(74,299)**	**8,388**
ISSUE: 129466AM0 - MIDAMERN ENGY HLDGS 8.48% 9/15/28								
XX43038	12/01/2010	B	70,000	1.283	0	(89,874)	89,874	0
Sub-Total Of Buys # 1					**0**	**(89,874)**	**89,874**	**0**
Sub-Total ISSUE: 129466AM0 - MIDAMERN ENGY HLDGS 8.48% 9/15/28					**0**	**(89,874)**	**89,874**	**0**
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	06/09/2010	S	(50,000)	1.146	0	57,331	(58,275)	(944)
Sub-Total Of Sales # 1					**0**	**57,331**	**(58,275)**	**(944)**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**57,331**	**(58,275)**	**(944)**
ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37								
XX43038	10/12/2010	S	(100,000)	1.119	0	111,987	(102,636)	9,350
XX43038	12/28/2010	S	(80,000)	1.044	0	83,544	(82,109)	1,434
Sub-Total Of Sales # 2					**0**	**195,531**	**(184,745)**	**10,784**
Sub-Total ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37					**0**	**195,531**	**(184,745)**	**10,784**
ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20								
XX43038	03/08/2010	B	175,000	0.998	0	(174,811)	174,811	0
Sub-Total Of Buys # 1					**0**	**(174,811)**	**174,811**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20 (Continued)								
Sub-Total ISSUE: 23311RAD8 - DCP MIDSTREAM LLC 5.35% 3/15/20					**0**	**(174,811)**	**174,811**	**0**
ISSUE: 26442CAB0 - DUKE ENERGY CAROLINAS 6% 1/15/38								
XX43038	09/14/2010	B	265,000	1.176	0	(311,661)	311,661	0
Sub-Total Of Buys # 1					**0**	**(311,661)**	**311,661**	**0**
Sub-Total ISSUE: 26442CAB0 - DUKE ENERGY CAROLINAS 6% 1/15/38					**0**	**(311,661)**	**311,661**	**0**
ISSUE: 26442CAH7 - DUKE ENERGY CAROLINAS 5.3% 2/15/40								
XX43038	09/14/2010	S	(270,000)	1.084	0	292,850	(261,743)	31,106
Sub-Total Of Sales # 1					**0**	**292,850**	**(261,743)**	**31,106**
Sub-Total ISSUE: 26442CAH7 - DUKE ENERGY CAROLINAS 5.3% 2/15/40					**0**	**292,850**	**(261,743)**	**31,106**
ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31								
XX43038	01/07/2010	B	325,000	1.330	0	(432,328)	432,328	0
Sub-Total Of Buys # 1					**0**	**(432,328)**	**432,328**	**0**
Sub-Total ISSUE: 35177PAL1 - FRANCE TELECOM SA 8.5% 3/01/31					**0**	**(432,328)**	**432,328**	**0**
ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38								
XX43038	09/13/2010	B	90,000	1.005	0	(90,468)	90,468	0
Sub-Total Of Buys # 1					**0**	**(90,468)**	**90,468**	**0**
Sub-Total ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38					**0**	**(90,468)**	**90,468**	**0**
ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39								
XX43038	09/13/2010	S	(80,000)	1.135	0	90,832	(82,872)	7,959
Sub-Total Of Sales # 1					**0**	**90,832**	**(82,872)**	**7,959**
Sub-Total ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39					**0**	**90,832**	**(82,872)**	**7,959**
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20								
XX43038	10/13/2010	S	(105,000)	1.018	0	106,968	(104,177)	2,790

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20 (Continued)								
Sub-Total Of Sales # 1					**0**	**106,968**	**(104,177)**	**2,790**
Sub-Total ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20					**0**	**106,968**	**(104,177)**	**2,790**
ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41								
XX43038	11/04/2010	S	(135,000)	1.028	0	138,866	(134,604)	4,262
Sub-Total Of Sales # 1					**0**	**138,866**	**(134,604)**	**4,262**
Sub-Total ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41					**0**	**138,866**	**(134,604)**	**4,262**
ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36								
XX43038	03/02/2010	B	140,000	0.974	0	(136,448)	136,448	0
Sub-Total Of Buys # 1					**0**	**(136,448)**	**136,448**	**0**
Sub-Total ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36					**0**	**(136,448)**	**136,448**	**0**
ISSUE: 478160AJ3 - JOHNSON JOHNSON 6.950% 9/01/29								
XX43038	12/21/2010	B	175,000	1.251	0	(219,026)	219,026	0
Sub-Total Of Buys # 1					**0**	**(219,026)**	**219,026**	**0**
Sub-Total ISSUE: 478160AJ3 - JOHNSON JOHNSON 6.950% 9/01/29					**0**	**(219,026)**	**219,026**	**0**
ISSUE: 539830AU3 - LOCKHEED MARTIN CORP 5.5% 11/15/39								
XX43038	03/23/2010	B	160,000	0.993	0	(159,016)	159,016	0
Sub-Total Of Buys # 1					**0**	**(159,016)**	**159,016**	**0**
Sub-Total ISSUE: 539830AU3 - LOCKHEED MARTIN CORP 5.5% 11/15/39					**0**	**(159,016)**	**159,016**	**0**
ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40								
XX43038	06/08/2010	B	40,000	1.051	0	(42,072)	42,072	0
Sub-Total Of Buys # 1					**0**	**(42,072)**	**42,072**	**0**
Sub-Total ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40					**0**	**(42,072)**	**42,072**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 58013MEC4 - MCDONALDS CORP 6.3% 10/15/37								
XX43038	01/22/2010	B	100,000	1.112	0	(111,210)	111,210	0
Sub-Total Of Buys # 1					**0**	**(111,210)**	**111,210**	**0**
Sub-Total ISSUE: 58013MEC4 - MCDONALDS CORP 6.3% 10/15/37					**0**	**(111,210)**	**111,210**	**0**
ISSUE: 589331AQ0 - MERCK & CO INC 5.85% 6/30/39								
XX43038	01/22/2010	B	100,000	1.061	0	(106,116)	106,116	0
XX43038	02/18/2010	B	95,000	1.029	0	(97,837)	97,837	0
Sub-Total Of Buys # 2					**0**	**(203,953)**	**203,953**	**0**
XX43038	01/28/2010	S	(210,000)	1.046	0	219,853	(222,503)	(2,650)
XX43038	03/24/2010	S	(135,000)	1.047	0	141,396	(140,219)	1,177
Sub-Total Of Sales # 2					**0**	**361,249**	**(362,722)**	**(1,473)**
Sub-Total ISSUE: 589331AQ0 - MERCK & CO INC 5.85% 6/30/39					**0**	**157,296**	**(158,769)**	**(1,473)**
ISSUE: 59562VAR8 - MIDAMERICAN ENERGY 6.5% 9/15/37								
XX43038	10/27/2010	S	(165,000)	1.159	0	191,244	(191,200)	44
Sub-Total Of Sales # 1					**0**	**191,244**	**(191,200)**	**44**
Sub-Total ISSUE: 59562VAR8 - MIDAMERICAN ENERGY 6.5% 9/15/37					**0**	**191,244**	**(191,200)**	**44**
ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19								
XX43038	02/10/2010	S	(180,000)	0.984	0	177,121	(178,461)	(1,339)
Sub-Total Of Sales # 1					**0**	**177,121**	**(178,461)**	**(1,339)**
Sub-Total ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19					**0**	**177,121**	**(178,461)**	**(1,339)**
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20								
XX43038	02/01/2010	B	195,000	0.992	0	(193,492)	193,492	0
XX43038	02/10/2010	B	175,000	0.970	0	(169,860)	169,860	0
Sub-Total Of Buys # 2					**0**	**(363,352)**	**363,352**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20 (Continued)								
Sub-Total ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20					**0**	**(363,352)**	**363,352**	**0**
ISSUE: 638671AK3 - NATIONWIDE MUT INS 9.375% 8/15/39								
XX43038	01/05/2010	B	280,000	1.103	0	(308,954)	308,954	0
Sub-Total Of Buys # 1					**0**	**(308,954)**	**308,954**	**0**
Sub-Total ISSUE: 638671AK3 - NATIONWIDE MUT INS 9.375% 8/15/39					**0**	**(308,954)**	**308,954**	**0**
ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39								
XX43038	10/12/2010	S	(20,000)	1.153	0	23,065	(21,882)	1,182
Sub-Total Of Sales # 1					**0**	**23,065**	**(21,882)**	**1,182**
Sub-Total ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39					**0**	**23,065**	**(21,882)**	**1,182**
ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34								
XX43038	01/07/2010	B	1,130,000	1.012	0	(1,143,593)	1,143,593	0
Sub-Total Of Buys # 1					**0**	**(1,143,593)**	**1,143,593**	**0**
Sub-Total ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34					**0**	**(1,143,593)**	**1,143,593**	**0**
ISSUE: 655844AJ7 - NORFOLK SOUTHERN 7.8% 5/15/27								
XX43038	01/26/2010	B	200,000	1.244	0	(248,802)	248,802	0
Sub-Total Of Buys # 1					**0**	**(248,802)**	**248,802**	**0**
Sub-Total ISSUE: 655844AJ7 - NORFOLK SOUTHERN 7.8% 5/15/27					**0**	**(248,802)**	**248,802**	**0**
ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39								
XX43038	01/12/2010	B	250,000	1.062	0	(265,640)	265,640	0
XX43038	02/01/2010	B	55,000	1.056	0	(58,093)	58,093	0
Sub-Total Of Buys # 2					**0**	**(323,733)**	**323,733**	**0**
Sub-Total ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39					**0**	**(323,733)**	**323,733**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37							
XX43038	07/26/2010 B	80,000	1.174	0	(93,950)	93,950	0
Sub-Total Of Buys # 1				**0**	**(93,950)**	**93,950**	**0**
Sub-Total ISSUE: 695114CG1 - PACIFICORP 6.25% 10/15/37				**0**	**(93,950)**	**93,950**	**0**
ISSUE: 706451BR1 - PEMEX PROJ FDG MASTR 6.625% 6/15/38							
XX43038	03/29/2010 S	(55,000)	0.979	0	53,865	(51,074)	2,791
Sub-Total Of Sales # 1				**0**	**53,865**	**(51,074)**	**2,791**
Sub-Total ISSUE: 706451BR1 - PEMEX PROJ FDG MASTR 6.625% 6/15/38				**0**	**53,865**	**(51,074)**	**2,791**
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39							
XX43038	01/22/2010 B	150,000	1.225	0	(183,766)	183,766	0
Sub-Total Of Buys # 1				**0**	**(183,766)**	**183,766**	**0**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39				**0**	**(183,766)**	**183,766**	**0**
ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37							
XX43038	01/28/2010 B	220,000	1.010	0	(222,303)	222,303	0
Sub-Total Of Buys # 1				**0**	**(222,303)**	**222,303**	**0**
XX43038	02/18/2010 S	(100,000)	0.995	0	99,581	(101,797)	(2,216)
Sub-Total Of Sales # 1				**0**	**99,581**	**(101,797)**	**(2,216)**
Sub-Total ISSUE: 742718DF3 - PROCTER & GAMBLE CO 5.55% 3/05/37				**0**	**(122,722)**	**120,506**	**(2,216)**
ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39							
XX43038	05/25/2010 S	(35,000)	1.257	0	44,021	(42,633)	1,388
Sub-Total Of Sales # 1				**0**	**44,021**	**(42,633)**	**1,388**
Sub-Total ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39				**0**	**44,021**	**(42,633)**	**1,388**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37							
XX43038	04/06/2010 S	(95,000)	1.122	0	106,630	(109,211)	(2,580)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37 (Continued)								
XX43038	10/29/2010	S	(135,000)	1.249	0	168,681	(162,071)	6,609
Sub-Total Of Sales # 2					**0**	**275,311**	**(271,282)**	**4,029**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**275,311**	**(271,282)**	**4,029**
ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39								
XX43038	01/26/2010	B	300,000	1.075	0	(322,746)	322,746	0
Sub-Total Of Buys # 1					**0**	**(322,746)**	**322,746**	**0**
Sub-Total ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39					**0**	**(322,746)**	**322,746**	**0**
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38								
XX43038	10/05/2010	B	150,000	1.286	0	(192,985)	192,985	0
Sub-Total Of Buys # 1					**0**	**(192,985)**	**192,985**	**0**
Sub-Total ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38					**0**	**(192,985)**	**192,985**	**0**
ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36								
XX43038	01/07/2010	B	700,000	1.095	0	(766,640)	766,640	0
Sub-Total Of Buys # 1					**0**	**(766,640)**	**766,640**	**0**
Sub-Total ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36					**0**	**(766,640)**	**766,640**	**0**
ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36								
XX43038	11/19/2010	B	85,000	1.135	0	(96,546)	96,546	0
Sub-Total Of Buys # 1					**0**	**(96,546)**	**96,546**	**0**
XX43038	02/09/2010	S	(110,000)	1.081	0	118,922	(126,151)	(7,229)
Sub-Total Of Sales # 1					**0**	**118,922**	**(126,151)**	**(7,229)**
Sub-Total ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36					**0**	**22,376**	**(29,605)**	**(7,229)**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	04/30/2010	B	245,000	0.247	0	(60,688)	60,688	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39 (Continued)								
Sub-Total Of Buys # 1					**0**	**(60,688)**	**60,688**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(60,688)**	**60,688**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	04/30/2010	S	(245,000)	0.242	0	59,304	(56,703)	2,601
Sub-Total Of Sales # 1					**0**	**59,304**	**(56,703)**	**2,601**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**59,304**	**(56,703)**	**2,601**
ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31								
XX43038	02/08/2010	S	(515,000)	1.131	0	582,835	(572,474)	10,360
Sub-Total Of Sales # 1					**0**	**582,835**	**(572,474)**	**10,360**
Sub-Total ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31					**0**	**582,835**	**(572,474)**	**10,360**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/01/2010	B	190,000	0.989	0	(187,951)	187,951	0
XX43038	02/09/2010	B	90,000	0.991	0	(89,226)	89,226	0
Sub-Total Of Buys # 2					**0**	**(277,177)**	**277,177**	**0**
XX43038	01/05/2010	S	(210,000)	0.980	0	205,964	(206,429)	(465)
XX43038	01/07/2010	S	(225,000)	0.968	0	217,933	(221,174)	(3,241)
XX43038	01/07/2010	S	(610,000)	0.968	0	590,842	(599,629)	(8,787)
XX43038	01/07/2010	S	(315,000)	0.968	0	305,107	(309,644)	(4,537)
XX43038	01/07/2010	S	(930,000)	0.968	0	900,792	(914,189)	(13,397)
XX43038	01/12/2010	S	(235,000)	0.977	0	229,785	(230,975)	(1,189)
XX43038	01/22/2010	S	(110,000)	0.995	0	109,484	(108,307)	1,176
XX43038	01/22/2010	S	(100,000)	0.998	0	99,859	(98,461)	1,397
XX43038	01/22/2010	S	(95,000)	0.998	0	94,821	(93,538)	1,283
XX43038	01/22/2010	S	(90,000)	0.997	0	89,746	(88,615)	1,131
XX43038	01/22/2010	S	(155,000)	0.995	0	154,249	(152,615)	1,633
XX43038	01/22/2010	S	(95,000)	0.995	0	94,599	(93,538)	1,060

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39 (Continued)								
XX43038	01/22/2010	S	(245,000)	0.997	0	244,464	(241,231)	3,232
XX43038	01/26/2010	S	(160,000)	0.996	0	159,375	(157,742)	1,632
XX43038	01/26/2010	S	(280,000)	0.996	0	278,906	(276,049)	2,856
XX43038	02/01/2010	S	(135,000)	0.991	0	133,818	(133,166)	651
XX43038	02/01/2010	S	(50,000)	0.990	0	49,500	(49,321)	178
Sub-Total Of Sales # 17					**0**	**3,959,244**	**(3,974,623)**	**(15,387)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**3,682,067**	**(3,697,446)**	**(15,387)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	01/29/2010	B	305,000	0.977	0	(298,030)	298,030	0
XX43038	02/08/2010	B	475,000	0.975	0	(463,291)	463,291	0
XX43038	03/02/2010	B	75,000	0.964	0	(72,363)	72,363	0
XX43038	03/24/2010	B	130,000	0.951	0	(123,642)	123,642	0
XX43038	03/29/2010	B	45,000	0.937	0	(42,201)	42,201	0
XX43038	04/06/2010	B	95,000	0.926	0	(88,008)	88,008	0
XX43038	05/06/2010	B	120,000	0.998	0	(119,831)	119,831	0
Sub-Total Of Buys # 7					**0**	**(1,207,366)**	**1,207,366**	**0**
XX43038	02/18/2010	S	(80,000)	0.940	0	75,200	(77,112)	(1,912)
XX43038	03/02/2010	S	(115,000)	0.965	0	111,064	(110,988)	76
XX43038	03/23/2010	S	(145,000)	0.965	0	139,925	(139,768)	156
XX43038	03/29/2010	S	(235,000)	0.936	0	220,092	(222,526)	(2,434)
Sub-Total Of Sales # 4					**0**	**546,281**	**(550,394)**	**(4,114)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(661,085)**	**656,972**	**(4,114)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/25/2010	B	35,000	1.092	0	(38,253)	38,253	0
XX43038	06/09/2010	B	40,000	1.083	0	(43,337)	43,337	0
Sub-Total Of Buys # 2					**0**	**(81,590)**	**81,590**	**0**
XX43038	05/27/2010	S	(65,000)	1.069	0	69,499	(69,279)	219

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
XX43038	06/08/2010	S	(35,000)	1.085	0	38,007	(37,331)	676
XX43038	07/26/2010	S	(70,000)	1.101	0	77,131	(76,483)	647
Sub-Total Of Sales # 3					**0**	**184,637**	**(183,093)**	**1,542**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**103,047**	**(101,503)**	**1,542**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/12/2010	B	20,000	1.100	0	(22,003)	22,003	0
XX43038	10/12/2010	B	80,000	1.112	0	(88,975)	88,975	0
XX43038	10/15/2010	B	45,000	1.067	0	(48,030)	48,030	0
XX43038	10/27/2010	B	145,000	1.055	0	(152,975)	152,975	0
XX43038	10/29/2010	B	130,000	1.065	0	(138,551)	138,551	0
Sub-Total Of Buys # 5					**0**	**(450,534)**	**450,534**	**0**
XX43038	10/05/2010	S	(140,000)	1.114	0	156,056	(156,602)	(546)
Sub-Total Of Sales # 1					**0**	**156,056**	**(156,602)**	**(546)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(294,478)**	**293,932**	**(546)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	12/28/2010	B	70,000	0.892	0	(62,507)	62,507	0
Sub-Total Of Buys # 1					**0**	**(62,507)**	**62,507**	**0**
XX43038	11/19/2010	S	(75,000)	0.937	0	70,289	(69,671)	617
XX43038	12/01/2010	S	(55,000)	0.939	0	51,691	(51,420)	270
XX43038	12/02/2010	S	(100,000)	0.937	0	93,750	(93,492)	257
XX43038	12/21/2010	S	(160,000)	0.908	0	145,400	(148,033)	(2,633)
Sub-Total Of Sales # 4					**0**	**361,130**	**(362,616)**	**(1,489)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**298,623**	**(300,109)**	**(1,489)**
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10								
XX43038	02/08/2010	B	1,815,000	1.007	0	(1,829,392)	1,829,392	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10 (Continued)								
Sub-Total Of Buys # 1					**0**	**(1,829,392)**	**1,829,392**	**0**
Sub-Total ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10					**0**	**(1,829,392)**	**1,829,392**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	02/01/2010	S	(180,000)	0.977	0	175,921	(175,059)	862
Sub-Total Of Sales # 1					**0**	**175,921**	**(175,059)**	**862**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**175,921**	**(175,059)**	**862**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	03/08/2010	S	(165,000)	0.992	0	163,756	(164,728)	(972)
Sub-Total Of Sales # 1					**0**	**163,756**	**(164,728)**	**(972)**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**163,756**	**(164,728)**	**(972)**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	10/13/2010	B	100,000	1.013	0	(101,328)	101,328	0
XX43038	11/09/2010	B	30,000	0.996	0	(29,906)	29,906	0
Sub-Total Of Buys # 2					**0**	**(131,234)**	**131,234**	**0**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**(131,234)**	**131,234**	**0**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	12/02/2010	B	185,000	0.970	0	(179,507)	179,507	0
Sub-Total Of Buys # 1					**0**	**(179,507)**	**179,507**	**0**
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20					**0**	**(179,507)**	**179,507**	**0**
ISSUE: 913017BK4 - UNITED TECHNOS CORP 6.05% 6/01/36								
XX43038	01/22/2010	B	110,000	1.076	0	(118,372)	118,372	0
XX43038	05/27/2010	B	80,000	1.095	0	(87,647)	87,647	0
Sub-Total Of Buys # 2					**0**	**(206,019)**	**206,019**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 913017BK4 - UNITED TECHNOS CORP 6.05% 6/01/36 (Continued)								
Sub-Total ISSUE: 913017BK4 - UNITED TECHNOS CORP 6.05% 6/01/36					**0**	**(206,019)**	**206,019**	**0**
ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38								
XX43038	02/01/2010	B	145,000	1.081	0	(156,763)	156,763	0
Sub-Total Of Buys # 1					**0**	**(156,763)**	**156,763**	**0**
Sub-Total ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38					**0**	**(156,763)**	**156,763**	**0**
ISSUE: 913017BS7 - UNITED TECH CORP 5.7% 4/15/40								
XX43038	03/02/2010	S	(80,000)	1.012	0	81,005	(79,817)	1,188
Sub-Total Of Sales # 1					**0**	**81,005**	**(79,817)**	**1,188**
Sub-Total ISSUE: 913017BS7 - UNITED TECH CORP 5.7% 4/15/40					**0**	**81,005**	**(79,817)**	**1,188**
ISSUE: 91324PBE1 - UNITEDHEALTH GROUP 6.625% 11/15/37								
XX43038	01/22/2010	B	100,000	1.090	0	(109,009)	109,009	0
Sub-Total Of Buys # 1					**0**	**(109,009)**	**109,009**	**0**
Sub-Total ISSUE: 91324PBE1 - UNITEDHEALTH GROUP 6.625% 11/15/37					**0**	**(109,009)**	**109,009**	**0**
ISSUE: 927804FB5 - VIRGINIA ELEC PWR 6% 5/15/37								
XX43038	01/22/2010	B	275,000	1.060	0	(291,744)	291,744	0
Sub-Total Of Buys # 1					**0**	**(291,744)**	**291,744**	**0**
Sub-Total ISSUE: 927804FB5 - VIRGINIA ELEC PWR 6% 5/15/37					**0**	**(291,744)**	**291,744**	**0**
ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37								
XX43038	01/07/2010	B	250,000	1.041	0	(260,325)	260,325	0
Sub-Total Of Buys # 1					**0**	**(260,325)**	**260,325**	**0**
Sub-Total ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37					**0**	**(260,325)**	**260,325**	**0**
ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38								
XX43038	11/01/2010	S	(65,000)	1.159	0	75,391	(75,162)	229

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38 (Continued)								
Sub-Total Of Sales # 1					**0**	**75,391**	**(75,162)**	**229**
Sub-Total ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38					**0**	**75,391**	**(75,162)**	**229**
ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40								
XX43038	11/01/2010	B	65,000	1.082	0	(70,374)	70,374	0
Sub-Total Of Buys # 1					**0**	**(70,374)**	**70,374**	**0**
Sub-Total ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40					**0**	**(70,374)**	**70,374**	**0**
ISSUE: 98385XAM8 - XTO ENERGY INC 6.75% 8/01/37								
XX43038	01/22/2010	B	110,000	1.182	0	(130,101)	130,101	0
XX43038	04/07/2010	B	415,000	1.156	0	(479,893)	479,893	0
Sub-Total Of Buys # 2					**0**	**(609,994)**	**609,994**	**0**
Sub-Total ISSUE: 98385XAM8 - XTO ENERGY INC 6.75% 8/01/37					**0**	**(609,994)**	**609,994**	**0**
ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38								
XX43038	04/07/2010	S	(425,000)	1.107	0	470,589	(482,826)	(12,236)
Sub-Total Of Sales # 1					**0**	**470,589**	**(482,826)**	**(12,236)**
Sub-Total ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38					**0**	**470,589**	**(482,826)**	**(12,236)**
Sub-Total BROKER: GREENWICH CAPITAL MARKETS INC					**0**	**(3,236,102)**	**3,326,132**	**90,009**
BROKER: HSBC SECURITIES INC								
ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32								
XX43038	10/13/2010	S	(95,000)	1.244	0	118,201	(112,133)	6,068
Sub-Total Of Sales # 1					**0**	**118,201**	**(112,133)**	**6,068**
Sub-Total ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32					**0**	**118,201**	**(112,133)**	**6,068**
ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37								
XX43038	11/22/2010	S	(55,000)	1.154	0	63,488	(62,566)	922

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37 (Continued)								
Sub-Total Of Sales # 1					**0**	**63,488**	**(62,566)**	**922**
Sub-Total ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37					**0**	**63,488**	**(62,566)**	**922**
ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40								
XX43038	09/02/2010	S	(65,000)	1.004	0	65,313	(64,308)	1,004
Sub-Total Of Sales # 1					**0**	**65,313**	**(64,308)**	**1,004**
Sub-Total ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40					**0**	**65,313**	**(64,308)**	**1,004**
ISSUE: 12189LAA9 - BURLTN NRTH SANTA FE 5.75% 5/01/40								
XX43038	10/28/2010	S	(195,000)	1.054	0	205,711	(194,342)	11,368
Sub-Total Of Sales # 1					**0**	**205,711**	**(194,342)**	**11,368**
Sub-Total ISSUE: 12189LAA9 - BURLTN NRTH SANTA FE 5.75% 5/01/40					**0**	**205,711**	**(194,342)**	**11,368**
ISSUE: 144141CY2 - CAROLINA PWR & LT CO 6.3% 4/01/38								
XX43038	01/22/2010	B	150,000	1.101	0	(165,258)	165,258	0
Sub-Total Of Buys # 1					**0**	**(165,258)**	**165,258**	**0**
Sub-Total ISSUE: 144141CY2 - CAROLINA PWR & LT CO 6.3% 4/01/38					**0**	**(165,258)**	**165,258**	**0**
ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35								
XX43038	01/08/2010	B	375,000	0.958	0	(359,583)	359,583	0
Sub-Total Of Buys # 1					**0**	**(359,583)**	**359,583**	**0**
Sub-Total ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35					**0**	**(359,583)**	**359,583**	**0**
ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37								
XX43038	03/30/2010	S	(100,000)	1.024	0	102,432	(106,166)	(3,734)
Sub-Total Of Sales # 1					**0**	**102,432**	**(106,166)**	**(3,734)**
Sub-Total ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37					**0**	**102,432**	**(106,166)**	**(3,734)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37							
XX43038	05/13/2010 B	35,000	0.976	0	(34,185)	34,185	0
Sub-Total Of Buys # 1				**0**	**(34,185)**	**34,185**	**0**
Sub-Total ISSUE: 46631VAA9 - JPM CHASE CAP XXV 6.8% 10/01/37				**0**	**(34,185)**	**34,185**	**0**
ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37							
XX43038	05/13/2010 S	(40,000)	0.915	0	36,607	(37,708)	(1,100)
Sub-Total Of Sales # 1				**0**	**36,607**	**(37,708)**	**(1,100)**
Sub-Total ISSUE: 48123QAA1 - JPM CHASE CAP XXII-V 6.45% 2/02/37				**0**	**36,607**	**(37,708)**	**(1,100)**
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40							
XX43038	02/04/2010 B	915,000	0.990	0	(906,179)	906,179	0
Sub-Total Of Buys # 1				**0**	**(906,179)**	**906,179**	**0**
Sub-Total ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40				**0**	**(906,179)**	**906,179**	**0**
ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37							
XX43038	11/08/2010 S	(120,000)	1.126	0	135,153	(137,694)	(2,540)
Sub-Total Of Sales # 1				**0**	**135,153**	**(137,694)**	**(2,540)**
Sub-Total ISSUE: 532457BC1 - ELI LILLY & CO 5.95% 11/15/37				**0**	**135,153**	**(137,694)**	**(2,540)**
ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39							
XX43038	01/05/2010 B	210,000	1.256	0	(263,896)	263,896	0
Sub-Total Of Buys # 1				**0**	**(263,896)**	**263,896**	**0**
Sub-Total ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39				**0**	**(263,896)**	**263,896**	**0**
ISSUE: 71645WAQ4 - PETROBRAS INTL FIN 6.875% 1/20/40							
XX43038	01/06/2010 B	120,000	1.033	0	(123,960)	123,960	0
Sub-Total Of Buys # 1				**0**	**(123,960)**	**123,960**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 71645WAQ4 - PETROBRAS INTL FIN 6.875% 1/20/40 (Continued)								
Sub-Total ISSUE: 71645WAQ4 - PETROBRAS INTL FIN 6.875% 1/20/40					**0**	**(123,960)**	**123,960**	**0**
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39								
XX43038	10/29/2010	S	(70,000)	1.334	0	93,428	(92,792)	635
Sub-Total Of Sales # 1					**0**	**93,428**	**(92,792)**	**635**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39					**0**	**93,428**	**(92,792)**	**635**
ISSUE: 842400ES8 - SOUTHERN CA ED 6% 1/15/34								
XX43038	02/17/2010	B	125,000	1.037	0	(129,670)	129,670	0
XX43038	03/16/2010	B	65,000	1.064	0	(69,163)	69,163	0
XX43038	10/21/2010	B	35,000	1.152	0	(40,327)	40,327	0
Sub-Total Of Buys # 3					**0**	**(239,160)**	**239,160**	**0**
XX43038	05/21/2010	S	(80,000)	1.123	0	89,841	(83,719)	6,122
Sub-Total Of Sales # 1					**0**	**89,841**	**(83,719)**	**6,122**
Sub-Total ISSUE: 842400ES8 - SOUTHERN CA ED 6% 1/15/34					**0**	**(149,319)**	**155,441**	**6,122**
ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39								
XX43038	05/21/2010	B	70,000	1.134	0	(79,421)	79,421	0
Sub-Total Of Buys # 1					**0**	**(79,421)**	**79,421**	**0**
XX43038	02/17/2010	S	(115,000)	1.047	0	120,492	(123,719)	(3,226)
XX43038	03/16/2010	S	(60,000)	1.077	0	64,635	(64,549)	86
XX43038	10/21/2010	S	(30,000)	1.176	0	35,283	(32,907)	2,375
Sub-Total Of Sales # 3					**0**	**220,410**	**(221,175)**	**(765)**
Sub-Total ISSUE: 842400FL2 - SOUTHERN CAL EDISON 6.05% 3/15/39					**0**	**140,989**	**(141,754)**	**(765)**
ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21								
XX43038	01/19/2010	S	(1,025,000)	1.359	0	1,393,359	(1,388,995)	4,364
Sub-Total Of Sales # 1					**0**	**1,393,359**	**(1,388,995)**	**4,364**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21 (Continued)								
Sub-Total ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21					**0**	**1,393,359**	**(1,388,995)**	**4,364**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/27/2010	B	60,000	0.992	0	(59,540)	59,540	0
Sub-Total Of Buys # 1					**0**	**(59,540)**	**59,540**	**0**
XX43038	01/05/2010	S	(200,000)	0.984	0	196,875	(196,599)	275
XX43038	01/08/2010	S	(305,000)	0.969	0	295,659	(299,814)	(4,155)
XX43038	01/22/2010	S	(140,000)	0.998	0	139,737	(137,846)	1,891
XX43038	02/04/2010	S	(730,000)	0.995	0	726,891	(719,880)	7,011
Sub-Total Of Sales # 4					**0**	**1,359,162**	**(1,354,139)**	**5,022**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,299,622**	**(1,294,599)**	**5,022**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
Sub-Total Of Buys # 1					**0**	**(84,262)**	**84,262**	**0**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(84,262)**	**84,262**	**0**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	09/02/2010	B	50,000	1.115	0	(55,773)	55,773	0
XX43038	10/13/2010	B	75,000	1.090	0	(81,750)	81,750	0
XX43038	10/28/2010	B	165,000	1.056	0	(174,358)	174,358	0
XX43038	10/29/2010	B	75,000	1.064	0	(79,816)	79,816	0
XX43038	11/08/2010	B	110,000	1.044	0	(114,864)	114,864	0
Sub-Total Of Buys # 5					**0**	**(506,561)**	**506,561**	**0**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(506,561)**	**506,561**	**0**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/22/2010	B	55,000	0.941	0	(51,785)	51,785	0
Sub-Total Of Buys # 1					**0**	**(51,785)**	**51,785**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40 (Continued)								
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(51,785)**	**51,785**	**0**
ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18								
XX43038	01/19/2010	B	1,585,000	1.004	0	(1,592,514)	1,592,514	0
Sub-Total Of Buys # 1					**0**	**(1,592,514)**	**1,592,514**	**0**
Sub-Total ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18					**0**	**(1,592,514)**	**1,592,514**	**0**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	08/17/2010	S	(225,000)	0.999	0	224,833	(224,494)	338
Sub-Total Of Sales # 1					**0**	**224,833**	**(224,494)**	**338**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**224,833**	**(224,494)**	**338**
ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37								
XX43038	01/27/2010	S	(85,000)	0.945	0	80,370	(82,031)	(1,660)
Sub-Total Of Sales # 1					**0**	**80,370**	**(82,031)**	**(1,660)**
Sub-Total ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37					**0**	**80,370**	**(82,031)**	**(1,660)**
Sub-Total BROKER: HSBC SECURITIES INC					**0**	**(277,996)**	**304,042**	**26,044**
BROKER: FIRST UNION CAPITAL MKTS								
ISSUE: 74432QBQ7 - PRUDENTIAL FINL INC 6.2% 11/15/40								
XX43038	12/09/2010	B	40,000	1.009	0	(40,368)	40,368	0
Sub-Total Of Buys # 1					**0**	**(40,368)**	**40,368**	**0**
Sub-Total ISSUE: 74432QBQ7 - PRUDENTIAL FINL INC 6.2% 11/15/40					**0**	**(40,368)**	**40,368**	**0**
Sub-Total BROKER: FIRST UNION CAPITAL MKTS					**0**	**(40,368)**	**40,368**	**0**
BROKER: BANK PARIBAS								
ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32								
XX43038	03/29/2010	S	(200,000)	1.145	0	229,150	(236,070)	(6,920)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: BANK PARIBAS (Continued)								
Sub-Total Of Sales # 1					**0**	**229,150**	**(236,070)**	**(6,920)**
Sub-Total ISSUE: 00184AAG0 - AOL TIME WARNER INC 7.7% 5/01/32					**0**	**229,150**	**(236,070)**	**(6,920)**
ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37								
XX43038	03/17/2010	B	35,000	1.099	0	(38,498)	38,498	0
Sub-Total Of Buys # 1					**0**	**(38,498)**	**38,498**	**0**
Sub-Total ISSUE: 002819AC4 - ABBOTT LABS 6.15% 11/30/37					**0**	**(38,498)**	**38,498**	**0**
ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39								
XX43038	03/02/2010	S	(30,000)	1.080	0	32,415	(32,210)	204
Sub-Total Of Sales # 1					**0**	**32,415**	**(32,210)**	**204**
Sub-Total ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39					**0**	**32,415**	**(32,210)**	**204**
ISSUE: 020039DC4 - ALLTEL CORP 7.875% 7/01/32								
XX43038	07/13/2010	B	175,000	1.250	0	(218,846)	218,846	0
Sub-Total Of Buys # 1					**0**	**(218,846)**	**218,846**	**0**
Sub-Total ISSUE: 020039DC4 - ALLTEL CORP 7.875% 7/01/32					**0**	**(218,846)**	**218,846**	**0**
ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39								
XX43038	09/15/2010	B	90,000	1.471	0	(132,417)	132,417	0
Sub-Total Of Buys # 1					**0**	**(132,417)**	**132,417**	**0**
Sub-Total ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39					**0**	**(132,417)**	**132,417**	**0**
ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37								
XX43038	10/06/2010	B	45,000	1.211	0	(54,513)	54,513	0
Sub-Total Of Buys # 1					**0**	**(54,513)**	**54,513**	**0**
XX43038	12/08/2010	S	(45,000)	1.118	0	50,332	(54,513)	(4,180)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37 (Continued)								
Sub-Total Of Sales # 1					**0**	**50,332**	**(54,513)**	**(4,180)**
Sub-Total ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37					**0**	**(4,181)**	**0**	**(4,180)**
ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38								
XX43038	10/06/2010	S	(40,000)	1.284	0	51,393	(46,628)	4,764
Sub-Total Of Sales # 1					**0**	**51,393**	**(46,628)**	**4,764**
Sub-Total ISSUE: 031162AY6 - AMGEN INC 6.9% 6/01/38					**0**	**51,393**	**(46,628)**	**4,764**
ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37								
XX43038	01/12/2010	B	400,000	1.121	0	(448,416)	448,416	0
Sub-Total Of Buys # 1					**0**	**(448,416)**	**448,416**	**0**
Sub-Total ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37					**0**	**(448,416)**	**448,416**	**0**
ISSUE: 136385AL5 - CANADIAN NAT RES 6.25% 3/15/38								
XX43038	01/12/2010	B	375,000	1.056	0	(396,356)	396,356	0
Sub-Total Of Buys # 1					**0**	**(396,356)**	**396,356**	**0**
Sub-Total ISSUE: 136385AL5 - CANADIAN NAT RES 6.25% 3/15/38					**0**	**(396,356)**	**396,356**	**0**
ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38								
XX43038	10/27/2010	B	320,000	1.126	0	(360,627)	360,627	0
Sub-Total Of Buys # 1					**0**	**(360,627)**	**360,627**	**0**
Sub-Total ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38					**0**	**(360,627)**	**360,627**	**0**
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39								
XX43038	08/31/2010	B	410,000	1.270	0	(520,925)	520,925	0
Sub-Total Of Buys # 1					**0**	**(520,925)**	**520,925**	**0**
XX43038	05/10/2010	S	(80,000)	1.158	0	92,642	(90,106)	2,536
XX43038	10/27/2010	S	(300,000)	1.216	0	364,950	(381,165)	(16,215)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39 (Continued)							
Sub-Total Of Sales # 2				**0**	**457,592**	**(471,271)**	**(13,679)**
Sub-Total ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39				**0**	**(63,333)**	**49,654**	**(13,679)**
ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29							
XX43038	05/10/2010 B	95,000	1.194	0	(113,463)	113,463	0
Sub-Total Of Buys # 1				**0**	**(113,463)**	**113,463**	**0**
Sub-Total ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29				**0**	**(113,463)**	**113,463**	**0**
ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30							
XX43038	04/29/2010 S	(25,000)	1.297	0	32,437	(32,327)	109
Sub-Total Of Sales # 1				**0**	**32,437**	**(32,327)**	**109**
Sub-Total ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30				**0**	**32,437**	**(32,327)**	**109**
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38							
XX43038	06/14/2010 B	135,000	1.137	0	(153,495)	153,495	0
Sub-Total Of Buys # 1				**0**	**(153,495)**	**153,495**	**0**
XX43038	03/17/2010 S	(35,000)	1.123	0	39,323	(39,129)	193
Sub-Total Of Sales # 1				**0**	**39,323**	**(39,129)**	**193**
Sub-Total ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38				**0**	**(114,172)**	**114,366**	**193**
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20							
XX43038	04/16/2010 B	60,000	1.003	0	(60,219)	60,219	0
Sub-Total Of Buys # 1				**0**	**(60,219)**	**60,219**	**0**
XX43038	07/21/2010 S	(65,000)	1.017	0	66,149	(64,940)	1,208
Sub-Total Of Sales # 1				**0**	**66,149**	**(64,940)**	**1,208**
Sub-Total ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20				**0**	**5,930**	**(4,721)**	**1,208**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19								
XX43038	12/07/2010	S	(200,000)	1.140	0	228,050	(221,194)	6,856
Sub-Total Of Sales # 1					**0**	**228,050**	**(221,194)**	**6,856**
Sub-Total ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19					**0**	**228,050**	**(221,194)**	**6,856**
ISSUE: 46625HHU7 - JP MORGAN CHASE & CO 4.25% 10/15/20								
XX43038	12/07/2010	B	195,000	0.977	0	(190,587)	190,587	0
Sub-Total Of Buys # 1					**0**	**(190,587)**	**190,587**	**0**
Sub-Total ISSUE: 46625HHU7 - JP MORGAN CHASE & CO 4.25% 10/15/20					**0**	**(190,587)**	**190,587**	**0**
ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38								
XX43038	07/28/2010	S	(65,000)	1.163	0	75,652	(70,602)	5,049
Sub-Total Of Sales # 1					**0**	**75,652**	**(70,602)**	**5,049**
Sub-Total ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38					**0**	**75,652**	**(70,602)**	**5,049**
ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38								
XX43038	02/03/2010	S	(300,000)	1.058	0	317,505	(315,132)	2,373
Sub-Total Of Sales # 1					**0**	**317,505**	**(315,132)**	**2,373**
Sub-Total ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38					**0**	**317,505**	**(315,132)**	**2,373**
ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39								
XX43038	02/18/2010	B	110,000	1.036	0	(114,006)	114,006	0
Sub-Total Of Buys # 1					**0**	**(114,006)**	**114,006**	**0**
Sub-Total ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39					**0**	**(114,006)**	**114,006**	**0**
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40								
XX43038	02/05/2010	S	(30,000)	1.006	0	30,197	(29,710)	486
XX43038	02/18/2010	S	(110,000)	0.999	0	109,981	(108,939)	1,041
Sub-Total Of Sales # 2					**0**	**140,178**	**(138,649)**	**1,527**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40 (Continued)								
Sub-Total ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40					**0**	**140,178**	**(138,649)**	**1,527**
ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40								
XX43038	10/28/2010	S	(125,000)	0.951	0	118,901	(123,638)	(4,737)
Sub-Total Of Sales # 1					**0**	**118,901**	**(123,638)**	**(4,737)**
Sub-Total ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40					**0**	**118,901**	**(123,638)**	**(4,737)**
ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19								
XX43038	02/09/2010	B	180,000	0.991	0	(178,461)	178,461	0
XX43038	04/14/2010	B	175,000	0.999	0	(174,853)	174,853	0
Sub-Total Of Buys # 2					**0**	**(353,314)**	**353,314**	**0**
Sub-Total ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19					**0**	**(353,314)**	**353,314**	**0**
ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20								
XX43038	02/09/2010	S	(175,000)	0.979	0	171,440	(174,289)	(2,849)
XX43038	04/14/2010	S	(175,000)	0.988	0	172,956	(172,288)	667
Sub-Total Of Sales # 2					**0**	**344,396**	**(346,577)**	**(2,182)**
Sub-Total ISSUE: 61747YCM5 - MORGAN STANLEY 5.5% 1/26/20					**0**	**344,396**	**(346,577)**	**(2,182)**
ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40								
XX43038	07/12/2010	B	70,000	1.002	0	(70,156)	70,156	0
Sub-Total Of Buys # 1					**0**	**(70,156)**	**70,156**	**0**
Sub-Total ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40					**0**	**(70,156)**	**70,156**	**0**
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39								
XX43038	08/26/2010	B	80,000	1.407	0	(112,637)	112,637	0
Sub-Total Of Buys # 1					**0**	**(112,637)**	**112,637**	**0**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39					**0**	**(112,637)**	**112,637**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40								
XX43038	08/06/2010	S	(50,000)	1.099	0	54,951	(52,694)	2,257
Sub-Total Of Sales # 1					**0**	**54,951**	**(52,694)**	**2,257**
Sub-Total ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40					**0**	**54,951**	**(52,694)**	**2,257**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	06/30/2010	B	90,000	1.242	0	(111,825)	111,825	0
Sub-Total Of Buys # 1					**0**	**(111,825)**	**111,825**	**0**
XX43038	11/15/2010	S	(30,000)	1.211	0	36,347	(36,015)	331
Sub-Total Of Sales # 1					**0**	**36,347**	**(36,015)**	**331**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(75,478)**	**75,810**	**331**
ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31								
XX43038	03/31/2010	S	(735,000)	1.104	0	812,088	(817,027)	(4,938)
Sub-Total Of Sales # 1					**0**	**812,088**	**(817,027)**	**(4,938)**
Sub-Total ISSUE: 912810FP8 - US TREASURY BONDS 5.375% 2/15/31					**0**	**812,088**	**(817,027)**	**(4,938)**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/03/2010	B	255,000	0.980	0	(249,979)	249,979	0
XX43038	02/05/2010	B	25,000	0.993	0	(24,839)	24,839	0
Sub-Total Of Buys # 2					**0**	**(274,818)**	**274,818**	**0**
XX43038	01/07/2010	S	(455,000)	0.968	0	440,710	(447,264)	(6,554)
XX43038	01/12/2010	S	(340,000)	0.977	0	332,456	(334,177)	(1,721)
XX43038	01/12/2010	S	(385,000)	0.977	0	376,457	(378,406)	(1,949)
XX43038	01/20/2010	S	(205,000)	0.994	0	203,910	(201,472)	2,437
Sub-Total Of Sales # 4					**0**	**1,353,533**	**(1,361,319)**	**(7,787)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,078,715**	**(1,086,501)**	**(7,787)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/02/2010	B	125,000	0.964	0	(120,605)	120,605	0
XX43038	03/02/2010	B	30,000	0.969	0	(29,076)	29,076	0
XX43038	03/29/2010	B	170,000	0.937	0	(159,428)	159,428	0
XX43038	04/29/2010	B	20,000	0.962	0	(19,243)	19,243	0
Sub-Total Of Buys # 4					**0**	**(328,352)**	**328,352**	**0**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(328,352)**	**328,352**	**0**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	07/28/2010	B	60,000	1.092	0	(65,568)	65,568	0
XX43038	08/06/2010	B	40,000	1.108	0	(44,350)	44,350	0
Sub-Total Of Buys # 2					**0**	**(109,918)**	**109,918**	**0**
XX43038	06/14/2010	S	(120,000)	1.072	0	128,662	(128,095)	567
XX43038	06/30/2010	S	(85,000)	1.118	0	95,093	(91,846)	3,247
XX43038	07/12/2010	S	(55,000)	1.096	0	60,319	(59,682)	637
XX43038	07/13/2010	S	(140,000)	1.092	0	152,884	(151,788)	1,095
XX43038	09/23/2010	S	(570,000)	1.164	0	663,871	(625,863)	38,008
Sub-Total Of Sales # 5					**0**	**1,100,829**	**(1,057,274)**	**43,554**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**990,911**	**(947,356)**	**43,554**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	09/23/2010	B	585,000	1.119	0	(654,761)	654,761	0
XX43038	10/05/2010	B	145,000	1.115	0	(161,788)	161,788	0
XX43038	10/28/2010	B	105,000	1.055	0	(110,857)	110,857	0
Sub-Total Of Buys # 3					**0**	**(927,406)**	**927,406**	**0**
XX43038	08/26/2010	S	(80,000)	1.153	0	92,312	(90,526)	1,786
XX43038	08/31/2010	S	(370,000)	1.155	0	427,696	(426,049)	1,647
Sub-Total Of Sales # 2					**0**	**520,008**	**(516,575)**	**3,433**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40 (Continued)								
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(407,398)**	**410,831**	**3,433**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/15/2010	B	30,000	0.926	0	(27,801)	27,801	0
XX43038	11/30/2010	B	100,000	0.961	0	(96,152)	96,152	0
XX43038	12/08/2010	B	45,000	0.904	0	(40,703)	40,703	0
Sub-Total Of Buys # 3					**0**	**(164,656)**	**164,656**	**0**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(164,656)**	**164,656**	**0**
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14								
XX43038	03/31/2010	S	(3,245,000)	0.998	0	3,240,056	(3,258,854)	(18,798)
Sub-Total Of Sales # 1					**0**	**3,240,056**	**(3,258,854)**	**(18,798)**
Sub-Total ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14					**0**	**3,240,056**	**(3,258,854)**	**(18,798)**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	04/16/2010	S	(55,000)	0.987	0	54,321	(54,174)	146
Sub-Total Of Sales # 1					**0**	**54,321**	**(54,174)**	**146**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**54,321**	**(54,174)**	**146**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	07/21/2010	B	55,000	1.047	0	(57,612)	57,612	0
Sub-Total Of Buys # 1					**0**	**(57,612)**	**57,612**	**0**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(57,612)**	**57,612**	**0**
ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37								
XX43038	01/20/2010	B	280,000	0.965	0	(270,222)	270,222	0
Sub-Total Of Buys # 1					**0**	**(270,222)**	**270,222**	**0**
Sub-Total ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37					**0**	**(270,222)**	**270,222**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35							
XX43038	01/07/2010 B	550,000	0.981	0	(539,632)	539,632	0
Sub-Total Of Buys # 1				**0**	**(539,632)**	**539,632**	**0**
Sub-Total ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35				**0**	**(539,632)**	**539,632**	**0**
ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37							
XX43038	10/05/2010 S	(170,000)	1.179	0	200,532	(177,021)	23,511
Sub-Total Of Sales # 1				**0**	**200,532**	**(177,021)**	**23,511**
Sub-Total ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37				**0**	**200,532**	**(177,021)**	**23,511**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37							
XX43038	03/02/2010 S	(125,000)	1.133	0	141,705	(142,622)	(917)
Sub-Total Of Sales # 1				**0**	**141,705**	**(142,622)**	**(917)**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37				**0**	**141,705**	**(142,622)**	**(917)**
Sub-Total BROKER: BANK PARIBAS				**0**	**3,574,927**	**(3,543,539)**	**31,377**
BROKER: DEUTSCHE BANK CAPITAL							
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24							
XX43038	08/04/2010 S	(6,785,000)	0.578	0	3,927,158	(3,496,751)	430,406
Sub-Total Of Sales # 1				**0**	**3,927,158**	**(3,496,751)**	**430,406**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24				**0**	**3,927,158**	**(3,496,751)**	**430,406**
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27							
XX43038	08/04/2010 S	(12,250,000)	0.503	0	6,170,325	(5,266,887)	903,437
Sub-Total Of Sales # 1				**0**	**6,170,325**	**(5,266,887)**	**903,437**
Sub-Total ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27				**0**	**6,170,325**	**(5,266,887)**	**903,437**
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36							
XX43038	08/04/2010 B	7,450,000	0.339	0	(2,526,667)	2,526,667	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36 (Continued)								
XX43038	12/31/2010	B	375,000	0.323	0	(121,241)	121,241	0
Sub-Total Of Buys # 2					**0**	**(2,647,908)**	**2,647,908**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(2,647,908)**	**2,647,908**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37								
XX43038	08/04/2010	B	10,750,000	0.324	0	(3,490,525)	3,490,525	0
Sub-Total Of Buys # 1					**0**	**(3,490,525)**	**3,490,525**	**0**
XX43038	10/29/2010	S	(1,500,000)	0.321	0	482,940	(492,545)	(9,605)
Sub-Total Of Sales # 1					**0**	**482,940**	**(492,545)**	**(9,605)**
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37					**0**	**(3,007,585)**	**2,997,980**	**(9,605)**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	08/03/2010	S	(400,000)	0.322	0	129,088	(109,666)	19,421
XX43038	08/31/2010	S	(3,775,000)	0.378	0	1,430,158	(1,038,656)	391,502
Sub-Total Of Sales # 2					**0**	**1,559,246**	**(1,148,322)**	**410,923**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**1,559,246**	**(1,148,322)**	**410,923**
ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38								
XX43038	08/31/2010	S	(1,000,000)	0.358	0	358,280	(294,579)	63,700
Sub-Total Of Sales # 1					**0**	**358,280**	**(294,579)**	**63,700**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38					**0**	**358,280**	**(294,579)**	**63,700**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	10/29/2010	B	1,575,000	0.281	0	(443,866)	443,866	0
Sub-Total Of Buys # 1					**0**	**(443,866)**	**443,866**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(443,866)**	**443,866**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	10/29/2010	B	1,355,000	0.279	0	(378,194)	378,194	0
Sub-Total Of Buys # 1					**0**	**(378,194)**	**378,194**	**0**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(378,194)**	**378,194**	**0**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	12/30/2010	B	555,000	0.250	0	(139,299)	139,299	0
Sub-Total Of Buys # 1					**0**	**(139,299)**	**139,299**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(139,299)**	**139,299**	**0**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/05/2010	B	135,000	1.000	0	(135,126)	135,126	0
Sub-Total Of Buys # 1					**0**	**(135,126)**	**135,126**	**0**
XX43038	01/20/2010	S	(100,000)	0.994	0	99,406	(98,279)	1,126
XX43038	01/21/2010	S	(340,000)	0.998	0	339,362	(334,658)	4,703
Sub-Total Of Sales # 2					**0**	**438,768**	**(432,937)**	**5,829**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**303,642**	**(297,811)**	**5,829**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/24/2010	B	260,000	0.951	0	(247,446)	247,446	0
XX43038	03/29/2010	B	255,000	0.937	0	(239,142)	239,142	0
XX43038	03/30/2010	B	130,000	0.937	0	(121,854)	121,854	0
XX43038	04/21/2010	B	70,000	0.960	0	(67,254)	67,254	0
XX43038	04/22/2010	B	55,000	0.960	0	(52,842)	52,842	0
XX43038	05/07/2010	B	55,000	1.024	0	(56,323)	56,323	0
Sub-Total Of Buys # 6					**0**	**(784,861)**	**784,861**	**0**
XX43038	02/22/2010	S	(75,000)	0.945	0	70,898	(72,129)	(1,230)
XX43038	02/24/2010	S	(230,000)	0.957	0	220,260	(221,192)	(931)
XX43038	03/16/2010	S	(95,000)	0.963	0	91,511	(91,531)	(19)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	03/31/2010	S	(380,000)	0.946	0	359,515	(359,396)	119
Sub-Total Of Sales # 4					**0**	**742,184**	**(744,248)**	**(2,061)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(42,677)**	**40,613**	**(2,061)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	07/22/2010	B	50,000	1.122	0	(56,140)	56,140	0
XX43038	08/10/2010	B	105,000	1.109	0	(116,484)	116,484	0
Sub-Total Of Buys # 2					**0**	**(172,624)**	**172,624**	**0**
XX43038	07/07/2010	S	(65,000)	1.122	0	72,942	(70,280)	2,661
XX43038	07/22/2010	S	(50,000)	1.122	0	56,140	(54,427)	1,712
XX43038	07/30/2010	S	(50,000)	1.110	0	55,546	(54,657)	889
XX43038	08/03/2010	S	(100,000)	1.101	0	110,148	(109,385)	763
XX43038	08/05/2010	S	(55,000)	1.097	0	60,336	(60,173)	163
Sub-Total Of Sales # 5					**0**	**355,112**	**(348,922)**	**6,188**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**182,488**	**(176,298)**	**6,188**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/25/2010	B	105,000	1.145	0	(120,307)	120,307	0
XX43038	08/31/2010	B	1,335,000	1.153	0	(1,540,516)	1,540,516	0
XX43038	09/27/2010	B	25,000	1.121	0	(28,035)	28,035	0
XX43038	10/28/2010	B	115,000	1.055	0	(121,396)	121,396	0
XX43038	10/29/2010	B	85,000	1.061	0	(90,246)	90,246	0
XX43038	11/08/2010	B	70,000	1.043	0	(73,051)	73,051	0
Sub-Total Of Buys # 6					**0**	**(1,973,551)**	**1,973,551**	**0**
XX43038	08/26/2010	S	(85,000)	1.150	0	97,750	(96,184)	1,565
XX43038	09/02/2010	S	(40,000)	1.115	0	44,600	(45,993)	(1,393)
XX43038	09/24/2010	S	(370,000)	1.103	0	408,214	(414,114)	(5,900)
XX43038	09/28/2010	S	(20,000)	1.122	0	22,453	(22,385)	67
XX43038	10/01/2010	S	(95,000)	1.120	0	106,429	(106,330)	99

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40 (Continued)							
Sub-Total Of Sales # 5				**0**	**679,446**	**(685,006)**	**(5,562)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40				**0**	**(1,294,105)**	**1,288,545**	**(5,562)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40							
XX43038	11/22/2010 B	600,000	0.935	0	(561,585)	561,585	0
XX43038	12/03/2010 B	55,000	0.925	0	(50,883)	50,883	0
Sub-Total Of Buys # 2				**0**	**(612,468)**	**612,468**	**0**
XX43038	12/10/2010 S	(45,000)	0.905	0	40,739	(41,985)	(1,246)
Sub-Total Of Sales # 1				**0**	**40,739**	**(41,985)**	**(1,246)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40				**0**	**(571,729)**	**570,483**	**(1,246)**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19							
XX43038	01/21/2010 B	95,000	0.981	0	(93,278)	93,278	0
Sub-Total Of Buys # 1				**0**	**(93,278)**	**93,278**	**0**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19				**0**	**(93,278)**	**93,278**	**0**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20							
XX43038	10/14/2010 S	(220,000)	1.015	0	223,437	(219,061)	4,375
Sub-Total Of Sales # 1				**0**	**223,437**	**(219,061)**	**4,375**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20				**0**	**223,437**	**(219,061)**	**4,375**
ISSUE: 912833Y20 - US TSY STRIPS 5/15/36							
XX43038	08/04/2010 B	3,250,000	0.323	0	(1,052,545)	1,052,545	0
Sub-Total Of Buys # 1				**0**	**(1,052,545)**	**1,052,545**	**0**
Sub-Total ISSUE: 912833Y20 - US TSY STRIPS 5/15/36				**0**	**(1,052,545)**	**1,052,545**	**0**
ISSUE: 9128334X5 - US TSY STRIPS 2/15/34							
XX43038	08/04/2010 B	1,500,000	0.361	0	(542,655)	542,655	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9128334X5 - US TSY STRIPS	**2/15/34 (Continued)**						
Sub-Total Of Buys # 1				**0**	**(542,655)**	**542,655**	**0**
Sub-Total ISSUE: 9128334X5 - US TSY STRIPS	**2/15/34**			**0**	**(542,655)**	**542,655**	**0**
ISSUE: 9128335A4 - US TSY STRIPS	**8/15/35**						
XX43038	08/04/2010 B	2,750,000	0.335	0	(922,652)	922,652	0
Sub-Total Of Buys # 1				**0**	**(922,652)**	**922,652**	**0**
Sub-Total ISSUE: 9128335A4 - US TSY STRIPS	**8/15/35**			**0**	**(922,652)**	**922,652**	**0**
ISSUE: 9128337E4 - US TSY STRIPPED	**8/15/36**						
XX43038	12/31/2010 B	185,000	0.302	0	(55,877)	55,877	0
Sub-Total Of Buys # 1				**0**	**(55,877)**	**55,877**	**0**
Sub-Total ISSUE: 9128337E4 - US TSY STRIPPED	**8/15/36**			**0**	**(55,877)**	**55,877**	**0**
ISSUE: 912834AE8 - US TSY STRIPPED	**5/15/38**						
XX43038	12/13/2010 B	1,270,000	0.269	0	(342,722)	342,722	0
Sub-Total Of Buys # 1				**0**	**(342,722)**	**342,722**	**0**
Sub-Total ISSUE: 912834AE8 - US TSY STRIPPED	**5/15/38**			**0**	**(342,722)**	**342,722**	**0**
ISSUE: 912834AT5 - US TSY STRIPS	**8/15/38**						
XX43038	12/13/2010 B	530,000	0.270	0	(143,433)	143,433	0
Sub-Total Of Buys # 1				**0**	**(143,433)**	**143,433**	**0**
Sub-Total ISSUE: 912834AT5 - US TSY STRIPS	**8/15/38**			**0**	**(143,433)**	**143,433**	**0**
Sub-Total BROKER: DEUTSCHE BANK CAPITAL				**0**	**1,046,051**	**760,341**	**1,806,384**
BROKER: BARCLAY CAP INC.-FIXED INCOME							
ISSUE: 020002AS0 - ALLSTATE CORP	**5.555% 5/09/35**						
XX43038	09/09/2010 B	95,000	1.032	0	(98,119)	98,119	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: BARCLAY CAP INC.-FIXED INCOME (Continued)								
Sub-Total Of Buys # 1					**0**	**(98,119)**	**98,119**	**0**
Sub-Total ISSUE: 020002AS0 - ALLSTATE CORP 5.555% 5/09/35					**0**	**(98,119)**	**98,119**	**0**
ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39								
XX43038	06/22/2010	S	(50,000)	1.277	0	63,856	(66,688)	(2,832)
Sub-Total Of Sales # 1					**0**	**63,856**	**(66,688)**	**(2,832)**
Sub-Total ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39					**0**	**63,856**	**(66,688)**	**(2,832)**
ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40								
XX43038	11/12/2010	S	(110,000)	0.956	0	105,260	(109,159)	(3,899)
Sub-Total Of Sales # 1					**0**	**105,260**	**(109,159)**	**(3,899)**
Sub-Total ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40					**0**	**105,260**	**(109,159)**	**(3,899)**
ISSUE: 172062AE1 - CINCINNATI FINL 6.125% 11/01/34								
XX43038	08/20/2010	S	(175,000)	0.997	0	174,630	(159,609)	15,020
Sub-Total Of Sales # 1					**0**	**174,630**	**(159,609)**	**15,020**
Sub-Total ISSUE: 172062AE1 - CINCINNATI FINL 6.125% 11/01/34					**0**	**174,630**	**(159,609)**	**15,020**
ISSUE: 26875PAG6 - EOG RESOURCES INC 4.1% 2/01/21								
XX43038	11/18/2010	B	105,000	0.995	0	(104,554)	104,554	0
Sub-Total Of Buys # 1					**0**	**(104,554)**	**104,554**	**0**
Sub-Total ISSUE: 26875PAG6 - EOG RESOURCES INC 4.1% 2/01/21					**0**	**(104,554)**	**104,554**	**0**
ISSUE: 362320BA0 - GTE CORPORATION 6.94% 4/15/28								
XX43038	07/27/2010	B	115,000	1.120	0	(128,912)	128,912	0
Sub-Total Of Buys # 1					**0**	**(128,912)**	**128,912**	**0**
Sub-Total ISSUE: 362320BA0 - GTE CORPORATION 6.94% 4/15/28					**0**	**(128,912)**	**128,912**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20								
XX43038	09/13/2010	B	415,000	0.992	0	(411,750)	411,750	0
Sub-Total Of Buys # 1					**0**	**(411,750)**	**411,750**	**0**
Sub-Total ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20					**0**	**(411,750)**	**411,750**	**0**
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38								
XX43038	07/13/2010	S	(85,000)	1.165	0	99,094	(95,524)	3,570
Sub-Total Of Sales # 1					**0**	**99,094**	**(95,524)**	**3,570**
Sub-Total ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38					**0**	**99,094**	**(95,524)**	**3,570**
ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35								
XX43038	06/25/2010	S	(250,000)	0.934	0	233,570	(239,722)	(6,152)
Sub-Total Of Sales # 1					**0**	**233,570**	**(239,722)**	**(6,152)**
Sub-Total ISSUE: 4042Q1AB3 - HSBC BANK USA 5.625% 8/15/35					**0**	**233,570**	**(239,722)**	**(6,152)**
ISSUE: 532457BA5 - ELI LILLY & CO 5.55% 3/15/37								
XX43038	09/01/2010	B	100,000	1.103	0	(110,303)	110,303	0
Sub-Total Of Buys # 1					**0**	**(110,303)**	**110,303**	**0**
Sub-Total ISSUE: 532457BA5 - ELI LILLY & CO 5.55% 3/15/37					**0**	**(110,303)**	**110,303**	**0**
ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39								
XX43038	01/05/2010	B	195,000	1.060	0	(206,828)	206,828	0
Sub-Total Of Buys # 1					**0**	**(206,828)**	**206,828**	**0**
Sub-Total ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39					**0**	**(206,828)**	**206,828**	**0**
ISSUE: 652478BA5 - NEWS AMER HLDGS INC 7.750% 12/01/45								
XX43038	02/03/2010	B	285,000	1.180	0	(336,488)	336,488	0
Sub-Total Of Buys # 1					**0**	**(336,488)**	**336,488**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 652478BA5 - NEWS AMER HLDGS INC 7.750% 12/01/45 (Continued)								
Sub-Total ISSUE: 652478BA5 - NEWS AMER HLDGS INC 7.750% 12/01/45					**0**	**(336,488)**	**336,488**	**0**
ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34								
XX43038	02/03/2010	S	(350,000)	1.019	0	356,671	(354,210)	2,460
Sub-Total Of Sales # 1					**0**	**356,671**	**(354,210)**	**2,460**
Sub-Total ISSUE: 652482BJ8 - NEWS AMERICA INC 6.2% 12/15/34					**0**	**356,671**	**(354,210)**	**2,460**
ISSUE: 65334HAG7 - NEXEN INC 6.4% 5/15/37								
XX43038	05/11/2010	S	(150,000)	1.037	0	155,656	(152,815)	2,841
Sub-Total Of Sales # 1					**0**	**155,656**	**(152,815)**	**2,841**
Sub-Total ISSUE: 65334HAG7 - NEXEN INC 6.4% 5/15/37					**0**	**155,656**	**(152,815)**	**2,841**
ISSUE: 65334HAJ1 - NEXEN INC 7.5% 7/30/39								
XX43038	05/11/2010	B	135,000	1.166	0	(157,426)	157,426	0
XX43038	12/08/2010	B	50,000	1.041	0	(52,063)	52,063	0
Sub-Total Of Buys # 2					**0**	**(209,489)**	**209,489**	**0**
Sub-Total ISSUE: 65334HAJ1 - NEXEN INC 7.5% 7/30/39					**0**	**(209,489)**	**209,489**	**0**
ISSUE: 68233JAG9 - ONCOR ELEC DELIVERY 5.25% 9/30/40								
XX43038	09/08/2010	B	195,000	0.992	0	(193,564)	193,564	0
Sub-Total Of Buys # 1					**0**	**(193,564)**	**193,564**	**0**
Sub-Total ISSUE: 68233JAG9 - ONCOR ELEC DELIVERY 5.25% 9/30/40					**0**	**(193,564)**	**193,564**	**0**
ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38								
XX43038	08/19/2010	S	(70,000)	1.212	0	84,842	(78,761)	6,080
Sub-Total Of Sales # 1					**0**	**84,842**	**(78,761)**	**6,080**
Sub-Total ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38					**0**	**84,842**	**(78,761)**	**6,080**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39								
XX43038	11/05/2010	S	(30,000)	1.325	0	39,774	(39,768)	5
Sub-Total Of Sales # 1					**0**	**39,774**	**(39,768)**	**5**
Sub-Total ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39					**0**	**39,774**	**(39,768)**	**5**
ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36								
XX43038	01/12/2010	B	425,000	0.937	0	(398,590)	398,590	0
Sub-Total Of Buys # 1					**0**	**(398,590)**	**398,590**	**0**
Sub-Total ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36					**0**	**(398,590)**	**398,590**	**0**
ISSUE: 87927VAF5 - TELECOM ITALIA CAP 6.375% 11/15/33								
XX43038	09/23/2010	B	110,000	0.985	0	(108,433)	108,433	0
Sub-Total Of Buys # 1					**0**	**(108,433)**	**108,433**	**0**
Sub-Total ISSUE: 87927VAF5 - TELECOM ITALIA CAP 6.375% 11/15/33					**0**	**(108,433)**	**108,433**	**0**
ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36								
XX43038	05/17/2010	S	(55,000)	0.993	0	54,659	(59,588)	(4,929)
XX43038	09/23/2010	S	(100,000)	1.071	0	107,193	(108,343)	(1,150)
Sub-Total Of Sales # 2					**0**	**161,852**	**(167,931)**	**(6,079)**
Sub-Total ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36					**0**	**161,852**	**(167,931)**	**(6,079)**
ISSUE: 89352HAD1 - TRANS CANADA PIPELIN 6.2% 10/15/37								
XX43038	01/12/2010	B	600,000	1.066	0	(640,020)	640,020	0
Sub-Total Of Buys # 1					**0**	**(640,020)**	**640,020**	**0**
Sub-Total ISSUE: 89352HAD1 - TRANS CANADA PIPELIN 6.2% 10/15/37					**0**	**(640,020)**	**640,020**	**0**
ISSUE: 912795R86 - US TSY BILLS 1/14/10								
XX43038	01/07/2010	S	(2,000,000)	0.999	0	1,999,998	(2,000,000)	(1)
Sub-Total Of Sales # 1					**0**	**1,999,998**	**(2,000,000)**	**(1)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912795R86 - US TSY BILLS 1/14/10 (Continued)								
Sub-Total ISSUE: 912795R86 - US TSY BILLS 1/14/10					**0**	**1,999,998**	**(2,000,000)**	**(1)**
ISSUE: 912795S77 - US TREASURY BILLS 1/28/10								
XX43038	01/19/2010	B	2,000,000	0.999	0	(1,999,988)	1,999,988	0
Sub-Total Of Buys # 1					**0**	**(1,999,988)**	**1,999,988**	**0**
Sub-Total ISSUE: 912795S77 - US TREASURY BILLS 1/28/10					**0**	**(1,999,988)**	**1,999,988**	**0**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	04/30/2010	S	(565,000)	0.616	0	348,412	(340,000)	8,412
Sub-Total Of Sales # 1					**0**	**348,412**	**(340,000)**	**8,412**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**348,412**	**(340,000)**	**8,412**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24								
XX43038	04/13/2010	B	520,000	0.506	0	(263,359)	263,359	0
Sub-Total Of Buys # 1					**0**	**(263,359)**	**263,359**	**0**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24					**0**	**(263,359)**	**263,359**	**0**
ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26								
XX43038	03/31/2010	B	7,300,000	0.454	0	(3,315,222)	3,315,222	0
Sub-Total Of Buys # 1					**0**	**(3,315,222)**	**3,315,222**	**0**
Sub-Total ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26					**0**	**(3,315,222)**	**3,315,222**	**0**
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27								
XX43038	03/31/2010	B	14,350,000	0.429	0	(6,169,782)	6,169,782	0
Sub-Total Of Buys # 1					**0**	**(6,169,782)**	**6,169,782**	**0**
XX43038	05/28/2010	S	(1,400,000)	0.475	0	666,246	(601,930)	64,316
XX43038	06/30/2010	S	(700,000)	0.505	0	354,179	(300,965)	53,214
Sub-Total Of Sales # 2					**0**	**1,020,425**	**(902,895)**	**117,530**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27 (Continued)								
Sub-Total ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27					**0**	**(5,149,357)**	**5,266,887**	**117,530**
ISSUE: 912803CG6 - US TSY PRIN STRIPS 8/15/29								
XX43038	03/31/2010	B	10,600,000	0.393	0	(4,170,146)	4,170,146	0
Sub-Total Of Buys # 1					**0**	**(4,170,146)**	**4,170,146**	**0**
XX43038	08/04/2010	S	(10,600,000)	0.460	0	4,876,530	(4,241,026)	635,503
Sub-Total Of Sales # 1					**0**	**4,876,530**	**(4,241,026)**	**635,503**
Sub-Total ISSUE: 912803CG6 - US TSY PRIN STRIPS 8/15/29					**0**	**706,384**	**(70,880)**	**635,503**
ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30								
XX43038	08/04/2010	B	1,250,000	0.442	0	(553,112)	553,112	0
Sub-Total Of Buys # 1					**0**	**(553,112)**	**553,112**	**0**
Sub-Total ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30					**0**	**(553,112)**	**553,112**	**0**
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31								
XX43038	03/31/2010	B	3,550,000	0.365	0	(1,298,732)	1,298,732	0
Sub-Total Of Buys # 1					**0**	**(1,298,732)**	**1,298,732**	**0**
XX43038	04/13/2010	S	(1,000,000)	0.369	0	369,170	(366,588)	2,581
XX43038	09/30/2010	S	(300,000)	0.471	0	141,372	(135,757)	5,614
Sub-Total Of Sales # 2					**0**	**510,542**	**(502,345)**	**8,195**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31					**0**	**(788,190)**	**796,387**	**8,195**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	03/31/2010	B	9,050,000	0.269	0	(2,439,246)	2,439,246	0
Sub-Total Of Buys # 1					**0**	**(2,439,246)**	**2,439,246**	**0**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**(2,439,246)**	**2,439,246**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**							
XX43038	03/31/2010	B	2,500,000	0.253	0	(634,125)	634,125	0
Sub-Total Of Buys # 1					**0**	**(634,125)**	**634,125**	**0**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS	**5/15/38**				**0**	**(634,125)**	**634,125**	**0**
ISSUE: 912803DG5 - US TSY PRIN STRIPS	**5/15/39**							
XX43038	11/30/2010	B	200,000	0.284	0	(56,996)	56,996	0
Sub-Total Of Buys # 1					**0**	**(56,996)**	**56,996**	**0**
Sub-Total ISSUE: 912803DG5 - US TSY PRIN STRIPS	**5/15/39**				**0**	**(56,996)**	**56,996**	**0**
ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**							
XX43038	06/30/2010	B	695,000	0.303	0	(210,911)	210,911	0
XX43038	07/30/2010	B	1,050,000	0.293	0	(307,933)	307,933	0
Sub-Total Of Buys # 2					**0**	**(518,844)**	**518,844**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**				**0**	**(518,844)**	**518,844**	**0**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**							
XX43038	05/19/2010	B	715,000	0.267	0	(191,276)	191,276	0
XX43038	12/02/2010	B	320,000	0.267	0	(85,561)	85,561	0
Sub-Total Of Buys # 2					**0**	**(276,837)**	**276,837**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**				**0**	**(276,837)**	**276,837**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS	**2/15/40**							
XX43038	04/13/2010	B	555,000	0.232	0	(128,837)	128,837	0
Sub-Total Of Buys # 1					**0**	**(128,837)**	**128,837**	**0**
XX43038	05/19/2010	S	(715,000)	0.264	0	189,260	(165,864)	23,396
XX43038	12/02/2010	S	(640,000)	0.265	0	169,664	(183,615)	(13,951)
Sub-Total Of Sales # 2					**0**	**358,924**	**(349,479)**	**9,445**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)								
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**230,087**	**(220,642)**	**9,445**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	11/30/2010	B	550,000	0.273	0	(150,276)	150,276	0
XX43038	11/30/2010	B	350,000	0.272	0	(95,382)	95,382	0
XX43038	12/02/2010	B	320,000	0.261	0	(83,692)	83,692	0
Sub-Total Of Buys # 3					**0**	**(329,350)**	**329,350**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(329,350)**	**329,350**	**0**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/05/2010	S	(175,000)	0.976	0	170,925	(172,024)	(1,099)
XX43038	01/06/2010	S	(100,000)	0.968	0	96,898	(98,299)	(1,401)
XX43038	01/12/2010	S	(340,000)	0.971	0	330,437	(334,177)	(3,740)
XX43038	01/12/2010	S	(555,000)	0.977	0	542,685	(545,495)	(2,809)
XX43038	02/02/2010	S	(115,000)	0.992	0	114,164	(113,438)	726
Sub-Total Of Sales # 5					**0**	**1,255,109**	**(1,263,433)**	**(8,323)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,255,109**	**(1,263,433)**	**(8,323)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/31/2010	S	(1,650,000)	0.944	0	1,558,992	(1,560,536)	(1,544)
XX43038	05/17/2010	S	(715,000)	1.009	0	722,031	(703,274)	18,756
Sub-Total Of Sales # 2					**0**	**2,281,023**	**(2,263,810)**	**17,212**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**2,281,023**	**(2,263,810)**	**17,212**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/17/2010	B	690,000	1.052	0	(725,938)	725,938	0
XX43038	05/17/2010	B	35,000	1.048	0	(36,706)	36,706	0
XX43038	06/22/2010	B	40,000	1.089	0	(43,575)	43,575	0
XX43038	06/25/2010	B	165,000	1.096	0	(180,932)	180,932	0
XX43038	07/13/2010	B	75,000	1.093	0	(82,042)	82,042	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
Sub-Total Of Buys # 5					**0**	**(1,069,193)**	**1,069,193**	**0**
XX43038	07/27/2010	S	(75,000)	1.092	0	81,925	(81,946)	(21)
XX43038	08/16/2010	S	(220,000)	1.156	0	254,443	(241,561)	12,882
Sub-Total Of Sales # 2					**0**	**336,368**	**(323,507)**	**12,861**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**(732,825)**	**745,686**	**12,861**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/16/2010	B	225,000	1.112	0	(250,211)	250,211	0
XX43038	08/19/2010	B	60,000	1.133	0	(68,006)	68,006	0
XX43038	08/20/2010	B	110,000	1.136	0	(125,021)	125,021	0
XX43038	09/07/2010	B	290,000	1.118	0	(324,414)	324,414	0
XX43038	10/19/2010	B	50,000	1.081	0	(54,064)	54,064	0
XX43038	11/02/2010	B	60,000	1.075	0	(64,521)	64,521	0
XX43038	11/12/2010	B	90,000	1.025	0	(92,334)	92,334	0
Sub-Total Of Buys # 7					**0**	**(978,571)**	**978,571**	**0**
XX43038	09/01/2010	S	(80,000)	1.129	0	90,375	(92,118)	(1,743)
XX43038	09/08/2010	S	(150,000)	1.116	0	167,507	(171,266)	(3,759)
XX43038	09/09/2010	S	(70,000)	1.105	0	77,404	(79,924)	(2,519)
Sub-Total Of Sales # 3					**0**	**335,286**	**(343,308)**	**(8,021)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**(643,285)**	**635,263**	**(8,021)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	12/13/2010	B	50,000	0.907	0	(45,390)	45,390	0
Sub-Total Of Buys # 1					**0**	**(45,390)**	**45,390**	**0**
XX43038	12/08/2010	S	(40,000)	0.901	0	36,056	(37,320)	(1,264)
Sub-Total Of Sales # 1					**0**	**36,056**	**(37,320)**	**(1,264)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(9,334)**	**8,070**	**(1,264)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828GS3 - US TREASURY NOTES 4.5% 5/15/17								
XX43038	01/29/2010	B	705,000	1.089	0	(768,257)	768,257	0
Sub-Total Of Buys # 1					**0**	**(768,257)**	**768,257**	**0**
XX43038	03/31/2010	S	(705,000)	1.079	0	760,849	(768,257)	(7,408)
Sub-Total Of Sales # 1					**0**	**760,849**	**(768,257)**	**(7,408)**
Sub-Total ISSUE: 912828GS3 - US TREASURY NOTES 4.5% 5/15/17					**0**	**(7,408)**	**0**	**(7,408)**
ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18								
XX43038	03/31/2010	S	(1,925,000)	1.002	0	1,930,338	(1,929,804)	534
Sub-Total Of Sales # 1					**0**	**1,930,338**	**(1,929,804)**	**534**
Sub-Total ISSUE: 912828HR4 - US TREASURY NOTES 3.5% 2/15/18					**0**	**1,930,338**	**(1,929,804)**	**534**
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14								
XX43038	02/08/2010	B	835,000	1.010	0	(844,034)	844,034	0
XX43038	03/03/2010	B	510,000	1.010	0	(515,339)	515,339	0
Sub-Total Of Buys # 2					**0**	**(1,359,373)**	**1,359,373**	**0**
Sub-Total ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14					**0**	**(1,359,373)**	**1,359,373**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	02/17/2010	S	(85,000)	0.975	0	82,894	(82,804)	90
Sub-Total Of Sales # 1					**0**	**82,894**	**(82,804)**	**90**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**82,894**	**(82,804)**	**90**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	02/08/2010	S	(2,900,000)	1.000	0	2,902,832	(2,892,205)	10,626
XX43038	03/31/2010	S	(3,500,000)	0.998	0	3,495,214	(3,490,730)	4,484
Sub-Total Of Sales # 2					**0**	**6,398,046**	**(6,382,935)**	**15,110**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**6,398,046**	**(6,382,935)**	**15,110**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	02/17/2010	B	80,000	0.995	0	(79,600)	79,600	0
Sub-Total Of Buys # 1					**0**	**(79,600)**	**79,600**	**0**
XX43038	05/17/2010	S	(480,000)	1.012	0	485,850	(473,592)	12,257
Sub-Total Of Sales # 1					**0**	**485,850**	**(473,592)**	**12,257**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**406,250**	**(393,992)**	**12,257**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	05/17/2010	B	475,000	1.002	0	(476,187)	476,187	0
Sub-Total Of Buys # 1					**0**	**(476,187)**	**476,187**	**0**
XX43038	09/13/2010	S	(50,000)	1.065	0	53,283	(51,032)	2,250
Sub-Total Of Sales # 1					**0**	**53,283**	**(51,032)**	**2,250**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**(422,904)**	**425,155**	**2,250**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	09/13/2010	B	55,000	0.989	0	(54,423)	54,423	0
Sub-Total Of Buys # 1					**0**	**(54,423)**	**54,423**	**0**
XX43038	09/13/2010	S	(385,000)	0.991	0	381,676	(383,681)	(2,005)
XX43038	11/17/2010	S	(435,000)	0.976	0	424,668	(432,969)	(8,300)
Sub-Total Of Sales # 2					**0**	**806,344**	**(816,650)**	**(10,305)**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**751,921**	**(762,227)**	**(10,305)**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	11/17/2010	B	425,000	0.972	0	(413,312)	413,312	0
Sub-Total Of Buys # 1					**0**	**(413,312)**	**413,312**	**0**
XX43038	11/18/2010	S	(100,000)	0.975	0	97,578	(97,252)	325
Sub-Total Of Sales # 1					**0**	**97,578**	**(97,252)**	**325**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20 (Continued)							
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20				**0**	**(315,734)**	**316,060**	**325**
ISSUE: 9128337W4 - US TSY STRIPPED 11/15/34							
XX43038	03/31/2010 B	2,800,000	0.296	0	(830,256)	830,256	0
Sub-Total Of Buys # 1				**0**	**(830,256)**	**830,256**	**0**
Sub-Total ISSUE: 9128337W4 - US TSY STRIPPED 11/15/34				**0**	**(830,256)**	**830,256**	**0**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37							
XX43038	11/09/2010 S	(160,000)	1.205	0	192,886	(184,284)	8,602
Sub-Total Of Sales # 1				**0**	**192,886**	**(184,284)**	**8,602**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37				**0**	**192,886**	**(184,284)**	**8,602**
ISSUE: 931142CY7 - WAL-MART STORES 5% 10/25/40							
XX43038	11/09/2010 B	160,000	0.990	0	(158,401)	158,401	0
Sub-Total Of Buys # 1				**0**	**(158,401)**	**158,401**	**0**
Sub-Total ISSUE: 931142CY7 - WAL-MART STORES 5% 10/25/40				**0**	**(158,401)**	**158,401**	**0**
ISSUE: 96950FAE4 - WILLIAMS PARTNERS LP 6.3% 4/15/40							
XX43038	02/02/2010 B	140,000	0.994	0	(139,161)	139,161	0
Sub-Total Of Buys # 1				**0**	**(139,161)**	**139,161**	**0**
Sub-Total ISSUE: 96950FAE4 - WILLIAMS PARTNERS LP 6.3% 4/15/40				**0**	**(139,161)**	**139,161**	**0**
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37							
XX43038	11/05/2010 B	35,000	1.136	0	(39,785)	39,785	0
Sub-Total Of Buys # 1				**0**	**(39,785)**	**39,785**	**0**
Sub-Total ISSUE: 983024AN0 - WYETH 5.95% 4/01/37				**0**	**(39,785)**	**39,785**	**0**
Sub-Total BROKER: BARCLAY CAP INC.-FIXED INCOME				**0**	**(5,871,589)**	**6,695,615**	**824,018**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: GOLDMAN, SACHS & CO.							
ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37							
XX43038	11/23/2010 B	165,000	1.091	0	(180,081)	180,081	0
Sub-Total Of Buys # 1				**0**	**(180,081)**	**180,081**	**0**
Sub-Total ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37				**0**	**(180,081)**	**180,081**	**0**
ISSUE: 00206RAG7 - AT&T INC 6.3% 1/15/38							
XX43038	10/29/2010 B	100,000	1.100	0	(110,065)	110,065	0
Sub-Total Of Buys # 1				**0**	**(110,065)**	**110,065**	**0**
Sub-Total ISSUE: 00206RAG7 - AT&T INC 6.3% 1/15/38				**0**	**(110,065)**	**110,065**	**0**
ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41							
XX43038	09/13/2010 B	215,000	0.991	0	(213,241)	213,241	0
Sub-Total Of Buys # 1				**0**	**(213,241)**	**213,241**	**0**
Sub-Total ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41				**0**	**(213,241)**	**213,241**	**0**
ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40							
XX43038	11/23/2010 S	(175,000)	0.954	0	166,953	(173,662)	(6,709)
Sub-Total Of Sales # 1				**0**	**166,953**	**(173,662)**	**(6,709)**
Sub-Total ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40				**0**	**166,953**	**(173,662)**	**(6,709)**
ISSUE: 054536AA5 - AXA SA 8.6% 12/15/30							
XX43038	03/30/2010 S	(30,000)	1.199	0	35,976	(35,414)	561
Sub-Total Of Sales # 1				**0**	**35,976**	**(35,414)**	**561**
Sub-Total ISSUE: 054536AA5 - AXA SA 8.6% 12/15/30				**0**	**35,976**	**(35,414)**	**561**
ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19							
XX43038	01/08/2010 B	220,000	1.166	0	(256,599)	256,599	0
Sub-Total Of Buys # 1				**0**	**(256,599)**	**256,599**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19 (Continued)								
Sub-Total ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19					**0**	**(256,599)**	**256,599**	**0**
ISSUE: 079867AS6 - BELLSOUTH TELECOM V/R 12/15/95								
XX43038	08/26/2010	B	130,000	0.756	0	(98,294)	98,294	0
Sub-Total Of Buys # 1					**0**	**(98,294)**	**98,294**	**0**
Sub-Total ISSUE: 079867AS6 - BELLSOUTH TELECOM V/R 12/15/95					**0**	**(98,294)**	**98,294**	**0**
ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30								
XX43038	07/15/2010	B	265,000	1.238	0	(328,157)	328,157	0
Sub-Total Of Buys # 1					**0**	**(328,157)**	**328,157**	**0**
Sub-Total ISSUE: 111021AE1 - BRITISH TELECOM PLC 9.625% 12/15/30					**0**	**(328,157)**	**328,157**	**0**
ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33								
XX43038	03/30/2010	S	(130,000)	0.866	0	112,652	(112,366)	285
Sub-Total Of Sales # 1					**0**	**112,652**	**(112,366)**	**285**
Sub-Total ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33					**0**	**112,652**	**(112,366)**	**285**
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	01/08/2010	B	620,000	1.152	0	(714,320)	714,320	0
Sub-Total Of Buys # 1					**0**	**(714,320)**	**714,320**	**0**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**(714,320)**	**714,320**	**0**
ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37								
XX43038	02/25/2010	B	285,000	1.008	0	(287,545)	287,545	0
Sub-Total Of Buys # 1					**0**	**(287,545)**	**287,545**	**0**
Sub-Total ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37					**0**	**(287,545)**	**287,545**	**0**
ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40								
XX43038	02/25/2010	S	(275,000)	1.005	0	276,465	(273,691)	2,774

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40 (Continued)								
Sub-Total Of Sales # 1					**0**	**276,465**	**(273,691)**	**2,774**
Sub-Total ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40					**0**	**276,465**	**(273,691)**	**2,774**
ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30								
XX43038	01/28/2010	S	(110,000)	1.281	0	141,002	(143,509)	(2,506)
XX43038	02/02/2010	S	(20,000)	1.280	0	25,602	(26,092)	(490)
XX43038	02/17/2010	S	(95,000)	1.237	0	117,533	(123,939)	(6,406)
Sub-Total Of Sales # 3					**0**	**284,137**	**(293,540)**	**(9,402)**
Sub-Total ISSUE: 25156PAC7 - DEUTSCHE TELEKOM FIN 8.75% 6/15/30					**0**	**284,137**	**(293,540)**	**(9,402)**
ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INTL 9.25% 6/01/32								
XX43038	01/28/2010	B	105,000	1.331	0	(139,856)	139,856	0
XX43038	02/02/2010	B	20,000	1.330	0	(26,603)	26,603	0
XX43038	02/17/2010	B	90,000	1.285	0	(115,718)	115,718	0
XX43038	04/29/2010	B	25,000	1.352	0	(33,820)	33,820	0
Sub-Total Of Buys # 4					**0**	**(315,997)**	**315,997**	**0**
Sub-Total ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INTL 9.25% 6/01/32					**0**	**(315,997)**	**315,997**	**0**
ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20								
XX43038	10/14/2010	S	(35,000)	1.010	0	35,360	(34,725)	634
Sub-Total Of Sales # 1					**0**	**35,360**	**(34,725)**	**634**
Sub-Total ISSUE: 36962G4R2 - GEN ELEC CAP CRP MTN 4.375% 9/16/20					**0**	**35,360**	**(34,725)**	**634**
ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20								
XX43038	07/21/2010	B	35,000	1.058	0	(37,035)	37,035	0
Sub-Total Of Buys # 1					**0**	**(37,035)**	**37,035**	**0**
Sub-Total ISSUE: 38141EA66 - GOLDMAN SACHS GRP 6% 6/15/20					**0**	**(37,035)**	**37,035**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27								
XX43038	03/02/2010	S	(275,000)	0.937	0	257,801	(266,433)	(8,632)
XX43038	03/03/2010	S	(445,000)	0.934	0	415,674	(431,138)	(15,463)
XX43038	05/12/2010	S	(90,000)	0.912	0	82,081	(87,196)	(5,114)
Sub-Total Of Sales # 3					**0**	**755,556**	**(784,767)**	**(29,209)**
Sub-Total ISSUE: 38141GES9 - GOLDMAN SACHS GROUP 5.95% 1/15/27					**0**	**755,556**	**(784,767)**	**(29,209)**
ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37								
XX43038	03/02/2010	B	220,000	0.973	0	(214,143)	214,143	0
XX43038	03/03/2010	B	355,000	0.969	0	(344,076)	344,076	0
XX43038	05/12/2010	B	75,000	0.933	0	(70,034)	70,034	0
Sub-Total Of Buys # 3					**0**	**(628,253)**	**628,253**	**0**
XX43038	05/06/2010	S	(60,000)	0.937	0	56,248	(58,442)	(2,193)
Sub-Total Of Sales # 1					**0**	**56,248**	**(58,442)**	**(2,193)**
Sub-Total ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37					**0**	**(572,005)**	**569,811**	**(2,193)**
ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37								
XX43038	10/27/2010	B	100,000	1.069	0	(106,972)	106,972	0
Sub-Total Of Buys # 1					**0**	**(106,972)**	**106,972**	**0**
Sub-Total ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37					**0**	**(106,972)**	**106,972**	**0**
ISSUE: 416515AZ7 - HARTFORD FINL SVCS GRP 5.5% 3/30/20								
XX43038	03/18/2010	B	120,000	0.997	0	(119,706)	119,706	0
Sub-Total Of Buys # 1					**0**	**(119,706)**	**119,706**	**0**
XX43038	03/31/2010	S	(120,000)	0.984	0	118,132	(119,706)	(1,573)
Sub-Total Of Sales # 1					**0**	**118,132**	**(119,706)**	**(1,573)**
Sub-Total ISSUE: 416515AZ7 - HARTFORD FINL SVCS GRP 5.5% 3/30/20					**0**	**(1,574)**	**0**	**(1,573)**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 416515BA1 - HARTFORD FINL 6.625% 3/30/40								
XX43038	03/18/2010	B	135,000	0.997	0	(134,647)	134,647	0
Sub-Total Of Buys # 1					**0**	**(134,647)**	**134,647**	**0**
XX43038	06/25/2010	S	(95,000)	0.921	0	87,562	(94,181)	(6,618)
Sub-Total Of Sales # 1					**0**	**87,562**	**(94,181)**	**(6,618)**
Sub-Total ISSUE: 416515BA1 - HARTFORD FINL 6.625% 3/30/40					**0**	**(47,085)**	**40,466**	**(6,618)**
ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41								
XX43038	08/05/2010	B	150,000	0.993	0	(148,956)	148,956	0
Sub-Total Of Buys # 1					**0**	**(148,956)**	**148,956**	**0**
XX43038	08/05/2010	S	(70,000)	0.993	0	69,553	(69,536)	17
Sub-Total Of Sales # 1					**0**	**69,553**	**(69,536)**	**17**
Sub-Total ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41					**0**	**(79,403)**	**79,420**	**17**
ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36								
XX43038	11/02/2010	S	(155,000)	1.055	0	163,661	(152,658)	11,002
Sub-Total Of Sales # 1					**0**	**163,661**	**(152,658)**	**11,002**
Sub-Total ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36					**0**	**163,661**	**(152,658)**	**11,002**
ISSUE: 446150AG9 - HUNTINGTON BANCSHARES 7% 12/15/20								
XX43038	12/15/2010	B	55,000	1.000	0	(55,000)	55,000	0
Sub-Total Of Buys # 1					**0**	**(55,000)**	**55,000**	**0**
Sub-Total ISSUE: 446150AG9 - HUNTINGTON BANCSHARES 7% 12/15/20					**0**	**(55,000)**	**55,000**	**0**
ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19								
XX43038	01/27/2010	B	200,000	1.105	0	(221,194)	221,194	0
Sub-Total Of Buys # 1					**0**	**(221,194)**	**221,194**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19 (Continued)								
Sub-Total ISSUE: 46625HHL7 - JP MORGAN CHASE & CO 6.3% 4/23/19					**0**	**(221,194)**	**221,194**	**0**
ISSUE: 50075NAR5 - KRAFT FOODS INC 7% 8/11/37								
XX43038	12/22/2010	B	80,000	1.153	0	(92,246)	92,246	0
Sub-Total Of Buys # 1					**0**	**(92,246)**	**92,246**	**0**
Sub-Total ISSUE: 50075NAR5 - KRAFT FOODS INC 7% 8/11/37					**0**	**(92,246)**	**92,246**	**0**
ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40								
XX43038	12/28/2010	S	(80,000)	1.022	0	81,827	(79,342)	2,484
Sub-Total Of Sales # 1					**0**	**81,827**	**(79,342)**	**2,484**
Sub-Total ISSUE: 539830AV1 - LOCKHEED MARTIN CORP 5.72% 6/01/40					**0**	**81,827**	**(79,342)**	**2,484**
ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41								
XX43038	08/03/2010	B	100,000	0.999	0	(99,901)	99,901	0
Sub-Total Of Buys # 1					**0**	**(99,901)**	**99,901**	**0**
Sub-Total ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41					**0**	**(99,901)**	**99,901**	**0**
ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19								
XX43038	01/21/2010	S	(195,000)	1.024	0	199,742	(199,098)	643
Sub-Total Of Sales # 1					**0**	**199,742**	**(199,098)**	**643**
Sub-Total ISSUE: 61747YCJ2 - MORGAN STANLEY 5.625% 9/23/19					**0**	**199,742**	**(199,098)**	**643**
ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39								
XX43038	08/23/2010	S	(35,000)	1.266	0	44,340	(37,123)	7,217
Sub-Total Of Sales # 1					**0**	**44,340**	**(37,123)**	**7,217**
Sub-Total ISSUE: 64952GAF5 - NY LIFE INS CO 6.75% 11/15/39					**0**	**44,340**	**(37,123)**	**7,217**
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40								
XX43038	09/23/2010	S	(180,000)	1.152	0	207,450	(180,104)	27,345

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40 (Continued)								
Sub-Total Of Sales # 1					**0**	**207,450**	**(180,104)**	**27,345**
Sub-Total ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40					**0**	**207,450**	**(180,104)**	**27,345**
ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39								
XX43038	07/12/2010	S	(100,000)	1.130	0	113,083	(106,142)	6,940
Sub-Total Of Sales # 1					**0**	**113,083**	**(106,142)**	**6,940**
Sub-Total ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39					**0**	**113,083**	**(106,142)**	**6,940**
ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40								
XX43038	10/13/2010	S	(100,000)	1.051	0	105,143	(99,013)	6,129
Sub-Total Of Sales # 1					**0**	**105,143**	**(99,013)**	**6,129**
Sub-Total ISSUE: 68389XAL9 - ORACLE CORP 5.375% 7/15/40					**0**	**105,143**	**(99,013)**	**6,129**
ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36								
XX43038	07/15/2010	S	(70,000)	0.989	0	69,245	(75,840)	(6,595)
Sub-Total Of Sales # 1					**0**	**69,245**	**(75,840)**	**(6,595)**
Sub-Total ISSUE: 87927VAR9 - TELECOM ITALIA CAP 7.2% 7/18/36					**0**	**69,245**	**(75,840)**	**(6,595)**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	05/28/2010	S	(2,200,000)	0.640	0	1,409,672	(1,328,552)	81,119
XX43038	08/04/2010	S	(11,135,000)	0.673	0	7,500,090	(6,777,070)	723,020
Sub-Total Of Sales # 2					**0**	**8,909,762**	**(8,105,622)**	**804,139**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**8,909,762**	**(8,105,622)**	**804,139**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24								
XX43038	06/30/2010	S	(400,000)	0.577	0	230,892	(205,234)	25,657
Sub-Total Of Sales # 1					**0**	**230,892**	**(205,234)**	**25,657**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24 (Continued)								
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24					**0**	**230,892**	**(205,234)**	**25,657**
ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26								
XX43038	04/30/2010	S	(400,000)	0.474	0	189,832	(182,470)	7,361
Sub-Total Of Sales # 1					**0**	**189,832**	**(182,470)**	**7,361**
Sub-Total ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS 11/15/26					**0**	**189,832**	**(182,470)**	**7,361**
ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30								
XX43038	05/14/2010	B	1,030,000	0.417	0	(429,870)	429,870	0
Sub-Total Of Buys # 1					**0**	**(429,870)**	**429,870**	**0**
Sub-Total ISSUE: 912803CH4 - US TREASURY STRIPS 5/15/30					**0**	**(429,870)**	**429,870**	**0**
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31								
XX43038	11/09/2010	B	1,425,000	0.426	0	(607,577)	607,577	0
Sub-Total Of Buys # 1					**0**	**(607,577)**	**607,577**	**0**
XX43038	05/14/2010	S	(1,025,000)	0.403	0	414,007	(377,413)	36,593
XX43038	06/18/2010	S	(130,000)	0.418	0	54,429	(48,089)	6,340
XX43038	06/28/2010	S	(120,000)	0.430	0	51,638	(44,437)	7,201
XX43038	12/16/2010	S	(2,325,000)	0.390	0	908,424	(1,040,591)	(132,167)
Sub-Total Of Sales # 4					**0**	**1,428,498**	**(1,510,530)**	**(82,033)**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31					**0**	**820,921**	**(902,953)**	**(82,033)**
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36								
XX43038	10/29/2010	B	450,000	0.340	0	(153,432)	153,432	0
Sub-Total Of Buys # 1					**0**	**(153,432)**	**153,432**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(153,432)**	**153,432**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37								
XX43038	11/09/2010	S	(1,535,000)	0.306	0	469,832	(504,619)	(34,786)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37 (Continued)								
Sub-Total Of Sales # 1					**0**	**469,832**	**(504,619)**	**(34,786)**
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37					**0**	**469,832**	**(504,619)**	**(34,786)**
ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38								
XX43038	12/07/2010	S	(400,000)	0.279	0	111,608	(119,231)	(7,623)
XX43038	12/31/2010	S	(520,000)	0.285	0	148,621	(149,765)	(1,144)
Sub-Total Of Sales # 2					**0**	**260,229**	**(268,996)**	**(8,767)**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38					**0**	**260,229**	**(268,996)**	**(8,767)**
ISSUE: 912803DG5 - US TSY PRIN STRIPS 5/15/39								
XX43038	08/04/2010	B	13,300,000	0.286	0	(3,816,036)	3,816,036	0
Sub-Total Of Buys # 1					**0**	**(3,816,036)**	**3,816,036**	**0**
Sub-Total ISSUE: 912803DG5 - US TSY PRIN STRIPS 5/15/39					**0**	**(3,816,036)**	**3,816,036**	**0**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	03/31/2010	B	9,900,000	0.235	0	(2,333,826)	2,333,826	0
XX43038	04/30/2010	B	770,000	0.250	0	(193,177)	193,177	0
XX43038	05/05/2010	B	210,000	0.260	0	(54,639)	54,639	0
XX43038	08/04/2010	B	3,600,000	0.283	0	(1,019,736)	1,019,736	0
Sub-Total Of Buys # 4					**0**	**(3,601,378)**	**3,601,378**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(3,601,378)**	**3,601,378**	**0**
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	10/29/2010	B	2,940,000	0.279	0	(822,347)	822,347	0
Sub-Total Of Buys # 1					**0**	**(822,347)**	**822,347**	**0**
XX43038	05/05/2010	S	(210,000)	0.254	0	53,430	(48,622)	4,807
Sub-Total Of Sales # 1					**0**	**53,430**	**(48,622)**	**4,807**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)								
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(768,917)**	**773,725**	**4,807**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	12/31/2010	B	540,000	0.257	0	(139,033)	139,033	0
Sub-Total Of Buys # 1					**0**	**(139,033)**	**139,033**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(139,033)**	**139,033**	**0**
ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21								
XX43038	03/31/2010	S	(925,000)	1.344	0	1,243,402	(1,253,483)	(10,081)
Sub-Total Of Sales # 1					**0**	**1,243,402**	**(1,253,483)**	**(10,081)**
Sub-Total ISSUE: 912810EH7 - US TREASURY BONDS 7.875% 2/15/21					**0**	**1,243,402**	**(1,253,483)**	**(10,081)**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/08/2010	S	(560,000)	0.969	0	542,762	(550,479)	(7,717)
XX43038	02/01/2010	S	(80,000)	0.990	0	79,225	(78,913)	311
XX43038	02/16/2010	S	(805,000)	0.972	0	783,114	(797,351)	(14,237)
Sub-Total Of Sales # 3					**0**	**1,405,101**	**(1,426,743)**	**(21,643)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,405,101**	**(1,426,743)**	**(21,643)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	02/16/2010	B	815,000	0.952	0	(776,108)	776,108	0
XX43038	03/30/2010	B	220,000	0.937	0	(206,215)	206,215	0
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
XX43038	03/30/2010	B	25,000	0.936	0	(23,406)	23,406	0
XX43038	04/30/2010	B	250,000	0.974	0	(243,574)	243,574	0
XX43038	05/06/2010	B	40,000	1.004	0	(40,175)	40,175	0
Sub-Total Of Buys # 6					**0**	**(1,373,740)**	**1,373,740**	**0**
XX43038	03/18/2010	S	(110,000)	0.964	0	106,046	(105,983)	63
XX43038	03/24/2010	S	(175,000)	0.942	0	164,903	(165,711)	(808)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	04/29/2010	S	(20,000)	0.960	0	19,200	(19,290)	(90)
Sub-Total Of Sales # 3					**0**	**290,149**	**(290,984)**	**(835)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(1,083,591)**	**1,082,756**	**(835)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/28/2010	B	1,115,000	1.067	0	(1,190,785)	1,190,785	0
XX43038	06/25/2010	B	60,000	1.095	0	(65,700)	65,700	0
XX43038	07/12/2010	B	90,000	1.100	0	(99,000)	99,000	0
XX43038	07/15/2010	B	40,000	1.112	0	(44,512)	44,512	0
XX43038	07/26/2010	B	425,000	1.101	0	(468,213)	468,213	0
XX43038	08/05/2010	B	55,000	1.097	0	(60,379)	60,379	0
Sub-Total Of Buys # 6					**0**	**(1,928,589)**	**1,928,589**	**0**
XX43038	07/15/2010	S	(170,000)	1.112	0	189,178	(184,597)	4,581
XX43038	07/27/2010	S	(65,000)	1.095	0	71,235	(71,020)	215
XX43038	08/03/2010	S	(75,000)	1.100	0	82,500	(82,038)	461
XX43038	08/05/2010	S	(120,000)	1.098	0	131,810	(131,287)	522
Sub-Total Of Sales # 4					**0**	**474,723**	**(468,942)**	**5,779**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**(1,453,866)**	**1,459,647**	**5,779**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/23/2010	B	35,000	1.130	0	(39,560)	39,560	0
XX43038	09/23/2010	B	160,000	1.118	0	(178,950)	178,950	0
XX43038	10/13/2010	B	85,000	1.086	0	(92,384)	92,384	0
XX43038	11/02/2010	B	120,000	1.077	0	(129,281)	129,281	0
Sub-Total Of Buys # 4					**0**	**(440,175)**	**440,175**	**0**
XX43038	08/26/2010	S	(100,000)	1.157	0	115,781	(113,157)	2,623
XX43038	09/13/2010	S	(180,000)	1.095	0	197,198	(205,520)	(8,321)
XX43038	10/27/2010	S	(80,000)	1.056	0	84,525	(87,150)	(2,625)
XX43038	11/15/2010	S	(1,040,000)	1.013	0	1,054,300	(1,099,650)	(45,350)

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40 (Continued)								
Sub-Total Of Sales # 4					**0**	**1,451,804**	**(1,505,477)**	**(53,673)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**1,011,629**	**(1,065,302)**	**(53,673)**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40								
XX43038	11/15/2010	B	1,100,000	0.929	0	(1,021,922)	1,021,922	0
XX43038	12/28/2010	B	80,000	0.893	0	(71,487)	71,487	0
Sub-Total Of Buys # 2					**0**	**(1,093,409)**	**1,093,409**	**0**
XX43038	12/22/2010	S	(80,000)	0.906	0	72,500	(74,016)	(1,516)
Sub-Total Of Sales # 1					**0**	**72,500**	**(74,016)**	**(1,516)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40					**0**	**(1,020,909)**	**1,019,393**	**(1,516)**
ISSUE: 912828KJ8 - US TSY NTS 1.75% 3/31/14								
XX43038	03/31/2010	S	(585,000)	0.984	0	576,179	(580,292)	(4,113)
Sub-Total Of Sales # 1					**0**	**576,179**	**(580,292)**	**(4,113)**
Sub-Total ISSUE: 912828KJ8 - US TSY NTS 1.75% 3/31/14					**0**	**576,179**	**(580,292)**	**(4,113)**
ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14								
XX43038	03/31/2010	S	(3,745,000)	1.014	0	3,799,858	(3,827,764)	(27,906)
Sub-Total Of Sales # 1					**0**	**3,799,858**	**(3,827,764)**	**(27,906)**
Sub-Total ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14					**0**	**3,799,858**	**(3,827,764)**	**(27,906)**
ISSUE: 912828LL2 - US TREASUSRY NOTES 3% 8/31/16								
XX43038	03/31/2010	S	(3,600,000)	0.992	0	3,572,156	(3,567,656)	4,500
Sub-Total Of Sales # 1					**0**	**3,572,156**	**(3,567,656)**	**4,500**
Sub-Total ISSUE: 912828LL2 - US TREASUSRY NOTES 3% 8/31/16					**0**	**3,572,156**	**(3,567,656)**	**4,500**
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14								
XX43038	01/19/2010	B	1,900,000	0.999	0	(1,899,480)	1,899,480	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14 (Continued)								
Sub-Total Of Buys # 1					**0**	**(1,899,480)**	**1,899,480**	**0**
Sub-Total ISSUE: 912828LS7 - US TREASURY NOTES 2.375% 10/31/14					**0**	**(1,899,480)**	**1,899,480**	**0**
ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19								
XX43038	01/21/2010	B	185,000	0.975	0	(180,548)	180,548	0
Sub-Total Of Buys # 1					**0**	**(180,548)**	**180,548**	**0**
XX43038	01/08/2010	S	(220,000)	0.965	0	212,403	(213,253)	(850)
XX43038	01/27/2010	S	(195,000)	0.980	0	191,282	(189,643)	1,638
Sub-Total Of Sales # 2					**0**	**403,685**	**(402,896)**	**788**
Sub-Total ISSUE: 912828LY4 - US TREASURY NOTES 3.375% 11/15/19					**0**	**223,137**	**(222,348)**	**788**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	01/19/2010	S	(4,600,000)	0.998	0	4,592,093	(4,585,673)	6,420
Sub-Total Of Sales # 1					**0**	**4,592,093**	**(4,585,673)**	**6,420**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**4,592,093**	**(4,585,673)**	**6,420**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	03/31/2010	B	110,000	0.983	0	(108,195)	108,195	0
Sub-Total Of Buys # 1					**0**	**(108,195)**	**108,195**	**0**
XX43038	03/18/2010	S	(110,000)	0.994	0	109,441	(109,818)	(377)
Sub-Total Of Sales # 1					**0**	**109,441**	**(109,818)**	**(377)**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**1,246**	**(1,623)**	**(377)**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	07/21/2010	S	(30,000)	1.047	0	31,415	(30,432)	982
XX43038	08/16/2010	S	(485,000)	1.074	0	521,337	(495,017)	26,319
XX43038	09/16/2010	S	(310,000)	1.064	0	330,041	(316,402)	13,638

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20 (Continued)								
Sub-Total Of Sales # 3					**0**	**882,793**	**(841,851)**	**40,939**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**882,793**	**(841,851)**	**40,939**
ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20								
XX43038	08/16/2010	B	495,000	0.997	0	(493,762)	493,762	0
XX43038	09/16/2010	B	315,000	0.988	0	(311,333)	311,333	0
XX43038	10/14/2010	B	30,000	1.014	0	(30,440)	30,440	0
Sub-Total Of Buys # 3					**0**	**(835,535)**	**835,535**	**0**
Sub-Total ISSUE: 912828NT3 - US TREASURY NOTES 2.625% 8/15/20					**0**	**(835,535)**	**835,535**	**0**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31								
XX43038	12/16/2010	B	2,400,000	0.379	0	(910,008)	910,008	0
Sub-Total Of Buys # 1					**0**	**(910,008)**	**910,008**	**0**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31					**0**	**(910,008)**	**910,008**	**0**
ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33								
XX43038	06/18/2010	B	135,000	0.373	0	(50,465)	50,465	0
Sub-Total Of Buys # 1					**0**	**(50,465)**	**50,465**	**0**
Sub-Total ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33					**0**	**(50,465)**	**50,465**	**0**
ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32								
XX43038	06/28/2010	B	120,000	0.398	0	(47,824)	47,824	0
Sub-Total Of Buys # 1					**0**	**(47,824)**	**47,824**	**0**
Sub-Total ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32					**0**	**(47,824)**	**47,824**	**0**
ISSUE: 9128337S3 - US TSY STRIPS 11/15/32								
XX43038	08/04/2010	B	2,300,000	0.383	0	(881,935)	881,935	0
Sub-Total Of Buys # 1					**0**	**(881,935)**	**881,935**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9128337S3 - US TSY STRIPS 11/15/32 (Continued)								
Sub-Total ISSUE: 9128337S3 - US TSY STRIPS 11/15/32					**0**	**(881,935)**	**881,935**	**0**
ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38								
XX43038	12/07/2010	B	415,000	0.270	0	(112,352)	112,352	0
Sub-Total Of Buys # 1					**0**	**(112,352)**	**112,352**	**0**
Sub-Total ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38					**0**	**(112,352)**	**112,352**	**0**
ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37								
XX43038	12/15/2010	S	(45,000)	0.970	0	43,678	(43,943)	(264)
Sub-Total Of Sales # 1					**0**	**43,678**	**(43,943)**	**(264)**
Sub-Total ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37					**0**	**43,678**	**(43,943)**	**(264)**
ISSUE: 91913YAP5 - VALERO ENERGY CORP 10.5% 3/15/39								
XX43038	07/27/2010	B	75,000	1.379	0	(103,477)	103,477	0
XX43038	12/15/2010	B	40,000	1.296	0	(51,862)	51,862	0
Sub-Total Of Buys # 2					**0**	**(155,339)**	**155,339**	**0**
Sub-Total ISSUE: 91913YAP5 - VALERO ENERGY CORP 10.5% 3/15/39					**0**	**(155,339)**	**155,339**	**0**
ISSUE: 92343VAP9 - VERIZON COMM INC 6.9% 4/15/38								
XX43038	08/19/2010	S	(95,000)	1.241	0	117,915	(109,361)	8,554
Sub-Total Of Sales # 1					**0**	**117,915**	**(109,361)**	**8,554**
Sub-Total ISSUE: 92343VAP9 - VERIZON COMM INC 6.9% 4/15/38					**0**	**117,915**	**(109,361)**	**8,554**
ISSUE: 92343VAR5 - VERIZON COMMS INC 8.95% 3/01/39								
XX43038	08/19/2010	B	85,000	1.500	0	(127,504)	127,504	0
Sub-Total Of Buys # 1					**0**	**(127,504)**	**127,504**	**0**
Sub-Total ISSUE: 92343VAR5 - VERIZON COMMS INC 8.95% 3/01/39					**0**	**(127,504)**	**127,504**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35								
XX43038	10/29/2010	S	(105,000)	1.067	0	112,074	(103,020)	9,054
Sub-Total Of Sales # 1					**0**	**112,074**	**(103,020)**	**9,054**
Sub-Total ISSUE: 92344GAX4 - VZ GLOBAL FDG CORP 5.85% 9/15/35					**0**	**112,074**	**(103,020)**	**9,054**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37								
XX43038	03/30/2010	S	(225,000)	1.103	0	248,310	(256,720)	(8,410)
Sub-Total Of Sales # 1					**0**	**248,310**	**(256,720)**	**(8,410)**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37					**0**	**248,310**	**(256,720)**	**(8,410)**
ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40								
XX43038	03/24/2010	B	195,000	0.991	0	(193,352)	193,352	0
Sub-Total Of Buys # 1					**0**	**(193,352)**	**193,352**	**0**
Sub-Total ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40					**0**	**(193,352)**	**193,352**	**0**
ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38								
XX43038	02/01/2010	B	85,000	1.120	0	(95,216)	95,216	0
Sub-Total Of Buys # 1					**0**	**(95,216)**	**95,216**	**0**
Sub-Total ISSUE: 98385XAQ9 - XTO ENERGY INC 6.375% 6/15/38					**0**	**(95,216)**	**95,216**	**0**
Sub-Total BROKER: GOLDMAN, SACHS & CO.					**0**	**9,769,873**	**(9,102,534)**	**667,326**
BROKER: SALOMON SMITH BARNEY								
ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37								
XX43038	01/12/2010	B	290,000	1.043	0	(302,548)	302,548	0
Sub-Total Of Buys # 1					**0**	**(302,548)**	**302,548**	**0**
Sub-Total ISSUE: 00206RAD4 - AT&T INC 6.5% 9/01/37					**0**	**(302,548)**	**302,548**	**0**
ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39								
XX43038	01/20/2010	B	100,000	1.073	0	(107,368)	107,368	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39 (Continued)								
Sub-Total Of Buys # 1					**0**	**(107,368)**	**107,368**	**0**
XX43038	03/02/2010	S	(70,000)	1.078	0	75,473	(75,157)	315
Sub-Total Of Sales # 1					**0**	**75,473**	**(75,157)**	**315**
Sub-Total ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39					**0**	**(31,895)**	**32,211**	**315**
ISSUE: 02209SAE3 - ALTRIA GROUP INC 9.95% 11/10/38								
XX43038	02/23/2010	B	245,000	1.300	0	(318,598)	318,598	0
XX43038	03/26/2010	B	210,000	1.310	0	(275,175)	275,175	0
Sub-Total Of Buys # 2					**0**	**(593,773)**	**593,773**	**0**
XX43038	03/29/2010	S	(175,000)	1.300	0	227,580	(228,374)	(793)
Sub-Total Of Sales # 1					**0**	**227,580**	**(228,374)**	**(793)**
Sub-Total ISSUE: 02209SAE3 - ALTRIA GROUP INC 9.95% 11/10/38					**0**	**(366,193)**	**365,399**	**(793)**
ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39								
XX43038	02/23/2010	S	(245,000)	1.326	0	324,968	(326,771)	(1,803)
XX43038	03/26/2010	S	(210,000)	1.336	0	280,633	(280,089)	543
Sub-Total Of Sales # 2					**0**	**605,601**	**(606,860)**	**(1,260)**
Sub-Total ISSUE: 02209SAH6 - ALTRIA GROUP INC 10.2% 2/06/39					**0**	**605,601**	**(606,860)**	**(1,260)**
ISSUE: 035229DC4 - ANHEUSER BUSCH COS 6.45% 9/01/37								
XX43038	11/04/2010	S	(120,000)	1.197	0	143,659	(141,460)	2,198
Sub-Total Of Sales # 1					**0**	**143,659**	**(141,460)**	**2,198**
Sub-Total ISSUE: 035229DC4 - ANHEUSER BUSCH COS 6.45% 9/01/37					**0**	**143,659**	**(141,460)**	**2,198**
ISSUE: 03523TAF5 - ANHEUSER BUSCH INBEV 8% 11/15/39								
XX43038	03/29/2010	B	160,000	1.251	0	(200,214)	200,214	0
Sub-Total Of Buys # 1					**0**	**(200,214)**	**200,214**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 03523TAF5 - ANHEUSER BUSCH INBEV 8% 11/15/39 (Continued)								
Sub-Total ISSUE: 03523TAF5 - ANHEUSER BUSCH INBEV 8% 11/15/39					**0**	**(200,214)**	**200,214**	**0**
ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40								
XX43038	03/30/2010	B	220,000	1.061	0	(233,530)	233,530	0
Sub-Total Of Buys # 1					**0**	**(233,530)**	**233,530**	**0**
Sub-Total ISSUE: 03523TAP3 - ANHEUSER BUSCH 6.375% 1/15/40					**0**	**(233,530)**	**233,530**	**0**
ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40								
XX43038	08/17/2010	B	80,000	0.989	0	(79,148)	79,148	0
Sub-Total Of Buys # 1					**0**	**(79,148)**	**79,148**	**0**
Sub-Total ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40					**0**	**(79,148)**	**79,148**	**0**
ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40								
XX43038	10/07/2010	S	(160,000)	1.013	0	162,220	(158,777)	3,443
Sub-Total Of Sales # 1					**0**	**162,220**	**(158,777)**	**3,443**
Sub-Total ISSUE: 04650NAA2 - AT&T INC 5.35% 9/01/40					**0**	**162,220**	**(158,777)**	**3,443**
ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19								
XX43038	06/17/2010	S	(145,000)	1.141	0	165,514	(169,122)	(3,607)
Sub-Total Of Sales # 1					**0**	**165,514**	**(169,122)**	**(3,607)**
Sub-Total ISSUE: 06051GDZ9 - BANK OF AMERICA CORP 7.625% 6/01/19					**0**	**165,514**	**(169,122)**	**(3,607)**
ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39								
XX43038	03/30/2010	B	175,000	1.184	0	(207,200)	207,200	0
Sub-Total Of Buys # 1					**0**	**(207,200)**	**207,200**	**0**
Sub-Total ISSUE: 14043CAB9 - CAPITAL ONE CAP V 10.25% 8/15/39					**0**	**(207,200)**	**207,200**	**0**
ISSUE: 14043DAB7 - CAPITAL ONE CAP VI 8.875% 5/15/40								
XX43038	03/30/2010	B	105,000	1.090	0	(114,450)	114,450	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 14043DAB7 - CAPITAL ONE CAP VI 8.875% 5/15/40 (Continued)								
Sub-Total Of Buys # 1					**0**	**(114,450)**	**114,450**	**0**
Sub-Total ISSUE: 14043DAB7 - CAPITAL ONE CAP VI 8.875% 5/15/40					**0**	**(114,450)**	**114,450**	**0**
ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33								
XX43038	04/27/2010	S	(150,000)	0.896	0	134,503	(129,676)	4,826
Sub-Total Of Sales # 1					**0**	**134,503**	**(129,676)**	**4,826**
Sub-Total ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33					**0**	**134,503**	**(129,676)**	**4,826**
ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38								
XX43038	08/31/2010	B	170,000	1.090	0	(185,318)	185,318	0
Sub-Total Of Buys # 1					**0**	**(185,318)**	**185,318**	**0**
Sub-Total ISSUE: 172967EP2 - CITIGROUP INC 6.875% 3/05/38					**0**	**(185,318)**	**185,318**	**0**
ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39								
XX43038	04/21/2010	B	105,000	1.202	0	(126,248)	126,248	0
XX43038	04/27/2010	B	145,000	1.185	0	(171,952)	171,952	0
Sub-Total Of Buys # 2					**0**	**(298,200)**	**298,200**	**0**
XX43038	04/08/2010	S	(110,000)	1.161	0	127,757	(126,734)	1,023
XX43038	05/11/2010	S	(80,000)	1.157	0	92,620	(93,240)	(620)
XX43038	08/31/2010	S	(150,000)	1.242	0	186,442	(174,826)	11,615
Sub-Total Of Sales # 3					**0**	**406,819**	**(394,800)**	**12,018**
Sub-Total ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39					**0**	**108,619**	**(96,600)**	**12,018**
ISSUE: 172967FF3 - CITIGROUP INC 5.375% 8/09/20								
XX43038	08/02/2010	B	160,000	0.989	0	(158,392)	158,392	0
Sub-Total Of Buys # 1					**0**	**(158,392)**	**158,392**	**0**
Sub-Total ISSUE: 172967FF3 - CITIGROUP INC 5.375% 8/09/20					**0**	**(158,392)**	**158,392**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 20030NAV3 - COMCAST CORP 6.95% 8/15/37							
XX43038	07/22/2010 B	145,000	1.155	0	(167,598)	167,598	0
Sub-Total Of Buys # 1				**0**	**(167,598)**	**167,598**	**0**
Sub-Total ISSUE: 20030NAV3 - COMCAST CORP 6.95% 8/15/37				**0**	**(167,598)**	**167,598**	**0**
ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38							
XX43038	11/04/2010 B	250,000	1.149	0	(287,385)	287,385	0
Sub-Total Of Buys # 1				**0**	**(287,385)**	**287,385**	**0**
Sub-Total ISSUE: 20825CAP9 - CONOCOPHILLIPS 5.9% 5/15/38				**0**	**(287,385)**	**287,385**	**0**
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39							
XX43038	08/09/2010 S	(100,000)	1.234	0	123,439	(112,633)	10,806
Sub-Total Of Sales # 1				**0**	**123,439**	**(112,633)**	**10,806**
Sub-Total ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39				**0**	**123,439**	**(112,633)**	**10,806**
ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29							
XX43038	08/09/2010 B	130,000	1.249	0	(162,444)	162,444	0
Sub-Total Of Buys # 1				**0**	**(162,444)**	**162,444**	**0**
XX43038	11/04/2010 S	(300,000)	1.276	0	382,866	(370,670)	12,195
Sub-Total Of Sales # 1				**0**	**382,866**	**(370,670)**	**12,195**
Sub-Total ISSUE: 208251AE8 - CONOCO INC 6.95% 4/15/29				**0**	**220,422**	**(208,226)**	**12,195**
ISSUE: 25459HAX3 - DIRECTV HOLDINGS/FING 6% 8/15/40							
XX43038	08/10/2010 B	230,000	0.986	0	(226,915)	226,915	0
Sub-Total Of Buys # 1				**0**	**(226,915)**	**226,915**	**0**
Sub-Total ISSUE: 25459HAX3 - DIRECTV HOLDINGS/FING 6% 8/15/40				**0**	**(226,915)**	**226,915**	**0**
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38							
XX43038	03/02/2010 B	70,000	1.115	0	(78,067)	78,067	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38 (Continued)							
Sub-Total Of Buys # 1				**0**	**(78,067)**	**78,067**	**0**
Sub-Total ISSUE: 377372AE7 - GLAXOSMITHKLINE CAP 6.375% 5/15/38				**0**	**(78,067)**	**78,067**	**0**
ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20							
XX43038	04/16/2010 B	90,000	0.996	0	(89,644)	89,644	0
Sub-Total Of Buys # 1				**0**	**(89,644)**	**89,644**	**0**
Sub-Total ISSUE: 38141EA58 - GOLDMAN SACHS GROUP 5.375% 3/15/20				**0**	**(89,644)**	**89,644**	**0**
ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37							
XX43038	04/16/2010 S	(60,000)	1.007	0	60,461	(58,442)	2,018
Sub-Total Of Sales # 1				**0**	**60,461**	**(58,442)**	**2,018**
Sub-Total ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37				**0**	**60,461**	**(58,442)**	**2,018**
ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36							
XX43038	07/23/2010 B	100,000	1.022	0	(102,242)	102,242	0
Sub-Total Of Buys # 1				**0**	**(102,242)**	**102,242**	**0**
Sub-Total ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36				**0**	**(102,242)**	**102,242**	**0**
ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39							
XX43038	01/08/2010 B	530,000	1.043	0	(552,922)	552,922	0
Sub-Total Of Buys # 1				**0**	**(552,922)**	**552,922**	**0**
Sub-Total ISSUE: 48125BAA2 - JPM CHASE CAP XXVI 7% 11/01/39				**0**	**(552,922)**	**552,922**	**0**
ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38							
XX43038	06/10/2010 B	220,000	1.103	0	(242,677)	242,677	0
Sub-Total Of Buys # 1				**0**	**(242,677)**	**242,677**	**0**
Sub-Total ISSUE: 50075NAT1 - KRAFT FOODS INC 6.875% 2/01/38				**0**	**(242,677)**	**242,677**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39								
XX43038	06/10/2010	S	(220,000)	1.104	0	242,985	(231,720)	11,265
Sub-Total Of Sales # 1					**0**	**242,985**	**(231,720)**	**11,265**
Sub-Total ISSUE: 50075NAW4 - KRAFT FOODS INC 6.875% 1/26/39					**0**	**242,985**	**(231,720)**	**11,265**
ISSUE: 594918AD6 - MICROSOFT CORP 5.2% 6/01/39								
XX43038	07/28/2010	B	65,000	1.060	0	(68,958)	68,958	0
Sub-Total Of Buys # 1					**0**	**(68,958)**	**68,958**	**0**
Sub-Total ISSUE: 594918AD6 - MICROSOFT CORP 5.2% 6/01/39					**0**	**(68,958)**	**68,958**	**0**
ISSUE: 651639AE6 - NEWMONT MINING 5.875% 4/01/35								
XX43038	03/30/2010	S	(100,000)	0.958	0	95,836	(96,120)	(284)
Sub-Total Of Sales # 1					**0**	**95,836**	**(96,120)**	**(284)**
Sub-Total ISSUE: 651639AE6 - NEWMONT MINING 5.875% 4/01/35					**0**	**95,836**	**(96,120)**	**(284)**
ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39								
XX43038	07/12/2010	S	(205,000)	1.120	0	229,768	(217,591)	12,176
Sub-Total Of Sales # 1					**0**	**229,768**	**(217,591)**	**12,176**
Sub-Total ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39					**0**	**229,768**	**(217,591)**	**12,176**
ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39								
XX43038	01/20/2010	B	100,000	1.218	0	(121,809)	121,809	0
Sub-Total Of Buys # 1					**0**	**(121,809)**	**121,809**	**0**
Sub-Total ISSUE: 771196AU6 - ROCHE HLDGS INC 7% 3/01/39					**0**	**(121,809)**	**121,809**	**0**
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	02/01/2010	B	200,000	1.139	0	(227,980)	227,980	0
Sub-Total Of Buys # 1					**0**	**(227,980)**	**227,980**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37 (Continued)								
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(227,980)**	**227,980**	**0**
ISSUE: 88731EAF7 - TIME WARNER ENTMT 8.375% 3/15/23								
XX43038	12/02/2010	B	160,000	1.287	0	(205,996)	205,996	0
Sub-Total Of Buys # 1					**0**	**(205,996)**	**205,996**	**0**
Sub-Total ISSUE: 88731EAF7 - TIME WARNER ENTMT 8.375% 3/15/23					**0**	**(205,996)**	**205,996**	**0**
ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40								
XX43038	07/07/2010	B	200,000	0.999	0	(199,862)	199,862	0
Sub-Total Of Buys # 1					**0**	**(199,862)**	**199,862**	**0**
Sub-Total ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40					**0**	**(199,862)**	**199,862**	**0**
ISSUE: 88732JAJ7 - TIME WARNER CABLE 6.55% 5/01/37								
XX43038	11/10/2010	S	(345,000)	1.069	0	369,132	(358,154)	10,977
Sub-Total Of Sales # 1					**0**	**369,132**	**(358,154)**	**10,977**
Sub-Total ISSUE: 88732JAJ7 - TIME WARNER CABLE 6.55% 5/01/37					**0**	**369,132**	**(358,154)**	**10,977**
ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40								
XX43038	11/09/2010	B	185,000	0.979	0	(181,296)	181,296	0
XX43038	11/10/2010	B	345,000	0.980	0	(338,186)	338,186	0
Sub-Total Of Buys # 2					**0**	**(519,482)**	**519,482**	**0**
Sub-Total ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40					**0**	**(519,482)**	**519,482**	**0**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	03/31/2010	B	13,900,000	0.599	0	(8,330,965)	8,330,965	0
Sub-Total Of Buys # 1					**0**	**(8,330,965)**	**8,330,965**	**0**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**(8,330,965)**	**8,330,965**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS	**11/15/22**							
XX43038	04/13/2010	S	(5,500,000)	0.571	0	3,141,820	(3,128,372)	13,447
Sub-Total Of Sales # 1					**0**	**3,141,820**	**(3,128,372)**	**13,447**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS	**11/15/22**				**0**	**3,141,820**	**(3,128,372)**	**13,447**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS	**11/15/24**							
XX43038	04/13/2010	B	5,340,000	0.508	0	(2,714,108)	2,714,108	0
Sub-Total Of Buys # 1					**0**	**(2,714,108)**	**2,714,108**	**0**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS	**11/15/24**				**0**	**(2,714,108)**	**2,714,108**	**0**
ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS	**11/15/26**							
XX43038	08/04/2010	S	(6,900,000)	0.530	0	3,662,451	(3,186,314)	476,136
Sub-Total Of Sales # 1					**0**	**3,662,451**	**(3,186,314)**	**476,136**
Sub-Total ISSUE: 912803BJ1 - TIGER TSY PRIN STRIPS	**11/15/26**				**0**	**3,662,451**	**(3,186,314)**	**476,136**
ISSUE: 912803CH4 - US TREASURY STRIPS	**5/15/30**							
XX43038	09/07/2010	S	(2,280,000)	0.487	0	1,112,320	(991,563)	120,757
Sub-Total Of Sales # 1					**0**	**1,112,320**	**(991,563)**	**120,757**
Sub-Total ISSUE: 912803CH4 - US TREASURY STRIPS	**5/15/30**				**0**	**1,112,320**	**(991,563)**	**120,757**
ISSUE: 912803CK7 - US TSY PRIN STRIPS	**2/15/31**							
XX43038	09/07/2010	B	2,275,000	0.471	0	(1,071,957)	1,071,957	0
Sub-Total Of Buys # 1					**0**	**(1,071,957)**	**1,071,957**	**0**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS	**2/15/31**				**0**	**(1,071,957)**	**1,071,957**	**0**
ISSUE: 912803CX9 - US TREASURY STRIPS	**2/15/36**							
XX43038	08/11/2010	B	305,000	0.347	0	(105,984)	105,984	0
XX43038	08/11/2010	B	610,000	0.345	0	(210,913)	210,913	0
XX43038	08/13/2010	B	275,000	0.352	0	(96,956)	96,956	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36 (Continued)								
Sub-Total Of Buys # 3					**0**	**(413,853)**	**413,853**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(413,853)**	**413,853**	**0**
ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37								
XX43038	08/13/2010	S	(275,000)	0.338	0	93,101	(89,498)	3,603
Sub-Total Of Sales # 1					**0**	**93,101**	**(89,498)**	**3,603**
Sub-Total ISSUE: 912803CZ4 - US TSY PRIN STRIPS 2/15/37					**0**	**93,101**	**(89,498)**	**3,603**
ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37								
XX43038	08/11/2010	S	(610,000)	0.328	0	200,610	(167,418)	33,192
XX43038	08/11/2010	S	(305,000)	0.330	0	100,833	(83,709)	17,123
XX43038	11/30/2010	S	(1,700,000)	0.323	0	550,256	(527,749)	22,506
XX43038	12/30/2010	S	(865,000)	0.296	0	256,126	(262,896)	(6,769)
Sub-Total Of Sales # 4					**0**	**1,107,825**	**(1,041,772)**	**66,052**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS 5/15/37					**0**	**1,107,825**	**(1,041,772)**	**66,052**
ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39								
XX43038	04/30/2010	B	360,000	0.250	0	(90,162)	90,162	0
XX43038	10/29/2010	B	550,000	0.286	0	(157,311)	157,311	0
Sub-Total Of Buys # 2					**0**	**(247,473)**	**247,473**	**0**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN 8/15/39					**0**	**(247,473)**	**247,473**	**0**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39								
XX43038	05/28/2010	B	1,855,000	0.273	0	(507,323)	507,323	0
XX43038	12/31/2010	B	830,000	0.266	0	(221,419)	221,419	0
Sub-Total Of Buys # 2					**0**	**(728,742)**	**728,742**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39					**0**	**(728,742)**	**728,742**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40							
XX43038	09/30/2010 B	2,150,000	0.312	0	(671,423)	671,423	0
XX43038	10/29/2010 B	1,355,000	0.279	0	(378,790)	378,790	0
Sub-Total Of Buys # 2				**0**	**(1,050,213)**	**1,050,213**	**0**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40				**0**	**(1,050,213)**	**1,050,213**	**0**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40							
XX43038	11/30/2010 B	1,795,000	0.275	0	(494,845)	494,845	0
XX43038	12/30/2010 B	915,000	0.251	0	(230,204)	230,204	0
Sub-Total Of Buys # 2				**0**	**(725,049)**	**725,049**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40				**0**	**(725,049)**	**725,049**	**0**
ISSUE: 912810EM6 - US TREASURY BONDS 7.25% 8/15/22							
XX43038	03/31/2010 S	(2,400,000)	1.298	0	3,116,437	(3,134,625)	(18,187)
Sub-Total Of Sales # 1				**0**	**3,116,437**	**(3,134,625)**	**(18,187)**
Sub-Total ISSUE: 912810EM6 - US TREASURY BONDS 7.25% 8/15/22				**0**	**3,116,437**	**(3,134,625)**	**(18,187)**
ISSUE: 912810EQ7 - US TREASURY BONDS 6.25% 8/15/23							
XX43038	03/31/2010 S	(1,000,000)	1.200	0	1,200,664	(1,203,828)	(3,164)
Sub-Total Of Sales # 1				**0**	**1,200,664**	**(1,203,828)**	**(3,164)**
Sub-Total ISSUE: 912810EQ7 - US TREASURY BONDS 6.25% 8/15/23				**0**	**1,200,664**	**(1,203,828)**	**(3,164)**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39							
XX43038	01/08/2010 S	(455,000)	0.969	0	440,994	(447,264)	(6,270)
XX43038	01/12/2010 S	(250,000)	0.980	0	245,156	(245,718)	(562)
XX43038	01/12/2010 S	(645,000)	0.977	0	630,689	(633,954)	(3,265)
XX43038	01/20/2010 S	(95,000)	0.994	0	94,495	(93,365)	1,129
XX43038	01/20/2010 S	(105,000)	0.994	0	104,442	(103,193)	1,248
XX43038	02/01/2010 S	(195,000)	0.989	0	193,019	(192,352)	667
XX43038	02/02/2010 S	(180,000)	0.991	0	178,425	(177,555)	869

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39 (Continued)								
Sub-Total Of Sales # 7					**0**	**1,887,220**	**(1,893,401)**	**(6,184)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**1,887,220**	**(1,893,401)**	**(6,184)**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	02/19/2010	B	110,000	0.945	0	(104,014)	104,014	0
XX43038	03/30/2010	B	80,000	0.937	0	(74,987)	74,987	0
XX43038	04/08/2010	B	105,000	0.942	0	(98,929)	98,929	0
XX43038	04/16/2010	B	50,000	0.950	0	(47,507)	47,507	0
XX43038	04/27/2010	B	105,000	0.960	0	(100,816)	100,816	0
XX43038	05/11/2010	B	70,000	0.989	0	(69,256)	69,256	0
Sub-Total Of Buys # 6					**0**	**(495,509)**	**495,509**	**0**
XX43038	03/30/2010	S	(210,000)	0.940	0	197,531	(198,613)	(1,082)
XX43038	04/21/2010	S	(100,000)	0.960	0	96,078	(95,198)	879
XX43038	04/27/2010	S	(135,000)	0.960	0	129,705	(129,205)	499
Sub-Total Of Sales # 3					**0**	**423,314**	**(423,016)**	**296**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(72,195)**	**72,493**	**296**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	06/30/2010	B	300,000	1.124	0	(337,347)	337,347	0
XX43038	07/12/2010	B	180,000	1.097	0	(197,606)	197,606	0
XX43038	08/03/2010	B	115,000	1.100	0	(126,531)	126,531	0
Sub-Total Of Buys # 3					**0**	**(661,484)**	**661,484**	**0**
XX43038	06/09/2010	S	(225,000)	1.081	0	243,351	(240,178)	3,172
XX43038	07/07/2010	S	(145,000)	1.115	0	161,748	(156,779)	4,969
XX43038	07/22/2010	S	(115,000)	1.120	0	128,871	(125,183)	3,688
XX43038	07/23/2010	S	(75,000)	1.113	0	83,507	(81,641)	1,866
XX43038	07/28/2010	S	(60,000)	1.090	0	65,400	(65,557)	(157)
XX43038	07/30/2010	S	(250,000)	1.111	0	277,988	(273,158)	4,830
XX43038	08/10/2010	S	(175,000)	1.107	0	193,880	(191,843)	2,037

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
Sub-Total Of Sales # 7					**0**	**1,154,745**	**(1,134,339)**	**20,405**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**493,261**	**(472,855)**	**20,405**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	10/07/2010	B	125,000	1.119	0	(139,921)	139,921	0
XX43038	11/04/2010	B	110,000	1.058	0	(116,462)	116,462	0
Sub-Total Of Buys # 2					**0**	**(256,383)**	**256,383**	**0**
XX43038	08/17/2010	S	(65,000)	1.107	0	71,982	(72,274)	(292)
XX43038	10/14/2010	S	(40,000)	1.079	0	43,193	(44,563)	(1,369)
XX43038	11/09/2010	S	(150,000)	1.025	0	153,802	(159,049)	(5,247)
Sub-Total Of Sales # 3					**0**	**268,977**	**(275,886)**	**(6,908)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40					**0**	**12,594**	**(19,503)**	**(6,908)**
ISSUE: 912828JK7 - US TREASURY NOTES 3.125% 8/31/13								
XX43038	03/31/2010	S	(5,000,000)	1.043	0	5,216,210	(5,230,859)	(14,648)
Sub-Total Of Sales # 1					**0**	**5,216,210**	**(5,230,859)**	**(14,648)**
Sub-Total ISSUE: 912828JK7 - US TREASURY NOTES 3.125% 8/31/13					**0**	**5,216,210**	**(5,230,859)**	**(14,648)**
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10								
XX43038	01/19/2010	B	3,000,000	1.008	0	(3,024,609)	3,024,609	0
Sub-Total Of Buys # 1					**0**	**(3,024,609)**	**3,024,609**	**0**
XX43038	03/31/2010	S	(4,815,000)	1.006	0	4,844,153	(4,854,001)	(9,848)
Sub-Total Of Sales # 1					**0**	**4,844,153**	**(4,854,001)**	**(9,848)**
Sub-Total ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10					**0**	**1,819,544**	**(1,829,392)**	**(9,848)**
ISSUE: 912828JW1 - US TREASURY NOTES 1.5% 12/31/13								
XX43038	03/08/2010	S	(4,280,000)	0.986	0	4,223,825	(4,199,507)	24,317

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828JW1 - US TREASURY NOTES 1.5% 12/31/13 (Continued)								
Sub-Total Of Sales # 1					**0**	**4,223,825**	**(4,199,507)**	**24,317**
Sub-Total ISSUE: 912828JW1 - US TREASURY NOTES 1.5% 12/31/13					**0**	**4,223,825**	**(4,199,507)**	**24,317**
ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14								
XX43038	03/08/2010	B	3,745,000	1.022	0	(3,827,764)	3,827,764	0
Sub-Total Of Buys # 1					**0**	**(3,827,764)**	**3,827,764**	**0**
Sub-Total ISSUE: 912828KY5 - US TREASURY NOTES 2.625% 6/30/14					**0**	**(3,827,764)**	**3,827,764**	**0**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	01/19/2010	B	1,500,000	0.998	0	(1,497,304)	1,497,304	0
Sub-Total Of Buys # 1					**0**	**(1,497,304)**	**1,497,304**	**0**
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
Sub-Total Of Sales # 2					**0**	**2,994,608**	**(2,990,656)**	**3,952**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**1,497,304**	**(1,493,352)**	**3,952**
ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20								
XX43038	04/16/2010	S	(85,000)	0.987	0	83,950	(83,723)	226
Sub-Total Of Sales # 1					**0**	**83,950**	**(83,723)**	**226**
Sub-Total ISSUE: 912828MP2 - US TREASURY NOTES 3.625% 2/15/20					**0**	**83,950**	**(83,723)**	**226**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20								
XX43038	06/17/2010	B	130,000	1.025	0	(133,371)	133,371	0
Sub-Total Of Buys # 1					**0**	**(133,371)**	**133,371**	**0**
XX43038	08/02/2010	S	(140,000)	1.045	0	146,327	(142,891)	3,435
Sub-Total Of Sales # 1					**0**	**146,327**	**(142,891)**	**3,435**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20 (Continued)								
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20					**0**	**12,956**	**(9,520)**	**3,435**
ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20								
XX43038	12/02/2010	S	(205,000)	0.969	0	198,785	(199,199)	(413)
Sub-Total Of Sales # 1					**0**	**198,785**	**(199,199)**	**(413)**
Sub-Total ISSUE: 912828PC8 - US TSY NTS 2.625% 11/15/20					**0**	**198,785**	**(199,199)**	**(413)**
ISSUE: 927804FG4 - VIRGINIA ELEC PWR 8.875% 11/15/38								
XX43038	10/14/2010	B	40,000	1.486	0	(59,446)	59,446	0
Sub-Total Of Buys # 1					**0**	**(59,446)**	**59,446**	**0**
Sub-Total ISSUE: 927804FG4 - VIRGINIA ELEC PWR 8.875% 11/15/38					**0**	**(59,446)**	**59,446**	**0**
ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37								
XX43038	02/02/2010	B	190,000	1.121	0	(213,161)	213,161	0
XX43038	06/09/2010	B	250,000	1.176	0	(294,045)	294,045	0
Sub-Total Of Buys # 2					**0**	**(507,206)**	**507,206**	**0**
XX43038	10/22/2010	S	(65,000)	1.197	0	77,864	(74,865)	2,998
Sub-Total Of Sales # 1					**0**	**77,864**	**(74,865)**	**2,998**
Sub-Total ISSUE: 931142CK7 - WAL-MART STORES INC 6.5% 8/15/37					**0**	**(429,342)**	**432,341**	**2,998**
ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38								
XX43038	10/22/2010	B	65,000	1.156	0	(75,162)	75,162	0
Sub-Total Of Buys # 1					**0**	**(75,162)**	**75,162**	**0**
Sub-Total ISSUE: 931142CM3 - WAL-MART STORES 6.2% 4/15/38					**0**	**(75,162)**	**75,162**	**0**
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37								
XX43038	01/12/2010	B	700,000	1.053	0	(737,485)	737,485	0
Sub-Total Of Buys # 1					**0**	**(737,485)**	**737,485**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37 (Continued)								
Sub-Total ISSUE: 983024AN0 - WYETH 5.95% 4/01/37					**0**	**(737,485)**	**737,485**	**0**
Sub-Total BROKER: SALOMON SMITH BARNEY					**0**	**6,088,247**	**(5,335,666)**	**752,565**
BROKER: JP MORGAN CHASE BANK/HSBCSI								
ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38								
XX43038	12/09/2010	B	235,000	0.267	0	(62,977)	62,977	0
Sub-Total Of Buys # 1					**0**	**(62,977)**	**62,977**	**0**
Sub-Total ISSUE: 912834AE8 - US TSY STRIPPED 5/15/38					**0**	**(62,977)**	**62,977**	**0**
Sub-Total BROKER: JP MORGAN CHASE BANK/HSBCSI					**0**	**(62,977)**	**62,977**	**0**
BROKER: UBS SECURITIES								
ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31								
XX43038	12/14/2010	B	170,000	1.197	0	(203,507)	203,507	0
Sub-Total Of Buys # 1					**0**	**(203,507)**	**203,507**	**0**
Sub-Total ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31					**0**	**(203,507)**	**203,507**	**0**
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40								
XX43038	03/09/2010	B	80,000	0.992	0	(79,418)	79,418	0
Sub-Total Of Buys # 1					**0**	**(79,418)**	**79,418**	**0**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40					**0**	**(79,418)**	**79,418**	**0**
ISSUE: 29273RAK5 - ENERGY TRAN PARTNERS 9.7% 3/15/19								
XX43038	08/03/2010	S	(90,000)	1.277	0	114,951	(111,199)	3,752
Sub-Total Of Sales # 1					**0**	**114,951**	**(111,199)**	**3,752**
Sub-Total ISSUE: 29273RAK5 - ENERGY TRAN PARTNERS 9.7% 3/15/19					**0**	**114,951**	**(111,199)**	**3,752**
ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26								
XX43038	01/27/2010	B	150,000	1.022	0	(153,322)	153,322	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26 (Continued)								
Sub-Total Of Buys # 1					**0**	**(153,322)**	**153,322**	**0**
Sub-Total ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26					**0**	**(153,322)**	**153,322**	**0**
ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40								
XX43038	02/04/2010	S	(235,000)	0.989	0	232,431	(232,734)	(303)
Sub-Total Of Sales # 1					**0**	**232,431**	**(232,734)**	**(303)**
Sub-Total ISSUE: 50075NAZ7 - KRAFT FOODS INC 6.5% 2/09/40					**0**	**232,431**	**(232,734)**	**(303)**
ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39								
XX43038	05/20/2010	S	(145,000)	1.317	0	190,966	(182,214)	8,752
Sub-Total Of Sales # 1					**0**	**190,966**	**(182,214)**	**8,752**
Sub-Total ISSUE: 575767AG3 - MASS MUTUAL LIFE INS 8.875% 6/01/39					**0**	**190,966**	**(182,214)**	**8,752**
ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40								
XX43038	05/27/2010	S	(65,000)	1.009	0	65,594	(65,037)	556
Sub-Total Of Sales # 1					**0**	**65,594**	**(65,037)**	**556**
Sub-Total ISSUE: 668131AA3 - NORTHWESTERN MUTUAL 6.063% 3/30/40					**0**	**65,594**	**(65,037)**	**556**
ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36								
XX43038	05/04/2010	S	(60,000)	0.980	0	58,821	(56,271)	2,549
Sub-Total Of Sales # 1					**0**	**58,821**	**(56,271)**	**2,549**
Sub-Total ISSUE: 74432QAQ8 - PRUDENTIAL FINL MTN 5.7% 12/14/36					**0**	**58,821**	**(56,271)**	**2,549**
ISSUE: 806605AG6 - SCHERING-PLOUGH CORP 6.5% 12/01/33								
XX43038	11/15/2010	B	190,000	1.198	0	(227,753)	227,753	0
Sub-Total Of Buys # 1					**0**	**(227,753)**	**227,753**	**0**
Sub-Total ISSUE: 806605AG6 - SCHERING-PLOUGH CORP 6.5% 12/01/33					**0**	**(227,753)**	**227,753**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37								
XX43038	03/22/2010	B	195,000	1.159	0	(226,110)	226,110	0
Sub-Total Of Buys # 1					**0**	**(226,110)**	**226,110**	**0**
Sub-Total ISSUE: 806605AH4 - SCHERING PLOUGH 6.55% 9/15/37					**0**	**(226,110)**	**226,110**	**0**
ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38								
XX43038	01/21/2010	B	170,000	1.189	0	(202,201)	202,201	0
Sub-Total Of Buys # 1					**0**	**(202,201)**	**202,201**	**0**
Sub-Total ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38					**0**	**(202,201)**	**202,201**	**0**
ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36								
XX43038	10/27/2010	S	(115,000)	1.187	0	136,541	(131,885)	4,656
Sub-Total Of Sales # 1					**0**	**136,541**	**(131,885)**	**4,656**
Sub-Total ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36					**0**	**136,541**	**(131,885)**	**4,656**
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22								
XX43038	08/04/2010	S	(6,300,000)	0.641	0	4,041,324	(3,633,521)	407,802
Sub-Total Of Sales # 1					**0**	**4,041,324**	**(3,633,521)**	**407,802**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22					**0**	**4,041,324**	**(3,633,521)**	**407,802**
ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24								
XX43038	04/14/2010	B	1,325,000	0.505	0	(670,185)	670,185	0
Sub-Total Of Buys # 1					**0**	**(670,185)**	**670,185**	**0**
Sub-Total ISSUE: 912803BD4 - TIGER TSY PRIN STRIPS 11/15/24					**0**	**(670,185)**	**670,185**	**0**
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31								
XX43038	08/04/2010	B	3,700,000	0.426	0	(1,578,420)	1,578,420	0
Sub-Total Of Buys # 1					**0**	**(1,578,420)**	**1,578,420**	**0**
XX43038	04/14/2010	S	(1,275,000)	0.368	0	469,799	(467,462)	2,336

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31 (Continued)								
XX43038	08/31/2010	S	(1,685,000)	0.484	0	817,174	(721,551)	95,623
XX43038	10/27/2010	S	(850,000)	0.437	0	371,866	(385,666)	(13,800)
Sub-Total Of Sales # 3					**0**	**1,658,839**	**(1,574,679)**	**84,159**
Sub-Total ISSUE: 912803CK7 - US TSY PRIN STRIPS 2/15/31					**0**	**80,419**	**3,741**	**84,159**
ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36								
XX43038	10/27/2010	B	885,000	0.337	0	(298,714)	298,714	0
Sub-Total Of Buys # 1					**0**	**(298,714)**	**298,714**	**0**
Sub-Total ISSUE: 912803CX9 - US TREASURY STRIPS 2/15/36					**0**	**(298,714)**	**298,714**	**0**
ISSUE: 912803DC4 - US TSY STRIPPED PRIN 2/15/38								
XX43038	08/04/2010	B	4,350,000	0.305	0	(1,330,317)	1,330,317	0
Sub-Total Of Buys # 1					**0**	**(1,330,317)**	**1,330,317**	**0**
Sub-Total ISSUE: 912803DC4 - US TSY STRIPPED PRIN 2/15/38					**0**	**(1,330,317)**	**1,330,317**	**0**
ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38								
XX43038	08/04/2010	B	9,800,000	0.302	0	(2,964,206)	2,964,206	0
Sub-Total Of Buys # 1					**0**	**(2,964,206)**	**2,964,206**	**0**
XX43038	10/28/2010	S	(1,200,000)	0.303	0	363,912	(356,044)	7,867
Sub-Total Of Sales # 1					**0**	**363,912**	**(356,044)**	**7,867**
Sub-Total ISSUE: 912803DD2 - US TSY PRIN STRIPS 5/15/38					**0**	**(2,600,294)**	**2,608,162**	**7,867**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39								
XX43038	06/29/2010	B	780,000	0.292	0	(228,267)	228,267	0
Sub-Total Of Buys # 1					**0**	**(228,267)**	**228,267**	**0**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS 11/15/39					**0**	**(228,267)**	**228,267**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40								
XX43038	08/04/2010	B	6,100,000	0.276	0	(1,688,053)	1,688,053	0
XX43038	08/31/2010	B	1,745,000	0.325	0	(567,840)	567,840	0
XX43038	10/28/2010	B	1,240,000	0.276	0	(342,649)	342,649	0
Sub-Total Of Buys # 3					**0**	**(2,598,542)**	**2,598,542**	**0**
XX43038	06/29/2010	S	(780,000)	0.289	0	226,036	(181,952)	44,083
Sub-Total Of Sales # 1					**0**	**226,036**	**(181,952)**	**44,083**
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(2,372,506)**	**2,416,590**	**44,083**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	02/04/2010	B	190,000	0.992	0	(188,634)	188,634	0
Sub-Total Of Buys # 1					**0**	**(188,634)**	**188,634**	**0**
XX43038	01/21/2010	S	(165,000)	1.000	0	165,128	(162,407)	2,721
XX43038	01/27/2010	S	(90,000)	0.992	0	89,353	(88,741)	611
Sub-Total Of Sales # 2					**0**	**254,481**	**(251,148)**	**3,332**
Sub-Total ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39					**0**	**65,847**	**(62,514)**	**3,332**
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39								
XX43038	03/22/2010	B	200,000	0.967	0	(193,593)	193,593	0
XX43038	05/04/2010	B	50,000	0.986	0	(49,335)	49,335	0
Sub-Total Of Buys # 2					**0**	**(242,928)**	**242,928**	**0**
XX43038	03/09/2010	S	(70,000)	0.947	0	66,319	(67,480)	(1,161)
XX43038	03/22/2010	S	(200,000)	0.967	0	193,500	(192,827)	672
Sub-Total Of Sales # 2					**0**	**259,819**	**(260,307)**	**(489)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**16,891**	**(17,379)**	**(489)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/20/2010	B	130,000	1.090	0	(141,760)	141,760	0
XX43038	05/27/2010	B	50,000	1.068	0	(53,445)	53,445	0

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)							
Sub-Total Of Buys # 2				**0**	**(195,205)**	**195,205**	**0**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40				**0**	**(195,205)**	**195,205**	**0**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40							
XX43038	10/27/2010 B	100,000	1.055	0	(105,531)	105,531	0
Sub-Total Of Buys # 1				**0**	**(105,531)**	**105,531**	**0**
Sub-Total ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40				**0**	**(105,531)**	**105,531**	**0**
ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40							
XX43038	11/15/2010 S	(185,000)	0.926	0	171,471	(171,857)	(385)
XX43038	12/14/2010 S	(150,000)	0.899	0	134,929	(139,211)	(4,281)
Sub-Total Of Sales # 2				**0**	**306,400**	**(311,068)**	**(4,666)**
Sub-Total ISSUE: 912810QK7 - US TREASURY NOTES 3.875% 8/15/40				**0**	**306,400**	**(311,068)**	**(4,666)**
ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20							
XX43038	08/03/2010 B	80,000	1.051	0	(84,087)	84,087	0
Sub-Total Of Buys # 1				**0**	**(84,087)**	**84,087**	**0**
Sub-Total ISSUE: 912828ND8 - US TREASURY NOTES 3.5% 5/15/20				**0**	**(84,087)**	**84,087**	**0**
ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31							
XX43038	08/04/2010 B	3,400,000	0.418	0	(1,421,302)	1,421,302	0
Sub-Total Of Buys # 1				**0**	**(1,421,302)**	**1,421,302**	**0**
Sub-Total ISSUE: 912833XZ8 - US TREASURY STRIPS 0% 2/15/31				**0**	**(1,421,302)**	**1,421,302**	**0**
ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32							
XX43038	08/04/2010 B	2,900,000	0.392	0	(1,139,091)	1,139,091	0
Sub-Total Of Buys # 1				**0**	**(1,139,091)**	**1,139,091**	**0**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32 (Continued)							
Sub-Total ISSUE: 9128337R5 - US TREASURY STRIPS 5/15/32				**0**	**(1,139,091)**	**1,139,091**	**0**
ISSUE: 912834AD0 - US TSY STRIPS 11/15/37							
XX43038	08/04/2010 B	4,000,000	0.302	0	(1,209,760)	1,209,760	0
Sub-Total Of Buys # 1				**0**	**(1,209,760)**	**1,209,760**	**0**
Sub-Total ISSUE: 912834AD0 - US TSY STRIPS 11/15/37				**0**	**(1,209,760)**	**1,209,760**	**0**
ISSUE: 983024AN0 - WYETH 5.95% 4/01/37							
XX43038	03/22/2010 S	(215,000)	1.068	0	229,695	(226,513)	3,182
Sub-Total Of Sales # 1				**0**	**229,695**	**(226,513)**	**3,182**
Sub-Total ISSUE: 983024AN0 - WYETH 5.95% 4/01/37				**0**	**229,695**	**(226,513)**	**3,182**
Sub-Total BROKER: UBS SECURITIES				**0**	**(7,207,690)**	**7,772,928**	**565,232**
Grand Total				**0**	**7,646,620**	**(2,894,502)**	**4,752,030**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/04/2010	B	19,385	1.000	0	(19,385)	19,385	0
XX02586	01/06/2010	B	7,334	1.000	0	(7,334)	7,334	0
XX02586	01/07/2010	B	1,876	1.000	0	(1,876)	1,876	0
XX02586	01/29/2010	B	18,458	1.000	0	(18,458)	18,458	0
XX02586	02/05/2010	B	7,671	1.000	0	(7,671)	7,671	0
XX02586	02/09/2010	B	1,691	1.000	0	(1,691)	1,691	0
XX02586	02/10/2010	B	147,396	1.000	0	(147,396)	147,396	0
XX02586	03/05/2010	B	7,183	1.000	0	(7,183)	7,183	0
XX02586	03/09/2010	B	1,618	1.000	0	(1,618)	1,618	0
XX02586	03/30/2010	B	1,142	1.000	0	(1,142)	1,142	0
XX02586	04/08/2010	B	3,828	1.000	0	(3,828)	3,828	0
XX02586	04/12/2010	B	1,597	1.000	0	(1,597)	1,597	0
XX02586	04/30/2010	B	15,014	1.000	0	(15,014)	15,014	0
XX02586	05/07/2010	B	7,358	1.000	0	(7,358)	7,358	0
XX02586	05/11/2010	B	1,533	1.000	0	(1,533)	1,533	0
XX02586	06/07/2010	B	15,172	1.000	0	(15,172)	15,172	0
XX02586	06/09/2010	B	2,831	1.000	0	(2,831)	2,831	0
XX02586	06/30/2010	B	37,677	1.000	0	(37,677)	37,677	0
XX02586	07/08/2010	B	13,862	1.000	0	(13,862)	13,862	0
XX02586	07/09/2010	B	1,965	1.000	0	(1,965)	1,965	0
XX02586	07/12/2010	B	2,810	1.000	0	(2,810)	2,810	0
XX02586	07/30/2010	B	24,033	1.000	0	(24,033)	24,033	0
XX02586	08/06/2010	B	12,860	1.000	0	(12,860)	12,860	0
XX02586	08/10/2010	B	2,782	1.000	0	(2,782)	2,782	0
XX02586	09/08/2010	B	6,648	1.000	0	(6,648)	6,648	0
XX02586	09/09/2010	B	5,387	1.000	0	(5,387)	5,387	0
XX02586	09/10/2010	B	2,660	1.000	0	(2,660)	2,660	0
XX02586	10/07/2010	B	6,577	1.000	0	(6,577)	6,577	0
XX02586	10/08/2010	B	5,505	1.000	0	(5,505)	5,505	0
XX02586	10/12/2010	B	2,535	1.000	0	(2,535)	2,535	0
XX02586	10/20/2010	B	2,390,220	1.000	0	(2,390,220)	2,390,220	0
XX02586	10/29/2010	B	25,694	1.000	0	(25,694)	25,694	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL (Continued)								
XX02586	11/05/2010	B	12,510	1.000	0	(12,510)	12,510	0
XX02586	11/09/2010	B	2,527	1.000	0	(2,527)	2,527	0
XX02586	11/19/2010	B	245,000	1.000	0	(245,000)	245,000	0
XX02586	12/07/2010	B	25,684	1.000	0	(25,684)	25,684	0
XX02586	12/09/2010	B	2,467	1.000	0	(2,467)	2,467	0
XX02586	12/29/2010	B	2,681	1.000	0	(2,681)	2,681	0
XX02586	12/31/2010	B	19,748	1.000	0	(19,748)	19,748	0
Sub-Total Of Buys # 39					**0**	**(3,112,919)**	**3,112,919**	**0**
XX02586	01/11/2010	S	(8,000)	1.000	0	8,000	(8,000)	0
XX02586	01/28/2010	S	(839,446)	1.000	0	839,446	(839,446)	0
XX02586	02/23/2010	S	(67,319)	1.000	0	67,319	(67,319)	0
XX02586	02/25/2010	S	(863,034)	1.000	0	863,034	(863,034)	0
XX02586	03/25/2010	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	03/29/2010	S	(836,432)	1.000	0	836,432	(836,432)	0
XX02586	04/09/2010	S	(1,995,563)	1.000	0	1,995,563	(1,995,563)	0
XX02586	04/29/2010	S	(856,881)	1.000	0	856,881	(856,881)	0
XX02586	05/10/2010	S	(16,848)	1.000	0	16,848	(16,848)	0
XX02586	05/12/2010	S	(4,999,620)	1.000	0	4,999,620	(4,999,620)	0
XX02586	05/21/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	05/27/2010	S	(829,830)	1.000	0	829,830	(829,830)	0
XX02586	06/29/2010	S	(848,938)	1.000	0	848,938	(848,938)	0
XX02586	07/01/2010	S	(122,241)	1.000	0	122,241	(122,241)	0
XX02586	07/27/2010	S	(17,062)	1.000	0	17,062	(17,062)	0
XX02586	07/29/2010	S	(877,914)	1.000	0	877,914	(877,914)	0
XX02586	08/09/2010	S	(50,000)	1.000	0	50,000	(50,000)	0
XX02586	08/30/2010	S	(888,460)	1.000	0	888,460	(888,460)	0
XX02586	09/01/2010	S	(450)	1.000	0	450	(450)	0
XX02586	09/29/2010	S	(872,530)	1.000	0	872,530	(872,530)	0
XX02586	09/30/2010	S	(48,237)	1.000	0	48,237	(48,237)	0
XX02586	10/22/2010	S	(6,300)	1.000	0	6,300	(6,300)	0
XX02586	10/27/2010	S	(6,250)	1.000	0	6,250	(6,250)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL (Continued)								
XX02586	10/28/2010	S	(890,093)	1.000	0	890,093	(890,093)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/18/2010	S	(250,000)	1.000	0	250,000	(250,000)	0
XX02586	11/29/2010	S	(889,325)	1.000	0	889,325	(889,325)	0
XX02586	12/01/2010	S	(7,140)	1.000	0	7,140	(7,140)	0
XX02586	12/09/2010	S	(10,812)	1.000	0	10,812	(10,812)	0
XX02586	12/30/2010	S	(982,014)	1.000	0	982,014	(982,014)	0
Sub-Total Of Sales # 30					**0**	**18,880,739**	**(18,880,739)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**15,767,820**	**(15,767,820)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/04/2010	B	1,547,780	1.000	0	(1,547,780)	1,547,780	0
XX43038	01/11/2010	B	1,949,142	1.000	0	(1,949,142)	1,949,142	0
XX43038	01/14/2010	B	2,484,166	1.000	0	(2,484,166)	2,484,166	0
XX43038	01/20/2010	B	1,500,369	1.000	0	(1,500,369)	1,500,369	0
XX43038	01/21/2010	B	6,296,729	1.000	0	(6,296,729)	6,296,729	0
XX43038	01/22/2010	B	429,641	1.000	0	(429,641)	429,641	0
XX43038	01/28/2010	B	1,943,567	1.000	0	(1,943,567)	1,943,567	0
XX43038	02/03/2010	B	23,359	1.000	0	(23,359)	23,359	0
XX43038	02/04/2010	B	47,514	1.000	0	(47,514)	47,514	0
XX43038	02/09/2010	B	603,530	1.000	0	(603,530)	603,530	0
XX43038	02/10/2010	B	423,568	1.000	0	(423,568)	423,568	0
XX43038	02/12/2010	B	18,320	1.000	0	(18,320)	18,320	0
XX43038	02/16/2010	B	231,529	1.000	0	(231,529)	231,529	0
XX43038	02/17/2010	B	87,777	1.000	0	(87,777)	87,777	0
XX43038	02/18/2010	B	139,543	1.000	0	(139,543)	139,543	0
XX43038	02/19/2010	B	4,023	1.000	0	(4,023)	4,023	0
XX43038	03/01/2010	B	58,264	1.000	0	(58,264)	58,264	0
XX43038	03/02/2010	B	65,248	1.000	0	(65,248)	65,248	0
XX43038	03/08/2010	B	177,553	1.000	0	(177,553)	177,553	0
XX43038	03/10/2010	B	335,795	1.000	0	(335,795)	335,795	0
XX43038	03/12/2010	B	15,549	1.000	0	(15,549)	15,549	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/15/2010	B	238,445	1.000	0	(238,445)	238,445	0
XX43038	03/17/2010	B	36,999	1.000	0	(36,999)	36,999	0
XX43038	03/29/2010	B	215,721	1.000	0	(215,721)	215,721	0
XX43038	03/30/2010	B	94,837	1.000	0	(94,837)	94,837	0
XX43038	03/31/2010	B	546	1.000	0	(546)	546	0
XX43038	04/01/2010	B	316,055	1.000	0	(316,055)	316,055	0
XX43038	04/05/2010	B	2,461,823	1.000	0	(2,461,823)	2,461,823	0
XX43038	04/13/2010	B	29,121	1.000	0	(29,121)	29,121	0
XX43038	04/14/2010	B	1,983	1.000	0	(1,983)	1,983	0
XX43038	04/15/2010	B	445,315	1.000	0	(445,315)	445,315	0
XX43038	04/20/2010	B	57,531	1.000	0	(57,531)	57,531	0
XX43038	04/21/2010	B	20,987	1.000	0	(20,987)	20,987	0
XX43038	04/26/2010	B	20,836	1.000	0	(20,836)	20,836	0
XX43038	04/27/2010	B	43,391	1.000	0	(43,391)	43,391	0
XX43038	04/29/2010	B	21,358	1.000	0	(21,358)	21,358	0
XX43038	05/03/2010	B	57,481	1.000	0	(57,481)	57,481	0
XX43038	05/07/2010	B	8,588	1.000	0	(8,588)	8,588	0
XX43038	05/10/2010	B	788,042	1.000	0	(788,042)	788,042	0
XX43038	05/11/2010	B	38,472	1.000	0	(38,472)	38,472	0
XX43038	05/12/2010	B	21,052	1.000	0	(21,052)	21,052	0
XX43038	05/14/2010	B	45,918	1.000	0	(45,918)	45,918	0
XX43038	05/17/2010	B	245,065	1.000	0	(245,065)	245,065	0
XX43038	05/20/2010	B	53,260	1.000	0	(53,260)	53,260	0
XX43038	05/24/2010	B	35,659	1.000	0	(35,659)	35,659	0
XX43038	05/25/2010	B	53,781	1.000	0	(53,781)	53,781	0
XX43038	05/26/2010	B	12,029	1.000	0	(12,029)	12,029	0
XX43038	05/27/2010	B	24,467	1.000	0	(24,467)	24,467	0
XX43038	05/28/2010	B	5,904	1.000	0	(5,904)	5,904	0
XX43038	06/01/2010	B	180,306	1.000	0	(180,306)	180,306	0
XX43038	06/02/2010	B	531,031	1.000	0	(531,031)	531,031	0
XX43038	06/08/2010	B	5,643	1.000	0	(5,643)	5,643	0
XX43038	06/09/2010	B	8,390	1.000	0	(8,390)	8,390	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	06/10/2010	B	1,675	1.000	0	(1,675)	1,675	0
XX43038	06/15/2010	B	62,864	1.000	0	(62,864)	62,864	0
XX43038	06/16/2010	B	13,365	1.000	0	(13,365)	13,365	0
XX43038	06/21/2010	B	10,771	1.000	0	(10,771)	10,771	0
XX43038	06/22/2010	B	35,709	1.000	0	(35,709)	35,709	0
XX43038	06/24/2010	B	80,719	1.000	0	(80,719)	80,719	0
XX43038	06/25/2010	B	21,585	1.000	0	(21,585)	21,585	0
XX43038	06/30/2010	B	129,226	1.000	0	(129,226)	129,226	0
XX43038	07/02/2010	B	115,919	1.000	0	(115,919)	115,919	0
XX43038	07/08/2010	B	9,340	1.000	0	(9,340)	9,340	0
XX43038	07/12/2010	B	23,219	1.000	0	(23,219)	23,219	0
XX43038	07/12/2010	B	62,787	1.000	0	(62,787)	62,787	0
XX43038	07/15/2010	B	559,990	1.000	0	(559,990)	559,990	0
XX43038	07/21/2010	B	20,525	1.000	0	(20,525)	20,525	0
XX43038	07/28/2010	B	524,016	1.000	0	(524,016)	524,016	0
XX43038	08/03/2010	B	350,017	1.000	0	(350,017)	350,017	0
XX43038	08/05/2010	B	44	1.000	0	(44)	44	0
XX43038	08/06/2010	B	4,591,903	1.000	0	(4,591,903)	4,591,903	0
XX43038	08/11/2010	B	919,628	1.000	0	(919,628)	919,628	0
XX43038	08/13/2010	B	176,098	1.000	0	(176,098)	176,098	0
XX43038	08/16/2010	B	305,402	1.000	0	(305,402)	305,402	0
XX43038	08/20/2010	B	457,946	1.000	0	(457,946)	457,946	0
XX43038	08/23/2010	B	21,299	1.000	0	(21,299)	21,299	0
XX43038	08/25/2010	B	97,607	1.000	0	(97,607)	97,607	0
XX43038	08/26/2010	B	5,013	1.000	0	(5,013)	5,013	0
XX43038	08/30/2010	B	15,642	1.000	0	(15,642)	15,642	0
XX43038	09/01/2010	B	43,129	1.000	0	(43,129)	43,129	0
XX43038	09/02/2010	B	497,297	1.000	0	(497,297)	497,297	0
XX43038	09/08/2010	B	359,200	1.000	0	(359,200)	359,200	0
XX43038	09/09/2010	B	40,363	1.000	0	(40,363)	40,363	0
XX43038	09/10/2010	B	334,429	1.000	0	(334,429)	334,429	0
XX43038	09/15/2010	B	159,366	1.000	0	(159,366)	159,366	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	09/16/2010	B	380,265	1.000	0	(380,265)	380,265	0
XX43038	09/17/2010	B	19,049	1.000	0	(19,049)	19,049	0
XX43038	09/20/2010	B	53,080	1.000	0	(53,080)	53,080	0
XX43038	09/23/2010	B	12,896	1.000	0	(12,896)	12,896	0
XX43038	09/27/2010	B	57,024	1.000	0	(57,024)	57,024	0
XX43038	09/29/2010	B	248,065	1.000	0	(248,065)	248,065	0
XX43038	09/30/2010	B	17,824	1.000	0	(17,824)	17,824	0
XX43038	10/01/2010	B	78,401	1.000	0	(78,401)	78,401	0
XX43038	10/04/2010	B	127,912	1.000	0	(127,912)	127,912	0
XX43038	10/08/2010	B	13,503	1.000	0	(13,503)	13,503	0
XX43038	10/12/2010	B	33,944	1.000	0	(33,944)	33,944	0
XX43038	10/13/2010	B	163,195	1.000	0	(163,195)	163,195	0
XX43038	10/15/2010	B	59,149	1.000	0	(59,149)	59,149	0
XX43038	10/19/2010	B	56,155	1.000	0	(56,155)	56,155	0
XX43038	10/20/2010	B	64,222	1.000	0	(64,222)	64,222	0
XX43038	10/26/2010	B	112,218	1.000	0	(112,218)	112,218	0
XX43038	10/29/2010	B	73,152	1.000	0	(73,152)	73,152	0
XX43038	11/01/2010	B	139,992	1.000	0	(139,992)	139,992	0
XX43038	11/03/2010	B	116,859	1.000	0	(116,859)	116,859	0
XX43038	11/05/2010	B	35,413	1.000	0	(35,413)	35,413	0
XX43038	11/09/2010	B	172,059	1.000	0	(172,059)	172,059	0
XX43038	11/15/2010	B	109,325	1.000	0	(109,325)	109,325	0
XX43038	11/16/2010	B	117,433	1.000	0	(117,433)	117,433	0
XX43038	11/17/2010	B	35,871	1.000	0	(35,871)	35,871	0
XX43038	11/19/2010	B	14,211	1.000	0	(14,211)	14,211	0
XX43038	11/22/2010	B	15,943	1.000	0	(15,943)	15,943	0
XX43038	11/24/2010	B	878,310	1.000	0	(878,310)	878,310	0
XX43038	11/26/2010	B	12,967	1.000	0	(12,967)	12,967	0
XX43038	11/30/2010	B	10,105	1.000	0	(10,105)	10,105	0
XX43038	12/01/2010	B	48,495	1.000	0	(48,495)	48,495	0
XX43038	12/07/2010	B	205,160	1.000	0	(205,160)	205,160	0
XX43038	12/13/2010	B	61,037	1.000	0	(61,037)	61,037	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	12/13/2010	B	146,672	1.000	0	(146,672)	146,672	0
XX43038	12/15/2010	B	453,426	1.000	0	(453,426)	453,426	0
XX43038	12/15/2010	B	342,309	1.000	0	(342,309)	342,309	0
XX43038	12/21/2010	B	78,571	1.000	0	(78,571)	78,571	0
XX43038	12/29/2010	B	5	1.000	0	(5)	5	0
Sub-Total Of Buys # 122					**0**	**(39,113,312)**	**39,113,312**	**0**
XX43038	01/05/2010	S	(1,056,001)	1.000	0	1,056,001	(1,056,001)	0
XX43038	01/08/2010	S	(386,515)	1.000	0	386,515	(386,515)	0
XX43038	01/12/2010	S	(1,326,983)	1.000	0	1,326,983	(1,326,983)	0
XX43038	01/13/2010	S	(1,530,414)	1.000	0	1,530,414	(1,530,414)	0
XX43038	01/13/2010	S	(163,308)	1.000	0	163,308	(163,308)	0
XX43038	01/15/2010	S	(2,492,150)	1.000	0	2,492,150	(2,492,150)	0
XX43038	01/19/2010	S	(888,509)	1.000	0	888,509	(888,509)	0
XX43038	01/21/2010	S	(38,019)	1.000	0	38,019	(38,019)	0
XX43038	01/21/2010	S	(247,126)	1.000	0	247,126	(247,126)	0
XX43038	01/25/2010	S	(1,999,566)	1.000	0	1,999,566	(1,999,566)	0
XX43038	01/26/2010	S	(4,864,630)	1.000	0	4,864,630	(4,864,630)	0
XX43038	01/27/2010	S	(191,620)	1.000	0	191,620	(191,620)	0
XX43038	01/29/2010	S	(277,754)	1.000	0	277,754	(277,754)	0
XX43038	02/01/2010	S	(584,559)	1.000	0	584,559	(584,559)	0
XX43038	02/02/2010	S	(711,350)	1.000	0	711,350	(711,350)	0
XX43038	02/05/2010	S	(79,161)	1.000	0	79,161	(79,161)	0
XX43038	02/08/2010	S	(668,610)	1.000	0	668,610	(668,610)	0
XX43038	02/11/2010	S	(13,125)	1.000	0	13,125	(13,125)	0
XX43038	02/22/2010	S	(12,381)	1.000	0	12,381	(12,381)	0
XX43038	02/23/2010	S	(64,088)	1.000	0	64,088	(64,088)	0
XX43038	02/24/2010	S	(83,026)	1.000	0	83,026	(83,026)	0
XX43038	02/25/2010	S	(35,791)	1.000	0	35,791	(35,791)	0
XX43038	02/26/2010	S	(17,978)	1.000	0	17,978	(17,978)	0
XX43038	03/03/2010	S	(449,384)	1.000	0	449,384	(449,384)	0
XX43038	03/05/2010	S	(401,036)	1.000	0	401,036	(401,036)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/11/2010	S	(19,166)	1.000	0	19,166	(19,166)	0
XX43038	03/16/2010	S	(36,880)	1.000	0	36,880	(36,880)	0
XX43038	03/19/2010	S	(76,183)	1.000	0	76,183	(76,183)	0
XX43038	03/22/2010	S	(41,216)	1.000	0	41,216	(41,216)	0
XX43038	03/23/2010	S	(108,896)	1.000	0	108,896	(108,896)	0
XX43038	03/25/2010	S	(3,312)	1.000	0	3,312	(3,312)	0
XX43038	03/26/2010	S	(9,672)	1.000	0	9,672	(9,672)	0
XX43038	04/06/2010	S	(4,258,338)	1.000	0	4,258,338	(4,258,338)	0
XX43038	04/09/2010	S	(104,261)	1.000	0	104,261	(104,261)	0
XX43038	04/12/2010	S	(9,536)	1.000	0	9,536	(9,536)	0
XX43038	04/16/2010	S	(200,385)	1.000	0	200,385	(200,385)	0
XX43038	04/19/2010	S	(17,271)	1.000	0	17,271	(17,271)	0
XX43038	04/20/2010	S	(98,877)	1.000	0	98,877	(98,877)	0
XX43038	04/22/2010	S	(4,847)	1.000	0	4,847	(4,847)	0
XX43038	04/23/2010	S	(21,610)	1.000	0	21,610	(21,610)	0
XX43038	04/30/2010	S	(1,044)	1.000	0	1,044	(1,044)	0
XX43038	05/04/2010	S	(94,062)	1.000	0	94,062	(94,062)	0
XX43038	05/05/2010	S	(8,945)	1.000	0	8,945	(8,945)	0
XX43038	05/07/2010	S	(749,446)	1.000	0	749,446	(749,446)	0
XX43038	05/13/2010	S	(19,861)	1.000	0	19,861	(19,861)	0
XX43038	05/18/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	05/19/2010	S	(104,545)	1.000	0	104,545	(104,545)	0
XX43038	05/21/2010	S	(18,309)	1.000	0	18,309	(18,309)	0
XX43038	05/28/2010	S	(90,316)	1.000	0	90,316	(90,316)	0
XX43038	06/03/2010	S	(294,123)	1.000	0	294,123	(294,123)	0
XX43038	06/07/2010	S	(15,731)	1.000	0	15,731	(15,731)	0
XX43038	06/11/2010	S	(3,647)	1.000	0	3,647	(3,647)	0
XX43038	06/14/2010	S	(17,022)	1.000	0	17,022	(17,022)	0
XX43038	06/17/2010	S	(23,727)	1.000	0	23,727	(23,727)	0
XX43038	06/23/2010	S	(64,707)	1.000	0	64,707	(64,707)	0
XX43038	07/01/2010	S	(42,459)	1.000	0	42,459	(42,459)	0
XX43038	07/02/2010	S	(210,911)	1.000	0	210,911	(210,911)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	07/06/2010	S	(8,788)	1.000	0	8,788	(8,788)	0
XX43038	07/12/2010	S	(76,116)	1.000	0	76,116	(76,116)	0
XX43038	07/13/2010	S	(24,494)	1.000	0	24,494	(24,494)	0
XX43038	07/14/2010	S	(35,353)	1.000	0	35,353	(35,353)	0
XX43038	07/16/2010	S	(39,480)	1.000	0	39,480	(39,480)	0
XX43038	07/19/2010	S	(443,916)	1.000	0	443,916	(443,916)	0
XX43038	07/20/2010	S	(111,121)	1.000	0	111,121	(111,121)	0
XX43038	07/26/2010	S	(9,318)	1.000	0	9,318	(9,318)	0
XX43038	07/27/2010	S	(39,476)	1.000	0	39,476	(39,476)	0
XX43038	07/29/2010	S	(476,447)	1.000	0	476,447	(476,447)	0
XX43038	07/30/2010	S	(72,337)	1.000	0	72,337	(72,337)	0
XX43038	08/02/2010	S	(25,411)	1.000	0	25,411	(25,411)	0
XX43038	08/04/2010	S	(625,979)	1.000	0	625,979	(625,979)	0
XX43038	08/09/2010	S	(5,992,853)	1.000	0	5,992,853	(5,992,853)	0
XX43038	08/12/2010	S	(114,823)	1.000	0	114,823	(114,823)	0
XX43038	08/17/2010	S	(211,376)	1.000	0	211,376	(211,376)	0
XX43038	08/18/2010	S	(35,676)	1.000	0	35,676	(35,676)	0
XX43038	08/24/2010	S	(246,024)	1.000	0	246,024	(246,024)	0
XX43038	08/25/2010	S	(249,862)	1.000	0	249,862	(249,862)	0
XX43038	08/27/2010	S	(58,781)	1.000	0	58,781	(58,781)	0
XX43038	08/31/2010	S	(26,685)	1.000	0	26,685	(26,685)	0
XX43038	09/03/2010	S	(66,209)	1.000	0	66,209	(66,209)	0
XX43038	09/07/2010	S	(8,081)	1.000	0	8,081	(8,081)	0
XX43038	09/08/2010	S	(1,879)	1.000	0	1,879	(1,879)	0
XX43038	09/08/2010	S	(328,414)	1.000	0	328,414	(328,414)	0
XX43038	09/13/2010	S	(406,541)	1.000	0	406,541	(406,541)	0
XX43038	09/14/2010	S	(21,530)	1.000	0	21,530	(21,530)	0
XX43038	09/16/2010	S	(411,750)	1.000	0	411,750	(411,750)	0
XX43038	09/21/2010	S	(39,263)	1.000	0	39,263	(39,263)	0
XX43038	09/24/2010	S	(24,466)	1.000	0	24,466	(24,466)	0
XX43038	09/28/2010	S	(183,968)	1.000	0	183,968	(183,968)	0
XX43038	10/05/2010	S	(635,829)	1.000	0	635,829	(635,829)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	10/06/2010	S	(67,497)	1.000	0	67,497	(67,497)	0
XX43038	10/13/2010	S	(142,165)	1.000	0	142,165	(142,165)	0
XX43038	10/14/2010	S	(10,762)	1.000	0	10,762	(10,762)	0
XX43038	10/18/2010	S	(10,202)	1.000	0	10,202	(10,202)	0
XX43038	10/21/2010	S	(174,365)	1.000	0	174,365	(174,365)	0
XX43038	10/25/2010	S	(1,393)	1.000	0	1,393	(1,393)	0
XX43038	10/27/2010	S	(64,991)	1.000	0	64,991	(64,991)	0
XX43038	10/28/2010	S	(74,997)	1.000	0	74,997	(74,997)	0
XX43038	11/02/2010	S	(215,630)	1.000	0	215,630	(215,630)	0
XX43038	11/03/2010	S	(378,790)	1.000	0	378,790	(378,790)	0
XX43038	11/04/2010	S	(29,463)	1.000	0	29,463	(29,463)	0
XX43038	11/08/2010	S	(31,275)	1.000	0	31,275	(31,275)	0
XX43038	11/10/2010	S	(102,131)	1.000	0	102,131	(102,131)	0
XX43038	11/12/2010	S	(77,851)	1.000	0	77,851	(77,851)	0
XX43038	11/18/2010	S	(51,569)	1.000	0	51,569	(51,569)	0
XX43038	11/23/2010	S	(6,918)	1.000	0	6,918	(6,918)	0
XX43038	11/29/2010	S	(604,527)	1.000	0	604,527	(604,527)	0
XX43038	12/02/2010	S	(176,332)	1.000	0	176,332	(176,332)	0
XX43038	12/06/2010	S	(38,864)	1.000	0	38,864	(38,864)	0
XX43038	12/08/2010	S	(15,960)	1.000	0	15,960	(15,960)	0
XX43038	12/09/2010	S	(221,245)	1.000	0	221,245	(221,245)	0
XX43038	12/10/2010	S	(17,846)	1.000	0	17,846	(17,846)	0
XX43038	12/14/2010	S	(190,363)	1.000	0	190,363	(190,363)	0
XX43038	12/15/2010	S	(342,722)	1.000	0	342,722	(342,722)	0
XX43038	12/16/2010	S	(478,457)	1.000	0	478,457	(478,457)	0
XX43038	12/17/2010	S	(37,169)	1.000	0	37,169	(37,169)	0
XX43038	12/20/2010	S	(50,061)	1.000	0	50,061	(50,061)	0
XX43038	12/22/2010	S	(46,268)	1.000	0	46,268	(46,268)	0
XX43038	12/27/2010	S	(52,843)	1.000	0	52,843	(52,843)	0
XX43038	12/28/2010	S	(20,740)	1.000	0	20,740	(20,740)	0
XX43038	12/31/2010	S	(116,876)	1.000	0	116,876	(116,876)	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
Sub-Total Of Sales # 120					**0**	**40,265,669**	**(40,265,669)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,152,357**	**(1,152,357)**	**0**
ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26								
XX43038	01/27/2010	B	150,000	1.022	0	(153,322)	153,322	0
Sub-Total Of Buys # 1					**0**	**(153,322)**	**153,322**	**0**
Sub-Total ISSUE: 36158FAA8 - GEN ELEC GLOBAL INS 7% 2/15/26					**0**	**(153,322)**	**153,322**	**0**
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/29/2010	B	643,386	1.000	0	(643,386)	643,386	0
XX02586	02/26/2010	B	216,326	1.000	0	(216,326)	216,326	0
XX02586	03/31/2010	B	1,617,965	1.000	0	(1,617,965)	1,617,965	0
XX02586	04/30/2010	B	699,178	1.000	0	(699,178)	699,178	0
XX02586	07/30/2010	B	526,916	1.000	0	(526,916)	526,916	0
XX02586	08/31/2010	B	492,768	1.000	0	(492,768)	492,768	0
XX02586	09/30/2010	B	1,297,764	1.000	0	(1,297,764)	1,297,764	0
XX02586	10/29/2010	B	1,288,012	1.000	0	(1,288,012)	1,288,012	0
XX02586	12/31/2010	B	1,326,872	1.000	0	(1,326,872)	1,326,872	0
Sub-Total Of Buys # 9					**0**	**(8,109,187)**	**8,109,187**	**0**
XX02586	05/28/2010	S	(1,636,489)	1.000	0	1,636,489	(1,636,489)	0
XX02586	06/30/2010	S	(336,010)	1.000	0	336,010	(336,010)	0
XX02586	11/30/2010	S	(80,702)	1.000	0	80,702	(80,702)	0
Sub-Total Of Sales # 3					**0**	**2,053,201**	**(2,053,201)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**(6,055,986)**	**6,055,986**	**0**
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G								
XX02566	01/28/2010	B	1,313	639.312	0	(839,446)	839,446	0
XX02566	02/25/2010	B	1,315	639.312	0	(841,321)	841,321	0
XX02566	03/26/2010	B	3	639.313	0	(2,359)	2,359	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G (Continued)								
XX02566	03/30/2010	B	1,308	639.314	0	(836,432)	836,432	0
XX02566	04/29/2010	B	1,340	639.315	0	(856,881)	856,881	0
XX02566	05/27/2010	B	1,297	639.316	0	(829,830)	829,830	0
XX02566	06/29/2010	B	1,327	639.318	0	(848,938)	848,938	0
XX02566	07/29/2010	B	1,373	639.318	0	(877,914)	877,914	0
XX02566	08/30/2010	B	1,389	639.319	0	(888,460)	888,460	0
XX02566	09/29/2010	B	1,367	639.320	0	(874,160)	874,160	0
XX02566	10/28/2010	B	1,392	639.321	0	(890,093)	890,093	0
XX02566	11/29/2010	B	1,391	639.322	0	(889,325)	889,325	0
XX02566	12/01/2010	B	10	639.322	0	(6,395)	6,395	0
XX02566	12/01/2010	B	0	639.322	0	(429)	429	0
XX02566	12/30/2010	B	1,536	639.323	0	(982,014)	982,014	0
Sub-Total Of Buys # 15					**0**	**(10,463,997)**	**10,463,997**	**0**
XX02566	01/28/2010	S	(1,313)	639.312	0	839,446	(839,446)	0
XX02566	02/25/2010	S	(1,315)	639.312	0	841,321	(841,321)	0
XX02566	03/30/2010	S	(1,308)	639.314	0	836,432	(836,432)	0
XX02566	04/29/2010	S	(1,340)	639.315	0	856,881	(856,880)	0
XX02566	05/27/2010	S	(1,297)	639.316	0	829,830	(829,830)	0
XX02566	06/29/2010	S	(1,327)	639.318	0	848,938	(848,937)	0
XX02566	07/29/2010	S	(1,373)	639.318	0	877,914	(877,914)	0
XX02566	08/30/2010	S	(1,389)	639.319	0	888,460	(888,460)	0
XX02566	09/29/2010	S	(1,367)	639.320	0	874,160	(874,160)	0
XX02566	10/28/2010	S	(1,392)	639.321	0	890,093	(890,093)	0
XX02566	11/29/2010	S	(1,391)	639.322	0	889,325	(889,325)	0
XX02566	12/30/2010	S	(1,536)	639.323	0	982,014	(982,014)	0
Sub-Total Of Sales # 12					**0**	**10,454,814**	**(10,454,812)**	**0**
Sub-Total ISSUE: 57629R9A1 - MASS MUTUAL MONEY MKT ACCOUNT SIA G					**0**	**(9,183)**	**9,185**	**0**
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21								
XX43038	03/31/2010	B	13,900,000	0.599	0	(8,330,965)	8,330,965	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21 (Continued)								
Sub-Total Of Buys # 1					**0**	**(8,330,965)**	**8,330,965**	**0**
XX43038	04/30/2010	S	(565,000)	0.616	0	348,412	(340,000)	8,412
XX43038	05/28/2010	S	(2,200,000)	0.640	0	1,409,672	(1,328,552)	81,119
XX43038	08/04/2010	S	(11,135,000)	0.673	0	7,500,090	(6,777,070)	723,020
Sub-Total Of Sales # 3					**0**	**9,258,174**	**(8,445,622)**	**812,551**
Sub-Total ISSUE: 912803AY9 - US TREASURY STRIPS 11/15/21					**0**	**927,209**	**(114,657)**	**812,551**
ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22								
XX43038	03/31/2010	B	11,800,000	0.567	0	(6,700,040)	6,700,040	0
Sub-Total Of Buys # 1					**0**	**(6,700,040)**	**6,700,040**	**0**
XX43038	04/13/2010	S	(5,500,000)	0.571	0	3,141,820	(3,128,372)	13,447
XX43038	08/04/2010	S	(6,300,000)	0.641	0	4,041,324	(3,633,521)	407,802
Sub-Total Of Sales # 2					**0**	**7,183,144**	**(6,761,893)**	**421,249**
Sub-Total ISSUE: 912803BA0 - TIGER TSY PRIN STRIPS 11/15/22					**0**	**483,104**	**(61,853)**	**421,249**
ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27								
XX43038	03/31/2010	B	14,350,000	0.429	0	(6,169,782)	6,169,782	0
Sub-Total Of Buys # 1					**0**	**(6,169,782)**	**6,169,782**	**0**
XX43038	05/28/2010	S	(1,400,000)	0.475	0	666,246	(601,930)	64,316
XX43038	06/30/2010	S	(700,000)	0.505	0	354,179	(300,965)	53,214
XX43038	08/04/2010	S	(12,250,000)	0.503	0	6,170,325	(5,266,887)	903,437
Sub-Total Of Sales # 3					**0**	**7,190,750**	**(6,169,782)**	**1,020,967**
Sub-Total ISSUE: 912803BM4 - TIGER TSY PRIN STRIPS 11/15/27					**0**	**1,020,968**	**0**	**1,020,967**
ISSUE: 912810QC5 - US TSY NTS 4.5% 8/15/39								
XX43038	01/07/2010	B	165,000	0.971	0	(160,282)	160,282	0
XX43038	01/13/2010	B	95,000	0.974	0	(92,595)	92,595	0
XX43038	01/21/2010	B	280,000	0.998	0	(279,475)	279,475	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**							
XX43038	01/21/2010	B	290,000	0.998	0	(289,456)	289,456	0
XX43038	01/22/2010	B	85,000	0.995	0	(84,641)	84,641	0
XX43038	01/22/2010	B	35,000	0.998	0	(34,961)	34,961	0
XX43038	01/26/2010	B	60,000	0.998	0	(59,925)	59,925	0
XX43038	01/26/2010	B	125,000	0.998	0	(124,804)	124,804	0
XX43038	01/26/2010	B	125,000	0.998	0	(124,804)	124,804	0
XX43038	01/27/2010	B	60,000	0.992	0	(59,540)	59,540	0
XX43038	02/01/2010	B	190,000	0.989	0	(187,951)	187,951	0
XX43038	02/03/2010	B	255,000	0.980	0	(249,979)	249,979	0
XX43038	02/04/2010	B	190,000	0.992	0	(188,634)	188,634	0
XX43038	02/05/2010	B	135,000	1.000	0	(135,126)	135,126	0
XX43038	02/05/2010	B	75,000	0.997	0	(74,812)	74,812	0
XX43038	02/05/2010	B	25,000	0.993	0	(24,839)	24,839	0
XX43038	02/09/2010	B	90,000	0.991	0	(89,226)	89,226	0
Sub-Total Of Buys # 17					**0**	**(2,261,050)**	**2,261,050**	**0**
XX43038	01/05/2010	S	(210,000)	0.980	0	205,964	(206,429)	(465)
XX43038	01/05/2010	S	(340,000)	0.984	0	334,793	(334,219)	573
XX43038	01/05/2010	S	(200,000)	0.984	0	196,875	(196,599)	275
XX43038	01/05/2010	S	(175,000)	0.976	0	170,925	(172,024)	(1,099)
XX43038	01/05/2010	S	(480,000)	0.977	0	469,350	(471,839)	(2,489)
XX43038	01/06/2010	S	(100,000)	0.968	0	96,898	(98,299)	(1,401)
XX43038	01/06/2010	S	(110,000)	0.972	0	106,940	(108,129)	(1,189)
XX43038	01/06/2010	S	(45,000)	0.972	0	43,781	(44,234)	(453)
XX43038	01/06/2010	S	(50,000)	0.979	0	48,984	(49,149)	(165)
XX43038	01/07/2010	S	(455,000)	0.968	0	440,710	(447,264)	(6,554)
XX43038	01/07/2010	S	(225,000)	0.968	0	217,933	(221,174)	(3,241)
XX43038	01/07/2010	S	(610,000)	0.968	0	590,842	(599,629)	(8,787)
XX43038	01/07/2010	S	(315,000)	0.968	0	305,107	(309,644)	(4,537)
XX43038	01/07/2010	S	(685,000)	0.968	0	663,486	(673,354)	(9,867)
XX43038	01/07/2010	S	(500,000)	0.968	0	484,296	(491,499)	(7,202)
XX43038	01/07/2010	S	(435,000)	0.968	0	421,338	(427,604)	(6,266)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**						
XX43038	01/07/2010 S	(990,000)	0.968	0	958,907	(973,169)	(14,261)
XX43038	01/07/2010 S	(930,000)	0.968	0	900,792	(914,189)	(13,397)
XX43038	01/07/2010 S	(70,000)	0.969	0	67,867	(68,809)	(942)
XX43038	01/07/2010 S	(475,000)	0.968	0	460,082	(466,865)	(6,783)
XX43038	01/08/2010 S	(70,000)	0.969	0	67,858	(68,809)	(950)
XX43038	01/08/2010 S	(305,000)	0.969	0	295,659	(299,814)	(4,155)
XX43038	01/08/2010 S	(310,000)	0.969	0	300,457	(304,729)	(4,272)
XX43038	01/08/2010 S	(150,000)	0.969	0	145,429	(147,449)	(2,020)
XX43038	01/08/2010 S	(505,000)	0.969	0	489,534	(496,414)	(6,880)
XX43038	01/08/2010 S	(100,000)	0.969	0	96,968	(98,299)	(1,331)
XX43038	01/08/2010 S	(455,000)	0.969	0	440,994	(447,264)	(6,270)
XX43038	01/08/2010 S	(560,000)	0.969	0	542,762	(550,479)	(7,717)
XX43038	01/08/2010 S	(760,000)	0.969	0	736,725	(746,985)	(10,260)
XX43038	01/11/2010 S	(70,000)	0.962	0	67,375	(68,801)	(1,426)
XX43038	01/12/2010 S	(340,000)	0.971	0	330,437	(334,177)	(3,740)
XX43038	01/12/2010 S	(340,000)	0.977	0	332,456	(334,177)	(1,721)
XX43038	01/12/2010 S	(385,000)	0.977	0	376,457	(378,406)	(1,949)
XX43038	01/12/2010 S	(340,000)	0.977	0	332,456	(334,177)	(1,721)
XX43038	01/12/2010 S	(210,000)	0.977	0	205,340	(206,403)	(1,063)
XX43038	01/12/2010 S	(235,000)	0.977	0	229,785	(230,975)	(1,189)
XX43038	01/12/2010 S	(555,000)	0.977	0	542,685	(545,495)	(2,809)
XX43038	01/12/2010 S	(475,000)	0.977	0	464,460	(466,865)	(2,404)
XX43038	01/12/2010 S	(410,000)	0.977	0	400,903	(402,978)	(2,075)
XX43038	01/12/2010 S	(310,000)	0.977	0	303,121	(304,691)	(1,569)
XX43038	01/12/2010 S	(250,000)	0.980	0	245,156	(245,718)	(562)
XX43038	01/12/2010 S	(645,000)	0.977	0	630,689	(633,954)	(3,265)
XX43038	01/12/2010 S	(165,000)	0.979	0	161,571	(162,161)	(590)
XX43038	01/12/2010 S	(120,000)	0.979	0	117,525	(117,935)	(410)
XX43038	01/12/2010 S	(295,000)	0.978	0	288,639	(289,924)	(1,285)
XX43038	01/12/2010 S	(370,000)	0.977	0	361,790	(363,634)	(1,843)
XX43038	01/12/2010 S	(555,000)	0.977	0	542,685	(545,451)	(2,765)
XX43038	01/12/2010 S	(620,000)	0.977	0	606,243	(609,332)	(3,089)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**						
XX43038	01/12/2010 S	(365,000)	0.978	0	357,129	(358,720)	(1,590)
XX43038	01/12/2010 S	(250,000)	0.977	0	244,453	(245,698)	(1,245)
XX43038	01/12/2010 S	(145,000)	0.977	0	141,782	(142,505)	(722)
XX43038	01/20/2010 S	(405,000)	0.994	0	402,595	(398,031)	4,563
XX43038	01/20/2010 S	(100,000)	0.994	0	99,406	(98,279)	1,126
XX43038	01/20/2010 S	(95,000)	0.994	0	94,495	(93,365)	1,129
XX43038	01/20/2010 S	(105,000)	0.994	0	104,442	(103,193)	1,248
XX43038	01/20/2010 S	(75,000)	0.994	0	74,601	(73,709)	891
XX43038	01/20/2010 S	(205,000)	0.994	0	203,910	(201,472)	2,437
XX43038	01/20/2010 S	(220,000)	0.994	0	218,693	(216,214)	2,478
XX43038	01/20/2010 S	(130,000)	0.994	0	129,228	(127,763)	1,464
XX43038	01/20/2010 S	(190,000)	0.994	0	188,871	(186,731)	2,140
XX43038	01/21/2010 S	(340,000)	0.998	0	339,362	(334,658)	4,703
XX43038	01/21/2010 S	(70,000)	0.998	0	69,890	(68,900)	990
XX43038	01/21/2010 S	(100,000)	0.998	0	99,812	(98,428)	1,383
XX43038	01/21/2010 S	(255,000)	0.998	0	254,491	(250,993)	3,498
XX43038	01/21/2010 S	(220,000)	0.998	0	219,587	(216,543)	3,043
XX43038	01/21/2010 S	(265,000)	0.998	0	264,503	(260,836)	3,666
XX43038	01/21/2010 S	(165,000)	1.000	0	165,128	(162,407)	2,721
XX43038	01/22/2010 S	(140,000)	0.998	0	139,737	(137,846)	1,891
XX43038	01/22/2010 S	(95,000)	0.998	0	94,821	(93,538)	1,283
XX43038	01/22/2010 S	(110,000)	0.995	0	109,484	(108,307)	1,176
XX43038	01/22/2010 S	(100,000)	0.998	0	99,859	(98,461)	1,397
XX43038	01/22/2010 S	(95,000)	0.998	0	94,821	(93,538)	1,283
XX43038	01/22/2010 S	(90,000)	0.997	0	89,746	(88,615)	1,131
XX43038	01/22/2010 S	(155,000)	0.995	0	154,249	(152,615)	1,633
XX43038	01/22/2010 S	(95,000)	0.995	0	94,599	(93,538)	1,060
XX43038	01/22/2010 S	(245,000)	0.997	0	244,464	(241,231)	3,232
XX43038	01/22/2010 S	(95,000)	0.995	0	94,584	(93,538)	1,045
XX43038	01/25/2010 S	(135,000)	0.992	0	133,987	(132,923)	1,064
XX43038	01/25/2010 S	(130,000)	0.992	0	129,025	(128,000)	1,024
XX43038	01/26/2010 S	(160,000)	0.996	0	159,375	(157,742)	1,632

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39 (Continued)**							
XX43038	01/26/2010	S	(280,000)	0.996	0	278,906	(276,049)	2,856
XX43038	01/27/2010	S	(320,000)	0.992	0	317,650	(315,526)	2,123
XX43038	01/27/2010	S	(280,000)	0.992	0	277,943	(276,085)	1,857
XX43038	01/27/2010	S	(135,000)	0.992	0	134,029	(133,112)	916
XX43038	01/27/2010	S	(55,000)	0.991	0	54,553	(54,231)	321
XX43038	01/27/2010	S	(90,000)	0.992	0	89,353	(88,741)	611
XX43038	01/27/2010	S	(110,000)	0.992	0	109,192	(108,462)	729
XX43038	01/27/2010	S	(320,000)	0.992	0	317,650	(315,526)	2,123
XX43038	01/28/2010	S	(355,000)	0.989	0	351,339	(350,037)	1,301
XX43038	02/01/2010	S	(80,000)	0.990	0	79,225	(78,913)	311
XX43038	02/01/2010	S	(195,000)	0.989	0	193,019	(192,352)	667
XX43038	02/01/2010	S	(135,000)	0.991	0	133,818	(133,166)	651
XX43038	02/01/2010	S	(50,000)	0.990	0	49,500	(49,321)	178
XX43038	02/02/2010	S	(180,000)	0.991	0	178,425	(177,555)	869
XX43038	02/02/2010	S	(115,000)	0.992	0	114,164	(113,438)	726
XX43038	02/04/2010	S	(730,000)	0.995	0	726,891	(719,880)	7,011
XX43038	02/16/2010	S	(805,000)	0.972	0	783,114	(797,351)	(14,237)
Sub-Total Of Sales # 97					**0**	**26,341,929**	**(26,447,699)**	**(105,793)**
Sub-Total ISSUE: 912810QC5 - US TSY NTS	**4.5% 8/15/39**				**0**	**24,080,879**	**(24,186,649)**	**(105,793)**
ISSUE: 912810QD3 - US TREASURY NOTES	**4.375% 11/15/39**							
XX43038	01/29/2010	B	305,000	0.977	0	(298,030)	298,030	0
XX43038	02/08/2010	B	475,000	0.975	0	(463,291)	463,291	0
XX43038	02/16/2010	B	815,000	0.952	0	(776,108)	776,108	0
XX43038	02/19/2010	B	85,000	0.944	0	(80,311)	80,311	0
XX43038	02/19/2010	B	110,000	0.945	0	(104,014)	104,014	0
XX43038	02/24/2010	B	70,000	0.961	0	(67,298)	67,298	0
XX43038	02/26/2010	B	455,000	0.974	0	(443,500)	443,500	0
XX43038	03/02/2010	B	125,000	0.964	0	(120,605)	120,605	0
XX43038	03/02/2010	B	135,000	0.964	0	(130,253)	130,253	0
XX43038	03/02/2010	B	75,000	0.964	0	(72,363)	72,363	0
XX43038	03/02/2010	B	30,000	0.969	0	(29,076)	29,076	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	03/09/2010	B	120,000	0.950	0	(114,018)	114,018	0
XX43038	03/12/2010	B	215,000	0.959	0	(206,366)	206,366	0
XX43038	03/22/2010	B	200,000	0.967	0	(193,593)	193,593	0
XX43038	03/23/2010	B	70,000	0.965	0	(67,582)	67,582	0
XX43038	03/23/2010	B	165,000	0.961	0	(158,683)	158,683	0
XX43038	03/24/2010	B	260,000	0.951	0	(247,446)	247,446	0
XX43038	03/24/2010	B	130,000	0.951	0	(123,642)	123,642	0
XX43038	03/24/2010	B	245,000	0.951	0	(233,171)	233,171	0
XX43038	03/25/2010	B	95,000	0.942	0	(89,552)	89,552	0
XX43038	03/25/2010	B	315,000	0.942	0	(296,789)	296,789	0
XX43038	03/29/2010	B	150,000	0.935	0	(140,343)	140,343	0
XX43038	03/29/2010	B	100,000	0.935	0	(93,562)	93,562	0
XX43038	03/29/2010	B	255,000	0.937	0	(239,142)	239,142	0
XX43038	03/29/2010	B	170,000	0.937	0	(159,428)	159,428	0
XX43038	03/29/2010	B	45,000	0.937	0	(42,201)	42,201	0
XX43038	03/29/2010	B	170,000	0.938	0	(159,481)	159,481	0
XX43038	03/29/2010	B	115,000	0.935	0	(107,542)	107,542	0
XX43038	03/29/2010	B	130,000	0.937	0	(121,915)	121,915	0
XX43038	03/30/2010	B	130,000	0.937	0	(121,854)	121,854	0
XX43038	03/30/2010	B	220,000	0.937	0	(206,215)	206,215	0
XX43038	03/30/2010	B	80,000	0.937	0	(74,987)	74,987	0
XX43038	03/30/2010	B	100,000	0.936	0	(93,625)	93,625	0
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
XX43038	03/30/2010	B	90,000	0.936	0	(84,262)	84,262	0
XX43038	03/30/2010	B	25,000	0.936	0	(23,406)	23,406	0
XX43038	03/30/2010	B	30,000	0.936	0	(28,087)	28,087	0
XX43038	04/06/2010	B	95,000	0.926	0	(88,008)	88,008	0
XX43038	04/07/2010	B	70,000	0.926	0	(64,848)	64,848	0
XX43038	04/08/2010	B	105,000	0.942	0	(98,929)	98,929	0
XX43038	04/09/2010	B	45,000	0.943	0	(42,440)	42,440	0
XX43038	04/16/2010	B	50,000	0.950	0	(47,507)	47,507	0
XX43038	04/19/2010	B	185,000	0.949	0	(175,605)	175,605	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	04/20/2010	B	30,000	0.951	0	(28,546)	28,546	0
XX43038	04/21/2010	B	70,000	0.960	0	(67,254)	67,254	0
XX43038	04/22/2010	B	55,000	0.960	0	(52,842)	52,842	0
XX43038	04/22/2010	B	55,000	0.958	0	(52,722)	52,722	0
XX43038	04/26/2010	B	95,000	0.958	0	(91,051)	91,051	0
XX43038	04/27/2010	B	105,000	0.960	0	(100,816)	100,816	0
XX43038	04/29/2010	B	20,000	0.962	0	(19,243)	19,243	0
XX43038	04/30/2010	B	250,000	0.974	0	(243,574)	243,574	0
XX43038	05/04/2010	B	50,000	0.986	0	(49,335)	49,335	0
XX43038	05/04/2010	B	110,000	0.980	0	(107,851)	107,851	0
XX43038	05/06/2010	B	40,000	1.004	0	(40,175)	40,175	0
XX43038	05/06/2010	B	120,000	0.998	0	(119,831)	119,831	0
XX43038	05/07/2010	B	55,000	1.024	0	(56,323)	56,323	0
XX43038	05/11/2010	B	70,000	0.989	0	(69,256)	69,256	0
XX43038	05/11/2010	B	75,000	1.000	0	(75,000)	75,000	0
XX43038	05/14/2010	B	80,000	0.998	0	(79,862)	79,862	0
XX43038	05/14/2010	B	85,000	1.008	0	(85,757)	85,757	0
Sub-Total Of Buys # 60					**0**	**(7,952,778)**	**7,952,778**	**0**
XX43038	02/18/2010	S	(80,000)	0.940	0	75,200	(77,112)	(1,912)
XX43038	02/18/2010	S	(45,000)	0.942	0	42,433	(43,375)	(942)
XX43038	02/22/2010	S	(75,000)	0.945	0	70,898	(72,129)	(1,230)
XX43038	02/23/2010	S	(140,000)	0.959	0	134,345	(134,641)	(295)
XX43038	02/24/2010	S	(230,000)	0.957	0	220,260	(221,192)	(931)
XX43038	03/02/2010	S	(115,000)	0.965	0	111,064	(110,988)	76
XX43038	03/02/2010	S	(30,000)	0.967	0	29,020	(28,953)	66
XX43038	03/03/2010	S	(145,000)	0.963	0	139,749	(139,942)	(192)
XX43038	03/03/2010	S	(210,000)	0.962	0	202,190	(202,675)	(484)
XX43038	03/05/2010	S	(115,000)	0.957	0	110,166	(110,988)	(822)
XX43038	03/09/2010	S	(35,000)	0.950	0	33,266	(33,740)	(473)
XX43038	03/09/2010	S	(70,000)	0.947	0	66,319	(67,480)	(1,161)
XX43038	03/16/2010	S	(95,000)	0.963	0	91,511	(91,531)	(19)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	03/16/2010	S	(55,000)	0.965	0	53,075	(52,991)	83
XX43038	03/17/2010	S	(35,000)	0.969	0	33,928	(33,722)	206
XX43038	03/18/2010	S	(175,000)	0.965	0	168,984	(168,610)	373
XX43038	03/18/2010	S	(70,000)	0.965	0	67,550	(67,444)	105
XX43038	03/18/2010	S	(110,000)	0.964	0	106,046	(105,983)	63
XX43038	03/22/2010	S	(200,000)	0.967	0	193,500	(192,827)	672
XX43038	03/23/2010	S	(75,000)	0.965	0	72,398	(72,294)	104
XX43038	03/23/2010	S	(145,000)	0.965	0	139,925	(139,768)	156
XX43038	03/23/2010	S	(170,000)	0.961	0	163,452	(163,866)	(414)
XX43038	03/24/2010	S	(270,000)	0.946	0	255,656	(258,988)	(3,332)
XX43038	03/24/2010	S	(175,000)	0.942	0	164,903	(165,711)	(808)
XX43038	03/26/2010	S	(120,000)	0.938	0	112,570	(113,630)	(1,060)
XX43038	03/29/2010	S	(235,000)	0.936	0	220,092	(222,526)	(2,434)
XX43038	03/29/2010	S	(45,000)	0.937	0	42,180	(42,611)	(431)
XX43038	03/30/2010	S	(80,000)	0.955	0	76,450	(75,662)	787
XX43038	03/30/2010	S	(110,000)	0.935	0	102,935	(104,035)	(1,099)
XX43038	03/30/2010	S	(230,000)	0.937	0	215,589	(217,529)	(1,940)
XX43038	03/30/2010	S	(135,000)	0.935	0	126,330	(127,680)	(1,349)
XX43038	03/30/2010	S	(210,000)	0.940	0	197,531	(198,613)	(1,082)
XX43038	03/31/2010	S	(1,650,000)	0.944	0	1,558,992	(1,560,536)	(1,544)
XX43038	03/31/2010	S	(380,000)	0.946	0	359,515	(359,396)	119
XX43038	03/31/2010	S	(115,000)	0.946	0	108,800	(108,764)	36
XX43038	04/06/2010	S	(285,000)	0.927	0	264,426	(267,882)	(3,455)
XX43038	04/07/2010	S	(100,000)	0.925	0	92,593	(93,046)	(452)
XX43038	04/09/2010	S	(20,000)	0.942	0	18,840	(18,849)	(8)
XX43038	04/14/2010	S	(70,000)	0.943	0	66,029	(65,972)	56
XX43038	04/15/2010	S	(60,000)	0.940	0	56,400	(56,548)	(148)
XX43038	04/21/2010	S	(90,000)	0.960	0	86,456	(85,678)	777
XX43038	04/21/2010	S	(100,000)	0.960	0	96,078	(95,198)	879
XX43038	04/27/2010	S	(135,000)	0.960	0	129,705	(129,205)	499
XX43038	04/29/2010	S	(20,000)	0.960	0	19,200	(19,290)	(90)
XX43038	05/12/2010	S	(170,000)	0.980	0	166,626	(166,501)	125

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39 (Continued)								
XX43038	05/12/2010	S	(125,000)	0.984	0	123,027	(122,427)	600
XX43038	05/17/2010	S	(715,000)	1.009	0	722,031	(703,274)	18,756
Sub-Total Of Sales # 47					**0**	**7,708,233**	**(7,711,802)**	**(3,569)**
Sub-Total ISSUE: 912810QD3 - US TREASURY NOTES 4.375% 11/15/39					**0**	**(244,545)**	**240,976**	**(3,569)**
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40								
XX43038	05/17/2010	B	690,000	1.052	0	(725,938)	725,938	0
XX43038	05/17/2010	B	35,000	1.048	0	(36,706)	36,706	0
XX43038	05/18/2010	B	30,000	1.051	0	(31,549)	31,549	0
XX43038	05/19/2010	B	60,000	1.064	0	(63,881)	63,881	0
XX43038	05/20/2010	B	130,000	1.090	0	(141,760)	141,760	0
XX43038	05/24/2010	B	120,000	1.087	0	(130,481)	130,481	0
XX43038	05/25/2010	B	35,000	1.092	0	(38,253)	38,253	0
XX43038	05/26/2010	B	75,000	1.081	0	(81,105)	81,105	0
XX43038	05/27/2010	B	50,000	1.068	0	(53,445)	53,445	0
XX43038	05/27/2010	B	110,000	1.067	0	(117,390)	117,390	0
XX43038	05/28/2010	B	1,115,000	1.067	0	(1,190,785)	1,190,785	0
XX43038	05/28/2010	B	90,000	1.066	0	(95,976)	95,976	0
XX43038	06/04/2010	B	80,000	1.082	0	(86,562)	86,562	0
XX43038	06/08/2010	B	45,000	1.085	0	(48,832)	48,832	0
XX43038	06/09/2010	B	40,000	1.083	0	(43,337)	43,337	0
XX43038	06/16/2010	B	55,000	1.070	0	(58,884)	58,884	0
XX43038	06/18/2010	B	35,000	1.081	0	(37,860)	37,860	0
XX43038	06/22/2010	B	40,000	1.089	0	(43,575)	43,575	0
XX43038	06/25/2010	B	60,000	1.095	0	(65,700)	65,700	0
XX43038	06/25/2010	B	165,000	1.096	0	(180,932)	180,932	0
XX43038	06/29/2010	B	30,000	1.119	0	(33,577)	33,577	0
XX43038	06/30/2010	B	300,000	1.124	0	(337,347)	337,347	0
XX43038	07/07/2010	B	35,000	1.119	0	(39,189)	39,189	0
XX43038	07/12/2010	B	90,000	1.100	0	(99,000)	99,000	0
XX43038	07/12/2010	B	180,000	1.097	0	(197,606)	197,606	0
XX43038	07/13/2010	B	75,000	1.093	0	(82,042)	82,042	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
XX43038	07/14/2010	B	90,000	1.099	0	(98,985)	98,985	0
XX43038	07/15/2010	B	40,000	1.112	0	(44,512)	44,512	0
XX43038	07/16/2010	B	65,000	1.115	0	(72,495)	72,495	0
XX43038	07/22/2010	B	50,000	1.122	0	(56,140)	56,140	0
XX43038	07/26/2010	B	70,000	1.101	0	(77,131)	77,131	0
XX43038	07/26/2010	B	425,000	1.101	0	(468,213)	468,213	0
XX43038	07/28/2010	B	60,000	1.092	0	(65,568)	65,568	0
XX43038	07/30/2010	B	30,000	1.111	0	(33,332)	33,332	0
XX43038	08/03/2010	B	115,000	1.100	0	(126,531)	126,531	0
XX43038	08/05/2010	B	55,000	1.097	0	(60,379)	60,379	0
XX43038	08/06/2010	B	40,000	1.108	0	(44,350)	44,350	0
XX43038	08/10/2010	B	105,000	1.109	0	(116,484)	116,484	0
XX43038	08/13/2010	B	50,000	1.124	0	(56,203)	56,203	0
Sub-Total Of Buys # 39					**0**	**(5,382,035)**	**5,382,035**	**0**
XX43038	05/27/2010	S	(65,000)	1.069	0	69,499	(69,279)	219
XX43038	05/27/2010	S	(145,000)	1.062	0	154,062	(154,546)	(483)
XX43038	05/27/2010	S	(135,000)	1.068	0	144,196	(143,887)	309
XX43038	05/27/2010	S	(55,000)	1.067	0	58,738	(58,620)	117
XX43038	05/27/2010	S	(190,000)	1.063	0	202,023	(202,508)	(485)
XX43038	05/28/2010	S	(90,000)	1.067	0	96,032	(95,927)	105
XX43038	05/28/2010	S	(95,000)	1.065	0	101,204	(101,256)	(52)
XX43038	06/02/2010	S	(120,000)	1.063	0	127,631	(127,903)	(272)
XX43038	06/08/2010	S	(35,000)	1.085	0	38,007	(37,331)	676
XX43038	06/09/2010	S	(225,000)	1.081	0	243,351	(240,178)	3,172
XX43038	06/14/2010	S	(120,000)	1.072	0	128,662	(128,095)	567
XX43038	06/18/2010	S	(80,000)	1.079	0	86,375	(85,432)	942
XX43038	06/30/2010	S	(85,000)	1.118	0	95,093	(91,846)	3,247
XX43038	07/07/2010	S	(65,000)	1.122	0	72,942	(70,280)	2,661
XX43038	07/07/2010	S	(55,000)	1.122	0	61,754	(59,468)	2,286
XX43038	07/07/2010	S	(145,000)	1.115	0	161,748	(156,779)	4,969
XX43038	07/08/2010	S	(105,000)	1.108	0	116,385	(113,529)	2,855

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40 (Continued)								
XX43038	07/12/2010	S	(390,000)	1.097	0	428,055	(422,649)	5,406
XX43038	07/12/2010	S	(55,000)	1.096	0	60,319	(59,682)	637
XX43038	07/13/2010	S	(140,000)	1.092	0	152,884	(151,788)	1,095
XX43038	07/15/2010	S	(170,000)	1.112	0	189,178	(184,597)	4,581
XX43038	07/21/2010	S	(105,000)	1.125	0	118,125	(114,159)	3,965
XX43038	07/22/2010	S	(50,000)	1.122	0	56,140	(54,427)	1,712
XX43038	07/22/2010	S	(115,000)	1.120	0	128,871	(125,183)	3,688
XX43038	07/23/2010	S	(75,000)	1.113	0	83,507	(81,641)	1,866
XX43038	07/26/2010	S	(70,000)	1.101	0	77,131	(76,483)	647
XX43038	07/27/2010	S	(65,000)	1.095	0	71,235	(71,020)	215
XX43038	07/27/2010	S	(80,000)	1.092	0	87,400	(87,409)	(9)
XX43038	07/27/2010	S	(75,000)	1.092	0	81,925	(81,946)	(21)
XX43038	07/28/2010	S	(60,000)	1.090	0	65,400	(65,557)	(157)
XX43038	07/30/2010	S	(250,000)	1.111	0	277,988	(273,158)	4,830
XX43038	07/30/2010	S	(50,000)	1.110	0	55,546	(54,657)	889
XX43038	08/03/2010	S	(75,000)	1.100	0	82,500	(82,038)	461
XX43038	08/03/2010	S	(100,000)	1.101	0	110,148	(109,385)	763
XX43038	08/05/2010	S	(120,000)	1.098	0	131,810	(131,287)	522
XX43038	08/05/2010	S	(55,000)	1.097	0	60,336	(60,173)	163
XX43038	08/10/2010	S	(175,000)	1.107	0	193,880	(191,843)	2,037
XX43038	08/11/2010	S	(15,000)	1.118	0	16,781	(16,443)	337
XX43038	08/12/2010	S	(75,000)	1.116	0	83,730	(82,218)	1,512
XX43038	08/16/2010	S	(220,000)	1.156	0	254,443	(241,561)	12,882
XX43038	09/23/2010	S	(570,000)	1.164	0	663,871	(625,863)	38,008
Sub-Total Of Sales # 41					**0**	**5,488,905**	**(5,382,031)**	**106,862**
Sub-Total ISSUE: 912810QE1 - US TREASURY NOTES 4.625% 2/15/40					**0**	**106,870**	**4**	**106,862**
ISSUE: 912810QH4 - US TSY NTS 4.375% 5/15/40								
XX43038	08/16/2010	B	225,000	1.112	0	(250,211)	250,211	0
XX43038	08/17/2010	B	10,000	1.109	0	(11,090)	11,090	0
XX43038	08/18/2010	B	100,000	1.116	0	(111,609)	111,609	0
XX43038	08/19/2010	B	60,000	1.133	0	(68,006)	68,006	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40 (Continued)**							
XX43038	08/19/2010	B	55,000	1.130	0	(62,201)	62,201	0
XX43038	08/20/2010	B	110,000	1.136	0	(125,021)	125,021	0
XX43038	08/23/2010	B	35,000	1.130	0	(39,560)	39,560	0
XX43038	08/24/2010	B	60,000	1.147	0	(68,840)	68,840	0
XX43038	08/24/2010	B	75,000	1.140	0	(85,523)	85,523	0
XX43038	08/25/2010	B	105,000	1.145	0	(120,307)	120,307	0
XX43038	08/31/2010	B	1,335,000	1.153	0	(1,540,516)	1,540,516	0
XX43038	09/02/2010	B	50,000	1.115	0	(55,773)	55,773	0
XX43038	09/07/2010	B	290,000	1.118	0	(324,414)	324,414	0
XX43038	09/07/2010	B	95,000	1.126	0	(106,993)	106,993	0
XX43038	09/08/2010	B	15,000	1.120	0	(16,814)	16,814	0
XX43038	09/15/2010	B	155,000	1.092	0	(169,361)	169,361	0
XX43038	09/22/2010	B	45,000	1.114	0	(50,160)	50,160	0
XX43038	09/22/2010	B	90,000	1.114	0	(100,307)	100,307	0
XX43038	09/23/2010	B	585,000	1.119	0	(654,761)	654,761	0
XX43038	09/23/2010	B	160,000	1.118	0	(178,950)	178,950	0
XX43038	09/24/2010	B	365,000	1.102	0	(402,412)	402,412	0
XX43038	09/24/2010	B	95,000	1.106	0	(105,108)	105,108	0
XX43038	09/27/2010	B	25,000	1.121	0	(28,035)	28,035	0
XX43038	09/28/2010	B	30,000	1.119	0	(33,576)	33,576	0
XX43038	10/05/2010	B	145,000	1.115	0	(161,788)	161,788	0
XX43038	10/05/2010	B	20,000	1.115	0	(22,300)	22,300	0
XX43038	10/06/2010	B	45,000	1.132	0	(50,941)	50,941	0
XX43038	10/07/2010	B	125,000	1.119	0	(139,921)	139,921	0
XX43038	10/12/2010	B	20,000	1.100	0	(22,003)	22,003	0
XX43038	10/12/2010	B	80,000	1.112	0	(88,975)	88,975	0
XX43038	10/13/2010	B	85,000	1.086	0	(92,384)	92,384	0
XX43038	10/13/2010	B	75,000	1.090	0	(81,750)	81,750	0
XX43038	10/14/2010	B	100,000	1.080	0	(108,093)	108,093	0
XX43038	10/15/2010	B	45,000	1.067	0	(48,030)	48,030	0
XX43038	10/19/2010	B	50,000	1.081	0	(54,064)	54,064	0
XX43038	10/21/2010	B	50,000	1.083	0	(54,187)	54,187	0

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40 (Continued)**							
XX43038	10/27/2010	B	90,000	1.054	0	(94,893)	94,893	0
XX43038	10/27/2010	B	145,000	1.055	0	(152,975)	152,975	0
XX43038	10/27/2010	B	100,000	1.055	0	(105,531)	105,531	0
XX43038	10/28/2010	B	165,000	1.056	0	(174,358)	174,358	0
XX43038	10/28/2010	B	105,000	1.055	0	(110,857)	110,857	0
XX43038	10/28/2010	B	115,000	1.055	0	(121,396)	121,396	0
XX43038	10/29/2010	B	65,000	1.066	0	(69,346)	69,346	0
XX43038	10/29/2010	B	75,000	1.064	0	(79,816)	79,816	0
XX43038	10/29/2010	B	85,000	1.061	0	(90,246)	90,246	0
XX43038	10/29/2010	B	130,000	1.065	0	(138,551)	138,551	0
XX43038	10/29/2010	B	45,000	1.065	0	(47,967)	47,967	0
XX43038	10/29/2010	B	110,000	1.064	0	(117,115)	117,115	0
XX43038	11/02/2010	B	60,000	1.075	0	(64,521)	64,521	0
XX43038	11/02/2010	B	120,000	1.077	0	(129,281)	129,281	0
XX43038	11/04/2010	B	110,000	1.058	0	(116,462)	116,462	0
XX43038	11/08/2010	B	110,000	1.044	0	(114,864)	114,864	0
XX43038	11/08/2010	B	70,000	1.043	0	(73,051)	73,051	0
XX43038	11/09/2010	B	115,000	1.024	0	(117,785)	117,785	0
XX43038	11/12/2010	B	90,000	1.025	0	(92,334)	92,334	0
Sub-Total Of Buys # 55					**0**	**(7,645,333)**	**7,645,333**	**0**
XX43038	08/17/2010	S	(35,000)	1.113	0	38,975	(38,917)	58
XX43038	08/17/2010	S	(65,000)	1.107	0	71,982	(72,274)	(292)
XX43038	08/24/2010	S	(165,000)	1.148	0	189,492	(186,181)	3,310
XX43038	08/25/2010	S	(140,000)	1.152	0	161,350	(158,420)	2,929
XX43038	08/26/2010	S	(100,000)	1.157	0	115,781	(113,157)	2,623
XX43038	08/26/2010	S	(80,000)	1.153	0	92,312	(90,526)	1,786
XX43038	08/26/2010	S	(85,000)	1.150	0	97,750	(96,184)	1,565
XX43038	08/31/2010	S	(370,000)	1.155	0	427,696	(426,049)	1,647
XX43038	09/01/2010	S	(80,000)	1.129	0	90,375	(92,118)	(1,743)
XX43038	09/02/2010	S	(40,000)	1.115	0	44,600	(45,993)	(1,393)
XX43038	09/07/2010	S	(145,000)	1.129	0	163,714	(165,595)	(1,881)

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40 (Continued)**							
XX43038	09/07/2010	S	(100,000)	1.125	0	112,574	(114,203)	(1,629)
XX43038	09/08/2010	S	(100,000)	1.117	0	111,734	(114,177)	(2,443)
XX43038	09/08/2010	S	(150,000)	1.116	0	167,507	(171,266)	(3,759)
XX43038	09/09/2010	S	(70,000)	1.105	0	77,404	(79,924)	(2,519)
XX43038	09/13/2010	S	(180,000)	1.095	0	197,198	(205,520)	(8,321)
XX43038	09/15/2010	S	(85,000)	1.093	0	92,982	(96,307)	(3,325)
XX43038	09/21/2010	S	(155,000)	1.096	0	169,991	(175,619)	(5,627)
XX43038	09/22/2010	S	(105,000)	1.113	0	116,894	(118,147)	(1,252)
XX43038	09/24/2010	S	(370,000)	1.103	0	408,214	(414,114)	(5,900)
XX43038	09/28/2010	S	(20,000)	1.122	0	22,453	(22,385)	67
XX43038	09/30/2010	S	(570,000)	1.123	0	640,181	(637,980)	2,201
XX43038	09/30/2010	S	(155,000)	1.122	0	174,060	(173,485)	574
XX43038	10/01/2010	S	(95,000)	1.120	0	106,429	(106,330)	99
XX43038	10/05/2010	S	(140,000)	1.114	0	156,056	(156,602)	(546)
XX43038	10/08/2010	S	(45,000)	1.123	0	50,561	(50,371)	190
XX43038	10/13/2010	S	(55,000)	1.087	0	59,821	(61,274)	(1,453)
XX43038	10/13/2010	S	(90,000)	1.095	0	98,550	(100,267)	(1,717)
XX43038	10/13/2010	S	(235,000)	1.093	0	256,884	(261,808)	(4,923)
XX43038	10/14/2010	S	(40,000)	1.079	0	43,193	(44,563)	(1,369)
XX43038	10/14/2010	S	(95,000)	1.080	0	102,659	(105,837)	(3,178)
XX43038	10/18/2010	S	(55,000)	1.071	0	58,923	(60,789)	(1,866)
XX43038	10/27/2010	S	(80,000)	1.056	0	84,525	(87,150)	(2,625)
XX43038	10/27/2010	S	(55,000)	1.057	0	58,171	(59,916)	(1,745)
XX43038	10/28/2010	S	(60,000)	1.055	0	63,318	(64,806)	(1,487)
XX43038	10/29/2010	S	(1,105,000)	1.065	0	1,177,083	(1,193,519)	(16,435)
XX43038	11/03/2010	S	(110,000)	1.056	0	116,221	(117,787)	(1,565)
XX43038	11/04/2010	S	(100,000)	1.057	0	105,781	(107,079)	(1,298)
XX43038	11/09/2010	S	(150,000)	1.025	0	153,802	(159,049)	(5,247)
XX43038	11/15/2010	S	(1,040,000)	1.013	0	1,054,300	(1,099,650)	(45,350)
Sub-Total Of Sales # 40					**0**	**7,531,496**	**(7,645,338)**	**(113,839)**
Sub-Total ISSUE: 912810QH4 - US TSY NTS	**4.375% 5/15/40**				**0**	**(113,837)**	**(5)**	**(113,839)**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE (Continued)

Sub Account	*Date Purchased/ Sold*		*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10								
XX43038	01/19/2010	B	3,000,000	1.008	0	(3,024,609)	3,024,609	0
XX43038	02/08/2010	B	1,815,000	1.007	0	(1,829,392)	1,829,392	0
Sub-Total Of Buys # 2					**0**	**(4,854,001)**	**4,854,001**	**0**
XX43038	03/31/2010	S	(4,815,000)	1.006	0	4,844,153	(4,854,001)	(9,848)
Sub-Total Of Sales # 1					**0**	**4,844,153**	**(4,854,001)**	**(9,848)**
Sub-Total ISSUE: 912828JS0 - US TREASURY NOTES 1.25% 11/30/10					**0**	**(9,848)**	**0**	**(9,848)**
ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11								
XX43038	01/19/2010	B	1,500,000	0.998	0	(1,497,304)	1,497,304	0
Sub-Total Of Buys # 1					**0**	**(1,497,304)**	**1,497,304**	**0**
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
XX43038	01/19/2010	S	(4,600,000)	0.998	0	4,592,093	(4,585,673)	6,420
XX43038	01/19/2010	S	(1,500,000)	0.998	0	1,497,304	(1,495,328)	1,976
XX43038	02/08/2010	S	(2,900,000)	1.000	0	2,902,832	(2,892,205)	10,626
XX43038	03/31/2010	S	(3,500,000)	0.998	0	3,495,214	(3,490,730)	4,484
Sub-Total Of Sales # 5					**0**	**13,984,747**	**(13,959,264)**	**25,482**
Sub-Total ISSUE: 912828MM9 - US TREASURY NOTES 0.75% 11/30/11					**0**	**12,487,443**	**(12,461,960)**	**25,482**
Grand Total					**0**	**49,439,929**	**(47,285,828)**	**2,154,062**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

Sub Account	*Date Purchased/ Sold*	*Shares/ Par Value*	*Unit Price*	*Incurred Expense*	*Principal Cash*	*Transaction Cost*	*Realized Gain/Loss*
***** No Transactions Qualified for This Section *****							

Schedule H, line 4i - Schedule of Assets (Held At End Of Year): 12/31/10

Plan Sponsor: SA 012700-01

(a)	(b) Identity of Issue, borrower, lessor or similar party	(c) Description of investment including maturity date, interest rate, collateral, par or maturity value	(d) Cost	(e) Current Value
*	MassMutual	(Premier Money Market)	22,272	22,272
*	StateStreet	(Outside Assets)	193,447,190	193,282,807

A Name of Plan	B Three-digit plan Number
remington arms company, inc. pension and retirement Plan	**001**
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number
Remington Arms Company, Inc.	**510350935**

Schedule C Formula Description and/or EIC Statement Description

Service Provider Name	Service Provider EIN	Service Provider Address	Formula / EIC Statement
Massachusetts Mutual Life Insurance Company	041590850		MassMutual provided the Plan the required written disclosure for soft dollar compensation received by MassMutual & any affiliates (if applicable) with respect to the mutual fund underlying the Select Focused Value (Harris) separate acct (SIA-SV).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual provided the Plan with the required written disclosure for float revenue received by MassMutual.
Massachusetts Mutual Life Insurance Company	041590850		MassMutual provided the Plan with the required written disclosure for Management Fees received by MassMutual with respect to the mutual fund underlying the Premier Money Market (Babson) separate account (SIA-G).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual provided the Plan with the required written disclosure for Management Fees received by MassMutual with respect to the mutual fund underlying the Select Focused Value (Harris) separate account (SIA-SV).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Administrative Fees of (3 basis points * plan assets) with respect to the mutual fund underlying the Select Focused Value (Harris) separate account (SIA-SV).

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SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2010

This Form is Open to Public Inspection

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan: Remington Arms Company, Inc. Pension and Retirement Plan

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF: Remington Arms Company, Inc.

D Employer Identification Number (EIN): 51-0350935

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1	Enter the valuation date: Month 1 Day 1 Year 2010			
2	Assets:			
	a Market value	2a		189,907,780
	b Actuarial value	2b		189,907,780
3	Funding target/participant count breakdown		(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	3a	1,203	98,428,776
	b For terminated vested participants	3b	362	10,673,674
	c For active participants:			
	(1) Non-vested benefits	3c(1)		1,893,044
	(2) Vested benefits	3c(2)		77,759,234
	(3) Total active	3c(3)	849	79,652,278
	d Total	3d	2,414	188,754,728
4	If the plan is at-risk, check the box and complete items (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions	4a		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been at-risk for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5		6.64 %
6	Target normal cost	6		600,000

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

8/31/2011
Date

Kevin V. Osinski
Type or print name of actuary

11-06368
Most recent enrollment number

MassMutual Life Insurance Company
Firm name

(413)744-2705
Telephone number (including area code)

1295 State Street

Springfield MA 01111-0001
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of year carryover and prefunding balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (Item 13 from prior year)	5,308,760	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	0	0
9	Amount remaining (Item 7 minus item 8)	5,308,760	0
10	Interest on item 9 using prior year's actual return of 7.64 %	405,589	
11	Prior year's excess contributions to be added to prefunding balance:		
	a Excess contributions (Item 38 from prior year)		46,553,849
	b Interest on (a) using prior year's effective rate of 8.29 %		3,859,314
	c Total available at beginning of current plan year to add to prefunding balance		50,413,163
	d Portion of (c) to be added to prefunding balance		0
12	Reduction in balances due to elections or deemed elections	5,714,349	0
13	Balance at beginning of current year (item 9 + item 10 + item 11d - item 12)	0	0

Part III Funding percentages

14	Funding target attainment percentage	14	100.61 %
15	Adjusted funding target attainment percentage	15	100.61 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	95.83 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions - see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contribution from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of Quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.60 %	6.65 %	6.76 %	

b Applicable month (enter code) — **21b**: 0

22 Weighted average retirement age — **22**: 61

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment — **27**:

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contribution for all prior years — **28**: 0

29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a) — **29**: 0

30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29) — **30**: 0

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions) — **31**: 0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount — **33**:

34 Total funding requirement before reflecting carryover/prefunding balances (item 31 + item 32a + item 32b - item 33) — **34**: 0

	Carryover balance	Prefunding balance	Total balance
35 Balances used to offset funding requirement			0

36 Additional cash requirement (item 34 minus item 35) — **36**: 0

37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c) — **37**: 0

38 Interest-adjusted excess contributions for current year (see instructions) — **38**: 0

39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37) — **39**: 0

40 Unpaid minimum required contribution for all years — **40**: 0

Schedule SB, Line 22 - Description of Weighted Average Retirement Age

Assumed Retirement Age

Age	Probability of Retirement
50	0.75%
51	0.75%
52	0.75%
53	1.50%
54	1.50%
55	3.00%
56	3.00%
57	3.00%
58	9.00%
59	12.00%
60	15.00%
61	15.00%
62	35.00%
63	35.00%
64	35.00%
65	100.00%

Weighted Average Retirement Age: 61

Schedule SB, Part V - Statement of Actuarial Assumptions & Methods

Describe all non-prescribed actuarial assumptions used to determine the funding target and target normal cost. Also, describe the method for determining the actuarial value of assets and any other aspects of the funding method for determining the Schedule SB entries that are not prescribed by law.

Actuarial Assumptions

Interest:	January, 2010 IRS Segmented Yield Curve
Preretirement Mortality:	IRC Sec 430 2010 Static Non-Annuitant Tables
Postretirement Mortality:	IRC Sec 430 2010 Static Annuitant Tables
Retirement Age:	Tabular (see rates below)
Termination:	Termination Table T-7 from the Actuary's Handbook
Incidence of Disability:	1952 Disablity Table, Period 2, Benefit 5, with six month waiting
Disabled Mortality:	Revenue Ruling 96-7 Post-94 Table for Males and Females
Marriage:	It is assumed that 85% of males and 66.67% of females will be married or otherwise survived by an eligible beneficiary. It is further assumed that the male spouse is 4 years older than the female.
Expenses:	Based on previous year's, adjusted to the current year's PBGC.
Optional Forms:	Liabilities include no load to account for the value of optional annuity forms.

Assumed Retirement Age

Age	Probability of Retirement	Age	Probability of Retirement
50	0.75%	58	9.00%
51	0.75%	59	12.00%
52	0.75%	60	15.00%
53	1.50%	61	15.00%
54	1.50%	62	35.00%
55	3.00%	63	35.00%
56	3.00%	64	35.00%
57	3.00%	65	100.00%

Weighted Average Retirement Age: 61

Actuarial Cost Method

The Target Normal Cost is equal to the present value as of the valuation date of the increase in the accrued benefit arising from the service and salary increase in the current plan year plus administrative expenses expected to be paid out of plan assets. The Funding Target as of the valuation date is the present value of the accrued benefit as of the valuation date.

Asset Valuation Method

The Actuarial Value of assets is equal to market value.

Schedule SB, Part V - Summary of Plan Provisions

Summary

Plan: Remington Arms Company, Inc. Pension and Retirement Plan

Employer Identification Number/Plan Number: 51-0350935 / 001

Effective Date: December 1, 1993

Plan Year: January 1 – December 31

Employer: Remington Arms Company, Inc.

Eligibility: All employees, excluding non-union employees hired on or after June 1, 1996. Employees covered under a collective bargaining agreement that does not allow for participation in the Plan are also excluded.

Eligible Transferred Employee: An employee who was a participant in the Prior Plan on November 30, 1993 and did not elect to retire under the Prior Plan.

Transferred Employee: An employee who was a participant in the Prior Plan on November 30, 1993 and elected to retire and commence benefits under the Prior Plan.

Years of Service: All years and fractions of a year of employment beginning on or after December 1, 1993. For Eligible Transferred Employees, Service under the Prior Plan shall be taken into account.

Vesting Service: A Plan Year during which a Participant has at least 1,000 hours of service.

Benefit Service: All years and fractions of a year of employment beginning on or after December 1, 1993. For Eligible Transferred Employees, all service with the prior employer will be counted.

Normal Retirement Date: The first day of the calendar month following the later of age 65 and the fifth anniversary of the effective date of participation.

Early Retirement Date: The first day of any calendar month following the attainment of age 50 and completion of 15 years of service.

Average Monthly Pay: The higher of (i) and (ii)

(i) The average of a Participant's greatest 36 consecutive calendar months of pay in the last 120 months of employment or

(ii) The average of a Participant's greatest 3 years out of the last 10 in which the average monthly pays were the highest.

Effective January 1, 2006, Average Monthly Pay for non-union employees will be the average of the compensation for all calendar months beginning on or after January 1, 2006 during which a Participant earns Credited Service.

Normal Retirement Benefit: Monthly amount equal to the greater of (a), (b) or (c):

(a) 1.2% of Average Monthly Pay multiplied by Years of Service.

(b) 1.5% of Average Monthly Pay multiplied by Years of Service, minus 50% of Monthly Primary Social Security Benefit.

(c) $9.00 multiplied by Years of Service plus 10% of Average Monthly Pay.

The amount determined under (a) or (b) shall be reduced, if necessary, so that such amount is not greater than an amount which, when added to the Primary Social Security Benefit, is equal to 100% of Average Monthly Pay.

In no event will any non-union participant's benefit determined after December 31, 2005 be less than that earned as of December 31, 2005.

As of December 31, 2007 benefit accruals for all employees shall be frozen.

Early Retirement Benefit: The accrued benefit is payable at Normal Retirement Date. If payments commence prior to Normal Retirement Date, the accrued benefit is multiplied by a percentage from the following table for employees who retire from active service:

Factors for Early Retirement Benefit for Benefits Accrued Prior to June 1, 2005

	Service Years							
Age at Ret.	**15-20**	**21**	**22**	**23**	**24**	**25**	**26**	**27 and over**
65	100%							
64	95	100%		Unreduced	Pension	(100%)		
63	90	95	100%					
62	85	90	95	100%				
61	80	85	90	95	100%			
60	75	80	85	90	95	100%		
59	70	75	80	85	90	95	100%	
58	65	70	75	80	85	90	95	100%
57	60	65	70	75	80	85	90	95
56	55	60	65	70	75	80	85	90
55	50	55	60	65	70	75	80	85
54	50	50	55	60	65	70	76	80
53	50	50	50	55	60	65	70	75
52	50	50	50	50	55	60	65	70
51	50	50	50	50	50	55	60	65
50	50	50	50	50	50	50	55	60

For benefits accrued on and after June 1, 2007, the reduction will be 5% per year.

Termination Benefit: A Participant who has at least five years of Vesting Service has a nonforfeitable right to 100% of his accrued benefit.

The employee may begin receiving the deferred vested benefit prior to Normal Retirement Date according to the following table:

	Age When Payments May Begin	
Years of Service	**Reduced**	**Unreduced**
Less than 10	Not available	65 and over
10 through 14	60 through 64	65 and over
15 through 29	50 through 64	65 and over
30 or more	50 through 64	65 and over

Prior to 6/1/2007, employees who have completed 30 years of service and have attained age 60 shall receive an unreduced benefit.

Disability Benefit (Incapability Retirement): After completion of 15 Years of Service, a benefit equal to the sum of (a) and (b) is payable.

(a) The accrued benefit at the time of disability.

(b) A Supplemental Benefit equal to the greater of (i) 50% of Primary Social Security Benefit or (ii) $90.00 a month. The supplemental benefit is payable until the earliest date on which the employee becomes eligible for an old-age benefit. No supplemental benefit will be paid while the employee is receiving a disability benefit under the Federal Social Security Act.

Normal Form: Annuity payable for life.

Optional Forms: Joint and Survivor Annuity and Social Security Level Income Option for those retiring before age 62.

Death Benefits:

Pre-retirement**:** If the Participant is not vested, no death benefits are payable. If the participant is vested, then the death benefit is 50% of the amount that would have been payable to the Participant under the 50% Joint and Survivor option.

Post-Retirement**:** After attaining age 50 and completing 25 Years of Service and after meeting the eligibility requirement for an unreduced pension, a Qualified Joint & Survivor Annuity, with one or more joint annuitants with a multiple of 10%, is payable.

For married participants, the spouse must be provided with at least 50% of the benefit.

Schedule SB, Line 25 - Change in Method

Summary of Changes to Funding Methods

The method to determine the value of assets used in the development of the 2010 IRS minimum funding requirement was changed from the IRS 3-year asset averaging method as described in IRS Notice 2009-22 to market value.

The interest rate assumption for valuing the Funding Target was changed from the October, 2008 IRS Full Yield Curve in 2009 to the January, 2010 IRS Segmented Yield Curve in 2010.

Schedule SB, Line 26 - Schedule of Active Participant Data

	Years of Credited Service									
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19	
Attained Age	No.	Average Comp	No.	Average Comp	No.	Average Comp	No.	Average Comp	No.	Average Comp
Under 25	0		0		0		0		0	
25 to 29	0		0		0		0		0	
30 to 34	0		0		0		3		0	
35 to 39	0		0		4		34		1	
40 to 44	1		0		4		51		16	
45 to 49	0		0		7		45		24	
50 to 54	0		0		13		51		19	
55 to 59	0		0		5		32		13	
60 to 64	0		0		6		64		9	
65 to 69	0		0		0		29		3	
70 & up	0		0		0		1		0	

	Years of Credited Service									
	20 to 24		25 to 29		30 to 34		35 to 39		40 & up	
Attained Age	No.	Average Comp	No.	Average Comp	No.	Average Comp	No.	Average Comp	No.	Average Comp
Under 25	0		0		0		0		0	
25 to 29	0		0		0		0		0	
30 to 34	0		0		0		0		0	
35 to 39	0		0		0		0		0	
40 to 44	0		0		0		0		0	
45 to 49	10		8		0		0		0	
50 to 54	11		44		57		0		0	
55 to 59	12		13		93		69		0	
60 to 64	9		6		24		52		5	
65 to 69	0		0		0		0		1	
70 & up	0		0		0		0		0	