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), 6057(b), 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

2014

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); 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, LLC 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; include room or suite number (employer, if for a single-employer plan)
REMINGTON ARMS COMPANY, LLC

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

870 REMINGTON DRIVE
MADISON, NC 27025-0700

2b Employer Identification Number (EIN)
51-0350935

2c Plan 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.	10/15/2015	MARK D PRIMM
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	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

Preparer's name (including firm name, if applicable) and address (include room or suite number) (optional)

Preparer's telephone number (optional)

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
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:	**4b**	EIN
a	Sponsor's name	**4c**	PN

5	Total number of participants at the beginning of the plan year	**5**	2345
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	587
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	510
b	Retired or separated participants receiving benefits	**6b**	1354
c	Other retired or separated participants entitled to future benefits	**6c**	309
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	2173
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	148
f	Total. Add lines **6d** and **6e**.	**6f**	2321
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 Characteristics Codes in the instructions:
1A

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1) [X]	Insurance	**(1)** [X]	Insurance
(2) [ ]	Code section 412(e)(3) insurance contracts	**(2)** [ ]	Code section 412(e)(3) insurance contracts
(3) [X]	Trust	**(3)** [X]	Trust
(4) [ ]	General assets of the sponsor	**(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)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) .....…… ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ……..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan
REMINGTON ARMS COMPANY, LLC 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, LLC

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 COMPANY

(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	2321	01/01/2014	12/31/2014

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 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	

(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	

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**	2261190

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 lines **7b** and **7c(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 line **7e(5)** from line **7d**)			**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 organizations(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 line **9c(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, line 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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **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, LLC 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, LLC

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 2014

2 Assets:

a Market value	**2a**	208988411
b Actuarial value	**2b**	208988411

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	1477	125236762	125236762
b For terminated vested participants	321	11278812	11278812
c For active participants	587	59571640	60557952
d Total	2385	196087214	197073526

4 If the plan is in at-risk status, check the box and complete lines (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 in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	6.44%
6 Target normal cost	**6**	1050000

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

08/19/2015
Date

KEVIN V. OSINSKI
Type or print name of actuary

14-06368
Most recent enrollment number

MASSMUTUAL LIFE INSURANCE COMPANY
Firm name

860-562-2252
Telephone number (including area code)

100 BRIGHT MEADOW BOULEVARD
ENFIELD, CT 06082
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 (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 2.05%		
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.30 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	106.04 %
15	Adjusted funding target attainment percentage	15	106.04 %
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	109.50 %
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 contributions 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 line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 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:	
4.99 %	6.32 %	6.99 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
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 subject to 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 contributions for all prior years	**28**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	1050000
b Excess assets, if applicable, but not greater than line 31a	**31b**	1050000

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**	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

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.**	**2014** **This Form is Open to Public Inspection.**

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan
REMINGTON ARMS COMPANY, LLC 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, LLC

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 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?
13 52 68 72	CONTRACT ADMINISTRATOR	158029	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

CAPFINANCIAL PARTNERS LLC

26-0058143

(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?
27	ADVISOR	117652	Yes [ ] No [X]	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 [ ]

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)

(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.
PREMIER MONEY MARKET BABSON 04-3212059	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	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

(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

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan
REMINGTON ARMS COMPANY, LLC 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, LLC

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)
04-1590850-043	P	2261190

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

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan
REMINGTON ARMS COMPANY, LLC 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, LLC

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	-160376	-293443
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1062531	1418098
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3868113	808124
(2) U.S. Government securities	1c(2)	27406011	6427398
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	70396588	111808042
(B) All other	1c(3)(B)	17325	67824
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		47742729
(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)		
(10) Value of interest in pooled separate accounts	1c(10)	2170631	2261190
(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)	28735719	42518035
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	75491869	2796700

			(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	208988411	215554697
	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	208988411	215554697

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)	9	
	(B) U.S. Government securities	2b(1)(B)	64276	
	(C) Corporate debt instruments	2b(1)(C)	5015452	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1924	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		5081661
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)		
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	868908	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		868908
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	345613183	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	339086730	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		6526453
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	7024778	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		7024778

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(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)		1114881
c Other income	2c		-241017
d Total income. Add all **income** amounts in column (b) and enter total	2d		20375664
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	12759470	
(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)		12759470
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)	135536	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	60439	
(4) Other	2i(4)	853933	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1049908
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		13809378
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		6566286
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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)** [X] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] 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 lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 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	

			Yes	No	Amount
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			
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			

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)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ..... ☒ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust	**6b** Trust's EIN

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

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan
REMINGTON ARMS COMPANY, LLC 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, LLC

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 (include any prior year accumulated funding deficiency not waived) **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 or other authority 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. 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 lines 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 lines 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 lines 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 lines 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 lines 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 lines 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 line 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 lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 15% Investment-Grade Debt: 48% High-Yield Debt: 0% Real Estate: 1% Other: 36%

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 line 19(b)?
☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify):

Financial Statements and Report of
Independent Certified Public Accountants

Remington Arms Company, LLC
Pension and Retirement Plan

As of December 31, 2014 and 2013

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REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

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

Report on the financial statements

We were engaged to audit the accompanying financial statements of **Remington Arms Company, LLC Pension and Retirement Plan** (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2014 and 2013, the related statements of changes in net assets available for benefits for the years ended December 31, 2014 and 2013, and the related notes to the financial statements.

Management's responsibility for the financial statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for disclaimer of opinion

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 certified information described in Note 3, except for comparing such information with the related information included in the financial statements. We have been informed by the Plan administrator that the certifying entities meet the requirements of 29 CFR 2520.103-8. The Plan administrator obtained certifications from these entities as of December 31, 2014 and 2013, and for the years ended December 31, 2014 and 2013, stating that the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Supplementary information

The supplemental schedule of assets (held at end of year) as of December 31, 2014 and the schedule of reportable transactions for the year ended December 31, 2014 are presented for purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules.

Report on form and content in compliance with DOL rules and regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the certified information described in Note 3, have been audited by us in accordance with auditing standards generally accepted in the United States of America 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

Charlotte, North Carolina
October 14, 2015

Statements of net assets available for benefits

As of December 31	2014	2013
Assets:		
Investments, at fair value (Note 4)	$ 214,136,599	$ 207,925,879
Accrued interest	1,418,098	1,062,532
Net assets available for benefits	$ 215,554,697	$ 208,988,411

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	2014	2013
Additions:		
Investment income:		
Net appreciation (depreciation) in fair value of investments	$ 14,400,096	$ (431,935)
Interest and dividends	5,950,569	4,714,863
Total investment income	20,350,665	4,282,928
Deductions:		
Benefits paid to participants	12,759,470	12,269,400
Administrative expenses	1,024,909	764,213
Total deductions	13,784,379	13,033,613
Net increase (decrease) in net assets available for benefits	6,566,286	(8,750,685)
Net assets available for benefits, beginning of year	208,988,411	217,739,096
Net assets available for benefits, end of year	$ 215,554,697	$ 208,988,411

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, LLC 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 Remington Arms Company, LLC (the Company) hired before June 1, 1996. Non-union 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, LLC Savings and Investment 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 of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Effective July 1, 2011, the name of the Company was changed from Remington Arms Company, Inc. to Remington Arms Company, LLC, and the Plan was amended to change the name of the Plan to the Remington Arms Company, LLC Pension and Retirement Plan.

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 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 2/3% 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 five-twelfths 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, LLC 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 2014 and 2013, that ceiling, which is adjusted periodically, was $4,943 and $4,790 per month for each respective year.

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 in accordance with accounting principles generally accepted in the United States of America (US GAAP).

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 4 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) includes 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 US GAAP 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 6.

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 was not required to make a minimum contribution under the ERISA minimum funding requirements for the years ended December 31, 2014 and 2013.

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 statements 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.

Recent Accounting Pronouncements

In July 2015, the FASB issued ASU 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965): Part (I) Fully Benefit-Responsive Investment Contracts, Part (II) Plan Investment Disclosures, Part (III) Measurement Date Practical Expedient. This three-part standard simplifies employee benefit plan reporting with respect to fully benefit-responsive investment contracts and plan investment disclosures, and provides for a measurement-date practical expedient. Parts I and II are effective for fiscal years beginning after December 15, 2015, and should be applied retrospectively, with early application permitted. Part III is effective for fiscal years beginning after December 15, 2015, and should be applied prospectively, with early application permitted.

Management has elected to adopt Part II early. Accordingly, the amendments were retrospectively applied resulting in updated disclosures to the financial statements. Parts I and III are not applicable to the Plan.

3 Information Certified by the Trustee and Custodian

State Street Bank & Trust Company (State Street) is the trustee and custodian of certain assets of the Plan and Massachusetts Mutual Life Insurance Company (Mass Mutual) is the custodian of certain assets of the Plan.

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 interest bearing cash and their related appreciation presented below, all the investment information for the Plan disclosed in the accompanying financial statements and supplemental schedules, including investments at fair value and accrued interest at December 31, 2014 and 2013, and net appreciation (depreciation) in the fair value of investments and interest and dividends for the years ended December 31, 2014 and 2013, 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:

	2014	2013
Investments, at fair value:		
Private equity funds	$ 49,619,494	$ 73,975,181
Interest bearing cash	436,291	1,185,550
Net appreciation in fair value of investments:		
Private equity funds	$ 848,705	$ 9,405,084

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 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 has elected to use a practical expedient to estimate the fair value of the investments in the private equity funds. The net asset value (NAV), including units of ownership to which a proportionate share of net assets is attributed, is used as of the reporting date.

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, a liability-driven investment 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 monthly, quarterly and annually and have various notification periods.

In determining the reasonableness of the valuation methodology for the investments in private equity funds, management obtains audited financial statements at each period end to support the reported NAV. In addition, management, upon consultation with an external advisor, regularly evaluates a variety of factors to determine the reasonableness of the valuation methodology, including review of the underlying investments of the funds, comparison of expected performance to actual results, review of the fund manager's investment strategy, and the current economic and capital market environment.

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, 2014 and 2013.

Pooled Separate Account

Valued utilizing the net NAV of the underlying investments based on information reported by the fund manager of the investments at year-end.

Private Equity Funds

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

Corporate Bonds

Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks or a broker quote if available

US Treasury Bills, Notes, and Bonds

Valued at fair value based on the market value.

Registered Investment Entities and Domestic 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 reported at the beginning of the reporting period. For the years ended December 31, 2014 and 2013, there were no transfers in or out of Levels 1, 2, or 3.

All investments in the statements 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, 2014 and 2013, respectively:

	Assets at Fair Value			
As of December 31, 2014	**Level 1**	**Level 2**	**Level 3**	**Total**
Interest bearing cash	$ 436,291	$ -	$ -	$ 436,291
Private equity funds	-	-	49,619,494	49,619,494
Domestic Money market funds*	808,124	-	-	808,124
US Treasury bills, notes and bonds	6,617,599	-	-	6,617,599
Corporate bonds	-	111,875,866	-	111,875,866
Registered investment entities	42,518,035	-	-	42,518,035
Pooled separate account*	-	-	2,261,190	2,261,190
	$ 50,380,049	$111,875,866	$ 51,880,684	$214,136,599

	Assets at Fair Value			
As of December 31, 2013	**Level 1**	**Level 2**	**Level 3**	**Total**
Interest bearing cash	$ 1,185,550	$ -	$ -	$ 1,185,550
Private equity funds	-	-	73,975,181	73,975,181
Domestic Money market funds*	3,868,113	-	-	3,868,113
US Treasury bills, notes and bonds	27,576,773	-	-	27,576,773
Corporate bonds	-	70,413,912	-	70,413,912
Registered investment entities	28,323,370	412,349	-	28,735,719
Pooled separate account*	-	-	2,170,631	2,170,631
	$ 60,953,806	$ 70,826,261	$ 76,145,812	$207,925,879

* Party-in-interest

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, 2014.

	Pooled Separate Account	Private Equity Funds
Balance, beginning of year	$ 2,170,631	$ 73,975,181
Realized gains	-	1,599,271
Unrealized losses	-	(750,566)
Purchases	90,559	-
Sales	-	(25,204,392)
Balance, end of year	$ 2,261,190	$ 49,619,494

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, 2013.

	Pooled Separate Account	Private Equity Funds
Balance, beginning of year	$ 20,173	$ 79,470,097
Realized gains	-	9,005,023
Unrealized gains	-	400,061
Purchases	2,150,458	-
Sales	-	(14,900,000)
Balance, end of year	$ 2,170,631	$ 73,975,181

Management and incentive fees paid to a fund manager of $341,000 and $1,154,000 for the years ended December 31, 2014 and 2013, respectively, are included in net appreciation (depreciation) in fair value of investments.

5 Party-in-interest Transactions

Certain plan investments are issued and/or managed by the trustee and affiliates. These transactions 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 (including management and incentive fees) related to investment of the fund assets are typically paid from the net assets available.

6 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, Mass Mutual, 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 December 31, 2013, were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the 2014 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 December 31, 2012, were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the 2013 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 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 December 31, 2013 and 2012, was as follows:

	2013	2012
Vested benefits:		
Participants currently receiving payments	$ 119,184,892	$ 117,311,951
Other participants	67,551,850	68,227,210
Nonvested benefits	932,753	1,084,034
	$ 187,669,495	$ 186,623,195

Changes in the actuarial present value of accumulated plan benefits for the years ended December 31, 2013 and 2012, were as follows:

	2013	2012
Amount at beginning of year	$ 186,623,195	$ 186,930,636
Increase (decrease) during the plan year attributable to:		
Benefit payments	(12,269,400)	(12,106,464)
Increase due to additional service	12,634,195	12,661,418
Actuarial losses (gains) and other demographic changes	681,505	(862,395)
Amount at end of year	$ 187,669,495	$ 186,623,195

7 Income Tax Status

The Plan obtained its latest determination letter on June 29, 2012, in which the Internal Revenue Service (IRS) stated that the Plan, as designed, is 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 2011.

8 Subsequent Events

The Plan has analyzed its activity subsequent to December 31, 2014 through October 14, 2015, the date the financial statements were available to be issued, and has determined that it does not have any material subsequent events that require adjustment to or disclosure in these financial statements.

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

Shares/Units Original Face	Description		Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
NON-INTEREST BEARING CASH								
	CASH BALANCE			(293,442.56)		(293,442.56)		
				(293,442.56)				
TOTAL NON-INTEREST BEARING CASH				**(293,442.56)**		**(293,442.56)**	**0.00**	**0.00**
				(293,442.56)			**0.00**	**0.00**
INTEREST BEARING CASH								
OTHER CASH EQUIVALENTS								
CUSTODY HOLDINGS								
143,528.800	SSGA INST GOV MONEY MARKET INV CL		CM1GVVXX3	143,528.80	1.000	143,528.80	0.00	0.00
				143,528.80			0.00	0.00
664,595.270	SSGA INST TREAS MM INV CL FD		CM1TRVXX0	664,595.27	1.000	664,595.27	0.00	0.00
				664,595.27			0.00	8.93
TOTAL OTHER CASH EQUIVALENTS				**808,124.07**		**808,124.07**	**0.00**	**0.00**
				808,124.07			**0.00**	**8.93**
TOTAL INTEREST BEARING CASH				**808,124.07**		**808,124.07**	**0.00**	**0.00**
				808,124.07			**0.00**	**8.93**
U.S. GOVERNMENT SECURITIES								
US TREASURY BILLS								
CUSTODY HOLDINGS								
2,800,000.000	US TREASURY BILLS	1/15/15	912796EP0	2,799,929.22	1.000	2,799,972.00	42.78	0.00
				2,799,929.22			42.78	0.00
25,000.000	US TREASURY BILLS	2/05/15	912796DG1	24,998.58	1.000	24,999.50	0.92	0.00
				24,998.58			0.92	0.00
1,095,000.000	US TREASURY BILLS	2/19/15	912796EV7	1,094,958.48	1.000	1,094,978.10	19.62	0.00
				1,094,958.48			19.62	0.00
TOTAL US TREASURY BILLS				**3,919,886.28**		**3,919,949.60**	**63.32**	**0.00**
				3,919,886.28			**63.32**	**0.00**

^ Pending Trade on this Holding

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‡ Price not provided by a standard industry pricing source.

	Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
	U.S. GOVERNMENT SECURITIES (Continued)							
	US TREASURY NOTES & BONDS							
	CUSTODY HOLDINGS							
	630,000.000	US TREASURY NOTES 2.25% 11/15/24	912828G38	633,887.72	100.672	634,233.60	345.88	13,860.00
		Moody: AAA S&P: N/A		633,898.65			334.95	1,762.09
^	1,740,000.000	US TREASURY SEC. 3.125% 8/15/44	912810RH3	1,841,124.79	107.656	1,873,214.40	32,089.61	53,940.00
		Moody: AAA S&P: N/A		1,841,433.69			31,780.71	17,410.41
	TOTAL US TREASURY NOTES & BONDS			**2,475,012.51**		**2,507,448.00**	**32,435.49**	**67,800.00**
				2,475,332.34			**32,115.66**	**19,172.50**
	TOTAL U.S. GOVERNMENT SECURITIES			**6,394,898.79**		**6,427,397.60**	**32,498.81**	**67,800.00**
				6,395,218.62			**32,178.98**	**19,172.50**
	CORPORATE DEBT - PREFERRED							
	CORPORATE BONDS							
	CUSTODY HOLDINGS							
	185,000.000	LAB CORP OF AMER HLDGS 4% 11/01/23	50540RAN2	186,835.20	102.564	189,743.40	2,908.20	7,400.00
		Moody: BAA2 S&P: BBB		186,835.20			2,908.20	1,233.33
	175,000.000	NORFOLK SOUTHN CORP 3.85% 1/15/24	655844BP2	174,900.25	105.145	184,003.75	9,103.50	6,650.00
		Moody: BAA1 S&P: BBB+		171,895.50			12,108.25	3,106.74
	125,000.000	BOSTON PROPERTIES LP 3.8% 2/01/24	10112RAW4	123,970.00	102.767	128,458.75	4,488.75	4,750.00
		Moody: BAA2 S&P: A-		123,970.00			4,488.75	1,979.17
	200,000.000	MASTERCARD INC 3.375% 4/01/24	57636QAB0	200,320.00	102.646	205,292.00	4,972.00	6,800.00
		Moody: A2 S&P: A		200,320.00			4,972.00	1,687.50

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
230,000.000	CAP ONE FINL CO Moody: BAA1 S&P: BBB	3.75%	4/24/24	14040HBF1	229,790.70 229,790.70	102.160	234,968.00	5,177.30 5,177.30	8,510.00 1,605.21
125,000.000	MORGAN STANLEY Moody: BAA2 S&P: A-	3.875%	4/29/24	61746BDQ6	126,338.70 126,338.70	102.604	128,255.00	1,916.30 1,916.30	4,875.00 834.20
110,000.000	APPLE INC Moody: AA1 S&P: AA+	3.45%	5/06/24	037833AS9	109,907.60 109,907.60	104.726	115,198.60	5,291.00 5,291.00	3,740.00 579.79
340,000.000	EXPRESS SCRIPTS HLDG Moody: BAA3 S&P: BBB+	3.5%	6/15/24	30219GAK4	337,524.80 337,524.80	99.649	338,806.60	1,281.80 1,281.80	11,900.00 528.89
245,000.000	CVS CAREMARK CORP Moody: BAA1 S&P: BBB+	3.375%	8/12/24	126650CF5	242,741.10 242,741.10	100.970	247,376.50	4,635.40 4,635.40	8,330.00 3,192.66
110,000.000	JPMORGAN CHASE & CO Moody: BAA1 S&P: A-	3.875%	9/10/24	46625HJY7	109,422.50 109,422.50	100.085	110,093.50	671.00 671.00	4,290.00 1,314.27
150,000.000	TRINITY INDSTRIES INC Moody: BA1 S&P: BBB-	4.55%	10/01/24	896522AH2	149,832.00 149,832.00	97.128	145,692.00	(4,140.00) (4,140.00)	6,750.00 1,820.00
90,000.000	PLAINS ALL AMER Moody: BAA2 S&P: BBB+	3.6%	11/01/24	72650RBF8	90,245.70 90,245.70	98.172	88,354.80	(1,890.90) (1,890.90)	3,240.00 1,008.00
105,000.000	ENTERPRISE PRODS OPER Moody: BAA1 S&P: BBB+	3.75%	2/15/25	29379VBE2	104,665.05 104,665.05	100.381	105,400.05	735.00 735.00	3,885.00 842.19

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
290,000.000	MARSH & MCLENNAN COS Moody: BAA1 S&P: A-	3.5%	3/10/25	571748AX0	288,889.30 288,889.30	100.636	291,844.40	2,955.10 2,955.10	10,150.00 3,129.58
125,000.000	NORFOLK SOUTHERN CORP Moody: BAA1 S&P: BBB+	5.59%	5/17/25	655844AW8	149,548.75 136,600.00	118.870	148,587.50	(961.25) 11,987.50	7,000.00 854.03
25,000.000	MORGAN STANLEY Moody: BAA3 S&P: BBB+	5%	11/24/25	6174467X1	26,518.75 26,518.75	106.712	26,678.00	159.25 159.25	1,250.00 128.47
145,000.000	BURLINGTON NORTHN SANTA Moody: A3 S&P: BBB+	7%	12/15/25	12189TAA2	197,224.65 178,132.50	130.376	189,045.20	(8,179.45) 10,912.70	10,150.00 451.11
25,000.000	GEN ELEC GLOBAL INS Moody: A2 S&P: A	7%	2/15/26	36158FAA8	30,717.00 30,717.00	126.767	31,691.75	974.75 974.75	1,750.00 661.11
75,000.000	COMERICA INC Moody: BAA1 S&P: BBB+	3.8%	7/22/26	200340AQ0	74,835.00 74,835.00	100.708	75,531.00	696.00 696.00	2,850.00 1,258.75
50,000.000	CONAGRA FOODS INC Moody: BAA2 S&P: BBB-	7.125%	10/01/26	205887AF9	63,096.50 63,096.50	127.692	63,846.00	749.50 749.50	3,550.00 890.63
270,000.000	CITIGROUP INC Moody: N/A S&P: BBB+	4.3%	11/20/26	172967JC6	269,077.95 269,077.95	99.776	269,395.20	317.25 317.25	11,610.00 1,322.25
185,000.000	JPMORGAN CHASE & CO Moody: BAA1 S&P: A-	4.125%	12/15/26	46625HJZ4	184,530.10 184,530.10	100.101	185,186.85	656.75 656.75	7,585.00 466.35

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
70,000.000	GOLDMAN SACHS GROUP Moody: BAA2 S&P: BBB+	5.95%	1/15/27	38141GES9	76,024.20 76,024.20	114.415	80,090.50	4,066.30 4,066.30	4,130.00 1,920.53
30,000.000	BANC ONE CORP Moody: BAA1 S&P: A-	8%	4/29/27	059438AK7	37,644.30 38,314.80	134.919	40,475.70	2,831.40 2,160.90	2,400.00 413.33
445,000.000	TCI COMMUNS INC Moody: A3 S&P: A-	7.125%	2/15/28	872287AL1	574,214.65 547,283.25	134.521	598,618.45	24,403.80 51,335.20	31,595.00 11,977.35
715,000.000	GTE CORPORATION Moody: BAA2 S&P: BBB+	6.94%	4/15/28	362320BA0	846,542.53 820,231.50	125.066	894,221.90	47,679.37 73,990.40	49,335.00 10,475.54
190,000.000	CINCINNATI FINL CORP Moody: A3 S&P: BBB	6.92%	5/15/28	172062AF8	228,393.30 228,393.30	126.949	241,203.10	12,809.80 12,809.80	13,110.00 1,680.02
135,000.000	21ST CENTY FOX AMER Moody: BAA1 S&P: BBB+	7.28%	6/30/28	652482AU4	168,524.55 168,524.55	127.945	172,725.75	4,201.20 4,201.20	9,855.00 27.30
170,000.000	MIDAMERN ENGY HLDGS Moody: A3 S&P: BBB+	8.48%	9/15/28	129466AM0	229,565.40 229,850.20	149.011	253,318.70	23,753.30 23,468.50	14,450.00 4,244.71
375,000.000	FORD MTR CO Moody: BAA3 S&P: BBB-	6.625%	10/01/28	345370BY5	453,251.25 453,251.25	122.818	460,567.50	7,316.25 7,316.25	24,750.00 6,210.94
200,000.000	PEPSI BOTTLING GRP Moody: A1 S&P: A	7.000%	3/01/29	713409AC4	268,920.00 251,844.00	137.859	275,718.00	6,798.00 23,874.00	14,000.00 4,666.67

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Shares/Units Original Face	Description		Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)								
CORPORATE BONDS (Continued)								
CUSTODY HOLDINGS (Continued)								
545,000.000	MIDAMERICAN FDG INC 6.927% Moody: A2 S&P: BBB+	3/01/29	59562HAJ7	706,671.60 657,280.90	132.757	723,525.65	16,854.05 66,244.75	37,605.00 12,584.05
60,000.000	ALLTEL CORP 6.8% Moody: N/A S&P: BBB+	5/01/29	020039AJ2	72,879.60 69,393.60	125.016	75,009.60	2,130.00 5,616.00	4,080.00 680.00
30,000.000	ALEXANDRIA REAL ESTATE 4.5% Moody: BAA2 S&P: BBB-	7/30/29	015271AG4	29,973.60 29,973.60	102.403	30,720.90	747.30 747.30	1,350.00 611.25
160,000.000	WILLIAMS COS INC 7.5% Moody: BAA3 S&P: BB+	1/15/31	969457BB5	176,121.60 176,121.60	106.105	169,768.00	(6,353.60) (6,353.60)	12,000.00 5,533.33
275,000.000	NORTHROP GRUMMAN SYS 7.75% Moody: BAA1 S&P: BBB+	2/15/31	666807AW2	377,555.75 377,555.75	140.147	385,404.25	7,848.50 7,848.50	21,175.00 8,051.39
250,000.000	AT&T WIRELESS SVCS 8.75% Moody: WR S&P: BBB+	3/01/31	00209AAF3	360,895.20 353,685.00	154.911	387,277.50	26,382.30 33,592.50	21,750.00 7,291.67
80,000.000	AOL TIME WARNER IN 7.625% Moody: BAA2 S&P: BBB	4/15/31	00184AAC9	99,082.23 102,180.70	139.413	111,530.40	12,448.17 9,349.70	6,080.00 1,287.78
100,000.000	PSEG PWR LLC 8.625% Moody: BAA1 S&P: BBB+	4/15/31	69362BAJ1	142,463.00 142,463.00	147.292	147,292.00	4,829.00 4,829.00	8,600.00 1,820.83
165,000.000	AMERADA HESS CORP 7.3% Moody: BAA2 S&P: BBB	8/15/31	023551AJ3	194,960.83 201,509.55	124.240	204,996.00	10,035.17 3,486.45	12,045.00 4,550.33

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
370,000.000	CINGULAR WIRELESS 7.125% 12/15/31 Moody: WR S&P: BBB+	17248RAJ5	475,042.60 450,253.00	133.660	494,542.00	19,499.40 44,289.00	26,270.00 1,171.67
305,000.000	MIDAMERICAN ENERGY 6.75% 12/30/31 Moody: AA2 S&P: A	595620AB1	387,850.20 374,244.15	139.082	424,200.10	36,349.90 49,955.95	20,435.00 0.00
90,000.000	WILLIAMS COS INC 8.75% 3/15/32 Moody: BAA3 S&P: BB+	969457BM1	116,475.30 116,475.30	116.707	105,036.30	(11,439.00) (11,439.00)	7,830.00 2,318.75
120,000.000	CONSTELLATION ENERGY 7.6% 4/01/32 Moody: BAA2 S&P: BBB-	210371AF7	146,394.00 141,919.20	139.065	166,878.00	20,484.00 24,958.80	9,120.00 2,280.00
215,000.000	MORGAN STANLEY 7.25% 4/01/32 Moody: BAA2 S&P: A-	617446HD4	283,054.00 277,726.15	136.902	294,339.30	11,285.30 16,613.15	15,480.00 3,896.88
220,000.000	VALERO ENERGY CORP 7.5% 4/15/32 Moody: BAA2 S&P: BBB	91913YAE0	280,233.80 280,233.80	125.660	276,452.00	(3,781.80) (3,781.80)	16,500.00 3,483.33
270,000.000	WASTE MGMT INC 7.75% 5/15/32 Moody: BAA2 S&P: A-	94106LAN9	371,212.20 371,212.20	145.712	393,422.40	22,210.20 22,210.20	20,790.00 2,673.75
185,000.000	CITIGROUP INC 6.625% 6/15/32 Moody: BAA3 S&P: BBB+	172967BL4	202,878.15 209,848.80	124.578	230,469.30	27,591.15 20,620.50	12,210.00 544.72
205,000.000	ALLTEL CORP 7.875% 7/01/32 Moody: N/A S&P: BBB+	020039DC4	278,730.10 278,730.10	147.221	301,803.05	23,072.95 23,072.95	16,195.00 8,071.88

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
95,000.000	EATON CORP	4%	11/02/32	278062AD6	90,704.10	101.716	96,630.20	5,926.10	3,800.00
	Moody: BAA1 S&P: A-				90,704.10			5,926.10	622.78
110,000.000	ANHEUSER-BUSCH COS	5.95%	1/15/33	035229CQ4	129,098.64	125.681	138,249.10	9,150.46	6,490.00
	Moody: A2 S&P: A				125,296.60			12,952.50	3,017.97
385,000.000	GOLDMAN SACHS GRP	6.125%	2/15/33	38141GCU6	440,904.37	122.571	471,898.35	30,993.98	23,485.00
	Moody: BAA1 S&P: A-				444,717.28			27,181.07	8,908.53
160,000.000	JOHNSON & JOHNSON	4.95%	5/15/33	478160AL8	181,803.20	120.567	192,907.20	11,104.00	7,840.00
	Moody: AAA S&P: AAA				172,145.60			20,761.60	1,012.00
115,000.000	DOMINION RESOURCES	5.25%	8/01/33	257469AJ5	131,739.40	117.345	134,946.75	3,207.35	5,980.00
	Moody: BAA2 S&P: BBB+				131,739.40			3,207.35	2,515.63
205,000.000	CITIGROUP INC	6%	10/31/33	172967CC3	234,710.45	118.003	241,906.15	7,195.70	12,300.00
	Moody: BAA3 S&P: BBB+				219,665.45			22,240.70	2,084.17
155,000.000	GOLDMAN SACHS CAP I	6.345%	2/15/34	38143VAA7	158,585.18	118.960	184,388.00	25,802.82	9,765.00
	Moody: BAA3 S&P: BB				157,475.29			26,912.71	3,715.35
400,000.000	PAC GAS & ELEC	6.05%	3/01/34	694308GE1	453,536.00	127.310	509,240.00	55,704.00	24,000.00
	Moody: A3 S&P: BBB				458,196.00			51,044.00	8,066.67
75,000.000	VERIZON COMMUNICATIONS	5.05%	3/15/34	92343VBZ6	78,625.50	106.673	80,004.75	1,379.25	3,750.00
	Moody: BAA1 S&P: BBB+				78,625.50			1,379.25	1,115.21

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
430,000.000	ORACLE CORP 4.3% 7/08/34 Moody: A1 S&P: A+	68389XAV7	432,524.20 432,524.20	107.067	460,388.10	27,863.90 27,863.90	18,490.00 8,885.47
75,000.000	AT&T INC 6.15% 9/15/34 Moody: BAA1 S&P: BBB+	78387GAQ6	89,708.25 89,708.25	118.763	89,072.25	(636.00) (636.00)	4,575.00 1,358.13
195,000.000	SYSCO CORP 4.35% 10/02/34 Moody: A2 S&P: A-	871829AV9	197,489.95 197,489.95	107.659	209,935.05	12,445.10 12,445.10	8,385.00 2,097.06
80,000.000	HSBC BK USA 5.875% 11/01/34 Moody: A2 S&P: A	4042Q1AA5	82,723.31 87,947.20	124.926	99,940.80	17,217.49 11,993.60	4,720.00 783.33
505,000.000	VERIZON COMMUNICATIONS 4.4% 11/01/34 Moody: BAA1 S&P: BBB+	92343VCQ5	498,767.78 498,767.78	99.398	501,959.90	3,192.12 3,192.12	22,220.00 3,826.78
285,000.000	FREEPORT-MCMORAN INC 5.4% 11/14/34 Moody: BAA3 S&P: BBB-	35671DBJ3	282,312.80 282,312.80	97.490	277,846.50	(4,466.30) (4,466.30)	15,390.00 2,009.25
70,000.000	CONOCOPHILLIPS CO 4.15% 11/15/34 Moody: A1 S&P: A	20826FAF3	69,971.30 69,971.30	102.608	71,825.60	1,854.30 1,854.30	2,870.00 395.40
130,000.000	PHILLIPS 66 4.65% 11/15/34 Moody: A3 S&P: BBB+	718546AK0	131,107.60 131,107.60	102.500	133,250.00	2,142.40 2,142.40	5,980.00 738.83
45,000.000	WALGREENS BOOTS 4.5% 11/18/34 Moody: BAA2 S&P: BBB	931427AB4	44,700.75 44,700.75	104.140	46,863.00	2,162.25 2,162.25	2,025.00 241.88

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
75,000.000	KINDER MORGAN 5.3% 12/01/34 Moody: BAA3 S&P: BBB-	49456BAG6	74,788.50 74,788.50	101.506	76,129.50	1,341.00 1,341.00	3,975.00 386.46
400,000.000	AMAZON.COM INC 4.8% 12/05/34 Moody: BAA1 S&P: AA-	023135AP1	401,357.95 401,357.95	104.974	419,896.00	18,538.05 18,538.05	19,200.00 1,386.67
8,000.000	CITIGROUP INC 5.85% 12/11/34 Moody: BAA2 S&P: A-	172967CT6	8,579.12 8,663.84	121.429	9,714.32	1,135.20 1,050.48	464.00 26.00
80,000.000	MACYS RETAIL HLDGS INC 4.5% 12/15/34 Moody: BAA2 S&P: BBB+	55616XAM9	81,316.80 81,316.80	100.695	80,556.00	(760.80) (760.80)	3,600.00 430.00
85,000.000	WELLS FARGO & CO 5.375% 2/07/35 Moody: A2 S&P: A+	949746JM4	96,931.10 96,931.10	119.853	101,875.05	4,943.95 4,943.95	4,590.00 1,827.50
310,000.000	ENTERPRISE PRODS OPER 5.75% 3/01/35 Moody: BAA1 S&P: BBB+	293791AT6	345,777.00 327,803.30	115.059	356,682.90	10,905.90 28,879.60	17,670.00 5,941.67
385,000.000	KINDER MORGAN ENGY LP 5.8% 3/15/35 Moody: BAA3 S&P: BBB-	494550AT3	377,576.11 394,694.30	106.201	408,873.85	31,297.74 14,179.55	22,330.00 6,574.94
80,000.000	UNITED TECH CORP 5.4% 5/01/35 Moody: A2 S&P: A	913017BJ7	94,188.00 94,188.00	120.980	96,784.00	2,596.00 2,596.00	4,320.00 720.00
150,000.000	FLORIDA PWR & LT 4.95% 6/01/35 Moody: AA2 S&P: A	341081ET0	161,556.00 157,204.50	115.359	173,038.50	11,482.50 15,834.00	7,350.00 618.75

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Shares/Units Original Face	Description				Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)										
CORPORATE BONDS (Continued)										
CUSTODY HOLDINGS (Continued)										
190,000.000	COMCAST CORP Moody: A3 S&P: A-	5.65%	6/15/35		20030NAF8	211,029.44 202,372.80	123.921	235,449.90	24,420.46 33,077.10	10,640.00 477.11
115,000.000	EXELON CORP Moody: BAA2 S&P: BBB-	5.625%	6/15/35		30161NAC5	129,970.70 129,970.70	116.914	134,451.10	4,480.40 4,480.40	6,440.00 287.50
155,000.000	HSBC BANK USA Moody: A2 S&P: A	5.625%	8/15/35		4042Q1AB3	148,005.05 164,420.90	123.857	191,978.35	43,973.30 27,557.45	8,680.00 3,293.75
546,000.000	VZ GLOBAL FDG CORP Moody: BAA1 S&P: BBB+	5.85%	9/15/35		92344GAX4	599,739.18 602,616.42	117.516	641,637.36	41,898.18 39,020.94	31,668.00 9,404.85
495,000.000	NEWS AMER INC Moody: BAA1 S&P: BBB+	6.4%	12/15/35		652482BL3	580,917.60 580,917.60	130.516	646,054.20	65,136.60 65,136.60	31,680.00 1,408.00
200,000.000	UNITED HEALTH GROUP Moody: A3 S&P: A+	5.8%	3/15/36		91324PAR3	216,273.53 220,014.00	123.822	247,644.00	31,370.47 27,630.00	11,600.00 3,415.56
115,000.000	CONS EDISON CO OF NY Moody: A2 S&P: A-	5.85%	3/15/36		209111EL3	136,960.40 136,960.40	128.049	147,256.35	10,295.95 10,295.95	6,670.00 1,980.88
55,000.000	LINCOLN NATL CORP Moody: BAA1 S&P: A-	6.15%	4/07/36		534187AR0	64,864.25 64,864.25	124.382	68,410.10	3,545.85 3,545.85	3,355.00 789.25
200,000.000	GOLDMAN SACHS GROUP Moody: BAA2 S&P: BBB+	6.45%	5/01/36		38143YAC7	218,585.82 217,750.93	120.870	241,740.00	23,154.18 23,989.07	12,800.00 2,150.00

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
115,000.000	AMERN INTL GROUP Moody: BAA1 S&P: A-	6.25%	5/01/36	026874AZ0	146,786.00 133,259.70	129.590	149,028.50	2,242.50 15,768.80	7,245.00 1,197.92
80,000.000	TRAVELERS COS INC Moody: A2 S&P: A	6.75%	6/20/36	792860AK4	105,470.40 105,470.40	140.338	112,270.40	6,800.00 6,800.00	5,360.00 165.00
110,000.000	ENERGY EAST CORP Moody: BAA1 S&P: BBB	6.75%	7/15/36	29266MAF6	127,130.30 127,130.30	127.480	140,228.00	13,097.70 13,097.70	7,370.00 3,423.75
140,000.000	CORNING INC Moody: A3 S&P: A-	7.25%	8/15/36	219350AR6	174,020.00 174,020.00	129.913	181,878.20	7,858.20 7,858.20	10,080.00 3,834.44
225,000.000	CITIGROUP INC Moody: BAA3 S&P: BBB+	6.125%	8/25/36	172967DR9	238,547.25 242,476.45	119.207	268,215.75	29,668.50 25,739.30	13,725.00 4,823.44
25,000.000	ANADARKO PETE CORP Moody: BAA2 S&P: BBB	6.45%	9/15/36	032511AY3	30,513.25 30,513.25	120.169	30,042.25	(471.00) (471.00)	1,600.00 474.79
45,000.000	HOME DEPOT INC Moody: A2 S&P: A	5.875%	12/16/36	437076AS1	54,965.70 54,965.70	130.600	58,770.00	3,804.30 3,804.30	2,655.00 110.16
330,000.000	MERRILL LYNCH & CO Moody: BAA3 S&P: BBB+	6.11%	1/29/37	59022CAJ2	373,313.78 373,290.95	118.075	389,647.50	16,333.72 16,356.55	20,130.00 8,513.27
35,000.000	WACHOVIA BK NA Moody: A1 S&P: A+	5.85%	2/01/37	92976GAG6	44,054.15 44,054.15	126.171	44,159.85	105.70 105.70	2,030.00 853.13

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
128,000.000	PACIFIC GAS & ELEC Moody: A3 S&P: BBB	5.8%	3/01/37	694308GJ0	130,380.60 141,105.92	122.499	156,798.72	26,418.12 15,692.80	7,424.00 2,474.67
460,000.000	COMCAST CORP Moody: A3 S&P: A-	6.45%	3/15/37	20030NAM3	535,529.65 541,282.40	133.042	611,993.20	76,463.55 70,710.80	29,440.00 8,736.17
250,000.000	WYETH Moody: A1 S&P: AA	5.95%	4/01/37	983024AN0	293,866.29 293,523.20	128.266	320,665.00	26,798.71 27,141.80	14,750.00 3,718.75
145,000.000	VERIZON Moody: BAA1 S&P: BBB+	6.25%	4/01/37	92343VAF1	156,892.90 160,683.20	122.725	177,951.25	21,058.35 17,268.05	9,135.00 2,265.63
195,000.000	TIME WARNER CABLE Moody: BAA2 S&P: BBB	6.55%	5/01/37	88732JAJ7	243,526.70 243,526.70	128.749	251,060.55	7,533.85 7,533.85	12,675.00 2,128.75
250,000.000	FL PWR & LT Moody: AA2 S&P: A	5.85%	5/01/37	341081EY9	260,882.50 288,707.50	131.005	327,512.50	66,630.00 38,805.00	14,500.00 2,437.50
30,000.000	CHUBB CORP Moody: A2 S&P: A+	6%	5/11/37	171232AQ4	37,071.60 37,071.60	130.672	39,201.60	2,130.00 2,130.00	1,800.00 250.00
90,000.000	MIDAMERICAN ENERGY Moody: A3 S&P: BBB+	5.95%	5/15/37	59562VAP2	104,474.41 98,483.40	124.447	112,002.30	7,527.89 13,518.90	5,310.00 684.25
285,000.000	GEN ELEC CAP CORP Moody: A1 S&P: AA+	6.15%	8/07/37	36962G3A0	345,085.05 347,362.30	130.433	371,734.05	26,649.00 24,371.75	17,385.00 7,011.00

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
150,000.000	WAL-MART STORES INC 6.5% 8/15/37	931142CK7	197,061.00	137.602	206,403.00	9,342.00	9,750.00
	Moody: AA2 S&P: AA		197,061.00			9,342.00	3,683.33
360,000.000	MIDAMERICAN ENERGY 6.5% 9/15/37	59562VAR8	472,273.20	130.879	471,164.40	(1,108.80)	23,400.00
	Moody: A3 S&P: BBB+		418,154.40			53,010.00	6,890.00
355,000.000	GOLDMAN SACHS GROUP 6.75% 10/01/37	38141GFD1	379,768.39	125.738	446,369.90	66,601.51	23,785.00
	Moody: BAA2 S&P: BBB+		402,763.39			43,606.51	5,990.63
65,000.000	LINCOLN NATL CORP 6.3% 10/09/37	534187AW9	78,580.45	126.874	82,468.10	3,887.65	4,095.00
	Moody: BAA1 S&P: A-		78,580.45			3,887.65	932.75
110,000.000	TARGET CORP 6.5% 10/15/37	87612EAR7	143,786.50	136.570	150,227.00	6,440.50	7,150.00
	Moody: A2 S&P: A		143,786.50			6,440.50	1,509.44
20,000.000	NEWS AMERICA INC 6.65% 11/15/37	652482BQ2	25,056.40	133.526	26,705.20	1,648.80	1,320.00
	Moody: BAA1 S&P: BBB+		25,056.40			1,648.80	169.94
115,000.000	AMERICAN INTL GROUP 6.82% 11/15/37	026874CW5	116,335.58	136.877	157,408.55	41,072.97	7,820.00
	Moody: BAA1 S&P: A-		138,420.90			18,987.65	1,002.16
75,000.000	UNITEDHEALTH GROUP 6.625% 11/15/37	91324PBE1	97,717.50	136.573	102,429.75	4,712.25	4,950.00
	Moody: A3 S&P: A+		97,717.50			4,712.25	634.90
105,000.000	REGIONS FINL CORP 7.375% 12/10/37	7591EPAE0	137,254.25	131.928	138,524.40	1,270.15	7,770.00
	Moody: BA2 S&P: BBB-		137,254.25			1,270.15	451.72

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CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
130,000.000	KOHL'S CORP 6.875% 12/15/37 Moody: BAA1 S&P: BBB	500255AQ7	153,056.80 153,056.80	126.290	164,177.00	11,120.20 11,120.20	8,970.00 397.22
380,000.000	GEN ELEC CAP CORP 5.875% 1/14/38 Moody: A1 S&P: AA+	36962G3P7	447,421.74 443,145.56	126.536	480,836.80	33,415.06 37,691.24	22,420.00 10,353.65
105,000.000	WACHOVIA BK NA 6.6% 1/15/38 Moody: A1 S&P: A+	92976GAJ0	143,166.00 143,166.00	138.499	145,423.95	2,257.95 2,257.95	6,930.00 3,195.50
90,000.000	KINDER MORGAN ENERGY 6.950% 1/15/38 Moody: BAA3 S&P: BBB-	494550AW6	109,890.90 109,890.90	115.413	103,871.70	(6,019.20) (6,019.20)	6,210.00 2,884.25
465,000.000	VERIZON COMMS 6.4% 2/15/38 Moody: BAA1 S&P: BBB+	92343VAK0	543,339.97 543,339.97	123.386	573,744.90	30,404.93 30,404.93	29,760.00 11,242.67
250,000.000	FIFTH THIRD BANCORP 8.25% 3/01/38 Moody: BAA2 S&P: BBB	316773CH1	336,103.47 341,850.66	150.218	375,545.00	39,441.53 33,694.34	20,500.00 6,875.00
40,000.000	CITIGROUP INC 6.875% 3/05/38 Moody: BAA2 S&P: A-	172967EP2	51,145.60 51,145.60	136.245	54,498.00	3,352.40 3,352.40	2,760.00 886.04
50,000.000	VERIZON COMM INC 6.9% 4/15/38 Moody: BAA1 S&P: BBB+	92343VAP9	65,106.00 65,106.00	130.999	65,499.50	393.50 393.50	3,450.00 728.33
245,000.000	WAL-MART STORES 6.2% 4/15/38 Moody: AA2 S&P: AA	931142CM3	304,789.80 304,789.80	133.932	328,133.40	23,343.60 23,343.60	15,190.00 3,206.78

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CORPORATE DEBT - PREFERRED (Continued)								
CORPORATE BONDS (Continued)								
CUSTODY HOLDINGS (Continued)								
160,000.000	ENTERPRISE PRODS OPER 7.55%	4/15/38	29379VAM5	207,736.00	136.620	218,592.00	10,856.00	12,000.00
	Moody: BAA1 S&P: BBB+			202,256.00			16,336.00	2,550.23
100,000.000	DR PEPPER SNAPPLE 7.45%	5/01/38	26138EAJ8	135,711.00	145.215	145,215.00	9,504.00	7,400.00
	Moody: BAA1 S&P: BBB+			135,711.00			9,504.00	1,241.67
315,000.000	COMCAST CORP 6.4%	5/15/38	20030NAX9	401,204.85	133.520	420,588.00	19,383.15	20,160.00
	Moody: A3 S&P: A-			401,204.85			19,383.15	2,576.00
155,000.000	GLAXOSMITHKLINE CAP 6.375%	5/15/38	377372AE7	199,818.25	133.149	206,380.95	6,562.70	9,920.00
	Moody: A2 S&P: A+			199,818.25			6,562.70	1,262.60
390,000.000	CONOCOPHILLIPS 5.9%	5/15/38	20825CAP9	443,376.77	124.356	484,988.40	41,611.63	23,010.00
	Moody: A1 S&P: A			457,770.30			27,218.10	2,940.17
200,000.000	JP MORGAN CHASE & CO 6.4%	5/15/38	46625HHF0	250,292.98	130.654	261,308.00	11,015.02	12,800.00
	Moody: A3 S&P: A			250,292.98			11,015.02	1,635.56
100,000.000	PUBLIC SERVICE CO 6.5%	8/01/38	744448CA7	123,443.00	142.471	142,471.00	19,028.00	6,500.00
	Moody: A1 S&P: A			124,459.00			18,012.00	2,708.33
100,000.000	PRES & FELLOWS HARV 5.625%	10/01/38	740816AD5	121,121.00	129.749	129,749.00	8,628.00	5,600.00
	Moody: AAA S&P: AAA			121,121.00			8,628.00	1,406.25
435,000.000	VIRGINIA ELEC PWR 8.875%	11/15/38	927804FG4	687,556.70	167.494	728,598.90	41,042.20	38,715.00
	Moody: A2 S&P: A-			671,231.10			57,367.80	4,933.02

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
180,000.000	HSBC BK USA NA	7%	1/15/39	4042Q1AD9	211,562.23	143.161	257,689.80	46,127.57	12,600.00
	Moody: A2 S&P: A				225,217.80			32,472.00	5,810.00
335,000.000	KRAFT FOODS GROUP INC	6.875%	1/26/39	50076QAR7	434,877.80	132.176	442,789.60	7,911.80	23,115.00
	Moody: BAA2 S&P: BBB				434,877.80			7,911.80	9,916.23
280,000.000	CONOCOPHILLIPS	6.5%	2/01/39	20825CAQ7	371,892.29	132.865	372,022.00	129.71	18,200.00
	Moody: A1 S&P: A				364,747.49			7,274.51	7,583.33
350,000.000	PFIZER INC	7.2%	3/15/39	717081CY7	479,488.98	145.375	508,812.50	29,323.52	25,200.00
	Moody: A1 S&P: AA				470,438.50			38,374.00	7,420.00
80,000.000	BOEING CO	6.875%	3/15/39	097023AX3	115,497.25	145.790	116,632.00	1,134.75	5,520.00
	Moody: A2 S&P: A				115,497.25			1,134.75	1,619.44
300,000.000	TIME WARNER CABLE INC	6.75%	6/15/39	88732JAU2	366,164.84	130.728	392,184.00	26,019.16	20,100.00
	Moody: BAA2 S&P: BBB				282,510.00			109,674.00	900.00
125,000.000	COMCAST CORP	6.55%	7/01/39	20030NAY7	165,681.25	136.572	170,715.00	5,033.75	8,125.00
	Moody: A3 S&P: A-				165,681.25			5,033.75	4,093.75
40,000.000	ORACLE CORP	6.125%	7/08/39	68389XAH8	51,781.20	129.820	51,928.00	146.80	2,440.00
	Moody: A1 S&P: A+				46,607.60			5,320.40	1,177.36
335,000.000	CITIGROUP INC	8.125%	7/15/39	172967EW7	493,335.99	153.093	512,861.55	19,525.56	27,135.00
	Moody: BAA2 S&P: A-				481,940.60			30,920.95	12,550.87

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
85,000.000	METLIFE INC	10.75%	8/01/39	59156RAV0	118,253.05	162.500	138,125.00	19,871.95	9,095.00
	Moody: BAA2 S&P: BBB				125,552.09			12,572.91	3,807.29
210,000.000	HALLIBURTON CO	7.45%	9/15/39	406216AY7	306,232.50	140.467	294,980.70	(11,251.80)	15,540.00
	Moody: A2 S&P: A				306,232.50			(11,251.80)	4,606.58
130,000.000	NEWMONT MINING CORP	6.25%	10/01/39	651639AM8	128,203.40	101.435	131,865.50	3,662.10	8,190.00
	Moody: BAA2 S&P: BBB				128,203.40			3,662.10	2,031.25
245,000.000	ENTERPRISE PROD OPER	6.125%	10/15/39	29379VAG8	257,018.35	120.793	295,942.85	38,924.50	14,945.00
	Moody: BAA1 S&P: BBB+				270,457.95			25,484.90	3,167.99
85,000.000	MEAD JOHNSON NUTRITION	5.9%	11/01/39	582839AF3	98,368.80	123.108	104,641.80	6,273.00	5,015.00
	Moody: BAA1 S&P: BBB				98,368.80			6,273.00	835.83
115,000.000	INTL PAPER CO	7.3%	11/15/39	460146CF8	149,970.35	132.591	152,479.65	2,509.30	8,395.00
	Moody: BAA2 S&P: BBB				149,970.35			2,509.30	1,072.69
320,000.000	CENOVUS ENERGY INC	6.75%	11/15/39	15135UAF6	414,471.90	113.921	364,547.20	(49,924.70)	21,440.00
	Moody: BAA2 S&P: BBB+				414,471.90			(49,924.70)	2,760.00
65,000.000	ZIMMER HLDGS INC	5.75%	11/30/39	98956PAB8	75,117.90	121.096	78,712.40	3,594.50	3,705.00
	Moody: BAA1 S&P: A-				75,117.90			3,594.50	311.46
150,000.000	PROGRESS ENERGY INC	6%	12/01/39	743263AP0	150,105.00	129.181	193,771.50	43,666.50	9,000.00
	Moody: BAA1 S&P: BBB				168,237.00			25,534.50	750.00

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
220,000.000	CISCO SYSTEMS INC Moody: A1 S&P: AA-	5.5%	1/15/40	17275RAF9	235,389.49 234,948.67	121.858	268,087.60	32,698.11 33,138.93	12,100.00 5,579.44
90,000.000	HESS CORP Moody: BAA2 S&P: BBB	6%	1/15/40	42809HAC1	101,161.80 101,161.80	110.445	99,400.50	(1,761.30) (1,761.30)	5,400.00 2,490.00
170,000.000	MOTIVA ENTERPRISES Moody: A2 S&P: BBB+	6.85%	1/15/40	61980AAD5	221,663.80 221,663.80	123.344	209,684.80	(11,979.00) (11,979.00)	11,560.00 5,369.64
145,000.000	QUEST DIAGNOSTICS INC Moody: BAA2 S&P: BBB+	5.75%	1/30/40	74834LAQ3	150,652.10 150,652.10	114.663	166,261.35	15,609.25 15,609.25	8,265.00 3,497.12
65,000.000	ANADARKO PETROLEUM Moody: BAA2 S&P: BBB	6.2%	3/15/40	032510AC3	80,341.30 80,341.30	117.145	76,144.25	(4,197.05) (4,197.05)	4,030.00 1,186.61
50,000.000	TIME WARNER INC Moody: BAA2 S&P: BBB	6.2%	3/15/40	887317AE5	58,890.50 58,890.50	121.741	60,870.50	1,980.00 1,980.00	3,100.00 912.78
145,000.000	HASBRO INC Moody: BAA2 S&P: BBB	6.35%	3/15/40	418056AS6	165,552.58 165,517.50	122.414	177,500.30	11,947.72 11,982.80	9,135.00 2,711.10
295,000.000	SOUTHN COPPER CORP Moody: BAA2 S&P: BBB	6.75%	4/16/40	84265VAE5	309,032.40 309,032.40	104.900	309,455.00	422.60 422.60	19,765.00 4,148.44
350,000.000	NBCUNIVERSAL MEDIA LLC Moody: A3 S&P: A-	6.4%	4/30/40	63946BAF7	448,190.05 448,190.05	133.979	468,926.50	20,736.45 20,736.45	22,400.00 3,795.56

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
35,000.000	PRUDENTIAL FINL INC Moody: BAA1 S&P: A	6.625%	6/21/40	74432QBN4	45,492.65 45,492.65	130.994	45,847.90	355.25 355.25	2,310.00 64.41
200,000.000	PUGET SOUND ENERGY Moody: A2 S&P: A-	5.764%	7/15/40	745332CC8	240,128.00 240,128.00	132.235	264,470.00	24,342.00 24,342.00	11,600.00 5,315.69
690,000.000	TIME WARNER INC Moody: BAA2 S&P: BBB	6.1%	7/15/40	887317AH8	762,046.52 753,045.30	121.782	840,295.80	78,249.28 87,250.50	42,090.00 19,408.17
615,000.000	ORACLE CORP Moody: A1 S&P: A+	5.375%	7/15/40	68389XAM7	715,383.25 656,684.70	119.961	737,760.15	22,376.90 81,075.45	33,210.00 15,147.76
285,000.000	DIRECTV HOLDINGS/FING Moody: BAA2 S&P: BBB	6%	8/15/40	25459HAX3	312,241.78 281,437.50	112.078	319,422.30	7,180.52 37,984.80	17,100.00 6,460.00
185,000.000	NORTHN STS PWR CO MN Moody: AA3 S&P: A	4.85%	8/15/40	665772CG2	205,858.75 189,325.30	117.717	217,776.45	11,917.70 28,451.15	8,880.00 3,389.61
30,000.000	JOHNSON & JOHNSON Moody: AAA S&P: AAA	4.5%	9/01/40	478160AV6	32,518.09 31,426.61	114.156	34,246.80	1,728.71 2,820.19	1,350.00 450.00
215,000.000	APACHE CORP Moody: A3 S&P: A-	5.1%	9/01/40	037411AW5	228,001.00 228,001.00	97.953	210,598.95	(17,402.05) (17,402.05)	10,965.00 3,655.00
365,000.000	AT&T INC Moody: BAA1 S&P: BBB+	5.35%	9/01/40	04650NAB0	374,426.12 374,426.12	108.282	395,229.30	20,803.18 20,803.18	19,345.00 6,509.17

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CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
95,000.000	AON CORP 6.25% 9/30/40	037389AU7	115,074.90	127.127	120,770.65	5,695.75	5,985.00
	Moody: BAA2 S&P: A-		115,074.90			5,695.75	1,500.87
340,000.000	MICROSOFT CORP 4.5% 10/01/40	594918AJ3	366,594.80	110.802	376,726.80	10,132.00	15,300.00
	Moody: AAA S&P: AAA		322,989.80			53,737.00	3,825.00
480,000.000	JP MORGAN CHASE & CO 5.5% 10/15/40	46625HHV5	519,017.55	119.711	574,612.80	55,595.25	26,400.00
	Moody: A3 S&P: A		523,126.30			51,486.50	5,573.33
90,000.000	CELGENE CORP 5.7% 10/15/40	151020AF1	100,314.00	120.869	108,782.10	8,468.10	5,130.00
	Moody: BAA2 S&P: BBB+		100,314.00			8,468.10	1,083.00
190,000.000	PEPSICO INC 4.875% 11/01/40	713448BS6	182,316.40	112.344	213,453.60	31,137.20	9,310.00
	Moody: A1 S&P: A-		189,990.50			23,463.10	1,543.75
130,000.000	TRAVELERS COS INC 5.35% 11/01/40	89417EAH2	152,287.50	122.055	158,671.50	6,384.00	6,890.00
	Moody: A2 S&P: A		152,287.50			6,384.00	1,159.17
40,000.000	BECTON DICKINSON 5% 11/12/40	075887AX7	43,244.40	107.660	43,064.00	(180.40)	2,000.00
	Moody: A3 S&P: BBB+		43,244.40			(180.40)	272.22
545,000.000	TIME WARNER CABLE 5.875% 11/15/40	88732JAY4	615,749.84	119.236	649,836.20	34,086.36	32,155.00
	Moody: BAA2 S&P: BBB		600,986.57			48,849.63	4,091.28
120,000.000	CENTERPOINT ENERGY 5.85% 1/15/41	15189WAH3	141,594.00	127.961	153,553.20	11,959.20	6,960.00
	Moody: BAA2 S&P: A-		141,594.00			11,959.20	3,237.00

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
60,000.000	E.I. DU PONT DE Moody: A2 S&P: A	4.9%	1/15/41	263534CC1	64,470.60 64,470.60	109.581	65,748.60	1,278.00 1,278.00	2,940.00 1,355.67
420,000.000	GOLDMAN SACHS GRP Moody: BAA1 S&P: A-	6.25%	2/01/41	38141GGM0	506,491.89 507,211.95	126.414	530,938.80	24,446.91 23,726.85	26,460.00 10,937.50
45,000.000	METLIFE INC Moody: A3 S&P: A-	5.875%	2/06/41	59156RAY4	54,648.90 54,648.90	124.630	56,083.50	1,434.60 1,434.60	2,655.00 1,064.84
85,000.000	DIRECTV HLDGS/FING Moody: BAA2 S&P: BBB	6.375%	3/01/41	25459HAZ8	102,947.75 102,947.75	116.916	99,378.60	(3,569.15) (3,569.15)	5,440.00 1,806.25
140,000.000	KINDER MRGN ENR PART Moody: BAA3 S&P: BBB-	6.375%	3/01/41	494550BH8	159,445.42 153,623.22	111.370	155,918.00	(3,527.42) 2,294.78	8,960.00 2,975.00
425,000.000	MARATHON PETR CORP Moody: BAA2 S&P: BBB	6.5%	3/01/41	56585AAF9	508,295.60 508,797.87	119.018	505,826.50	(2,469.10) (2,971.37)	27,625.00 9,208.33
125,000.000	JOHNSON CTLS INC Moody: BAA2 S&P: BBB+	5.7%	3/01/41	478366AW7	141,012.50 141,012.50	119.311	149,138.75	8,126.25 8,126.25	7,125.00 2,375.00
75,000.000	JUNIPER NETWORKS Moody: BAA2 S&P: BBB	5.95%	3/15/41	48203RAD6	75,894.57 75,887.25	100.247	75,185.25	(709.32) (702.00)	4,425.00 1,313.96
110,000.000	NBCUNIVERSAL MEDIA Moody: A3 S&P: A-	5.95%	4/01/41	63946BAG5	136,527.60 136,527.60	128.592	141,451.20	4,923.60 4,923.60	6,490.00 1,636.25

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
480,000.000	VERIZON COMMUNICATIONS Moody: BAA1 S&P: BBB+	6%	4/01/41	92343VAW4	550,072.82 552,367.69	117.863	565,742.40	15,669.58 13,374.71	28,800.00 7,200.00
515,000.000	WAL-MART STORES INC Moody: AA2 S&P: AA	5.625%	4/15/41	931142DB6	620,907.30 620,907.30	127.697	657,639.55	36,732.25 36,732.25	28,840.00 6,115.63
115,000.000	REP SVCS INC Moody: BAA3 S&P: BBB+	5.7%	5/15/41	760759AN0	131,143.70 131,143.70	123.298	141,792.70	10,649.00 10,649.00	6,555.00 837.58
190,000.000	JPMORGAN CHASE & CO Moody: A3 S&P: A	5.6%	7/15/41	46625HJB7	213,614.70 209,284.80	121.071	230,034.90	16,420.20 20,750.10	10,640.00 4,906.22
255,000.000	DEVON ENERGY CORP Moody: BAA1 S&P: BBB+	5.6%	7/15/41	25179MAL7	295,252.28 265,735.50	111.090	283,279.50	(11,972.78) 17,544.00	14,280.00 6,584.67
90,000.000	PUB SERVICE COLORADO Moody: A1 S&P: A	4.75%	8/15/41	744448CE9	89,675.43 90,898.20	115.896	104,306.40	14,630.97 13,408.20	4,230.00 1,615.01
565,000.000	AT&T INC Moody: BAA1 S&P: BBB+	5.55%	8/15/41	00206RBA9	596,747.93 596,747.94	111.430	629,579.50	32,831.57 32,831.56	31,075.00 11,846.17
90,000.000	TIME WARNER CABLE INC Moody: BAA2 S&P: BBB	5.5%	9/01/41	88732JBB3	94,875.49 94,861.96	116.192	104,572.80	9,697.31 9,710.84	4,950.00 1,650.00
275,000.000	BURLINGTN NORTH SANTA Moody: A3 S&P: BBB+	4.95%	9/15/41	12189LAG6	293,581.50 288,237.90	111.234	305,893.50	12,312.00 17,655.60	13,475.00 4,008.13

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CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
275,000.000	HEWLETT-PACKARD CO 6% 9/15/41 Moody: BAA1 S&P: BBB+	428236BR3	295,975.55 295,975.55	112.475	309,306.25	13,330.70 13,330.70	16,500.00 4,858.33
480,000.000	UN PAC CORP 4.75% 9/15/41 Moody: A3 S&P: A	907818DJ4	489,187.20 489,187.20	112.352	539,289.60	50,102.40 50,102.40	22,560.00 6,713.33
340,000.000	AMGEN INC 4.95% 10/01/41 Moody: BAA1 S&P: A	031162BE9	336,815.03 324,442.02	107.185	364,429.00	27,613.97 39,986.98	16,660.00 4,207.50
110,000.000	INTEL CORP 4.8% 10/01/41 Moody: A1 S&P: A+	458140AK6	120,956.00 120,956.00	109.824	120,806.40	(149.60) (149.60)	5,280.00 1,320.00
140,000.000	HARTFORD FINL SVCS GRP 6.1% 10/01/41 Moody: BAA3 S&P: BBB	416515AP9	167,417.60 167,417.60	124.900	174,860.00	7,442.40 7,442.40	8,540.00 2,135.00
75,000.000	KANSAS CITY PWR & LT 5.3% 10/01/41 Moody: BAA1 S&P: BBB+	485134BM1	81,685.50 81,685.50	115.346	86,509.50	4,824.00 4,824.00	3,975.00 993.75
200,000.000	PHILIP MORRIS INTL 4.375% 11/15/41 Moody: A2 S&P: A	718172AM1	210,728.00 182,286.00	103.280	206,560.00	(4,168.00) 24,274.00	8,800.00 1,118.31
755,000.000	AMGEN INC 5.15% 11/15/41 Moody: BAA1 S&P: A	031162BK5	796,236.85 767,212.80	112.715	850,998.25	54,761.40 83,785.45	38,505.00 4,968.32
210,000.000	SAN DIEGO G & E 3.95% 11/15/41 Moody: AA2 S&P: A+	797440BP8	190,247.40 189,438.90	103.786	217,950.60	27,703.20 28,511.70	8,190.00 1,059.92

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CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
125,000.000	MOSAIC CO 4.875% 11/15/41 Moody: BAA1 S&P: BBB	61945CAB9	127,093.75 127,093.75	102.717	128,396.25	1,302.50 1,302.50	6,125.00 778.65
520,000.000	SOUTHERN CAL EDISON 3.9% 12/01/41 Moody: AA3 S&P: A	842400FT5	517,655.45 477,185.60	101.410	527,332.00	9,676.55 50,146.40	20,280.00 1,690.00
280,000.000	ONCOR ELEC DELIVERY 4.55% 12/01/41 Moody: BAA1 S&P: A	68233JAT1	277,169.72 277,169.72	113.010	316,428.00	39,258.28 39,258.28	12,600.00 1,061.67
160,000.000	GILEAD SCIENCES INC 5.65% 12/01/41 Moody: A3 S&P: A-	375558AS2	187,116.80 187,116.80	123.818	198,108.80	10,992.00 10,992.00	8,960.00 753.33
310,000.000	DUKE ENERGY CAROLINAS 4.25% 12/15/41 Moody: AA2 S&P: A	26442CAM6	315,474.21 288,647.20	107.447	333,085.70	17,611.49 44,438.50	13,020.00 585.56
110,000.000	PAC GAS & ELEC 4.5% 12/15/41 Moody: A3 S&P: BBB	694308GY7	111,533.40 111,533.40	108.310	119,141.00	7,607.60 7,607.60	4,950.00 220.00
10,000.000	JPMORGAN CHASE & CO 5.4% 1/06/42 Moody: A3 S&P: A	48126BAA1	11,005.68 10,765.60	117.550	11,755.00	749.32 989.40	540.00 262.50
90,000.000	ALABAMA POWER CO 4.1% 1/15/42 Moody: A1 S&P: A	010392FG8	88,418.70 80,411.40	103.397	93,057.30	4,638.60 12,645.90	3,690.00 1,701.50
140,000.000	MACYS RETAIL HLDGS 5.125% 1/15/42 Moody: BAA2 S&P: BBB+	55616XAG2	142,959.60 142,959.60	108.390	151,746.00	8,786.40 8,786.40	7,140.00 3,308.47

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CORPORATE DEBT - PREFERRED (Continued)								
CORPORATE BONDS (Continued)								
CUSTODY HOLDINGS (Continued)								
80,000.000	NISOURCE FINANCE CORP 5.8%	2/01/42	65473QAZ6	88,487.86	121.704	97,363.20	8,875.34	4,640.00
	Moody: BAA2 S&P: BBB-			88,487.86			8,875.34	1,933.33
120,000.000	FLORIDA PWR & LIGHT 4.125%	2/01/42	341081FF9	116,508.40	106.772	128,126.40	11,618.00	4,920.00
	Moody: AA2 S&P: A			110,442.00			17,684.40	2,062.50
295,000.000	ENERGY TRANSFER 6.5%	2/01/42	29273RAR0	319,769.33	114.945	339,087.75	19,318.42	19,175.00
	Moody: BAA3 S&P: BBB-			319,613.90			19,473.85	7,989.58
100,000.000	APACHE CORP 5.25%	2/01/42	037411AY1	111,759.00	100.060	100,060.00	(11,699.00)	5,200.00
	Moody: A3 S&P: A-			111,759.00			(11,699.00)	2,187.50
95,000.000	BANK OF AMERICA CORP 5.875%	2/07/42	06051GEN5	104,708.02	125.136	118,879.20	14,171.18	5,605.00
	Moody: BAA2 S&P: A-			109,997.82			8,881.38	2,232.50
130,000.000	WESTAR ENERGY INC 4.125%	3/01/42	95709TAH3	123,558.50	104.507	135,859.10	12,300.60	5,330.00
	Moody: A2 S&P: A			123,558.50			12,300.60	1,787.50
130,000.000	BURLINGTON N SANTA FE 4.4%	3/15/42	12189LAJ0	131,328.60	104.909	136,381.70	5,053.10	5,720.00
	Moody: A3 S&P: BBB+			131,328.60			5,053.10	1,684.22
250,000.000	GEORGIA POWER COMPANY 4.3%	3/15/42	373334JW2	251,896.93	105.016	262,540.00	10,643.07	10,750.00
	Moody: A3 S&P: A			224,902.50			37,637.50	3,165.28
185,000.000	CONS EDISON CO OF NY 4.2%	3/15/42	209111FB4	182,064.84	103.705	191,854.25	9,789.41	7,770.00
	Moody: A2 S&P: A-			182,057.30			9,796.95	2,287.83

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
220,000.000	DIRECTV HLDGS/FING Moody: BAA2 S&P: BBB	5.15%	3/15/42	25459HBG9	194,076.44 198,746.04	103.336	227,339.20	33,262.76 28,593.16	11,220.00 3,336.06
230,000.000	NEWMONT MINING CORP Moody: BAA2 S&P: BBB	4.875%	3/15/42	651639AP1	199,135.25 174,119.00	87.099	200,327.70	1,192.45 26,208.70	11,270.00 3,301.46
250,000.000	SOUTHERN CAL EDISON Moody: AA3 S&P: A	4.05%	3/15/42	842400FV0	235,122.50 235,122.50	103.769	259,422.50	24,300.00 24,300.00	10,000.00 2,981.25
145,000.000	SIMON PPTY GROUP LP Moody: A2 S&P: A	4.75%	3/15/42	828807CL9	149,303.72 149,303.72	110.300	159,935.00	10,631.28 10,631.28	6,815.00 2,027.99
335,000.000	PHILIP MORRIS INTL INC Moody: A2 S&P: A	4.5%	3/20/42	718172AP4	331,821.15 331,821.15	105.576	353,679.60	21,858.45 21,858.45	15,075.00 4,229.38
130,000.000	PACIFIC GAS & ELEC Moody: A3 S&P: BBB	4.45%	4/15/42	694308GZ4	134,207.31 121,941.30	105.446	137,079.80	2,872.49 15,138.50	5,720.00 1,221.28
195,000.000	LOWE'S COMPANIES INC Moody: A3 S&P: A-	4.65%	4/15/42	548661CX3	194,459.19 190,177.74	111.223	216,884.85	22,425.66 26,707.11	8,970.00 1,914.25
80,000.000	MOLSON COORS BREWING CO Moody: BAA2 S&P: BBB+	5%	5/01/42	60871RAD2	82,551.20 82,551.20	108.547	86,837.60	4,286.40 4,286.40	4,000.00 666.67
215,000.000	DEVON ENERGY CORP Moody: BAA1 S&P: BBB+	4.75%	5/15/42	25179MAN3	211,271.50 200,553.44	100.668	216,436.20	5,164.70 15,882.76	10,105.00 1,304.93

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
740,000.000	PROGRESS ENERGY CAROLI Moody: AA2 S&P: A	4.1%	5/15/42	144141DB1	740,744.92 709,569.47	106.031	784,629.40	43,884.48 75,059.93	30,340.00 3,876.78
170,000.000	BERKSHIRE HATHAWAY FIN Moody: AA2 S&P: AA	4.4%	5/15/42	084664BU4	162,105.20 160,604.67	107.559	182,850.30	20,745.10 22,245.63	7,480.00 955.78
270,000.000	WELLPOINT INC Moody: BAA2 S&P: A-	4.625%	5/15/42	94973VAY3	271,217.60 257,962.70	104.936	283,327.20	12,109.60 25,364.50	12,420.00 1,595.63
100,000.000	FLORIDA PWR & LT Moody: AA2 S&P: A	4.05%	6/01/42	341081FG7	101,155.00 91,400.00	105.894	105,894.00	4,739.00 14,494.00	4,000.00 337.50
560,000.000	UNITED TECHNOLOGS CORP Moody: A2 S&P: A	4.5%	6/01/42	913017BT5	581,283.34 543,810.40	108.879	609,722.40	28,439.06 65,912.00	25,200.00 2,100.00
95,000.000	DELMARVA PWR & LT CO Moody: A2 S&P: A	4%	6/01/42	247109BR1	92,921.40 92,921.40	103.115	97,959.25	5,037.85 5,037.85	3,800.00 316.67
280,000.000	DEERE & COMPANY Moody: A2 S&P: A	3.9%	6/09/42	244199BF1	257,908.00 257,908.00	101.074	283,007.20	25,099.20 25,099.20	10,920.00 667.33
85,000.000	TIME WARNER INC Moody: BAA2 S&P: BBB	4.9%	6/15/42	887317AP0	86,410.15 86,406.75	105.362	89,557.70	3,147.55 3,150.95	4,165.00 185.11
175,000.000	EXELON GENERATION CO Moody: BAA2 S&P: BBB	5.6%	6/15/42	30161MAN3	185,599.75 163,359.00	111.873	195,777.75	10,178.00 32,418.75	9,800.00 435.56

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
546,000.000	IBM CORP Moody: AA3 S&P: AA-	4%	6/20/42	459200HF1	524,813.58 506,563.43	99.576	543,684.96	18,871.38 37,121.53	21,840.00 667.33
195,000.000	TARGET CORP Moody: A2 S&P: A	4%	7/01/42	87612EBA3	190,346.01 170,010.35	101.583	198,086.85	7,740.84 28,076.50	7,800.00 3,900.00
40,000.000	MEM SLOAN-KETTERING Moody: AA3 S&P: AA-	5%	7/01/42	586054AA6	44,759.20 44,759.20	117.407	46,962.80	2,203.60 2,203.60	2,000.00 1,000.00
40,000.000	MORGAN STANLEY Moody: BAA2 S&P: A-	6.375%	7/24/42	617482V92	48,978.86 48,709.12	132.803	53,121.20	4,142.34 4,412.08	2,560.00 1,112.08
380,000.000	FEDEX CORP Moody: BAA1 S&P: BBB	3.875%	8/01/42	31428XAT3	329,238.45 329,238.45	96.374	366,221.20	36,982.75 36,982.75	14,820.00 6,135.42
40,000.000	CAMPBELL SOUP CO Moody: A3 S&P: BBB+	3.8%	8/02/42	134429AZ2	33,368.40 33,368.40	91.581	36,632.40	3,264.00 3,264.00	1,520.00 629.11
215,000.000	ALTRIA GROUP INC Moody: BAA1 S&P: BBB+	4.25%	8/09/42	02209SAM5	185,422.45 185,422.45	95.831	206,036.65	20,614.20 20,614.20	9,030.00 3,604.24
165,000.000	NORTHERN STATES PWR Moody: AA3 S&P: A	3.4%	8/15/42	665772CJ6	163,739.40 132,656.70	94.744	156,327.60	(7,411.80) 23,670.90	5,610.00 2,119.33
325,000.000	KINDER MORGAN ENER PART Moody: BAA3 S&P: BBB-	5%	8/15/42	494550BN5	312,314.18 302,373.00	95.037	308,870.25	(3,443.93) 6,497.25	16,250.00 6,138.89

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
125,000.000	ENTERPRISE PRODS OPER	4.85%	8/15/42	29379VAW3	125,712.50	103.917	129,896.25	4,183.75	6,000.00
	Moody: BAA1 S&P: BBB+				117,721.25			12,175.00	2,290.28
90,000.000	ESTEE LAUDER CO INC	3.7%	8/15/42	29736RAF7	78,069.39	95.081	85,572.90	7,503.51	3,330.00
	Moody: A2 S&P: A+				78,063.30			7,509.60	1,258.00
65,000.000	BURLINGTON N SANTA	4.375%	9/01/42	12189LAK7	64,151.10	102.723	66,769.95	2,618.85	2,860.00
	Moody: A3 S&P: BBB+				64,151.10			2,618.85	947.92
80,000.000	EASTMAN CHEM CO	4.8%	9/01/42	277432AL4	78,328.54	101.126	80,900.80	2,572.26	3,840.00
	Moody: BAA2 S&P: BBB				78,328.54			2,572.26	1,280.00
80,000.000	ILLINOIS TOOL WKS INC	3.9%	9/01/42	452308AR0	72,805.23	100.740	80,592.00	7,786.77	3,120.00
	Moody: A2 S&P: A+				72,793.60			7,798.40	1,040.00
125,000.000	WALGREEN CO	4.4%	9/15/42	931422AK5	116,508.75	99.906	124,882.50	8,373.75	5,500.00
	Moody: BAA2 S&P: BBB				116,508.75			8,373.75	1,619.44
220,000.000	UN ELEC CO	3.9%	9/15/42	906548CJ9	202,538.60	100.919	222,021.80	19,483.20	8,580.00
	Moody: A2 S&P: A				202,538.60			19,483.20	2,526.33
20,000.000	DUKE ENERGY CAROLINAS	4%	9/30/42	26442CAN4	18,036.60	102.615	20,523.00	2,486.40	800.00
	Moody: AA2 S&P: A				18,052.20			2,470.80	202.22
130,000.000	WATSON PHARMACEUT I	4.625%	10/01/42	942683AH6	125,011.90	97.993	127,390.90	2,379.00	5,980.00
	Moody: BAA3 S&P: BBB-				125,011.90			2,379.00	1,503.13

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
195,000.000	NORFOLK SOUTHERN CORP 3.95% 10/01/42 Moody: BAA1 S&P: BBB+	655844BM9	164,289.45 164,074.95	98.084	191,263.80	26,974.35 27,188.85	7,605.00 1,925.63
300,000.000	GENERAL ELECTRIC CO 4.125% 10/09/42 Moody: AA3 S&P: AA+	369604BF9	306,070.20 306,070.20	103.521	310,563.00	4,492.80 4,492.80	12,300.00 2,818.75
155,000.000	UNITEDHEALTH GRP INC 3.95% 10/15/42 Moody: A3 S&P: A+	91324PCA8	151,654.40 132,060.00	99.401	154,071.55	2,417.15 22,011.55	6,045.00 1,292.53
85,000.000	CATHOLIC HEALTH INIT 4.35% 11/01/42 Moody: A2 S&P: A	14916RAD6	81,199.65 81,199.65	99.281	84,388.85	3,189.20 3,189.20	3,655.00 616.25
135,000.000	EL PASO PIPELINE PART 4.7% 11/01/42 Moody: BAA3 S&P: BBB-	28370TAF6	118,843.20 118,843.20	90.299	121,903.65	3,060.45 3,060.45	6,345.00 1,057.50
80,000.000	REYNOLDS AMERN INC 4.75% 11/01/42 Moody: BAA2 S&P: BBB-	761713AW6	73,069.60 73,069.60	97.055	77,644.00	4,574.40 4,574.40	3,760.00 633.33
265,000.000	ABBVIE INC 4.4% 11/06/42 Moody: BAA1 S&P: A	00287YAM1	261,349.86 261,331.73	103.167	273,392.55	12,042.69 12,060.82	11,660.00 1,781.39
400,000.000	THE DOW CHEMICAL CO 4.375% 11/15/42 Moody: BAA2 S&P: BBB	260543CG6	394,004.24 351,212.00	96.855	387,420.00	(6,584.24) 36,208.00	17,600.00 2,236.11
25,000.000	AETNA INC NEW 4.125% 11/15/42 Moody: BAA2 S&P: A	00817YAM0	23,710.21 23,709.00	100.478	25,119.50	1,409.29 1,410.50	1,025.00 131.77

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CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
235,000.000	ALABAMA POWER CO 3.85% 12/01/42 Moody: A1 S&P: A	010392FJ2	234,295.00 200,452.65	101.483	238,485.05	4,190.05 38,032.40	8,930.00 753.96
100,000.000	MURPHY OIL CORP 5.125% 12/01/42 Moody: BAA3 S&P: BBB	626717AG7	92,898.00 92,898.00	85.045	85,045.00	(7,853.00) (7,853.00)	5,100.00 427.08
150,000.000	OGLETHORPE PWR CORP 4.2% 12/01/42 Moody: BAA1 S&P: A	677050AJ5	140,262.00 140,262.00	100.892	151,338.00	11,076.00 11,076.00	6,300.00 525.00
100,000.000	NATL OILWELL VARCO I 3.95% 12/01/42 Moody: A2 S&P: A	637071AK7	93,549.00 93,549.00	92.118	92,118.00	(1,431.00) (1,431.00)	3,900.00 329.17
90,000.000	AMERN EXPRESS CO 4.05% 12/03/42 Moody: A3 S&P: BBB+	025816BF5	87,148.95 87,148.95	100.908	90,817.20	3,668.25 3,668.25	3,600.00 283.50
135,000.000	LOCKHEED MARTIN CORP 4.07% 12/15/42 Moody: BAA1 S&P: A-	539830BB4	125,396.10 125,396.10	100.908	136,225.80	10,829.70 10,829.70	5,535.00 244.20
70,000.000	SHERWIN-WILLIAMS CO 4% 12/15/42 Moody: A3 S&P: A-	824348AQ9	64,204.00 64,204.00	99.240	69,468.00	5,264.00 5,264.00	2,800.00 124.44
130,000.000	WELLPOINT INC 4.65% 1/15/43 Moody: BAA2 S&P: A-	94973VBB2	130,754.05 120,354.00	104.076	135,298.80	4,544.75 14,944.80	5,980.00 2,787.42
510,000.000	FORD MTR CO 4.75% 1/15/43 Moody: BAA3 S&P: BBB-	345370CQ1	471,916.42 459,953.70	105.512	538,111.20	66,194.78 78,157.50	23,970.00 11,170.42

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CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
105,000.000	SUNOCO LOGISTICS Moody: BAA3 S&P: BBB	4.95%	1/15/43	86765BAM1	104,339.55 104,339.55	95.826	100,617.30	(3,722.25) (3,722.25)	5,145.00 2,396.63
450,000.000	ANHEUSER-BUSCH INBEV FIN Moody: A2 S&P: A	4%	1/17/43	035242AB2	439,845.16 400,045.50	99.239	446,575.50	6,730.34 46,530.00	18,000.00 8,200.00
75,000.000	ZOETIS INC Moody: BAA2 S&P: BBB-	4.7%	2/01/43	98978VAH6	73,819.50 73,819.50	101.778	76,333.50	2,514.00 2,514.00	3,525.00 1,468.75
110,000.000	ENTERPRISE PRODUCTS Moody: BAA1 S&P: BBB+	4.45%	2/15/43	29379VAY9	105,800.80 105,800.80	98.801	108,681.10	2,880.30 2,880.30	4,840.00 1,849.22
50,000.000	E.I. DU PONT DE Moody: A2 S&P: A	4.15%	2/15/43	263534CJ6	47,207.00 47,207.00	100.734	50,367.00	3,160.00 3,160.00	2,050.00 783.89
75,000.000	GEN MLS INC Moody: A3 S&P: BBB+	4.15%	2/15/43	370334BP8	70,212.00 70,212.00	99.822	74,866.50	4,654.50 4,654.50	3,075.00 1,175.83
35,000.000	KINDER MORGAN ENER PART Moody: BAA3 S&P: BBB-	5%	3/01/43	494550BP0	32,853.43 32,533.43	94.993	33,247.55	394.12 714.12	1,750.00 583.33
175,000.000	CSX CORP Moody: BAA1 S&P: BBB+	4.4%	3/01/43	126408GX5	171,436.85 171,436.85	104.160	182,280.00	10,843.15 10,843.15	7,700.00 2,566.67
195,000.000	ACE INA HLDG Moody: A3 S&P: A+	4.15%	3/13/43	00440EAQ0	188,744.05 181,506.45	105.030	204,808.50	16,064.45 23,302.05	7,995.00 2,427.75

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CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
190,000.000	SOUTHERN CAL EDISON Moody: AA3 S&P: A	3.9%	3/15/43	842400FW8	181,949.20 170,700.20	101.273	192,418.70	10,469.50 21,718.50	7,410.00 2,181.83
470,000.000	BURLINGTN NORTH SANTA Moody: A3 S&P: BBB+	4.45%	3/15/43	12189LAN1	427,854.60 426,153.70	104.475	491,032.50	63,177.90 64,878.80	20,680.00 6,158.31
70,000.000	VIACOM INC Moody: BAA2 S&P: BBB	4.375%	3/15/43	92553PAP7	64,887.20 64,887.20	92.080	64,456.00	(431.20) (431.20)	3,080.00 901.74
85,000.000	FREEPORT-MCMORAN C & Moody: BAA3 S&P: BBB-	5.45%	3/15/43	35671DBC8	81,375.60 81,375.60	94.557	80,373.45	(1,002.15) (1,002.15)	4,590.00 1,364.01
250,000.000	POTOMAC ELEC PWR Moody: A2 S&P: A	4.15%	3/15/43	737679DE7	239,540.00 239,540.00	104.853	262,132.50	22,592.50 22,592.50	10,250.00 3,054.86
560,000.000	HOME DEPOT INC Moody: A2 S&P: A	4.2%	4/01/43	437076BA9	562,633.16 510,328.00	104.262	583,867.20	21,234.04 73,539.20	23,520.00 5,880.00
315,000.000	MEDTRONIC INC Moody: A3 S&P: A	4%	4/01/43	585055AY2	307,657.00 282,455.25	95.344	300,333.60	(7,323.40) 17,878.35	12,600.00 3,150.00
160,000.000	DTE ELEC CO Moody: AA3 S&P: A	4%	4/01/43	23338VAA4	150,265.60 150,265.60	103.167	165,067.20	14,801.60 14,801.60	6,400.00 1,600.00
185,000.000	APACHE CORP Moody: A3 S&P: A-	4.75%	4/15/43	037411BA2	188,999.53 179,440.75	93.779	173,491.15	(15,508.38) (5,949.60)	8,695.00 1,855.14

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
160,000.000	ST JUDE MED INC	4.75%	4/15/43	790849AK9	158,476.80	106.146	169,833.60	11,356.80	7,520.00
	Moody: BAA1 S&P: A				158,476.80			11,356.80	1,604.44
110,000.000	FEDEX CORP	4.1%	4/15/43	31428XAU0	103,854.30	99.405	109,345.50	5,491.20	4,510.00
	Moody: BAA1 S&P: BBB				103,854.30			5,491.20	952.11
250,000.000	ARCHER-DANIELS	4.016%	4/16/43	039483BH4	230,860.00	100.340	250,850.00	19,990.00	10,000.00
	Moody: A2 S&P: A				230,860.00			19,990.00	2,091.67
110,000.000	MICROSOFT CORP	3.75%	5/01/43	594918AU8	108,477.60	99.640	109,604.00	1,126.40	4,070.00
	Moody: AAA S&P: AAA				93,844.30			15,759.70	687.50
105,000.000	APPLE INC	3.85%	5/04/43	037833AL4	90,959.40	100.072	105,075.60	14,116.20	3,990.00
	Moody: AA1 S&P: AA+				90,959.40			14,116.20	640.06
50,000.000	LOEWS CORP	4.125%	5/15/43	540424AR9	44,874.50	94.857	47,428.50	2,554.00	2,050.00
	Moody: A2 S&P: A+				44,874.50			2,554.00	263.54
265,000.000	NORTHROP GRUMMAN CORP	4.75%	6/01/43	666807BH4	264,194.40	111.645	295,859.25	31,664.85	12,455.00
	Moody: BAA2 S&P: BBB				264,194.40			31,664.85	1,048.96
165,000.000	AGL CAP CORP	4.4%	6/01/43	001192AK9	162,879.75	105.375	173,868.75	10,989.00	7,260.00
	Moody: A3 S&P: BBB+				162,879.75			10,989.00	605.00
340,000.000	CF INDS INC	4.95%	6/01/43	12527GAD5	341,995.05	99.684	338,925.60	(3,069.45)	16,660.00
	Moody: BAA2 S&P: BBB-				341,995.05			(3,069.45)	1,402.50

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
160,000.000	ALLSTATE CORP Moody: A3 S&P: A-	4.5%	6/15/43	020002BA8	159,515.57 152,623.51	110.335	176,536.00	17,020.43 23,912.49	7,200.00 320.00
45,000.000	PFIZER INC Moody: A1 S&P: AA	4.3%	6/15/43	717081DE0	45,720.90 45,720.90	107.094	48,192.30	2,471.40 2,471.40	1,935.00 86.00
350,000.000	SOUTH CAROLINA ELEC Moody: A3 S&P: A	4.6%	6/15/43	837004CG3	359,653.00 359,653.00	108.870	381,045.00	21,392.00 21,392.00	16,100.00 715.56
85,000.000	NYU HOSPS CENTER Moody: A3 S&P: A-	5.75%	7/01/43	62952EAB3	96,541.25 96,565.10	122.633	104,238.05	7,696.80 7,672.95	4,845.00 2,443.75
270,000.000	PPL ELEC UTILS Moody: A2 S&P: A-	4.75%	7/15/43	69351UAR4	283,154.40 283,154.40	115.203	311,048.10	27,893.70 27,893.70	12,690.00 5,913.75
100,000.000	TRAVELERS COS INC Moody: A2 S&P: A	4.6%	8/01/43	89417EAJ8	102,076.00 102,076.00	112.261	112,261.00	10,185.00 10,185.00	4,600.00 1,916.67
50,000.000	NORFOLK SOUTHN CORP Moody: BAA1 S&P: BBB+	4.8%	8/15/43	655844BN7	51,766.00 51,766.00	111.335	55,667.50	3,901.50 3,901.50	2,400.00 906.67
155,000.000	VA ELEC & PWR CO Moody: A2 S&P: A-	4.65%	8/15/43	927804FP4	154,925.60 154,376.90	112.012	173,618.60	18,693.00 19,241.70	7,130.00 2,722.83
540,000.000	VIACOM INC Moody: BAA2 S&P: BBB	5.85%	9/01/43	92553PAU6	579,512.14 587,665.19	111.207	600,517.80	21,005.66 12,852.61	31,320.00 10,530.00

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	Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
	CORPORATE DEBT - PREFERRED (Continued)							
	CORPORATE BONDS (Continued)							
	CUSTODY HOLDINGS (Continued)							
	200,000.000	BURLINGTN NORTH SANTA 5.15% 9/01/43 Moody: A3 S&P: BBB+	12189LAP6	211,687.73 211,687.73	115.312	230,624.00	18,936.27 18,936.27	10,200.00 3,433.33
	430,000.000	VERIZON COMMUNICATION 6.55% 9/15/43 Moody: BAA1 S&P: BBB+	92343VBT0	535,156.06 538,359.81	128.115	550,894.50	15,738.44 12,534.69	27,950.00 8,293.03
	490,000.000	WAL-MART STORES INC 4.75% 10/02/43 Moody: AA2 S&P: AA	931142DK6	493,724.98 491,906.10	116.444	570,575.60	76,850.62 78,669.50	23,030.00 5,754.10
	65,000.000	MAGELLAN MIDSTREAM 5.15% 10/15/43 Moody: BAA1 S&P: BBB+	559080AG1	68,719.95 68,719.95	106.010	68,906.50	186.55 186.55	3,315.00 706.69
	65,000.000	ARCH CAP GRP US INC 5.144% 11/01/43 Moody: A3 S&P: A-	03938JAA7	68,216.85 68,216.85	111.106	72,218.90	4,002.05 4,002.05	3,315.00 557.27
	225,000.000	DIAMOND OFFSHORE 4.875% 11/01/43 Moody: A3 S&P: A-	25271CAN2	216,333.00 216,333.00	85.192	191,682.00	(24,651.00) (24,651.00)	11,025.00 1,828.13
	105,000.000	YUM! BRANDS INC 5.35% 11/01/43 Moody: BAA3 S&P: BBB	988498AK7	108,078.60 108,078.60	109.355	114,822.75	6,744.15 6,744.15	5,565.00 936.25
	180,000.000	NORTH SHORE LONG IS 6.15% 11/01/43 Moody: A3 S&P: A-	662352AB9	203,862.60 203,862.60	133.318	239,972.40	36,109.80 36,109.80	10,980.00 1,845.00
^	25,000.000	DOMINION GAS HLDGS LLC 4.8% 11/01/43 Moody: A2 S&P: A-	257375AF2	26,948.50 26,948.50	107.767	26,941.75	(6.75) (6.75)	1,200.00 0.00

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
30,000.000	NOVANT HEALTH INC 4.371% 11/01/43 Moody: A1 S&P: A+	66988AAE4	29,343.30 29,343.30	102.778	30,833.40	1,490.10 1,490.10	1,320.00 218.55
265,000.000	WELLS FARGO & CO 5.375% 11/02/43 Moody: A3 S&P: A	94974BFP0	281,488.07 281,488.07	113.771	301,493.15	20,005.08 20,005.08	14,310.00 2,334.39
240,000.000	METLIFE INC 4.875% 11/13/43 Moody: A3 S&P: A-	59156RBG2	239,514.74 237,144.28	112.935	271,044.00	31,529.26 33,899.72	11,760.00 1,560.00
280,000.000	PAC GAS & ELEC 5.125% 11/15/43 Moody: A3 S&P: BBB	694308HF7	289,672.60 293,262.55	114.547	320,731.60	31,059.00 27,469.05	14,280.00 1,833.61
110,000.000	BUCKEYE PARTNERS LP 5.85% 11/15/43 Moody: BAA3 S&P: BBB-	118230AM3	115,597.77 115,584.70	100.053	110,058.30	(5,539.47) (5,526.40)	6,380.00 822.25
55,000.000	LOUISVILLE GAS & ELEC 4.65% 11/15/43 Moody: A1 S&P: A-	546676AV9	56,829.30 56,829.30	114.136	62,774.80	5,945.50 5,945.50	2,530.00 326.79
90,000.000	WILLIAMS PARTNERS LP 5.8% 11/15/43 Moody: BAA2 S&P: BBB	96950FAK0	97,904.70 97,904.70	103.634	93,270.60	(4,634.10) (4,634.10)	5,220.00 667.00
85,000.000	MIDAMERICAN ENERGY 5.15% 11/15/43 Moody: A3 S&P: BBB+	59562VBD8	93,034.20 89,739.60	113.153	96,180.05	3,145.85 6,440.45	4,335.00 559.35
15,000.000	MYLAN INC 5.4% 11/29/43 Moody: BAA3 S&P: BBB-	628530BC0	15,705.45 15,704.86	110.982	16,647.30	941.85 942.44	810.00 72.00

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
40,000.000	CVS CAREMARK CORP 5.3% 12/05/43 Moody: BAA1 S&P: BBB+	126650CD0	40,586.04 41,366.40	119.542	47,816.80	7,230.76 6,450.40	2,120.00 153.11
55,000.000	UN PAC CORP 4.75% 12/15/43 Moody: A3 S&P: A	907818DU9	54,976.90 53,576.60	113.304	62,317.20	7,340.30 8,740.60	2,585.00 116.11
95,000.000	AMEREN ILLINOIS CO 4.8% 12/15/43 Moody: A2 S&P: A	02361DAM2	94,491.83 95,829.35	115.844	110,051.80	15,559.97 14,222.45	4,560.00 202.67
105,000.000	CAMERON INTL CORP 5.125% 12/15/43 Moody: BAA1 S&P: BBB+	13342BAM7	104,324.85 104,324.85	100.063	105,066.15	741.30 741.30	5,355.00 239.17
417,000.000	WELLS FARGO & CO 5.606% 1/15/44 Moody: A3 S&P: A	949746RF0	449,307.73 441,564.03	117.721	490,896.57	41,588.84 49,332.54	23,352.00 10,779.40
90,000.000	LEGG MASON INC 5.625% 1/15/44 Moody: BAA1 S&P: BBB	524901AR6	92,275.20 92,275.20	114.386	102,947.40	10,672.20 10,672.20	5,040.00 2,334.38
155,000.000	ARIZONA PUB SVC 4.7% 1/15/44 Moody: A3 S&P: A-	040555CP7	158,681.25 158,681.25	113.910	176,560.50	17,879.25 17,879.25	7,285.00 3,359.19
80,000.000	NORDSTROM INC 5% 1/15/44 Moody: BAA1 S&P: A-	655664AR1	85,276.00 83,007.20	114.216	91,372.80	6,096.80 8,365.60	4,000.00 1,844.44
290,000.000	ALTRIA GROUP INC 5.375% 1/31/44 Moody: BAA1 S&P: BBB+	02209SAR4	294,593.62 295,540.21	113.832	330,112.80	35,519.18 34,572.59	15,660.00 6,538.09

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
65,000.000	JPMORGAN CHASE & CO	4.85%	2/01/44	46625HJU5	66,090.75	110.930	72,104.50	6,013.75	3,120.00
	Moody: A3 S&P: A				66,089.51			6,014.99	1,313.55
300,000.000	DOMTAR CORP	6.75%	2/15/44	257559AK0	332,355.00	113.248	339,744.00	7,389.00	20,100.00
	Moody: BAA3 S&P: BBB-				332,355.00			7,389.00	7,650.00
85,000.000	WILLIAMS PARTNERS LP	5.4%	3/04/44	96950FAN4	84,759.45	97.900	83,215.00	(1,544.45)	4,590.00
	Moody: BAA2 S&P: BBB				84,759.45			(1,544.45)	1,491.75
430,000.000	GEN ELEC CO	4.5%	3/11/44	369604BH5	430,403.80	109.922	472,664.60	42,260.80	19,350.00
	Moody: AA3 S&P: AA+				430,403.79			42,260.81	5,912.50
70,000.000	CSX CORP	4.1%	3/15/44	126408GY3	60,161.50	99.061	69,342.70	9,181.20	2,870.00
	Moody: BAA1 S&P: BBB+				59,318.00			10,024.70	845.06
195,000.000	CONS EDISON CO OF NY	4.45%	3/15/44	209111FD0	191,943.70	108.147	210,886.65	18,942.95	8,580.00
	Moody: A2 S&P: A-				191,943.70			18,942.95	2,555.04
155,000.000	SOUTHERN CALIF GAS CO	4.45%	3/15/44	842434CL4	154,059.15	112.245	173,979.75	19,920.60	6,820.00
	Moody: AA2 S&P: A+				154,059.15			19,920.60	2,030.93
125,000.000	OKLAHOMA G&E CO	4.55%	3/15/44	678858BP5	124,596.25	111.760	139,700.00	15,103.75	5,625.00
	Moody: A1 S&P: A-				124,596.25			15,103.75	1,674.65
120,000.000	MCKESSON CORP	4.883%	3/15/44	581557BC8	119,491.20	110.157	132,188.40	12,697.20	5,880.00
	Moody: BAA2 S&P: BBB+				119,491.20			12,697.20	1,725.33

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CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
120,000.000	PPL CAP FDG INC Moody: BAA3 S&P: BBB-	5%	3/15/44	69352PAJ2	128,928.00 128,928.00	111.293	133,551.60	4,623.60 4,623.60	6,000.00 1,750.00
90,000.000	BURLINGTN NORTH SANTA Moody: A3 S&P: BBB+	4.9%	4/01/44	12189LAS0	98,595.00 98,595.00	112.434	101,190.60	2,595.60 2,595.60	4,410.00 1,102.50
235,000.000	GILEAD SCIENCES INC Moody: A3 S&P: A-	4.8%	4/01/44	375558AX1	243,245.64 243,237.81	110.925	260,673.75	17,428.11 17,435.94	11,280.00 2,820.00
220,000.000	BK OF AMER CORP Moody: BAA2 S&P: A-	4.875%	4/01/44	06051GFG9	220,962.88 220,962.88	110.479	243,053.80	22,090.92 22,090.92	10,780.00 2,681.25
155,000.000	SUNOCO LOGISTICS Moody: BAA3 S&P: BBB	5.3%	4/01/44	86765BAP4	155,790.20 155,790.20	100.795	156,232.25	442.05 442.05	8,215.00 2,053.75
115,000.000	PROGRESSIVE CORP Moody: A2 S&P: A+	4.35%	4/25/44	743315AP8	116,089.45 116,089.45	108.262	124,501.30	8,411.85 8,411.85	4,945.00 917.13
375,000.000	NOVARTIS CAP CORP Moody: AA3 S&P: AA-	4.4%	5/06/44	66989HAH1	377,990.35 377,990.35	112.064	420,240.00	42,249.65 42,249.65	16,500.00 2,520.83
185,000.000	CITIGROUP INC Moody: BAA3 S&P: BBB+	5.3%	5/06/44	172967HS3	188,706.87 188,706.87	109.567	202,698.95	13,992.08 13,992.08	9,805.00 1,497.99
65,000.000	CELGENE CORP Moody: BAA2 S&P: BBB+	4.625%	5/15/44	151020AM6	64,769.90 64,769.90	103.727	67,422.55	2,652.65 2,652.65	2,990.00 384.13

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
55,000.000	NORTHN STS PWR-MINN Moody: AA3 S&P: A	4.125%	5/15/44	665772CL1	54,839.95 54,839.95	105.798	58,188.90	3,348.95 3,348.95	2,255.00 289.90
180,000.000	CAREFUSION CORP Moody: BAA3 S&P: BBB	4.875%	5/15/44	14170TAK7	179,485.87 179,485.87	106.516	191,728.80	12,242.93 12,242.93	8,820.00 1,121.26
50,000.000	CATERPILLAR INC Moody: A2 S&P: A	4.3%	5/15/44	149123CD1	51,537.50 51,537.50	106.788	53,394.00	1,856.50 1,856.50	2,150.00 274.72
115,000.000	MEAD JOHNSON NUTRITION Moody: BAA1 S&P: BBB	4.6%	6/01/44	582839AG1	115,052.85 115,052.85	105.009	120,760.35	5,707.50 5,707.50	5,290.00 440.83
95,000.000	EVEREST REINS HLDG Moody: BAA1 S&P: A-	4.868%	6/01/44	299808AF2	95,154.80 95,154.80	104.731	99,494.45	4,339.65 4,339.65	4,655.00 385.38
95,000.000	CONTL RES Moody: BAA3 S&P: BBB-	4.9%	6/01/44	212015AQ4	99,231.30 94,731.15	86.666	82,332.70	(16,898.60) (12,398.45)	4,655.00 388.49
280,000.000	INTL PAPER CO Moody: BAA2 S&P: BBB	4.8%	6/15/44	460146CK7	278,075.90 278,075.90	102.120	285,936.00	7,860.10 7,860.10	13,440.00 597.33
180,000.000	ERP OPERATING LP Moody: BAA1 S&P: BBB+	4.5%	7/01/44	26884ABB8	178,734.60 178,734.60	104.219	187,594.20	8,859.60 8,859.60	8,100.00 4,320.00
195,000.000	MONSANTO CO Moody: A3 S&P: BBB+	4.4%	7/15/44	61166WAP6	193,705.85 193,705.85	103.754	202,320.30	8,614.45 8,614.45	8,580.00 4,290.00

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
270,000.000	AMERN INTL GROUP Moody: BAA1 S&P: A-	4.5%	7/16/44	026874DA2	270,736.50 270,736.50	105.651	285,257.70	14,521.20 14,521.20	12,150.00 5,568.75
170,000.000	BED BATH & BEYOND Moody: BAA1 S&P: A-	5.165%	8/01/44	075896AC4	169,994.90 169,994.90	104.629	177,869.30	7,874.40 7,874.40	8,840.00 4,000.01
395,000.000	WELLPOINT INC Moody: BAA2 S&P: A-	4.65%	8/15/44	94973VBK2	395,767.59 395,767.59	105.903	418,316.85	22,549.26 22,549.26	18,170.00 7,091.90
185,000.000	CBS CORP Moody: BAA2 S&P: BBB	4.9%	8/15/44	124857AK9	182,524.50 182,524.50	101.546	187,860.10	5,335.60 5,335.60	9,065.00 3,323.83
90,000.000	MOTOROLA SOLUTIONS INC Moody: BAA2 S&P: BBB	5.5%	9/01/44	620076BE8	89,892.90 89,892.90	105.431	94,887.90	4,995.00 4,995.00	4,950.00 1,815.00
100,000.000	GEORGE WASHINGTON Moody: A1 S&P: A+	4.3%	9/15/44	372546AT8	100,000.00 100,000.00	107.625	107,625.00	7,625.00 7,625.00	4,300.00 1,720.00
95,000.000	MARATHON PETR CORP Moody: BAA2 S&P: BBB	4.75%	9/15/44	56585AAH5	92,390.79 92,390.79	94.441	89,718.95	(2,671.84) (2,671.84)	4,465.00 1,454.03
90,000.000	LOWE'S COS INC Moody: A3 S&P: A-	4.25%	9/15/44	548661DE4	89,757.00 89,757.00	105.603	95,042.70	5,285.70 5,285.70	3,780.00 1,179.38
345,000.000	PECO ENERGY CO Moody: AA3 S&P: A-	4.15%	10/01/44	693304AS6	343,816.65 343,816.65	106.279	366,662.55	22,845.90 22,845.90	14,145.00 4,215.71

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
175,000.000	DOW CHEMICAL CO/THE 4.625% 10/01/44 Moody: BAA2 S&P: BBB	260543CL5	173,441.86 173,441.86	101.270	177,222.50	3,780.64 3,780.64	8,050.00 2,360.68
285,000.000	HUMANA INC 4.95% 10/01/44 Moody: BAA3 S&P: BBB+	444859BE1	286,008.55 286,008.55	106.330	303,040.50	17,031.95 17,031.95	13,965.00 3,997.13
290,000.000	SYSCO CORP 4.5% 10/02/44 Moody: A2 S&P: A-	871829AW7	291,600.10 291,600.10	108.467	314,554.30	22,954.20 22,954.20	13,050.00 3,226.25
115,000.000	EASTMAN CHEM CO 4.65% 10/15/44 Moody: BAA2 S&P: BBB	277432AP5	113,785.78 113,785.79	102.330	117,679.50	3,893.72 3,893.71	5,290.00 1,128.92
215,000.000	BUCKEYE PARTNERS LP 5.6% 10/15/44 Moody: BAA3 S&P: BBB-	118230AP6	214,733.40 214,733.40	95.857	206,092.55	(8,640.85) (8,640.85)	12,040.00 3,645.44
110,000.000	ATMOS ENERGY CORP 4.125% 10/15/44 Moody: A2 S&P: A-	049560AM7	109,793.20 109,793.20	103.658	114,023.80	4,230.60 4,230.60	4,510.00 957.92
140,000.000	WISCONSIN PWR & LT 4.1% 10/15/44 Moody: A1 S&P: A	976826BK2	139,879.60 139,879.60	103.579	145,010.60	5,131.00 5,131.00	5,740.00 1,227.72
250,000.000	WISCONSIN PUB SVC 4.752% 11/01/44 Moody: AA2 S&P: A	976843BJ0	263,350.00 263,350.00	116.586	291,465.00	28,115.00 28,115.00	12,000.00 1,980.00
80,000.000	CONOCOPHILLIPS CO 4.3% 11/15/44 Moody: A1 S&P: A	20826FAC0	79,678.58 79,678.58	104.609	83,687.20	4,008.62 4,008.62	3,440.00 468.22

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	CORPORATE DEBT - PREFERRED (Continued)							
	CORPORATE BONDS (Continued)							
	CUSTODY HOLDINGS (Continued)							
	320,000.000	PHILIPS 66 4.875% 11/15/44 Moody: A3 S&P: BBB+	718546AL8	317,852.80 317,852.80	102.355	327,536.00	9,683.20 9,683.20	15,680.00 1,906.67
	240,000.000	WALGREENS BOOTS 4.8% 11/18/44 Moody: BAA2 S&P: BBB	931427AC2	243,015.95 243,015.95	105.437	253,048.80	10,032.85 10,032.85	11,520.00 1,376.00
	140,000.000	NORTHWESTN UNIV 4.643% 12/01/44 Moody: AAA S&P: AAA	668444AC6	145,930.40 145,930.40	117.057	163,879.80	17,949.40 17,949.40	6,440.00 541.68
	50,000.000	FED RLTY INVESTMEN 4.5% 12/01/44 Moody: A3 S&P: A-	313747AV9	49,430.00 49,430.00	104.072	52,036.00	2,606.00 2,606.00	2,250.00 293.75
	220,000.000	DOMINION RES INC 4.7% 12/01/44 Moody: BAA2 S&P: BBB+	25746UCC1	219,190.40 219,190.40	106.418	234,119.60	14,929.20 14,929.20	10,340.00 1,034.00
	175,000.000	METLIFE INC 4.721% 12/15/44 Moody: A3 S&P: A-	59156RBL1	179,958.61 179,958.61	111.226	194,645.50	14,686.89 14,686.89	8,225.00 367.18
^	100,000.000	DOMINION GAS HLDGS LLC 4.6% 12/15/44 Moody: A2 S&P: A-	257375AJ4	101,094.10 101,094.10	104.752	104,752.00	3,657.90 3,657.90	4,600.00 205.72
	55,000.000	BECTON DICKINSON AND 4.685% 12/15/44 Moody: N/A S&P: BBB+	075887BG3	55,000.00 55,000.00	107.696	59,232.80	4,232.80 4,232.80	2,585.00 114.52
	85,000.000	RAYTHEON CO 4.2% 12/15/44 Moody: A3 S&P: A	755111BZ3	88,286.95 88,286.95	103.869	88,288.65	1.70 1.70	3,570.00 287.58

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
35,000.000	UN PAC CORP	4.15%	1/15/45	907818DZ8	34,465.20	104.222	36,477.70	2,012.50	1,435.00
	Moody: A3 S&P: A				34,465.20			2,012.50	560.83
110,000.000	NISOURCE FIN CORP	5.65%	2/01/45	65473QBD4	118,218.55	119.707	131,677.70	13,459.15	6,160.00
	Moody: BAA2 S&P: BBB-				118,218.55			13,459.15	2,589.58
310,000.000	GILEAD SCIENCE INC	4.5%	2/01/45	375558BA0	313,558.55	106.420	329,902.00	16,343.45	13,950.00
	Moody: A3 S&P: A-				313,558.55			16,343.45	1,705.00
185,000.000	ENTERPRISE PRODS OPER	5.1%	2/15/45	29379VBC6	194,794.45	107.519	198,910.15	4,115.70	9,435.00
	Moody: BAA1 S&P: BBB+				194,794.45			4,115.70	3,564.33
440,000.000	PLAINS ALL AMER	4.9%	2/15/45	72650RBH4	441,692.60	101.625	447,150.00	5,457.40	21,560.00
	Moody: BAA2 S&P: BBB+				441,692.60			5,457.40	1,317.56
175,000.000	SUNCO LOGISTICS PARTN	5.35%	5/15/45	86765BAQ2	173,997.85	101.107	176,937.25	2,939.40	9,275.00
	Moody: BAA3 S&P: BBB				173,997.85			2,939.40	1,144.31
784,000.000	AT&T INC	4.35%	6/15/45	00206RBK7	702,400.93	94.275	739,116.00	36,715.07	33,712.00
	Moody: BAA1 S&P: BBB+				703,285.21			35,830.79	1,515.73
90,000.000	NEWS AMER HLDGS INC	7.750%	12/01/45	652478BA5	106,259.40	150.430	135,387.00	29,127.60	6,930.00
	Moody: BAA1 S&P: BBB+				113,724.00			21,663.00	581.25
165,000.000	MEAD CORP	7.550%	3/01/47	582834AP2	189,146.10	125.438	206,972.70	17,826.60	12,375.00
	Moody: BAA3 S&P: BBB				189,146.10			17,826.60	4,152.50

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CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
175,000.000	OGLETHORPE PWR CORP 5.25% 9/01/50	677050AH9	186,560.50	114.909	201,090.75	14,530.25	9,100.00
	Moody: BAA1 S&P: A		186,560.50			14,530.25	3,062.50
80,000.000	MEM SLOAN-KETTERING 4.125% 7/01/52	586054AB4	76,060.35	99.422	79,537.60	3,477.25	3,280.00
	Moody: AA3 S&P: AA-		76,060.35			3,477.25	1,650.00
70,000.000	ASCENSION HLTH 4.847% 11/15/53	04351LAA8	76,937.00	112.960	79,072.00	2,135.00	3,360.00
	Moody: AA2 S&P: AA+		76,937.00			2,135.00	433.54
115,000.000	WELLPOINT INC 4.85% 8/15/54	94973VBL0	115,556.60	104.994	120,743.10	5,186.50	5,520.00
	Moody: BAA2 S&P: A-		115,556.60			5,186.50	2,153.53
55,000.000	MARATHON PETR CORP 5% 9/15/54	56585AAJ1	53,509.68	94.167	51,791.85	(1,717.83)	2,750.00
	Moody: BAA2 S&P: BBB		53,509.68			(1,717.83)	886.11
85,000.000	CONSOLIDATED EDISON 4.625% 12/01/54	209111FF5	84,783.25	109.519	93,091.15	8,307.90	3,910.00
	Moody: A2 S&P: A-		84,783.25			8,307.90	404.05
175,000.000	CATERPILLAR INC 4.75% 5/15/64	149123CE9	174,433.00	108.812	190,421.00	15,988.00	8,225.00
	Moody: A2 S&P: A		174,433.00			15,988.00	1,062.15
50,000.000	SOUTH CAROLINA 4.5% 6/01/64	837004CH1	49,469.00	108.089	54,044.50	4,575.50	2,250.00
	Moody: A3 S&P: A		49,469.00			4,575.50	187.50
15,000.000	JOHNSON CONTROLS INC 4.95% 7/02/64	478373AE3	14,969.10	103.097	15,464.55	495.45	735.00
	Moody: BAA2 S&P: BBB+		14,969.10			495.45	408.38

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CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
265,000.000	MONSANTO CO	4.7%	7/15/64	61166WAQ4	263,644.47	104.852	277,857.80	14,213.33	12,455.00
	Moody: A3 S&P: BBB+				263,644.47			14,213.33	6,227.50
60,000.000	HSBC USA INC	7.2%	7/15/97	760719BH6	75,592.80	135.480	81,288.00	5,695.20	4,320.00
	Moody: A3 S&P: A-				75,592.80			5,695.20	1,992.00
75,000.000	TUFTS UNIV	5.017%	4/15/12	899043AA1	77,169.60	109.053	81,789.75	4,620.15	3,750.00
	Moody: AA2 S&P: AA-				77,169.60			4,620.15	794.36
80,000.000	CLEVELAND CLINIC	4.858%	1/01/14	18600TAA0	80,000.00	102.775	82,220.00	2,220.00	3,920.00
	Moody: AA2 S&P: AA-				80,000.00			2,220.00	1,111.94
125,000.000	MASS INST OF TECH	4.678%	7/01/14	575718AB7	125,000.00	115.653	144,566.25	19,566.25	5,875.00
	Moody: AAA S&P: AAA				125,000.00			19,566.25	2,923.75
TOTAL CORPORATE BONDS					**84,538,217.65**		**89,405,250.53**	**4,867,032.88**	**4,186,705.00**
					83,376,554.60			**6,028,695.93**	**1,075,838.86**
MEDIUM TERM NOTES									
CUSTODY HOLDINGS									
70,000.000	MORGAN STANLEY MTN	6.25%	8/09/26	61746BCY0	81,174.10	120.560	84,392.00	3,217.90	4,410.00
	Moody: BAA2 S&P: A-				80,906.00			3,486.00	1,725.69
85,000.000	MORGAN STANLEY MTN	4.35%	9/08/26	6174467Y9	84,739.90	100.598	85,508.30	768.40	3,655.00
	Moody: BAA3 S&P: BBB+				84,739.90			768.40	1,160.60

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CORPORATE DEBT - PREFERRED (Continued)							
MEDIUM TERM NOTES (Continued)							
CUSTODY HOLDINGS (Continued)							
140,000.000	BK OF AMER CORP MTN 4.25% 10/22/26 Moody: BAA3 S&P: BBB+	06051GFL8	139,639.15 139,639.15	99.775	139,685.00	45.85 45.85	5,880.00 1,140.42
125,000.000	BESTFOODS MTN 6.625% 4/15/28 Moody: A1 S&P: A+	08658EAA5	157,651.25 157,651.25	132.021	165,026.25	7,375.00 7,375.00	8,250.00 1,748.26
570,000.000	GENERAL ELEC CAP CORP 6.75% 3/15/32 Moody: A1 S&P: AA+	36962GXZ2	726,250.90 719,918.71	136.588	778,551.60	52,300.70 58,632.89	38,190.00 11,328.75
45,000.000	PRUDENTIAL FINL INC 5.75% 7/15/33 Moody: BAA1 S&P: A	74432QAC9	52,213.50 52,213.50	121.773	54,797.85	2,584.35 2,584.35	2,565.00 1,193.13
55,000.000	BROADCOM CORP MTN 4.5% 8/01/34 Moody: A2 S&P: A-	111320AJ6	57,015.75 57,015.75	104.772	57,624.60	608.85 608.85	2,475.00 1,045.00
155,000.000	PARKER-HANNIFIN CORP 4.2% 11/21/34 Moody: A2 S&P: A	70109HAM7	154,834.15 154,834.15	105.721	163,867.55	9,033.40 9,033.40	6,510.00 723.33
40,000.000	PRUDENTIAL FINL INC MT 5.4% 6/13/35 Moody: BAA1 S&P: A	74432QAH8	43,485.20 43,485.20	116.447	46,578.80	3,093.60 3,093.60	2,160.00 108.00
30,000.000	PRUDENTIAL FINL MTN 5.9% 3/17/36 Moody: BAA1 S&P: A	74432QAK1	35,502.90 35,502.90	121.698	36,509.40	1,006.50 1,006.50	1,770.00 521.17
80,000.000	TRAVELERS COS INC MTN 6.25% 6/15/37 Moody: A2 S&P: A	89417EAD1	102,008.70 102,008.70	132.842	106,273.60	4,264.90 4,264.90	5,040.00 222.22

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CORPORATE DEBT - PREFERRED (Continued)							
MEDIUM TERM NOTES (Continued)							
CUSTODY HOLDINGS (Continued)							
130,000.000	PRUDENTIAL FINL MTN 6.625% 12/01/37 Moody: BAA1 S&P: A	74432QBD6	166,700.25 166,700.25	131.977	171,570.10	4,869.85 4,869.85	8,580.00 717.71
85,000.000	MCDONALDS CORP MTN 6.3% 3/01/38 Moody: A2 S&P: A	58013MEF7	109,524.20 109,524.20	131.507	111,780.95	2,256.75 2,256.75	5,355.00 1,785.00
720,000.000	GEN ELEC CAP MTN 6.875% 1/10/39 Moody: A1 S&P: AA+	36962G4B7	924,279.38 927,900.18	141.451	1,018,447.20	94,167.82 90,547.02	49,680.00 23,512.50
195,000.000	MCDONALD'S CORP MTN 4.875% 7/15/40 Moody: A2 S&P: A	58013MEK6	214,371.30 214,371.30	111.252	216,941.40	2,570.10 2,570.10	9,555.00 4,383.44
80,000.000	PRUDENTIAL FINL MTN 6.2% 11/15/40 Moody: BAA1 S&P: A	74432QBQ7	99,272.80 99,272.80	127.343	101,874.40	2,601.60 2,601.60	4,960.00 633.78
155,000.000	PRUDENTIAL FINL MTN 5.625% 5/12/41 Moody: BAA1 S&P: A	74432QBS3	155,753.30 167,045.05	117.331	181,863.05	26,109.75 14,818.00	8,680.00 1,186.72
185,000.000	MCDONALD'S CORP MTN 3.7% 2/15/42 Moody: A2 S&P: A	58013MEN0	164,681.45 164,681.45	95.450	176,582.50	11,901.05 11,901.05	6,845.00 2,585.89
85,000.000	WALT DISNEY CO MTN 3.7% 12/01/42 Moody: A2 S&P: A	25468PCX2	76,530.60 76,530.60	98.362	83,607.70	7,077.10 7,077.10	3,145.00 262.08
135,000.000	PRUDENTIAL FINL INC MT 5.1% 8/15/43 Moody: BAA1 S&P: A	74432QBY0	140,246.00 139,831.30	112.636	152,058.60	11,812.60 12,227.30	6,885.00 2,601.00

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	MEDIUM TERM NOTES (Continued)									
	CUSTODY HOLDINGS (Continued)									
^	345,000.000	BK OF AMER CORP MTN	5%	1/21/44	06051GFC8	356,850.99	111.982	386,337.90	29,486.91	17,250.00
		Moody: BAA2 S&P: A-				356,851.00			29,486.90	8,666.67
	340,000.000	WELLS FARGO & CO MTN	4.65%	11/04/44	94974BGE4	339,051.22	103.186	350,832.40	11,781.18	15,640.00
		Moody: A3 S&P: A				339,051.22			11,781.18	2,503.25
	135,000.000	PARKER-HANNIFIN CORP	4.45%	11/21/44	70109HAN5	134,821.80	107.812	145,546.20	10,724.40	5,940.00
		Moody: A2 S&P: A				134,821.80			10,724.40	667.50
	TOTAL MEDIUM TERM NOTES					**4,516,598.79**		**4,816,257.35**	**299,658.56**	**223,420.00**
						4,524,496.36			**291,760.99**	**70,422.11**
	CORPORATE BONDS ADJ/VAR/FLT									
	CUSTODY HOLDINGS									
	95,000.000	WACHOVIA CORP (STEPUP)	V/R	8/01/26	337358BH7	126,995.30	132.046	125,443.70	(1,551.60)	7,220.00
		Moody: A3 S&P: A				116,960.20			8,483.50	2,998.04
	150,000.000	METLIFE INC	6.4%	12/15/36	59156RAP3	156,750.00	111.500	167,250.00	10,500.00	9,600.00
		Moody: BAA2 S&P: BBB				154,125.00			13,125.00	426.67
	135,000.000	PRUDENTIAL FIN INC	5.625%	6/15/43	744320AM4	140,080.06	102.230	138,010.50	(2,069.56)	7,560.00
		Moody: BAA2 S&P: BBB+				132,300.00			5,710.50	337.50
	80,000.000	ALLSTATE CORP	5.75%	8/15/53	020002BB6	84,160.00	105.375	84,300.00	140.00	4,560.00
		Moody: BAA1 S&P: BBB				84,160.00			140.00	1,737.78

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Shares/Units Original Face	Description			Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)									
CORPORATE BONDS ADJ/VAR/FLT (Continued)									
CUSTODY HOLDINGS (Continued)									
322,000.000	AMER INTL GROUP Moody: BAA2 S&P: BBB	V/R	5/15/68	026874BS5	348,971.57 390,097.03	135.500	436,310.00	87,338.43 46,212.97	26,404.00 3,363.56
TOTAL CORPORATE BONDS ADJ/VAR/FLT					**856,956.93** **877,642.23**		**951,314.20**	**94,357.27** **73,671.97**	**55,344.00** **8,863.55**
CORP BONDS-PRIVATE PLACEMENT									
CUSTODY HOLDINGS									
150,000.000	JERSEY CENT PWR & LT Moody: BAA2 S&P: BBB-	4.7%	4/01/24	476556DB8	156,567.00 156,567.00	106.758	160,137.00	3,570.00 3,570.00	7,050.00 1,762.50
205,000.000	BAYER US FIN LLC Moody: A3 S&P: A-	3.375%	10/08/24	07274EAG8	204,551.05 204,551.05	101.757	208,601.85	4,050.80 4,050.80	6,970.00 1,595.16
70,000.000	TIAA ASSET MGMT FIN Moody: BAA2 S&P: BBB	4.125%	11/01/24	87246YAC0	69,920.20 69,920.20	102.442	71,709.40	1,789.20 1,789.20	2,870.00 489.27
100,000.000	MET EDISON CO Moody: BAA1 S&P: BBB-	4%	4/15/25	591894CB4	101,290.00 101,290.00	101.990	101,990.00	700.00 700.00	4,000.00 2,222.22
170,000.000	COX COMMUNICATIONS INC Moody: BAA2 S&P: BBB	4.8%	2/01/35	224044CF2	169,938.80 169,938.80	104.187	177,117.90	7,179.10 7,179.10	8,160.00 521.33
280,000.000	MEDTRONIC INC Moody: A3 S&P: A	4.375%	3/15/35	585055BN5	277,527.60 277,527.60	106.086	297,040.80	19,513.20 19,513.20	12,320.00 714.58

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CORPORATE DEBT - PREFERRED (Continued)							
CORP BONDS-PRIVATE PLACEMENT (Continued)							
CUSTODY HOLDINGS (Continued)							
260,000.000	NATIONWIDE MUT INS 9.375% 8/15/39 Moody: A3 S&P: A-	638671AK3	385,278.40 385,278.40	158.446	411,959.60	26,681.20 26,681.20	24,440.00 9,208.33
140,000.000	TEACHERS INS ANNUITY 6.85% 12/16/39 Moody: AA3 S&P: AA-	878091BC0	183,912.01 178,981.53	136.583	191,216.20	7,304.19 12,234.67	9,520.00 399.58
40,000.000	NORTHWESTERN MUTUAL 6.063% 3/30/40 Moody: AA2 S&P: AA-	668131AA3	48,227.60 48,227.60	129.262	51,704.80	3,477.20 3,477.20	2,440.00 613.04
75,000.000	MASS MUT LIFE INS CO 5.375% 12/01/41 Moody: A1 S&P: AA-	575767AJ7	81,393.75 81,393.75	118.908	89,181.00	7,787.25 7,787.25	4,050.00 335.94
90,000.000	SWISS RE TREASURY US 4.25% 12/06/42 Moody: AA3 S&P: AA-	87089HAB9	84,382.83 81,456.27	103.619	93,257.10	8,874.27 11,800.83	3,780.00 265.63
200,000.000	MONONGAHELA PWR CO 5.4% 12/15/43 Moody: A3 S&P: BBB+	610202BP7	217,666.00 217,666.00	120.073	240,146.00	22,480.00 22,480.00	10,800.00 480.00
235,000.000	ENABLE MIDSTREAM PARTNER 5% 5/15/44 Moody: BAA3 S&P: BBB-	292480AE0	236,812.95 236,812.95	94.198	221,365.30	(15,447.65) (15,447.65)	11,750.00 1,501.39
85,000.000	KANSAS GAS & ELEC CO 4.3% 7/15/44 Moody: A2 S&P: A	485260BM4	84,784.95 84,784.95	109.098	92,733.30	7,948.35 7,948.35	3,655.00 1,817.35
65,000.000	21ST CENTY FOX AMER 4.75% 9/15/44 Moody: BAA1 S&P: BBB+	90131HAF2	64,948.65 64,948.65	109.277	71,030.05	6,081.40 6,081.40	3,055.00 909.10

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CORPORATE DEBT - PREFERRED (Continued)							
CORP BONDS-PRIVATE PLACEMENT (Continued)							
CUSTODY HOLDINGS (Continued)							
85,000.000	BAE SYS HLDG INC 4.75% 10/07/44 Moody: BAA2 S&P: BBB+	05523UAL4	84,555.45 84,555.45	106.798	90,778.30	6,222.85 6,222.85	3,995.00 942.08
125,000.000	BERKSHIRE HATHAWAY ENE 4.5% 2/01/45 Moody: A3 S&P: BBB+	084659AE1	123,926.25 123,926.25	104.635	130,793.75	6,867.50 6,867.50	5,625.00 421.88
395,000.000	MEDTRONIC INC 4.625% 3/15/45 Moody: A3 S&P: A	585055BP0	395,629.72 395,629.72	108.399	428,176.05	32,546.33 32,546.33	18,170.00 1,065.68
495,000.000	VERIZON 4.862% 8/21/46 Moody: BAA1 S&P: BBB+	92343VCJ1	512,054.31 512,054.32	102.723	508,478.85	(3,575.46) (3,575.47)	24,255.00 8,690.83
928,000.000	VERIZON 5.012% 8/21/54 Moody: BAA1 S&P: BBB+	92343VCL6	983,432.94 983,432.94	103.455	960,062.40	(23,370.54) (23,370.54)	46,400.00 16,795.77
120,000.000	METLIFE CAP TRUST X 9.25% 4/08/68 Moody: BAA2 S&P: BBB	59156CAB7	151,266.67 154,200.00	143.000	171,600.00	20,333.33 17,400.00	11,040.00 2,559.17
110,000.000	HALLIBURTON CO 7.6% 8/15/96 Moody: A2 S&P: A	406216AS0	158,944.15 158,944.15	145.296	159,825.60	881.45 881.45	8,360.00 3,158.22
TOTAL CORP BONDS-PRIVATE PLACEMENT			**4,777,011.28** **4,772,087.58**		**4,928,905.25**	**151,893.97** **156,817.67**	**232,705.00** **56,469.05**

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CORPORATE DEBT - PREFERRED (Continued)									
FX DENOM CORPORATE BONDS									
CUSTODY HOLDINGS									
215,000.000	KIMBERLY-CLARK DE Moody: N/A S&P: A-	3.8%	4/08/24	494386AB1	215,532.55 215,532.55	103.360	222,224.00	6,691.45 6,691.45	8,170.00 1,883.64
145,000.000	TOTAL CAP INTL SA Moody: AA1 S&P: AA-	3.75%	4/10/24	89153VAL3	147,831.85 147,831.85	103.612	150,237.40	2,405.55 2,405.55	5,365.00 1,223.44
75,000.000	LYONDELLBASELL IND NV Moody: BAA1 S&P: BBB	5.75%	4/15/24	552081AK7	88,269.75 88,269.75	114.240	85,680.00	(2,589.75) (2,589.75)	4,275.00 910.42
255,000.000	BK-TOKYO-MITSUBISHI Moody: A1 S&P: A+	3.25%	9/08/24	064255BJ0	254,051.40 254,051.40	99.227	253,028.85	(1,022.55) (1,022.55)	8,160.00 2,601.35
85,000.000	CR SUISSE NEW YORK Moody: A1 S&P: A	3.625%	9/09/24	22546QAP2	84,598.57 84,598.57	101.724	86,465.40	1,866.83 1,866.83	3,060.00 958.61
200,000.000	PERRIGO FIN PLC Moody: BAA3 S&P: BBB	3.9%	12/15/24	714295AC6	199,158.00 199,158.00	101.450	202,900.00	3,742.00 3,742.00	7,800.00 628.33
70,000.000	STATOIL ASA Moody: AA2 S&P: AA-	7.25%	9/23/27	656531AM2	82,796.70 90,755.70	136.673	95,671.10	12,874.40 4,915.40	5,040.00 1,381.53
125,000.000	BRITISH TELECOM PLC Moody: BAA2 S&P: BBB	9.625%	12/15/30	111021AE1	192,213.75 192,213.75	157.005	196,256.25	4,042.50 4,042.50	12,000.00 534.72
15,000.000	GRUPO TELEVISA SAB Moody: BAA1 S&P: BBB+	8.5%	3/11/32	40049JAT4	21,502.65 21,502.65	138.293	20,743.95	(758.70) (758.70)	1,275.00 389.58

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CORPORATE DEBT - PREFERRED (Continued)								
FX DENOM CORPORATE BONDS (Continued)								
CUSTODY HOLDINGS (Continued)								
475,000.000	DEUTSCHE TELEKOM INTL 9.25%	6/01/32	25156PAD5	665,922.33	161.635	767,766.25	101,843.92	43,700.00
	Moody: BAA1 S&P: BBB+			703,726.75			64,039.50	3,661.46
20,000.000	CANADIAN NAT RES 5.85%	2/01/35	136385AG6	22,030.40	109.408	21,881.60	(148.80)	1,160.00
	Moody: BAA1 S&P: BBB+			22,030.40			(148.80)	487.50
50,000.000	AMERICA MOVIL SAB DE 6.375%	3/01/35	02364WAJ4	56,747.05	122.970	61,485.00	4,737.95	3,200.00
	Moody: A2 S&P: A-			57,500.73			3,984.27	1,062.50
185,000.000	PETRO-CANADA 5.95%	5/15/35	71644EAG7	185,321.90	115.605	213,869.25	28,547.35	10,915.00
	Moody: A3 S&P: A-			200,380.90			13,488.35	1,406.51
470,000.000	VALE OVERSEA LTD 6.875%	11/21/36	91911TAH6	519,313.36	105.419	495,469.30	(23,844.06)	32,430.00
	Moody: BAA2 S&P: BBB+			490,338.18			5,131.12	3,590.28
290,000.000	TALISMAN ENERGY 5.85%	2/01/37	87425EAJ2	293,306.00	97.037	281,407.30	(11,898.70)	16,820.00
	Moody: BAA3 S&P: BBB-			293,306.00			(11,898.70)	7,068.75
270,000.000	CDN NATL RES 6.5%	2/15/37	136385AJ0	321,597.00	114.578	309,360.60	(12,236.40)	17,550.00
	Moody: BAA1 S&P: BBB+			321,597.00			(12,236.40)	6,630.00
60,000.000	VODAFONE GROUP PLC 6.15%	2/27/37	92857WAQ3	71,083.80	120.663	72,397.80	1,314.00	3,660.00
	Moody: BAA1 S&P: A-			71,083.80			1,314.00	1,271.00
75,000.000	ENCANA CORP 6.625%	8/15/37	292505AE4	90,241.50	108.906	81,679.50	(8,562.00)	4,950.00
	Moody: BAA2 S&P: BBB			90,241.50			(8,562.00)	1,877.08

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CORPORATE DEBT - PREFERRED (Continued)									
FX DENOM CORPORATE BONDS (Continued)									
CUSTODY HOLDINGS (Continued)									
130,000.000	ASTRAZENECA PLC Moody: A2 S&P: AA-	6.45%	9/15/37	046353AD0	166,418.93 165,223.12	134.750	175,175.00	8,756.07 9,951.88	8,320.00 2,468.92
145,000.000	HSBC HLDGS PLC Moody: A3 S&P: BBB+	6.5%	9/15/37	404280AH2	171,247.91 171,207.21	128.489	186,309.05	15,061.14 15,101.84	9,425.00 2,775.14
225,000.000	TRANS CANADA PIPELIN Moody: A3 S&P: A-	6.2%	10/15/37	89352HAD1	240,007.50 256,326.75	117.934	265,351.50	25,344.00 9,024.75	13,950.00 2,945.00
135,000.000	KONINKLIJKE PHILIPS Moody: A3 S&P: A-	6.875%	3/11/38	500472AC9	173,038.95 173,038.95	135.811	183,344.85	10,305.90 10,305.90	9,315.00 2,835.94
330,000.000	TRANSOCEAN INC Moody: BA1 S&P: BBB-	6.8%	3/15/38	893830AT6	356,771.10 356,771.10	85.691	282,780.30	(73,990.80) (73,990.80)	22,440.00 6,607.33
295,000.000	WEATHERFORD BERMUDA Moody: BAA3 S&P: BBB-	7%	3/15/38	947075AE7	347,735.55 347,735.55	96.164	283,683.80	(64,051.75) (64,051.75)	20,650.00 6,080.28
180,000.000	HSBC HLDGS PLC Moody: A3 S&P: BBB+	6.8%	6/01/38	404280AJ8	229,759.20 229,759.20	132.617	238,710.60	8,951.40 8,951.40	12,240.00 1,020.00
215,000.000	SUNCOR ENERGY INC Moody: A3 S&P: A-	6.5%	6/15/38	867229AE6	262,547.25 250,290.10	123.025	264,503.75	1,956.50 14,213.65	13,975.00 621.11
180,000.000	TRANSCANADA PIPELINES Moody: A3 S&P: A-	7.25%	8/15/38	89352HAE9	250,108.71 230,810.01	133.762	240,771.60	(9,337.11) 9,961.59	12,960.00 4,930.00

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CORPORATE DEBT - PREFERRED (Continued)							
FX DENOM CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
495,000.000	BARRICK AUSTRALIA FIN 5.95% 10/15/39 Moody: BAA2 S&P: BBB-	06849UAD7	487,893.45 487,893.45	95.802	474,219.90	(13,673.55) (13,673.55)	29,205.00 6,217.75
150,000.000	VALE OVERSEAS LTD 6.875% 11/10/39 Moody: BAA2 S&P: BBB+	91911TAK9	158,355.29 159,825.87	106.506	159,759.00	1,403.71 (66.87)	10,350.00 1,460.94
85,000.000	GRUPO TELEVISA SAB 6.625% 1/15/40 Moody: BAA1 S&P: BBB+	40049JAZ0	103,268.10 103,268.10	121.243	103,056.55	(211.55) (211.55)	5,610.00 2,596.63
215,000.000	AMER MOVIL SAB DE CV 6.125% 3/30/40 Moody: A2 S&P: A-	02364WAW5	252,061.20 236,322.60	118.321	254,390.15	2,328.95 18,067.55	13,115.00 3,299.00
110,000.000	TECK RESOURCES LTD 6.25% 7/15/41 Moody: BAA2 S&P: BBB-	878742AW5	105,553.80 109,497.30	92.186	101,404.60	(4,149.20) (8,092.70)	6,930.00 3,170.14
295,000.000	ORANGE SA 5.375% 1/13/42 Moody: BAA1 S&P: BBB+	35177PAX5	328,568.05 328,568.05	113.677	335,347.15	6,779.10 6,779.10	15,930.00 7,399.58
45,000.000	HSBC HOLDINGS PLC 6.1% 1/14/42 Moody: AA3 S&P: A	404280AM1	56,707.34 53,701.77	133.538	60,092.10	3,384.76 6,390.33	2,745.00 1,273.38
145,000.000	RIO TINTO FIN US PLC 4.125% 8/21/42 Moody: A3 S&P: A-	76720AAG1	138,383.10 127,507.65	97.095	140,787.75	2,404.65 13,280.10	5,945.00 2,159.90
175,000.000	SHELL INTNL FIN 3.625% 8/21/42 Moody: AA1 S&P: AA	822582AT9	159,776.56 146,364.75	95.118	166,456.50	6,679.94 20,091.75	6,300.00 2,290.80

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CORPORATE DEBT - PREFERRED (Continued)										
FX DENOM CORPORATE BONDS (Continued)										
CUSTODY HOLDINGS (Continued)										
95,000.000	ASTRAZENECA PLC	4%	9/18/42		046353AG3	90,893.15	101.160	96,102.00	5,208.85	3,800.00
	Moody: A2 S&P: AA-					90,893.15			5,208.85	1,087.22
95,000.000	AON PLC	4.25%	12/12/42		00185AAB0	87,548.20	97.199	92,339.05	4,790.85	3,990.00
	Moody: BAA2 S&P: A-					87,548.20			4,790.85	213.09
170,000.000	TECK RES LTD	5.4%	2/01/43		878742AZ8	161,531.81	84.521	143,685.70	(17,846.11)	9,180.00
	Moody: BAA2 S&P: BBB-					161,531.81			(17,846.11)	3,825.00
405,000.000	VODAFONE GRP PLC	4.375%	2/19/43		92857WBD1	386,892.55	97.459	394,708.95	7,816.40	17,820.00
	Moody: BAA1 S&P: A-					349,972.65			44,736.30	6,496.88
170,000.000	FOMENTO ECONOMICO	4.375%	5/10/43		344419AB2	149,049.20	93.446	158,858.20	9,809.00	7,480.00
	Moody: N/A S&P: BBB+					149,049.20			9,809.00	1,053.65
65,000.000	STATOIL ASA	3.95%	5/15/43		85771PAL6	64,910.03	97.732	63,525.80	(1,384.23)	2,535.00
	Moody: AA2 S&P: AA-					56,855.50			6,670.30	328.07
100,000.000	AON PLC	4.45%	5/24/43		00185AAC8	93,954.65	99.667	99,667.00	5,712.35	4,400.00
	Moody: BAA2 S&P: A-					88,832.00			10,835.00	457.36
55,000.000	LYB INTL FIN BV	5.25%	7/15/43		50247VAB5	60,624.85	108.665	59,765.75	(859.10)	2,860.00
	Moody: BAA1 S&P: BBB					60,624.85			(859.10)	1,331.46
185,000.000	SHELL INTL FIN	4.55%	8/12/43		822582AY8	185,470.40	109.397	202,384.45	16,914.05	8,325.00
	Moody: AA1 S&P: AA					181,773.19			20,611.26	3,250.09

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FX DENOM CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
430,000.000	BHP BILLITON FIN USA LTD 5% 9/30/43	055451AV0	448,474.18	113.352	487,413.60	38,939.42	21,500.00
	Moody: A1 S&P: A+		448,474.18			38,939.42	5,434.72
170,000.000	STATOIL ASA 4.8% 11/08/43	85771PAQ5	169,143.20	113.695	193,281.50	24,138.30	8,160.00
	Moody: AA2 S&P: AA-		171,749.30			21,532.20	1,201.33
150,000.000	COCA-COLA FEMSA SAB 5.25% 11/26/43	191241AF5	170,877.00	115.790	173,685.00	2,808.00	7,800.00
	Moody: A2 S&P: A-		170,877.00			2,808.00	765.63
165,000.000	INVESCO FIN PLC 5.375% 11/30/43	46132FAC4	176,342.10	120.249	198,410.85	22,068.75	8,910.00
	Moody: A2 S&P: A		176,342.10			22,068.75	739.07
50,000.000	XLIT LTD 5.25% 12/15/43	98420EAB1	53,150.50	113.024	56,512.00	3,361.50	2,600.00
	Moody: BAA2 S&P: A-		53,150.50			3,361.50	116.67
165,000.000	LYB INTL FIN BV 4.875% 3/15/44	50247VAC3	162,079.50	102.876	169,745.40	7,665.90	8,085.00
	Moody: BAA1 S&P: BBB		162,079.50			7,665.90	2,323.75
70,000.000	GOLDCORP INC 5.45% 6/09/44	380956AE2	69,661.90	100.426	70,298.20	636.30	3,780.00
	Moody: BAA2 S&P: BBB+		69,661.90			636.30	233.14
110,000.000	AON PLC 4.6% 6/14/44	00185AAG9	108,671.40	103.847	114,231.70	5,560.30	5,060.00
	Moody: BAA2 S&P: A-		108,671.40			5,560.30	238.94
240,000.000	ACTAVIS FDG SCS 4.85% 6/15/44	00507UAH4	238,018.20	101.474	243,537.60	5,519.40	11,520.00
	Moody: BAA3 S&P: BBB-		238,572.10			4,965.50	517.00

^ Pending Trade on this Holding

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‡ Price not provided by a standard industry pricing source.

Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
FX DENOM CORPORATE BONDS (Continued)							
CUSTODY HOLDINGS (Continued)							
75,000.000	INGERSOLL-RAND LUX 4.65% 11/01/44 Moody: BAA2 S&P: BBB	456873AC2	74,555.25 74,555.25	101.676	76,257.00	1,701.75 1,701.75	3,450.00 610.31
320,000.000	CODELCO INC 4.875% 11/04/44 Moody: A1 S&P: AA-	21987BAU2	317,250.00 317,250.00	100.480	321,536.00	4,286.00 4,286.00	15,680.00 2,470.00
120,000.000	METHANEX CORP 5.65% 12/01/44 Moody: BAA3 S&P: BBB-	59151KAJ7	119,223.60 119,223.60	102.245	122,694.00	3,470.40 3,470.40	6,720.00 809.83
135,000.000	PERRIGO FIN PLC 4.9% 12/15/44 Moody: BAA3 S&P: BBB	714295AA0	139,237.65 139,237.65	105.968	143,056.80	3,819.15 3,819.15	6,615.00 532.88
55,000.000	AGRIUM INC 5.25% 1/15/45 Moody: BAA2 S&P: BBB	008916AN8	54,720.05 54,720.05	108.012	59,406.60	4,686.55 4,686.55	2,860.00 344.90
40,000.000	AXIS SPECIALITY 5.15% 4/01/45 Moody: BAA1 S&P: A-	05464HAB6	40,170.80 40,170.80	108.314	43,325.60	3,154.80 3,154.80	2,040.00 515.00
170,000.000	GRUPO TELEVISA SAB 5% 5/13/45 Moody: BAA1 S&P: BBB+	40049JBA4	171,109.16 171,109.16	101.724	172,930.80	1,821.64 1,821.64	8,500.00 1,133.33
TOTAL FX DENOM CORPORATE BONDS			**11,293,279.88** **11,221,156.05**		**11,492,027.25**	**198,747.37** **270,871.20**	**592,605.00** **133,747.86**

^ Pending Trade on this Holding

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
CORPORATE DEBT - PREFERRED (Continued)							
CORPORATE OBLIG - ZERO CPN							
CUSTODY HOLDINGS							
565,000.000	ANADARKO PETE CORP 0% 10/10/36 Moody: BAA2 S&P: N/A	032511BB2	199,380.20 203,207.90	37.927	214,287.55	14,907.35 11,079.65	0.00 0.00
TOTAL CORPORATE OBLIG - ZERO CPN			**199,380.20** **203,207.90**		**214,287.55**	**14,907.35** **11,079.65**	**0.00** **0.00**
TOTAL CORPORATE DEBT - PREFERRED			**106,181,444.73** **104,975,144.72**		**111,808,042.13**	**5,626,597.40** **6,832,897.41**	**5,290,779.00** **1,345,341.43**
CORPORATE DEBT - OTHER							
FX DENOM GOVERNMENT AGENCIES							
CUSTODY HOLDINGS							
55,000.000	INTER-AMERN DEVEL BK 4.375% 1/24/44 Moody: AAA S&P: N/A	4581X0CE6	57,199.45 57,199.45	123.317	67,824.35	10,624.90 10,624.90	2,420.00 1,049.39
TOTAL FX DENOM GOVERNMENT AGENCIES			**57,199.45** **57,199.45**		**67,824.35**	**10,624.90** **10,624.90**	**2,420.00** **1,049.39**
TOTAL CORPORATE DEBT - OTHER			**57,199.45** **57,199.45**		**67,824.35**	**10,624.90** **10,624.90**	**2,420.00** **1,049.39**

^ Pending Trade on this Holding

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
PARTNER/JOINT VENTURE							
MASTER LIMITED PARTNERSHIPS							
*NON-CUSTODY POSITIONS							
47,742,729.000	AKSIA LLC	4023859A8	47,742,729.00 47,742,729.00	1.000 ‡	47,742,729.00	0.00 0.00	0.00 0.00
TOTAL MASTER LIMITED PARTNERSHIPS			**47,742,729.00** **47,742,729.00**		**47,742,729.00**	**0.00** **0.00**	**0.00** **0.00**
TOTAL PARTNER/JOINT VENTURE			**47,742,729.00** **47,742,729.00**		**47,742,729.00**	**0.00** **0.00**	**0.00** **0.00**
REGISTERED INV. ENTITIES							
EQUITIES							
CUSTODY HOLDINGS							
123,534.000	ISHARES MSCI EAFE ETF	464287465	7,354,599.19 8,242,886.80	60.840	7,515,808.56	161,209.37 (727,078.24)	279,310.37 0.00
4,286.000	ISHARES U.S. REAL ESTATE ETF	464287739	286,895.08 286,895.08	76.840	329,336.24	42,441.16 42,441.16	12,056.52 0.00
38,653.000	SPDR S&P 500 ETF TRUST	78462F103	5,483,901.21 7,130,177.73	205.540	7,944,737.62	2,460,836.41 814,559.89	148,234.26 43,868.06
TOTAL EQUITIES			**13,125,395.48** **15,659,959.61**		**15,789,882.42**	**2,664,486.94** **129,922.81**	**439,601.15** **43,868.06**
MUTUAL FUNDS							
CUSTODY HOLDINGS							
353,841.153	ALGER SPECTRA FUND-I	015566300	6,292,081.78 6,292,081.78	17.430	6,167,451.30	(124,630.48) (124,630.48)	0.00 0.00
141,027.687	DODGE & COX INTERNATIONAL STOCK FUND	256206103	6,033,738.01 6,033,738.01	42.110	5,938,675.90	(95,062.11) (95,062.11)	136,796.86 0.00
326,390.072	JOHN HANCOCK FDS III-DISCPLN VAL-I	47803U640	5,851,290.18 5,851,290.18	18.970	6,191,619.67	340,329.49 340,329.49	47,979.34 0.00

^ Pending Trade on this Holding

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
REGISTERED INV. ENTITIES (Continued)							
MUTUAL FUNDS (Continued)							
CUSTODY HOLDINGS (Continued)							
542,785.930	PIMCO COMMODITY REAL RETURN FD 45	722005667	3,127,940.56 3,127,940.56	4.480	2,431,680.97	(696,259.59) (696,259.59)	11,941.29 0.00
307,669.984	PIMCO INCOME FUND-INS	72201F490	3,889,789.76 3,889,789.76	12.330	3,793,570.90	(96,218.86) (96,218.86)	204,908.21 0.00
711,340.007	WASATCH FRONTIER EMERG SM IN	936793819	2,323,545.21 2,323,545.21	3.100	2,205,154.02	(118,391.19) (118,391.19)	11,381.44 0.00
*NON-CUSTODY POSITIONS							
3,535.753	MASSMUTUAL PRM MONEY MRKT (BABSON)	57629R9A1	2,261,186.46 2,261,186.46	639.521 ‡	2,261,189.59	3.13 3.13	30,856.52 0.00
TOTAL MUTUAL FUNDS			**29,779,571.96** **29,779,571.96**		**28,989,342.35**	**(790,229.61)** **(790,229.61)**	**443,863.66** **0.00**
TOTAL REGISTERED INV. ENTITIES			**42,904,967.44** **45,439,531.57**		**44,779,224.77**	**1,874,257.33** **(660,306.80)**	**883,464.81** **43,868.06**
GENERAL INVESTMENTS OTHER							
MUNICIPAL OBLIGATIONS- TAXABLE							
CUSTODY HOLDINGS							
30,000.000	DENVER CO TXBL 13B 4.3384% 12/15/37 Moody: AA3 S&P: N/A	249218BC1	30,150.30 26,737.80	102.820	30,846.00	695.70 4,108.20	1,290.00 63.79
40,000.000	NY ST URBAN DEV CORP 5.77% 3/15/39 Moody: AA1 S&P: AAA	650035TD0	48,448.40 43,765.20	123.342	49,336.80	888.40 5,571.60	2,320.00 679.58
25,000.000	CA ST GO TXBL 7.35% 11/01/39 Moody: AA3 S&P: A+	13063BBU5	36,116.50 31,570.75	148.120	37,030.00	913.50 5,459.25	1,825.00 306.25

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Shares/Units Original Face	Description	Asset Identifier	Book Value ERISA Cost	Current Price	Market Value	Unrl G/L Book ERISA	Estimated Annual Income/ Accrued Income
GENERAL INVESTMENTS OTHER (Continued)							
MUNICIPAL OBLIGATIONS- TAXABLE (Continued)							
CUSTODY HOLDINGS (Continued)							
110,000.000	NJ ST TPK TXBL 09F 7.414% 1/01/40 Moody: A3 S&P: A+	646139W35	155,830.30 144,831.50	150.274	165,301.40	9,471.10 20,469.90	8,140.00 4,077.70
35,000.000	NY ST URBAN DEV TXBL 5.838% 3/15/40 Moody: AA1 S&P: AAA	650035VB1	43,953.70 38,960.95	128.557	44,994.95	1,041.25 6,034.00	2,030.00 601.64
35,000.000	CA ST GO TXBL 7.6% 11/01/40 Moody: AA3 S&P: A+	13063BJC7	53,267.20 53,267.20	156.033	54,611.55	1,344.35 1,344.35	2,660.00 443.33
70,000.000	NJ ST TPK 10A 7.102% 1/01/41 Moody: A3 S&P: A+	646139X83	94,770.70 94,879.40	145.033	101,523.10	6,752.40 6,643.70	4,970.00 2,485.70
TOTAL MUNICIPAL OBLIGATIONS- TAXABLE			**462,537.10** **434,012.80**		**483,643.80**	**21,106.70** **49,631.00**	**23,235.00** **8,657.99**
OTHER MISCELLANEOUS ASSETS							
***NON-CUSTODY POSITIONS**							
200,000.000	AMERICAN FARMLAND CO COMMON SHARES	0260009A9	2,000,000.00 2,213,610.00	11.565 ‡	2,313,056.00	313,056.00 99,446.00	0.00 0.00
TOTAL OTHER MISCELLANEOUS ASSETS			**2,000,000.00** **2,213,610.00**		**2,313,056.00**	**313,056.00** **99,446.00**	**0.00** **0.00**
TOTAL GENERAL INVESTMENTS OTHER			**2,462,537.10** **2,647,622.80**		**2,796,699.80**	**334,162.70** **149,077.00**	**23,235.00** **8,657.99**
TOTAL ACCOUNT HOLDINGS			**206,258,458.02** **207,772,127.67**		**214,136,599.16**	**7,878,141.14** **6,364,471.49**	**6,267,698.81** **1,418,098.30**

^ Pending Trade on this Holding

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

For the year ended December 31, 2014

BEGINNING MARKET VALUE	**208,086,255.39**
ENDING MARKET VALUE	**214,430,041.72**
COMPARATIVE VALUE (5%)	**10,404,312.76**

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*
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	0
Grand Total					**0**	**(19,099,148)**	**19,099,148**	**0**

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	01/07/2014	B	28,874	1.000	0	(28,874)	28,874	0
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
XX02586	02/03/2014	B	60,490	1.000	0	(60,490)	60,490	0
XX02586	02/11/2014	B	29,024	1.000	0	(29,024)	29,024	0
XX02586	02/12/2014	B	1,763,470	1.000	0	(1,763,470)	1,763,470	0
XX02586	03/11/2014	B	24,348	1.000	0	(24,348)	24,348	0
XX02586	03/18/2014	B	5,022	1.000	0	(5,022)	5,022	0
XX02586	03/24/2014	B	2,026,723	1.000	0	(2,026,723)	2,026,723	0
XX02586	04/01/2014	B	3,065,576	1.000	0	(3,065,576)	3,065,576	0
XX02586	04/02/2014	B	2,878	1.000	0	(2,878)	2,878	0
XX02586	04/09/2014	B	6,844	1.000	0	(6,844)	6,844	0
XX02586	04/30/2014	B	49,933	1.000	0	(49,933)	49,933	0
XX02586	05/09/2014	B	6,820	1.000	0	(6,820)	6,820	0
XX02586	05/13/2014	B	1,080,000	1.000	0	(1,080,000)	1,080,000	0
XX02586	05/15/2014	B	1,200,037	1.000	0	(1,200,037)	1,200,037	0
XX02586	06/10/2014	B	6,672	1.000	0	(6,672)	6,672	0
XX02586	06/20/2014	B	1,750,000	1.000	0	(1,750,000)	1,750,000	0
XX02586	06/23/2014	B	1,000,010	1.000	0	(1,000,010)	1,000,010	0
XX02586	06/26/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	06/30/2014	B	7,023	1.000	0	(7,023)	7,023	0
XX02586	07/02/2014	B	207,068	1.000	0	(207,068)	207,068	0
XX02586	07/10/2014	B	6,663	1.000	0	(6,663)	6,663	0
XX02586	07/31/2014	B	47,643	1.000	0	(47,643)	47,643	0
XX02586	08/11/2014	B	6,688	1.000	0	(6,688)	6,688	0
XX02586	09/04/2014	B	399,401	1.000	0	(399,401)	399,401	0
XX02586	09/22/2014	B	500,000	1.000	0	(500,000)	500,000	0
XX02586	09/30/2014	B	7,340	1.000	0	(7,340)	7,340	0
XX02586	10/24/2014	B	60,010	1.000	0	(60,010)	60,010	0
XX02586	11/03/2014	B	39,567	1.000	0	(39,567)	39,567	0
XX02586	11/24/2014	B	135,377	1.000	0	(135,377)	135,377	0
XX02586	12/09/2014	B	800,000	1.000	0	(800,000)	800,000	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
BROKER: (Continued)								
XX02586	12/18/2014	B	150,000	1.000	0	(150,000)	150,000	0
XX02586	12/22/2014	B	1,000,000	1.000	0	(1,000,000)	1,000,000	0
XX02586	12/24/2014	B	115,055	1.000	0	(115,055)	115,055	0
XX02586	12/30/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	12/31/2014	B	3,473	1.000	0	(3,473)	3,473	0
Sub-Total Of Buys # 36					**0**	**(39,729,029)**	**39,729,029**	**0**
XX02586	02/10/2014	S	(9,792,000)	1.000	0	9,792,000	(9,792,000)	0
XX02586	02/27/2014	S	(112,983)	1.000	0	112,983	(112,983)	0
XX02586	02/27/2014	S	(104,215)	1.000	0	104,215	(104,215)	0
XX02586	02/28/2014	S	(9,791,000)	1.000	0	9,791,000	(9,791,000)	0
XX02586	03/19/2014	S	(6,563,000)	1.000	0	6,563,000	(6,563,000)	0
XX02586	03/20/2014	S	(1,780,000)	1.000	0	1,780,000	(1,780,000)	0
XX02586	03/21/2014	S	(528)	1.000	0	528	(528)	0
XX02586	03/25/2014	S	(1,890,000)	1.000	0	1,890,000	(1,890,000)	0
XX02586	03/31/2014	S	(136,723)	1.000	0	136,723	(136,723)	0
XX02586	04/02/2014	S	(2,500,000)	1.000	0	2,500,000	(2,500,000)	0
XX02586	04/11/2014	S	(450)	1.000	0	450	(450)	0
XX02586	05/16/2014	S	(2,280,000)	1.000	0	2,280,000	(2,280,000)	0
XX02586	05/29/2014	S	(60,438)	1.000	0	60,438	(60,438)	0
XX02586	06/03/2014	S	(55,717)	1.000	0	55,717	(55,717)	0
XX02586	06/24/2014	S	(3,000,000)	1.000	0	3,000,000	(3,000,000)	0
XX02586	06/30/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	06/30/2014	S	(28,350)	1.000	0	28,350	(28,350)	0
XX02586	07/29/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	08/20/2014	S	(64,555)	1.000	0	64,555	(64,555)	0
XX02586	09/02/2014	S	(419,816)	1.000	0	419,816	(419,816)	0
XX02586	09/04/2014	S	(17,884)	1.000	0	17,884	(17,884)	0
XX02586	09/26/2014	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	10/24/2014	S	(446,593)	1.000	0	446,593	(446,593)	0
XX02586	11/12/2014	S	(4,796)	1.000	0	4,796	(4,796)	0
XX02586	11/13/2014	S	(29,767)	1.000	0	29,767	(29,767)	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	12/23/2014	S	(2,092,656)	1.000	0	2,092,656	(2,092,656)	0
Sub-Total Of Sales # 26					**0**	**41,731,005**	**(41,731,005)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**2,001,976**	**(2,001,976)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/02/2014	B	30,495	1.000	0	(30,495)	30,495	0
XX43038	01/06/2014	B	50,194	1.000	0	(50,194)	50,194	0
XX43038	01/08/2014	B	13,712	1.000	0	(13,712)	13,712	0
XX43038	01/10/2014	B	22,656	1.000	0	(22,656)	22,656	0
XX43038	01/13/2014	B	110,881	1.000	0	(110,881)	110,881	0
XX43038	01/14/2014	B	63,192	1.000	0	(63,192)	63,192	0
XX43038	01/15/2014	B	199,403	1.000	0	(199,403)	199,403	0
XX43038	01/16/2014	B	1,240,227	1.000	0	(1,240,227)	1,240,227	0
XX43038	01/21/2014	B	83,151	1.000	0	(83,151)	83,151	0
XX43038	01/22/2014	B	16,463	1.000	0	(16,463)	16,463	0
XX43038	01/24/2014	B	120,169	1.000	0	(120,169)	120,169	0
XX43038	01/27/2014	B	31,424	1.000	0	(31,424)	31,424	0
XX43038	01/28/2014	B	1,453,202	1.000	0	(1,453,202)	1,453,202	0
XX43038	01/30/2014	B	116,161	1.000	0	(116,161)	116,161	0
XX43038	02/04/2014	B	58,785	1.000	0	(58,785)	58,785	0
XX43038	02/06/2014	B	8,924	1.000	0	(8,924)	8,924	0
XX43038	02/07/2014	B	13,491	1.000	0	(13,491)	13,491	0
XX43038	02/10/2014	B	2,419,597	1.000	0	(2,419,597)	2,419,597	0
XX43038	02/11/2014	B	234,551	1.000	0	(234,551)	234,551	0
XX43038	02/13/2014	B	16,281	1.000	0	(16,281)	16,281	0
XX43038	02/18/2014	B	155,298	1.000	0	(155,298)	155,298	0
XX43038	02/19/2014	B	62,456	1.000	0	(62,456)	62,456	0
XX43038	02/25/2014	B	101,979	1.000	0	(101,979)	101,979	0
XX43038	02/26/2014	B	132,315	1.000	0	(132,315)	132,315	0
XX43038	02/28/2014	B	2,075,482	1.000	0	(2,075,482)	2,075,482	0
XX43038	03/03/2014	B	149,056	1.000	0	(149,056)	149,056	0
XX43038	03/05/2014	B	36,019	1.000	0	(36,019)	36,019	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: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/10/2014	B	207,889	1.000	0	(207,889)	207,889	0
XX43038	03/14/2014	B	94,874	1.000	0	(94,874)	94,874	0
XX43038	03/17/2014	B	1,201,496	1.000	0	(1,201,496)	1,201,496	0
XX43038	03/18/2014	B	15,961	1.000	0	(15,961)	15,961	0
XX43038	03/19/2014	B	2,663,900	1.000	0	(2,663,900)	2,663,900	0
XX43038	03/24/2014	B	790,744	1.000	0	(790,744)	790,744	0
XX43038	03/26/2014	B	1,121,547	1.000	0	(1,121,547)	1,121,547	0
XX43038	03/27/2014	B	382,178	1.000	0	(382,178)	382,178	0
XX43038	03/31/2014	B	1,675,207	1.000	0	(1,675,207)	1,675,207	0
XX43038	04/04/2014	B	161,259	1.000	0	(161,259)	161,259	0
XX43038	04/09/2014	B	7,597	1.000	0	(7,597)	7,597	0
XX43038	04/11/2014	B	12,547	1.000	0	(12,547)	12,547	0
XX43038	04/14/2014	B	24,694	1.000	0	(24,694)	24,694	0
XX43038	04/15/2014	B	109,576	1.000	0	(109,576)	109,576	0
XX43038	04/16/2014	B	1,832	1.000	0	(1,832)	1,832	0
XX43038	04/21/2014	B	404,193	1.000	0	(404,193)	404,193	0
XX43038	04/22/2014	B	1,119	1.000	0	(1,119)	1,119	0
XX43038	04/25/2014	B	314,417	1.000	0	(314,417)	314,417	0
XX43038	05/01/2014	B	82,656	1.000	0	(82,656)	82,656	0
XX43038	05/05/2014	B	41,541	1.000	0	(41,541)	41,541	0
XX43038	05/07/2014	B	21,606	1.000	0	(21,606)	21,606	0
XX43038	05/08/2014	B	27,415	1.000	0	(27,415)	27,415	0
XX43038	05/12/2014	B	251,496	1.000	0	(251,496)	251,496	0
XX43038	05/14/2014	B	1,181	1.000	0	(1,181)	1,181	0
XX43038	05/15/2014	B	184,193	1.000	0	(184,193)	184,193	0
XX43038	05/19/2014	B	145,845	1.000	0	(145,845)	145,845	0
XX43038	05/20/2014	B	105,053	1.000	0	(105,053)	105,053	0
XX43038	05/21/2014	B	31,723	1.000	0	(31,723)	31,723	0
XX43038	05/23/2014	B	175,986	1.000	0	(175,986)	175,986	0
XX43038	05/30/2014	B	282,093	1.000	0	(282,093)	282,093	0
XX43038	06/02/2014	B	149,866	1.000	0	(149,866)	149,866	0
XX43038	06/04/2014	B	60,542	1.000	0	(60,542)	60,542	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	06/12/2014	B	343,909	1.000	0	(343,909)	343,909	0
XX43038	06/13/2014	B	52,263	1.000	0	(52,263)	52,263	0
XX43038	06/16/2014	B	232,627	1.000	0	(232,627)	232,627	0
XX43038	06/17/2014	B	26,198	1.000	0	(26,198)	26,198	0
XX43038	06/18/2014	B	56,631	1.000	0	(56,631)	56,631	0
XX43038	06/20/2014	B	116,555	1.000	0	(116,555)	116,555	0
XX43038	06/24/2014	B	31,113	1.000	0	(31,113)	31,113	0
XX43038	06/27/2014	B	146,793	1.000	0	(146,793)	146,793	0
XX43038	07/01/2014	B	1,865	1.000	0	(1,865)	1,865	0
XX43038	07/03/2014	B	148,444	1.000	0	(148,444)	148,444	0
XX43038	07/07/2014	B	39,670	1.000	0	(39,670)	39,670	0
XX43038	07/10/2014	B	40,894	1.000	0	(40,894)	40,894	0
XX43038	07/11/2014	B	15,687	1.000	0	(15,687)	15,687	0
XX43038	07/14/2014	B	97,478	1.000	0	(97,478)	97,478	0
XX43038	07/15/2014	B	363,611	1.000	0	(363,611)	363,611	0
XX43038	07/17/2014	B	3,410,241	1.000	0	(3,410,241)	3,410,241	0
XX43038	07/21/2014	B	14,030	1.000	0	(14,030)	14,030	0
XX43038	07/22/2014	B	2,359	1.000	0	(2,359)	2,359	0
XX43038	07/23/2014	B	23,280	1.000	0	(23,280)	23,280	0
XX43038	07/24/2014	B	55,669	1.000	0	(55,669)	55,669	0
XX43038	07/25/2014	B	81,227	1.000	0	(81,227)	81,227	0
XX43038	07/28/2014	B	60,725	1.000	0	(60,725)	60,725	0
XX43038	07/29/2014	B	1,931	1.000	0	(1,931)	1,931	0
XX43038	07/30/2014	B	18,493	1.000	0	(18,493)	18,493	0
XX43038	07/31/2014	B	38,421	1.000	0	(38,421)	38,421	0
XX43038	08/01/2014	B	231,436	1.000	0	(231,436)	231,436	0
XX43038	08/05/2014	B	54,616	1.000	0	(54,616)	54,616	0
XX43038	08/08/2014	B	204,428	1.000	0	(204,428)	204,428	0
XX43038	08/13/2014	B	5,144	1.000	0	(5,144)	5,144	0
XX43038	08/15/2014	B	365,464	1.000	0	(365,464)	365,464	0
XX43038	08/18/2014	B	121,773	1.000	0	(121,773)	121,773	0
XX43038	08/20/2014	B	35,974	1.000	0	(35,974)	35,974	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	08/21/2014	B	29,730	1.000	0	(29,730)	29,730	0
XX43038	08/22/2014	B	92,973	1.000	0	(92,973)	92,973	0
XX43038	08/27/2014	B	24,957	1.000	0	(24,957)	24,957	0
XX43038	08/28/2014	B	14,555	1.000	0	(14,555)	14,555	0
XX43038	09/02/2014	B	182,608	1.000	0	(182,608)	182,608	0
XX43038	09/04/2014	B	31,329	1.000	0	(31,329)	31,329	0
XX43038	09/05/2014	B	167,719	1.000	0	(167,719)	167,719	0
XX43038	09/08/2014	B	188,459	1.000	0	(188,459)	188,459	0
XX43038	09/09/2014	B	570,681	1.000	0	(570,681)	570,681	0
XX43038	09/12/2014	B	54,992	1.000	0	(54,992)	54,992	0
XX43038	09/15/2014	B	328,803	1.000	0	(328,803)	328,803	0
XX43038	09/17/2014	B	15,877	1.000	0	(15,877)	15,877	0
XX43038	09/22/2014	B	36,143	1.000	0	(36,143)	36,143	0
XX43038	09/23/2014	B	49,602	1.000	0	(49,602)	49,602	0
XX43038	09/24/2014	B	5,860	1.000	0	(5,860)	5,860	0
XX43038	09/25/2014	B	2,296,429	1.000	0	(2,296,429)	2,296,429	0
XX43038	09/29/2014	B	25,347	1.000	0	(25,347)	25,347	0
XX43038	09/30/2014	B	86,100	1.000	0	(86,100)	86,100	0
XX43038	10/01/2014	B	153,959	1.000	0	(153,959)	153,959	0
XX43038	10/03/2014	B	64,854	1.000	0	(64,854)	64,854	0
XX43038	10/09/2014	B	128,039	1.000	0	(128,039)	128,039	0
XX43038	10/10/2014	B	110,088	1.000	0	(110,088)	110,088	0
XX43038	10/15/2014	B	45,642	1.000	0	(45,642)	45,642	0
XX43038	10/16/2014	B	2,507,365	1.000	0	(2,507,365)	2,507,365	0
XX43038	10/20/2014	B	168,147	1.000	0	(168,147)	168,147	0
XX43038	10/21/2014	B	37,731	1.000	0	(37,731)	37,731	0
XX43038	10/22/2014	B	59,136	1.000	0	(59,136)	59,136	0
XX43038	10/24/2014	B	36,083	1.000	0	(36,083)	36,083	0
XX43038	10/27/2014	B	96,258	1.000	0	(96,258)	96,258	0
XX43038	10/30/2014	B	28,329	1.000	0	(28,329)	28,329	0
XX43038	10/31/2014	B	72,228	1.000	0	(72,228)	72,228	0
XX43038	11/03/2014	B	174,108	1.000	0	(174,108)	174,108	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	11/06/2014	B	144,577	1.000	0	(144,577)	144,577	0
XX43038	11/12/2014	B	111,642	1.000	0	(111,642)	111,642	0
XX43038	11/13/2014	B	15,149	1.000	0	(15,149)	15,149	0
XX43038	11/14/2014	B	21,955	1.000	0	(21,955)	21,955	0
XX43038	11/17/2014	B	359,833	1.000	0	(359,833)	359,833	0
XX43038	11/18/2014	B	130,113	1.000	0	(130,113)	130,113	0
XX43038	11/19/2014	B	22,831	1.000	0	(22,831)	22,831	0
XX43038	11/24/2014	B	221,951	1.000	0	(221,951)	221,951	0
XX43038	11/26/2014	B	46,874	1.000	0	(46,874)	46,874	0
XX43038	11/28/2014	B	203,495	1.000	0	(203,495)	203,495	0
XX43038	12/01/2014	B	184,413	1.000	0	(184,413)	184,413	0
XX43038	12/03/2014	B	10,237	1.000	0	(10,237)	10,237	0
XX43038	12/04/2014	B	176,526	1.000	0	(176,526)	176,526	0
XX43038	12/09/2014	B	68,603	1.000	0	(68,603)	68,603	0
XX43038	12/11/2014	B	39,243	1.000	0	(39,243)	39,243	0
XX43038	12/12/2014	B	9,264	1.000	0	(9,264)	9,264	0
XX43038	12/15/2014	B	185,201	1.000	0	(185,201)	185,201	0
XX43038	12/16/2014	B	36,559	1.000	0	(36,559)	36,559	0
XX43038	12/19/2014	B	113,962	1.000	0	(113,962)	113,962	0
XX43038	12/22/2014	B	792,947	1.000	0	(792,947)	792,947	0
XX43038	12/26/2014	B	10,453	1.000	0	(10,453)	10,453	0
XX43038	12/29/2014	B	26,630	1.000	0	(26,630)	26,630	0
XX43038	12/31/2014	B	15,207	1.000	0	(15,207)	15,207	0
Sub-Total Of Buys # 146					**0**	**(37,038,535)**	**37,038,535**	**0**
XX43038	01/03/2014	S	(191,391)	1.000	0	191,391	(191,391)	0
XX43038	01/07/2014	S	(1,826)	1.000	0	1,826	(1,826)	0
XX43038	01/09/2014	S	(1,025)	1.000	0	1,025	(1,025)	0
XX43038	01/17/2014	S	(2,587,280)	1.000	0	2,587,280	(2,587,280)	0
XX43038	01/23/2014	S	(29,446)	1.000	0	29,446	(29,446)	0
XX43038	01/29/2014	S	(870,353)	1.000	0	870,353	(870,353)	0
XX43038	01/31/2014	S	(61,163)	1.000	0	61,163	(61,163)	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	02/03/2014	S	(26,850)	1.000	0	26,850	(26,850)	0
XX43038	02/05/2014	S	(11,131)	1.000	0	11,131	(11,131)	0
XX43038	02/12/2014	S	(2,561,981)	1.000	0	2,561,981	(2,561,981)	0
XX43038	02/14/2014	S	(32,858)	1.000	0	32,858	(32,858)	0
XX43038	02/20/2014	S	(6,998)	1.000	0	6,998	(6,998)	0
XX43038	02/21/2014	S	(67,942)	1.000	0	67,942	(67,942)	0
XX43038	02/24/2014	S	(122,967)	1.000	0	122,967	(122,967)	0
XX43038	02/27/2014	S	(51,028)	1.000	0	51,028	(51,028)	0
XX43038	03/04/2014	S	(2,317,655)	1.000	0	2,317,655	(2,317,655)	0
XX43038	03/06/2014	S	(162,106)	1.000	0	162,106	(162,106)	0
XX43038	03/07/2014	S	(30,114)	1.000	0	30,114	(30,114)	0
XX43038	03/11/2014	S	(233,834)	1.000	0	233,834	(233,834)	0
XX43038	03/12/2014	S	(262,116)	1.000	0	262,116	(262,116)	0
XX43038	03/13/2014	S	(8,590)	1.000	0	8,590	(8,590)	0
XX43038	03/20/2014	S	(825,837)	1.000	0	825,837	(825,837)	0
XX43038	03/21/2014	S	(3,054,348)	1.000	0	3,054,348	(3,054,348)	0
XX43038	03/25/2014	S	(2,073,720)	1.000	0	2,073,720	(2,073,720)	0
XX43038	03/28/2014	S	(351,961)	1.000	0	351,961	(351,961)	0
XX43038	04/01/2014	S	(974,967)	1.000	0	974,967	(974,967)	0
XX43038	04/02/2014	S	(1,679,241)	1.000	0	1,679,241	(1,679,241)	0
XX43038	04/03/2014	S	(18,901)	1.000	0	18,901	(18,901)	0
XX43038	04/07/2014	S	(19,740)	1.000	0	19,740	(19,740)	0
XX43038	04/08/2014	S	(125,249)	1.000	0	125,249	(125,249)	0
XX43038	04/10/2014	S	(15,036)	1.000	0	15,036	(15,036)	0
XX43038	04/17/2014	S	(50,945)	1.000	0	50,945	(50,945)	0
XX43038	04/23/2014	S	(28,227)	1.000	0	28,227	(28,227)	0
XX43038	04/24/2014	S	(181,606)	1.000	0	181,606	(181,606)	0
XX43038	04/28/2014	S	(42,595)	1.000	0	42,595	(42,595)	0
XX43038	04/29/2014	S	(349,789)	1.000	0	349,789	(349,789)	0
XX43038	04/30/2014	S	(122,126)	1.000	0	122,126	(122,126)	0
XX43038	05/02/2014	S	(32,879)	1.000	0	32,879	(32,879)	0
XX43038	05/06/2014	S	(124,688)	1.000	0	124,688	(124,688)	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: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	05/09/2014	S	(37,328)	1.000	0	37,328	(37,328)	0
XX43038	05/13/2014	S	(69,709)	1.000	0	69,709	(69,709)	0
XX43038	05/16/2014	S	(62,161)	1.000	0	62,161	(62,161)	0
XX43038	05/22/2014	S	(182,301)	1.000	0	182,301	(182,301)	0
XX43038	05/27/2014	S	(29,450)	1.000	0	29,450	(29,450)	0
XX43038	05/28/2014	S	(142,642)	1.000	0	142,642	(142,642)	0
XX43038	05/29/2014	S	(8,065)	1.000	0	8,065	(8,065)	0
XX43038	06/03/2014	S	(901,200)	1.000	0	901,200	(901,200)	0
XX43038	06/05/2014	S	(15,175)	1.000	0	15,175	(15,175)	0
XX43038	06/06/2014	S	(51,401)	1.000	0	51,401	(51,401)	0
XX43038	06/09/2014	S	(5,859)	1.000	0	5,859	(5,859)	0
XX43038	06/10/2014	S	(46,962)	1.000	0	46,962	(46,962)	0
XX43038	06/11/2014	S	(20,801)	1.000	0	20,801	(20,801)	0
XX43038	06/19/2014	S	(42,136)	1.000	0	42,136	(42,136)	0
XX43038	06/23/2014	S	(10,968)	1.000	0	10,968	(10,968)	0
XX43038	06/25/2014	S	(10,517)	1.000	0	10,517	(10,517)	0
XX43038	06/26/2014	S	(207,486)	1.000	0	207,486	(207,486)	0
XX43038	06/30/2014	S	(21,130)	1.000	0	21,130	(21,130)	0
XX43038	07/02/2014	S	(599,460)	1.000	0	599,460	(599,460)	0
XX43038	07/08/2014	S	(309,444)	1.000	0	309,444	(309,444)	0
XX43038	07/16/2014	S	(76,112)	1.000	0	76,112	(76,112)	0
XX43038	07/18/2014	S	(3,299,371)	1.000	0	3,299,371	(3,299,371)	0
XX43038	08/04/2014	S	(513,968)	1.000	0	513,968	(513,968)	0
XX43038	08/06/2014	S	(30,278)	1.000	0	30,278	(30,278)	0
XX43038	08/07/2014	S	(163,416)	1.000	0	163,416	(163,416)	0
XX43038	08/11/2014	S	(21,399)	1.000	0	21,399	(21,399)	0
XX43038	08/12/2014	S	(64,473)	1.000	0	64,473	(64,473)	0
XX43038	08/14/2014	S	(42,844)	1.000	0	42,844	(42,844)	0
XX43038	08/19/2014	S	(82,346)	1.000	0	82,346	(82,346)	0
XX43038	08/25/2014	S	(501,294)	1.000	0	501,294	(501,294)	0
XX43038	08/26/2014	S	(33,586)	1.000	0	33,586	(33,586)	0
XX43038	08/29/2014	S	(24,916)	1.000	0	24,916	(24,916)	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	09/03/2014	S	(589,737)	1.000	0	589,737	(589,737)	0
XX43038	09/10/2014	S	(67,512)	1.000	0	67,512	(67,512)	0
XX43038	09/11/2014	S	(9,582)	1.000	0	9,582	(9,582)	0
XX43038	09/16/2014	S	(128,466)	1.000	0	128,466	(128,466)	0
XX43038	09/18/2014	S	(32,586)	1.000	0	32,586	(32,586)	0
XX43038	09/19/2014	S	(17,964)	1.000	0	17,964	(17,964)	0
XX43038	09/26/2014	S	(2,335,913)	1.000	0	2,335,913	(2,335,913)	0
XX43038	10/02/2014	S	(436,558)	1.000	0	436,558	(436,558)	0
XX43038	10/06/2014	S	(6,485)	1.000	0	6,485	(6,485)	0
XX43038	10/07/2014	S	(62,050)	1.000	0	62,050	(62,050)	0
XX43038	10/08/2014	S	(1,296)	1.000	0	1,296	(1,296)	0
XX43038	10/14/2014	S	(3,085)	1.000	0	3,085	(3,085)	0
XX43038	10/17/2014	S	(2,811,285)	1.000	0	2,811,285	(2,811,285)	0
XX43038	10/23/2014	S	(3,039)	1.000	0	3,039	(3,039)	0
XX43038	10/28/2014	S	(34,554)	1.000	0	34,554	(34,554)	0
XX43038	10/29/2014	S	(106,448)	1.000	0	106,448	(106,448)	0
XX43038	11/04/2014	S	(548,681)	1.000	0	548,681	(548,681)	0
XX43038	11/05/2014	S	(48,875)	1.000	0	48,875	(48,875)	0
XX43038	11/07/2014	S	(15,402)	1.000	0	15,402	(15,402)	0
XX43038	11/10/2014	S	(118,674)	1.000	0	118,674	(118,674)	0
XX43038	11/20/2014	S	(1,061,208)	1.000	0	1,061,208	(1,061,208)	0
XX43038	11/21/2014	S	(26,598)	1.000	0	26,598	(26,598)	0
XX43038	11/25/2014	S	(247,554)	1.000	0	247,554	(247,554)	0
XX43038	12/02/2014	S	(606,116)	1.000	0	606,116	(606,116)	0
XX43038	12/05/2014	S	(176,853)	1.000	0	176,853	(176,853)	0
XX43038	12/08/2014	S	(18,033)	1.000	0	18,033	(18,033)	0
XX43038	12/10/2014	S	(147,974)	1.000	0	147,974	(147,974)	0
XX43038	12/17/2014	S	(31,506)	1.000	0	31,506	(31,506)	0
XX43038	12/18/2014	S	(10,782)	1.000	0	10,782	(10,782)	0
XX43038	12/22/2014	S	(1,000,000)	1.000	0	1,000,000	(1,000,000)	0
XX43038	12/23/2014	S	(14,416)	1.000	0	14,416	(14,416)	0
XX43038	12/24/2014	S	(38,643)	1.000	0	38,643	(38,643)	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)								
Sub-Total Of Sales # 103					**0**	**38,096,582**	**(38,096,582)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,058,047**	**(1,058,047)**	**0**
ISSUE: 015566300 - ALGER SPECTRA FUND-I								
XX02586	02/07/2014	B	160,483	17.360	0	(2,786,000)	2,786,000	0
XX02586	02/27/2014	B	153,837	18.110	0	(2,786,000)	2,786,000	0
XX02586	03/18/2014	B	131,526	18.080	0	(2,378,000)	2,378,000	0
XX02586	03/24/2014	B	36,178	17.690	0	(640,000)	640,000	0
Sub-Total Of Buys # 4					**0**	**(8,590,000)**	**8,590,000**	**0**
XX02586	05/12/2014	S	(25,466)	17.670	0	450,000	(453,835)	(3,835)
XX02586	06/19/2014	S	(47,271)	18.510	0	875,000	(842,410)	32,589
XX02586	08/29/2014	S	(51,546)	19.400	0	1,000,000	(918,587)	81,412
XX02586	09/19/2014	S	(12,794)	19.540	0	250,000	(228,001)	21,998
XX02586	12/17/2014	S	(33,453)	19.430	0	650,000	(596,159)	53,840
Sub-Total Of Sales # 5					**0**	**3,225,000**	**(3,038,992)**	**186,004**
Sub-Total ISSUE: 015566300 - ALGER SPECTRA FUND-I					**0**	**(5,365,000)**	**5,551,008**	**186,004**
ISSUE: 22544R305 - CREDIT SUISSE COMMODITY RET STRAT FD								
XX02586	02/07/2014	B	57,142	7.350	0	(420,000)	420,000	0
XX02586	02/27/2014	B	55,131	7.600	0	(419,000)	419,000	0
Sub-Total Of Buys # 2					**0**	**(839,000)**	**839,000**	**0**
XX02586	03/17/2014	S	(112,274)	7.660	0	860,022	(839,000)	21,022
Sub-Total Of Sales # 1					**0**	**860,022**	**(839,000)**	**21,022**
Sub-Total ISSUE: 22544R305 - CREDIT SUISSE COMMODITY RET STRAT FD					**0**	**21,022**	**0**	**21,022**
ISSUE: 256206103 - DODGE & COX INTERNATIONAL STOCK FUND								
XX02586	02/07/2014	B	40,679	41.790	0	(1,700,000)	1,700,000	0
XX02586	02/27/2014	B	39,026	43.560	0	(1,700,000)	1,700,000	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: 256206103 - DODGE & COX INTERNATIONAL STOCK FUND (Continued)								
XX02586	03/18/2014	B	33,595	43.160	0	(1,450,000)	1,450,000	0
XX02586	03/24/2014	B	17,486	42.890	0	(750,000)	750,000	0
XX02586	12/17/2014	B	7,085	42.340	0	(300,000)	300,000	0
Sub-Total Of Buys # 5					**0**	**(5,900,000)**	**5,900,000**	**0**
Sub-Total ISSUE: 256206103 - DODGE & COX INTERNATIONAL STOCK FUND					**0**	**(5,900,000)**	**5,900,000**	**0**
ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I								
XX02586	02/07/2014	B	158,575	17.550	0	(2,783,000)	2,783,000	0
XX02586	02/27/2014	B	155,041	17.950	0	(2,783,000)	2,783,000	0
XX02586	03/18/2014	B	130,010	18.260	0	(2,374,000)	2,374,000	0
XX02586	03/24/2014	B	27,397	18.250	0	(500,000)	500,000	0
Sub-Total Of Buys # 4					**0**	**(8,440,000)**	**8,440,000**	**0**
XX02586	05/12/2014	S	(34,463)	18.280	0	630,000	(617,536)	12,463
XX02586	06/19/2014	S	(46,271)	18.910	0	875,000	(829,114)	45,885
XX02586	08/29/2014	S	(25,866)	19.330	0	500,000	(463,485)	36,514
XX02586	09/19/2014	S	(12,873)	19.420	0	250,000	(230,668)	19,331
XX02586	12/17/2014	S	(43,360)	18.450	0	800,000	(777,335)	22,664
Sub-Total Of Sales # 5					**0**	**3,055,000**	**(2,918,138)**	**136,857**
Sub-Total ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I					**0**	**(5,385,000)**	**5,521,862**	**136,857**
ISSUE: 722005667 - PIMCO COMMODITY REAL RETURN FD 45								
XX02586	03/17/2014	B	144,670	5.910	0	(855,000)	855,000	0
XX02586	03/18/2014	B	60,774	5.940	0	(361,000)	361,000	0
XX02586	08/29/2014	B	335,097	5.670	0	(1,900,000)	1,900,000	0
Sub-Total Of Buys # 3					**0**	**(3,116,000)**	**3,116,000**	**0**
Sub-Total ISSUE: 722005667 - PIMCO COMMODITY REAL RETURN FD 45					**0**	**(3,116,000)**	**3,116,000**	**0**
ISSUE: 72201F490 - PIMCO INCOME FUND-INS								
XX02586	08/29/2014	B	219,435	12.760	0	(2,800,000)	2,800,000	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: 72201F490 - PIMCO INCOME FUND-INS (Continued)							
XX02586	12/17/2014 B	81,037	12.340	0	(1,000,000)	1,000,000	0
Sub-Total Of Buys # 2				**0**	**(3,800,000)**	**3,800,000**	**0**
Sub-Total ISSUE: 72201F490 - PIMCO INCOME FUND-INS				**0**	**(3,800,000)**	**3,800,000**	**0**
ISSUE: 912796BU2 - US TREASURY BILLS	**1/16/14**						
XX43038	01/16/2014 S	(1,230,000)	1.000	0	1,229,861	(1,229,861)	0
Sub-Total Of Sales # 1				**0**	**1,229,861**	**(1,229,861)**	**0**
Sub-Total ISSUE: 912796BU2 - US TREASURY BILLS	**1/16/14**			**0**	**1,229,861**	**(1,229,861)**	**0**
ISSUE: 912796CF4 - US TREASURY BILLS	**10/16/14**						
XX43038	10/16/2014 S	(2,430,000)	1.000	0	2,430,000	(2,430,000)	0
Sub-Total Of Sales # 1				**0**	**2,430,000**	**(2,430,000)**	**0**
Sub-Total ISSUE: 912796CF4 - US TREASURY BILLS	**10/16/14**			**0**	**2,430,000**	**(2,430,000)**	**0**
ISSUE: 912796CH0 - US TREASURY BILLS	**4/17/14**						
XX43038	04/17/2014 S	(4,140,000)	1.000	0	4,139,812	(4,139,812)	0
Sub-Total Of Sales # 1				**0**	**4,139,812**	**(4,139,812)**	**0**
Sub-Total ISSUE: 912796CH0 - US TREASURY BILLS	**4/17/14**			**0**	**4,139,812**	**(4,139,812)**	**0**
ISSUE: 912796DJ5 - US TREASURY BILLS	**7/17/14**						
XX43038	07/17/2014 S	(3,290,000)	1.000	0	3,289,750	(3,289,750)	0
Sub-Total Of Sales # 1				**0**	**3,289,750**	**(3,289,750)**	**0**
Sub-Total ISSUE: 912796DJ5 - US TREASURY BILLS	**7/17/14**			**0**	**3,289,750**	**(3,289,750)**	**0**
ISSUE: 936793819 - WASATCH FRONTIER EMERG SM IN							
XX02586	05/15/2014 B	697,247	3.270	0	(2,280,000)	2,280,000	0
Sub-Total Of Buys # 1				**0**	**(2,280,000)**	**2,280,000**	**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: 936793819 - WASATCH FRONTIER EMERG SM IN (Continued)							
Sub-Total ISSUE: 936793819 - WASATCH FRONTIER EMERG SM IN				**0**	**(2,280,000)**	**2,280,000**	**0**
Sub-Total BROKER:				**0**	**(11,675,532)**	**12,019,424**	**343,883**
BROKER: BARCLAYS CAPITAL INC.							
ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31							
XX43038	01/08/2014 S	(130,000)	1.272	0	165,452	(158,463)	6,988
Sub-Total Of Sales # 1				**0**	**165,452**	**(158,463)**	**6,988**
Sub-Total ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31				**0**	**165,452**	**(158,463)**	**6,988**
ISSUE: 00206RBA9 - AT&T INC 5.55% 8/15/41							
XX43038	07/15/2014 B	80,000	1.119	0	(89,532)	89,532	0
Sub-Total Of Buys # 1				**0**	**(89,532)**	**89,532**	**0**
Sub-Total ISSUE: 00206RBA9 - AT&T INC 5.55% 8/15/41				**0**	**(89,532)**	**89,532**	**0**
ISSUE: 00206RBH4 - AT&T INC 4.3% 12/15/42							
XX43038	07/15/2014 S	(85,000)	0.949	0	80,692	(79,130)	1,561
Sub-Total Of Sales # 1				**0**	**80,692**	**(79,130)**	**1,561**
Sub-Total ISSUE: 00206RBH4 - AT&T INC 4.3% 12/15/42				**0**	**80,692**	**(79,130)**	**1,561**
ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45							
XX43038	10/16/2014 S	(45,000)	0.962	0	43,294	(39,438)	3,855
Sub-Total Of Sales # 1				**0**	**43,294**	**(39,438)**	**3,855**
Sub-Total ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45				**0**	**43,294**	**(39,438)**	**3,855**
ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42							
XX43038	04/30/2014 S	(110,000)	1.007	0	110,821	(106,841)	3,979
Sub-Total Of Sales # 1				**0**	**110,821**	**(106,841)**	**3,979**

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: 00287YAM1 - ABBVIE INC 4.4% 11/06/42 (Continued)								
Sub-Total ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42					**0**	**110,821**	**(106,841)**	**3,979**
ISSUE: 00817YAQ1 - AETNA INC 3.5% 11/15/24								
XX43038	12/02/2014	S	(70,000)	1.000	0	70,056	(69,706)	350
Sub-Total Of Sales # 1					**0**	**70,056**	**(69,706)**	**350**
Sub-Total ISSUE: 00817YAQ1 - AETNA INC 3.5% 11/15/24					**0**	**70,056**	**(69,706)**	**350**
ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29								
XX43038	03/06/2014	S	(325,000)	1.314	0	427,063	(437,017)	(9,954)
Sub-Total Of Sales # 1					**0**	**427,063**	**(437,017)**	**(9,954)**
Sub-Total ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29					**0**	**427,063**	**(437,017)**	**(9,954)**
ISSUE: 025816BF5 - AMERN EXPRESS CO 4.05% 12/03/42								
XX43038	03/18/2014	B	100,000	0.905	0	(90,555)	90,555	0
Sub-Total Of Buys # 1					**0**	**(90,555)**	**90,555**	**0**
Sub-Total ISSUE: 025816BF5 - AMERN EXPRESS CO 4.05% 12/03/42					**0**	**(90,555)**	**90,555**	**0**
ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41								
XX43038	04/02/2014	B	50,000	1.003	0	(50,179)	50,179	0
Sub-Total Of Buys # 1					**0**	**(50,179)**	**50,179**	**0**
XX43038	04/09/2014	S	(300,000)	1.019	0	305,943	(297,189)	8,753
Sub-Total Of Sales # 1					**0**	**305,943**	**(297,189)**	**8,753**
Sub-Total ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41					**0**	**255,764**	**(247,010)**	**8,753**
ISSUE: 031162BK5 - AMGEN INC 5.15% 11/15/41								
XX43038	04/09/2014	B	300,000	1.046	0	(313,986)	313,986	0
Sub-Total Of Buys # 1					**0**	**(313,986)**	**313,986**	**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: 031162BK5 - AMGEN INC 5.15% 11/15/41 (Continued)								
Sub-Total ISSUE: 031162BK5 - AMGEN INC 5.15% 11/15/41					**0**	**(313,986)**	**313,986**	**0**
ISSUE: 031162BP4 - AMGEN INC 5.375% 5/15/43								
XX43038	04/02/2014	S	(45,000)	1.063	0	47,864	(47,382)	481
Sub-Total Of Sales # 1					**0**	**47,864**	**(47,382)**	**481**
Sub-Total ISSUE: 031162BP4 - AMGEN INC 5.375% 5/15/43					**0**	**47,864**	**(47,382)**	**481**
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40								
XX43038	04/07/2014	S	(145,000)	1.201	0	174,216	(164,196)	10,019
Sub-Total Of Sales # 1					**0**	**174,216**	**(164,196)**	**10,019**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40					**0**	**174,216**	**(164,196)**	**10,019**
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36								
XX43038	04/07/2014	B	155,000	1.220	0	(189,182)	189,182	0
Sub-Total Of Buys # 1					**0**	**(189,182)**	**189,182**	**0**
Sub-Total ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36					**0**	**(189,182)**	**189,182**	**0**
ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44								
XX43038	03/31/2014	S	(100,000)	0.935	0	93,564	(91,433)	2,130
Sub-Total Of Sales # 1					**0**	**93,564**	**(91,433)**	**2,130**
Sub-Total ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44					**0**	**93,564**	**(91,433)**	**2,130**
ISSUE: 055451AV0 - BHP BILLITON FIN USA LTD 5% 9/30/43								
XX43038	02/14/2014	B	275,000	1.046	0	(287,831)	287,831	0
Sub-Total Of Buys # 1					**0**	**(287,831)**	**287,831**	**0**
XX43038	05/21/2014	S	(95,000)	1.082	0	102,836	(99,081)	3,755
Sub-Total Of Sales # 1					**0**	**102,836**	**(99,081)**	**3,755**

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: 055451AV0 - BHP BILLITON FIN USA LTD 5% 9/30/43 (Continued)								
Sub-Total ISSUE: 055451AV0 - BHP BILLITON FIN USA LTD 5% 9/30/43					**0**	**(184,995)**	**188,750**	**3,755**
ISSUE: 06849UAD7 - BARRICK AUSTRALIA FIN 5.95% 10/15/39								
XX43038	12/11/2014	B	105,000	0.986	0	(103,556)	103,556	0
Sub-Total Of Buys # 1					**0**	**(103,556)**	**103,556**	**0**
Sub-Total ISSUE: 06849UAD7 - BARRICK AUSTRALIA FIN 5.95% 10/15/39					**0**	**(103,556)**	**103,556**	**0**
ISSUE: 12527GAD5 - CF INDS INC 4.95% 6/01/43								
XX43038	07/28/2014	B	175,000	1.015	0	(177,717)	177,717	0
Sub-Total Of Buys # 1					**0**	**(177,717)**	**177,717**	**0**
Sub-Total ISSUE: 12527GAD5 - CF INDS INC 4.95% 6/01/43					**0**	**(177,717)**	**177,717**	**0**
ISSUE: 12527GAE3 - CF INDS INC 5.375% 3/15/44								
XX43038	07/28/2014	S	(165,000)	1.078	0	178,013	(166,844)	11,168
Sub-Total Of Sales # 1					**0**	**178,013**	**(166,844)**	**11,168**
Sub-Total ISSUE: 12527GAE3 - CF INDS INC 5.375% 3/15/44					**0**	**178,013**	**(166,844)**	**11,168**
ISSUE: 126650CF5 - CVS CAREMARK CORP 3.375% 8/12/24								
XX43038	08/07/2014	B	245,000	0.990	0	(242,741)	242,741	0
Sub-Total Of Buys # 1					**0**	**(242,741)**	**242,741**	**0**
Sub-Total ISSUE: 126650CF5 - CVS CAREMARK CORP 3.375% 8/12/24					**0**	**(242,741)**	**242,741**	**0**
ISSUE: 14170TAK7 - CAREFUSION CORP 4.875% 5/15/44								
XX43038	05/15/2014	B	90,000	0.993	0	(89,383)	89,383	0
Sub-Total Of Buys # 1					**0**	**(89,383)**	**89,383**	**0**
Sub-Total ISSUE: 14170TAK7 - CAREFUSION CORP 4.875% 5/15/44					**0**	**(89,383)**	**89,383**	**0**
ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14								
XX43038	09/11/2014	B	80,000	1.000	0	(80,000)	80,000	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: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14 (Continued)								
Sub-Total Of Buys # 1					**0**	**(80,000)**	**80,000**	**0**
Sub-Total ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14					**0**	**(80,000)**	**80,000**	**0**
ISSUE: 209111FB4 - CONS EDISON CO OF NY 4.2% 3/15/42								
XX43038	03/03/2014	B	100,000	0.977	0	(97,773)	97,773	0
Sub-Total Of Buys # 1					**0**	**(97,773)**	**97,773**	**0**
Sub-Total ISSUE: 209111FB4 - CONS EDISON CO OF NY 4.2% 3/15/42					**0**	**(97,773)**	**97,773**	**0**
ISSUE: 209111FC2 - CONS EDISON CO OF NY 3.95% 3/01/43								
XX43038	03/03/2014	S	(100,000)	0.942	0	94,263	(99,304)	(5,041)
Sub-Total Of Sales # 1					**0**	**94,263**	**(99,304)**	**(5,041)**
Sub-Total ISSUE: 209111FC2 - CONS EDISON CO OF NY 3.95% 3/01/43					**0**	**94,263**	**(99,304)**	**(5,041)**
ISSUE: 224044CF2 - COX COMMUNICATIONS INC 4.8% 2/01/35								
XX43038	12/01/2014	B	170,000	0.999	0	(169,938)	169,938	0
Sub-Total Of Buys # 1					**0**	**(169,938)**	**169,938**	**0**
Sub-Total ISSUE: 224044CF2 - COX COMMUNICATIONS INC 4.8% 2/01/35					**0**	**(169,938)**	**169,938**	**0**
ISSUE: 25459HBG9 - DIRECTV HLDGS/FING 5.15% 3/15/42								
XX43038	03/27/2014	S	(145,000)	0.950	0	137,793	(128,037)	9,756
Sub-Total Of Sales # 1					**0**	**137,793**	**(128,037)**	**9,756**
Sub-Total ISSUE: 25459HBG9 - DIRECTV HLDGS/FING 5.15% 3/15/42					**0**	**137,793**	**(128,037)**	**9,756**
ISSUE: 263534CC1 - E.I. DU PONT DE 4.9% 1/15/41								
XX43038	08/12/2014	B	60,000	1.074	0	(64,470)	64,470	0
Sub-Total Of Buys # 1					**0**	**(64,470)**	**64,470**	**0**
Sub-Total ISSUE: 263534CC1 - E.I. DU PONT DE 4.9% 1/15/41					**0**	**(64,470)**	**64,470**	**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: 263534CJ6 - E.I. DU PONT DE 4.15% 2/15/43							
XX43038	08/12/2014 S	(60,000)	0.969	0	58,155	(56,648)	1,507
Sub-Total Of Sales # 1				**0**	**58,155**	**(56,648)**	**1,507**
Sub-Total ISSUE: 263534CJ6 - E.I. DU PONT DE 4.15% 2/15/43				**0**	**58,155**	**(56,648)**	**1,507**
ISSUE: 277432AL4 - EASTMAN CHEM CO 4.8% 9/01/42							
XX43038	03/26/2014 B	75,000	0.990	0	(74,273)	74,273	0
Sub-Total Of Buys # 1				**0**	**(74,273)**	**74,273**	**0**
Sub-Total ISSUE: 277432AL4 - EASTMAN CHEM CO 4.8% 9/01/42				**0**	**(74,273)**	**74,273**	**0**
ISSUE: 278062AD6 - EATON CORP 4% 11/02/32							
XX43038	11/13/2014 S	(75,000)	0.990	0	74,259	(71,686)	2,572
Sub-Total Of Sales # 1				**0**	**74,259**	**(71,686)**	**2,572**
Sub-Total ISSUE: 278062AD6 - EATON CORP 4% 11/02/32				**0**	**74,259**	**(71,686)**	**2,572**
ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43							
XX43038	04/23/2014 B	60,000	0.961	0	(57,715)	57,715	0
Sub-Total Of Buys # 1				**0**	**(57,715)**	**57,715**	**0**
Sub-Total ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43				**0**	**(57,715)**	**57,715**	**0**
ISSUE: 29379VBC6 - ENTERPRISE PRODS OPER 5.1% 2/15/45							
XX43038	04/23/2014 S	(55,000)	1.057	0	58,144	(54,914)	3,229
Sub-Total Of Sales # 1				**0**	**58,144**	**(54,914)**	**3,229**
Sub-Total ISSUE: 29379VBC6 - ENTERPRISE PRODS OPER 5.1% 2/15/45				**0**	**58,144**	**(54,914)**	**3,229**
ISSUE: 30161MAN3 - EXELON GENERATION CO 5.6% 6/15/42							
XX43038	03/26/2014 S	(165,000)	1.039	0	171,494	(174,994)	(3,499)
Sub-Total Of Sales # 1				**0**	**171,494**	**(174,994)**	**(3,499)**

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: 30161MAN3 - EXELON GENERATION CO 5.6% 6/15/42 (Continued)								
Sub-Total ISSUE: 30161MAN3 - EXELON GENERATION CO 5.6% 6/15/42					**0**	**171,494**	**(174,994)**	**(3,499)**
ISSUE: 31428XAT3 - FEDEX CORP 3.875% 8/01/42								
XX43038	04/22/2014	S	(70,000)	0.887	0	62,125	(59,738)	2,387
Sub-Total Of Sales # 1					**0**	**62,125**	**(59,738)**	**2,387**
Sub-Total ISSUE: 31428XAT3 - FEDEX CORP 3.875% 8/01/42					**0**	**62,125**	**(59,738)**	**2,387**
ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43								
XX43038	07/22/2014	B	110,000	0.944	0	(103,854)	103,854	0
Sub-Total Of Buys # 1					**0**	**(103,854)**	**103,854**	**0**
Sub-Total ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43					**0**	**(103,854)**	**103,854**	**0**
ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44								
XX43038	04/22/2014	B	60,000	1.062	0	(63,727)	63,727	0
Sub-Total Of Buys # 1					**0**	**(63,727)**	**63,727**	**0**
XX43038	07/22/2014	S	(100,000)	1.098	0	109,809	(101,654)	8,154
Sub-Total Of Sales # 1					**0**	**109,809**	**(101,654)**	**8,154**
Sub-Total ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44					**0**	**46,082**	**(37,927)**	**8,154**
ISSUE: 369604BH5 - GEN ELEC CO 4.5% 3/11/44								
XX43038	03/06/2014	B	185,000	0.990	0	(183,314)	183,314	0
XX43038	03/12/2014	B	60,000	0.991	0	(59,472)	59,472	0
XX43038	03/14/2014	B	115,000	0.999	0	(114,904)	114,904	0
XX43038	07/08/2014	B	40,000	1.037	0	(41,482)	41,482	0
Sub-Total Of Buys # 4					**0**	**(399,172)**	**399,172**	**0**
Sub-Total ISSUE: 369604BH5 - GEN ELEC CO 4.5% 3/11/44					**0**	**(399,172)**	**399,172**	**0**
ISSUE: 36962GXZ2 - GENERAL ELEC CAP CORP 6.75% 3/15/32								
XX43038	01/22/2014	S	(45,000)	1.258	0	56,636	(56,796)	(160)

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: 36962GXZ2 - GENERAL ELEC CAP CORP 6.75% 3/15/32 (Continued)								
Sub-Total Of Sales # 1					**0**	**56,636**	**(56,796)**	**(160)**
Sub-Total ISSUE: 36962GXZ2 - GENERAL ELEC CAP CORP 6.75% 3/15/32					**0**	**56,636**	**(56,796)**	**(160)**
ISSUE: 36962G3A0 - GEN ELEC CAP CORP 6.15% 8/07/37								
XX43038	02/19/2014	B	115,000	1.204	0	(138,466)	138,466	0
Sub-Total Of Buys # 1					**0**	**(138,466)**	**138,466**	**0**
Sub-Total ISSUE: 36962G3A0 - GEN ELEC CAP CORP 6.15% 8/07/37					**0**	**(138,466)**	**138,466**	**0**
ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38								
XX43038	03/18/2014	B	230,000	1.160	0	(266,933)	266,933	0
Sub-Total Of Buys # 1					**0**	**(266,933)**	**266,933**	**0**
XX43038	03/12/2014	S	(60,000)	1.160	0	69,618	(70,017)	(399)
XX43038	07/08/2014	S	(40,000)	1.204	0	48,171	(46,833)	1,338
XX43038	12/04/2014	S	(40,000)	1.236	0	49,448	(47,097)	2,350
Sub-Total Of Sales # 3					**0**	**167,237**	**(163,947)**	**3,289**
Sub-Total ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38					**0**	**(99,696)**	**102,986**	**3,289**
ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39								
XX43038	01/22/2014	B	40,000	1.286	0	(51,461)	51,461	0
Sub-Total Of Buys # 1					**0**	**(51,461)**	**51,461**	**0**
Sub-Total ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39					**0**	**(51,461)**	**51,461**	**0**
ISSUE: 372546AT8 - GEORGE WASHINGTON 4.3% 9/15/44								
XX43038	07/29/2014	B	185,000	1.000	0	(185,000)	185,000	0
Sub-Total Of Buys # 1					**0**	**(185,000)**	**185,000**	**0**
Sub-Total ISSUE: 372546AT8 - GEORGE WASHINGTON 4.3% 9/15/44					**0**	**(185,000)**	**185,000**	**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: 375558AS2 - GILEAD SCIENCES INC 5.65% 12/01/41								
XX43038	07/16/2014	B	100,000	1.175	0	(117,590)	117,590	0
Sub-Total Of Buys # 1					**0**	**(117,590)**	**117,590**	**0**
Sub-Total ISSUE: 375558AS2 - GILEAD SCIENCES INC 5.65% 12/01/41					**0**	**(117,590)**	**117,590**	**0**
ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44								
XX43038	04/30/2014	B	110,000	1.054	0	(116,008)	116,008	0
Sub-Total Of Buys # 1					**0**	**(116,008)**	**116,008**	**0**
XX43038	07/16/2014	S	(100,000)	1.059	0	105,968	(102,586)	3,381
Sub-Total Of Sales # 1					**0**	**105,968**	**(102,586)**	**3,381**
Sub-Total ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44					**0**	**(10,040)**	**13,422**	**3,381**
ISSUE: 378272AH1 - GLENCORE FDG LLC 4.625% 4/29/24								
XX43038	08/27/2014	S	(75,000)	1.046	0	78,519	(74,697)	3,822
XX43038	09/18/2014	S	(70,000)	1.017	0	71,241	(69,717)	1,524
Sub-Total Of Sales # 2					**0**	**149,760**	**(144,414)**	**5,346**
Sub-Total ISSUE: 378272AH1 - GLENCORE FDG LLC 4.625% 4/29/24					**0**	**149,760**	**(144,414)**	**5,346**
ISSUE: 38141GGM0 - GOLDMAN SACHS GRP 6.25% 2/01/41								
XX43038	02/19/2014	B	65,000	1.186	0	(77,091)	77,091	0
Sub-Total Of Buys # 1					**0**	**(77,091)**	**77,091**	**0**
Sub-Total ISSUE: 38141GGM0 - GOLDMAN SACHS GRP 6.25% 2/01/41					**0**	**(77,091)**	**77,091**	**0**
ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37								
XX43038	03/25/2014	B	100,000	1.179	0	(117,971)	117,971	0
Sub-Total Of Buys # 1					**0**	**(117,971)**	**117,971**	**0**
Sub-Total ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37					**0**	**(117,971)**	**117,971**	**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: 42809HAC1 - HESS CORP 6% 1/15/40							
XX43038	03/06/2014 B	245,000	1.124	0	(275,384)	275,384	0
Sub-Total Of Buys # 1				**0**	**(275,384)**	**275,384**	**0**
Sub-Total ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40				**0**	**(275,384)**	**275,384**	**0**
ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42							
XX43038	03/17/2014 B	215,000	0.936	0	(201,330)	201,330	0
Sub-Total Of Buys # 1				**0**	**(201,330)**	**201,330**	**0**
Sub-Total ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42				**0**	**(201,330)**	**201,330**	**0**
ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39							
XX43038	05/29/2014 S	(55,000)	1.372	0	75,472	(71,724)	3,747
Sub-Total Of Sales # 1				**0**	**75,472**	**(71,724)**	**3,747**
Sub-Total ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39				**0**	**75,472**	**(71,724)**	**3,747**
ISSUE: 46625HHF0 - JP MORGAN CHASE & CO 6.4% 5/15/38							
XX43038	06/04/2014 B	25,000	1.242	0	(31,050)	31,050	0
Sub-Total Of Buys # 1				**0**	**(31,050)**	**31,050**	**0**
Sub-Total ISSUE: 46625HHF0 - JP MORGAN CHASE & CO 6.4% 5/15/38				**0**	**(31,050)**	**31,050**	**0**
ISSUE: 46625HHV5 - JP MORGAN CHASE & CO 5.5% 10/15/40							
XX43038	09/12/2014 B	30,000	1.130	0	(33,912)	33,912	0
Sub-Total Of Buys # 1				**0**	**(33,912)**	**33,912**	**0**
Sub-Total ISSUE: 46625HHV5 - JP MORGAN CHASE & CO 5.5% 10/15/40				**0**	**(33,912)**	**33,912**	**0**
ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44							
XX43038	06/04/2014 S	(25,000)	1.036	0	25,905	(25,419)	486
Sub-Total Of Sales # 1				**0**	**25,905**	**(25,419)**	**486**

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: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44 (Continued)								
Sub-Total ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44					**0**	**25,905**	**(25,419)**	**486**
ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38								
XX43038	07/15/2014	S	(90,000)	1.287	0	115,907	(118,435)	(2,527)
Sub-Total Of Sales # 1					**0**	**115,907**	**(118,435)**	**(2,527)**
Sub-Total ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38					**0**	**115,907**	**(118,435)**	**(2,527)**
ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40								
XX43038	07/15/2014	B	95,000	1.081	0	(102,698)	102,698	0
Sub-Total Of Buys # 1					**0**	**(102,698)**	**102,698**	**0**
Sub-Total ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40					**0**	**(102,698)**	**102,698**	**0**
ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.950% 1/15/38								
XX43038	08/25/2014	B	90,000	1.221	0	(109,890)	109,890	0
Sub-Total Of Buys # 1					**0**	**(109,890)**	**109,890**	**0**
Sub-Total ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.950% 1/15/38					**0**	**(109,890)**	**109,890**	**0**
ISSUE: 494550BP0 - KINDER MORGAN ENER PART 5% 3/01/43								
XX43038	08/25/2014	S	(95,000)	0.974	0	92,590	(90,112)	2,478
Sub-Total Of Sales # 1					**0**	**92,590**	**(90,112)**	**2,478**
Sub-Total ISSUE: 494550BP0 - KINDER MORGAN ENER PART 5% 3/01/43					**0**	**92,590**	**(90,112)**	**2,478**
ISSUE: 49456BAG6 - KINDER MORGAN 5.3% 12/01/34								
XX43038	11/24/2014	B	155,000	0.997	0	(154,562)	154,562	0
Sub-Total Of Buys # 1					**0**	**(154,562)**	**154,562**	**0**
Sub-Total ISSUE: 49456BAG6 - KINDER MORGAN 5.3% 12/01/34					**0**	**(154,562)**	**154,562**	**0**
ISSUE: 50076QAE6 - KRAFT FOODS GROUP INC 5% 6/04/42								
XX43038	03/10/2014	S	(110,000)	1.012	0	111,326	(116,175)	(4,848)

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: 50076QAE6 - KRAFT FOODS GROUP INC 5% 6/04/42 (Continued)								
Sub-Total Of Sales # 1					**0**	**111,326**	**(116,175)**	**(4,848)**
Sub-Total ISSUE: 50076QAE6 - KRAFT FOODS GROUP INC 5% 6/04/42					**0**	**111,326**	**(116,175)**	**(4,848)**
ISSUE: 575718AB7 - MASS INST OF TECH 4.678% 7/01/14								
XX43038	04/01/2014	B	125,000	1.000	0	(125,000)	125,000	0
Sub-Total Of Buys # 1					**0**	**(125,000)**	**125,000**	**0**
Sub-Total ISSUE: 575718AB7 - MASS INST OF TECH 4.678% 7/01/14					**0**	**(125,000)**	**125,000**	**0**
ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44								
XX43038	06/16/2014	B	140,000	1.028	0	(143,973)	143,973	0
Sub-Total Of Buys # 1					**0**	**(143,973)**	**143,973**	**0**
Sub-Total ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44					**0**	**(143,973)**	**143,973**	**0**
ISSUE: 586054AA6 - MEM SLOAN-KETTERING 5% 7/01/42								
XX43038	08/11/2014	B	40,000	1.118	0	(44,759)	44,759	0
Sub-Total Of Buys # 1					**0**	**(44,759)**	**44,759**	**0**
Sub-Total ISSUE: 586054AA6 - MEM SLOAN-KETTERING 5% 7/01/42					**0**	**(44,759)**	**44,759**	**0**
ISSUE: 59562VAM9 - MIDAMERN ENGY HLDGS 6.125% 4/01/36								
XX43038	02/11/2014	S	(90,000)	1.180	0	106,236	(110,913)	(4,677)
Sub-Total Of Sales # 1					**0**	**106,236**	**(110,913)**	**(4,677)**
Sub-Total ISSUE: 59562VAM9 - MIDAMERN ENGY HLDGS 6.125% 4/01/36					**0**	**106,236**	**(110,913)**	**(4,677)**
ISSUE: 59562VBC0 - MIDAMERICAN ENERGY 5.15% 11/15/43								
XX43038	02/11/2014	B	85,000	1.055	0	(89,739)	89,739	0
Sub-Total Of Buys # 1					**0**	**(89,739)**	**89,739**	**0**
Sub-Total ISSUE: 59562VBC0 - MIDAMERICAN ENERGY 5.15% 11/15/43					**0**	**(89,739)**	**89,739**	**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: 61980AAD5 - MOTIVA ENTERPRISES 6.85% 1/15/40								
XX43038	04/22/2014	B	40,000	1.290	0	(51,626)	51,626	0
Sub-Total Of Buys # 1					**0**	**(51,626)**	**51,626**	**0**
Sub-Total ISSUE: 61980AAD5 - MOTIVA ENTERPRISES 6.85% 1/15/40					**0**	**(51,626)**	**51,626**	**0**
ISSUE: 662352AB9 - NORTH SHORE LONG IS 6.15% 11/01/43								
XX43038	03/25/2014	B	180,000	1.132	0	(203,862)	203,862	0
Sub-Total Of Buys # 1					**0**	**(203,862)**	**203,862**	**0**
Sub-Total ISSUE: 662352AB9 - NORTH SHORE LONG IS 6.15% 11/01/43					**0**	**(203,862)**	**203,862**	**0**
ISSUE: 666807BH4 - NORTHROP GRUMMAN CORP 4.75% 6/01/43								
XX43038	04/25/2014	S	(235,000)	1.034	0	242,992	(234,285)	8,706
Sub-Total Of Sales # 1					**0**	**242,992**	**(234,285)**	**8,706**
Sub-Total ISSUE: 666807BH4 - NORTHROP GRUMMAN CORP 4.75% 6/01/43					**0**	**242,992**	**(234,285)**	**8,706**
ISSUE: 668444AC6 - NORTHWESTN UNIV 4.643% 12/01/44								
XX43038	03/25/2014	B	200,000	1.042	0	(208,472)	208,472	0
Sub-Total Of Buys # 1					**0**	**(208,472)**	**208,472**	**0**
XX43038	09/22/2014	S	(60,000)	1.084	0	65,089	(62,541)	2,547
Sub-Total Of Sales # 1					**0**	**65,089**	**(62,541)**	**2,547**
Sub-Total ISSUE: 668444AC6 - NORTHWESTN UNIV 4.643% 12/01/44					**0**	**(143,383)**	**145,931**	**2,547**
ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43								
XX43038	09/12/2014	S	(110,000)	1.050	0	115,508	(109,963)	5,545
Sub-Total Of Sales # 1					**0**	**115,508**	**(109,963)**	**5,545**
Sub-Total ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43					**0**	**115,508**	**(109,963)**	**5,545**
ISSUE: 68268NAG8 - ONEOK PARTNERS LP 6.125% 2/01/41								
XX43038	08/05/2014	S	(65,000)	1.171	0	76,139	(76,683)	(543)

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: 68268NAG8 - ONEOK PARTNERS LP 6.125% 2/01/41 (Continued)								
Sub-Total Of Sales # 1					**0**	**76,139**	**(76,683)**	**(543)**
Sub-Total ISSUE: 68268NAG8 - ONEOK PARTNERS LP 6.125% 2/01/41					**0**	**76,139**	**(76,683)**	**(543)**
ISSUE: 694308GJ0 - PACIFIC GAS & ELEC 5.8% 3/01/37								
XX43038	03/19/2014	S	(275,000)	1.146	0	315,152	(280,114)	35,038
Sub-Total Of Sales # 1					**0**	**315,152**	**(280,114)**	**35,038**
Sub-Total ISSUE: 694308GJ0 - PACIFIC GAS & ELEC 5.8% 3/01/37					**0**	**315,152**	**(280,114)**	**35,038**
ISSUE: 694308HF7 - PAC GAS & ELEC 5.125% 11/15/43								
XX43038	01/28/2014	B	105,000	1.052	0	(110,482)	110,482	0
Sub-Total Of Buys # 1					**0**	**(110,482)**	**110,482**	**0**
Sub-Total ISSUE: 694308HF7 - PAC GAS & ELEC 5.125% 11/15/43					**0**	**(110,482)**	**110,482**	**0**
ISSUE: 72650RBF8 - PLAINS ALL AMER 3.6% 11/01/24								
XX43038	10/14/2014	B	90,000	1.002	0	(90,245)	90,245	0
Sub-Total Of Buys # 1					**0**	**(90,245)**	**90,245**	**0**
Sub-Total ISSUE: 72650RBF8 - PLAINS ALL AMER 3.6% 11/01/24					**0**	**(90,245)**	**90,245**	**0**
ISSUE: 72650RBH4 - PLAINS ALL AMER 4.9% 2/15/45								
XX43038	12/02/2014	B	285,000	0.998	0	(284,646)	284,646	0
Sub-Total Of Buys # 1					**0**	**(284,646)**	**284,646**	**0**
Sub-Total ISSUE: 72650RBH4 - PLAINS ALL AMER 4.9% 2/15/45					**0**	**(284,646)**	**284,646**	**0**
ISSUE: 74432QAC9 - PRUDENTIAL FINL INC 5.75% 7/15/33								
XX43038	05/13/2014	B	45,000	1.160	0	(52,213)	52,213	0
Sub-Total Of Buys # 1					**0**	**(52,213)**	**52,213**	**0**
Sub-Total ISSUE: 74432QAC9 - PRUDENTIAL FINL INC 5.75% 7/15/33					**0**	**(52,213)**	**52,213**	**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: 74432QAH8 - PRUDENTIAL FINL INC MT 5.4% 6/13/35							
XX43038	04/02/2014 B	40,000	1.087	0	(43,485)	43,485	0
Sub-Total Of Buys # 1				**0**	**(43,485)**	**43,485**	**0**
Sub-Total ISSUE: 74432QAH8 - PRUDENTIAL FINL INC MT 5.4% 6/13/35				**0**	**(43,485)**	**43,485**	**0**
ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40							
XX43038	05/13/2014 B	35,000	1.299	0	(45,492)	45,492	0
Sub-Total Of Buys # 1				**0**	**(45,492)**	**45,492**	**0**
Sub-Total ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40				**0**	**(45,492)**	**45,492**	**0**
ISSUE: 74432QCA1 - PRUDENTIAL FINL MTN 4.6% 5/15/44							
XX43038	05/13/2014 S	(40,000)	1.006	0	40,240	(39,928)	311
XX43038	05/13/2014 S	(40,000)	1.009	0	40,371	(39,928)	442
Sub-Total Of Sales # 2				**0**	**80,611**	**(79,856)**	**753**
Sub-Total ISSUE: 74432QCA1 - PRUDENTIAL FINL MTN 4.6% 5/15/44				**0**	**80,611**	**(79,856)**	**753**
ISSUE: 761713AW6 - REYNOLDS AMERN INC 4.75% 11/01/42							
XX43038	10/17/2014 S	(75,000)	0.986	0	73,958	(68,560)	5,397
Sub-Total Of Sales # 1				**0**	**73,958**	**(68,560)**	**5,397**
Sub-Total ISSUE: 761713AW6 - REYNOLDS AMERN INC 4.75% 11/01/42				**0**	**73,958**	**(68,560)**	**5,397**
ISSUE: 76720AAG1 - RIO TINTO FIN US PLC 4.125% 8/21/42							
XX43038	02/14/2014 S	(275,000)	0.892	0	245,313	(262,450)	(17,136)
Sub-Total Of Sales # 1				**0**	**245,313**	**(262,450)**	**(17,136)**
Sub-Total ISSUE: 76720AAG1 - RIO TINTO FIN US PLC 4.125% 8/21/42				**0**	**245,313**	**(262,450)**	**(17,136)**
ISSUE: 774341AF8 - ROCKWELL COLLINS INC 4.8% 12/15/43							
XX43038	05/19/2014 S	(75,000)	1.088	0	81,646	(78,696)	2,949
Sub-Total Of Sales # 1				**0**	**81,646**	**(78,696)**	**2,949**

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: 774341AF8 - ROCKWELL COLLINS INC 4.8% 12/15/43 (Continued)							
Sub-Total ISSUE: 774341AF8 - ROCKWELL COLLINS INC 4.8% 12/15/43				**0**	**81,646**	**(78,696)**	**2,949**
ISSUE: 826200AD9 - SIEMENS 6.125% 8/17/26							
XX43038	04/22/2014 S	(130,000)	1.225	0	159,274	(160,338)	(1,063)
Sub-Total Of Sales # 1				**0**	**159,274**	**(160,338)**	**(1,063)**
Sub-Total ISSUE: 826200AD9 - SIEMENS 6.125% 8/17/26				**0**	**159,274**	**(160,338)**	**(1,063)**
ISSUE: 86765BAM1 - SUNOCO LOGISTICS 4.95% 1/15/43							
XX43038	05/08/2014 B	105,000	0.993	0	(104,339)	104,339	0
Sub-Total Of Buys # 1				**0**	**(104,339)**	**104,339**	**0**
Sub-Total ISSUE: 86765BAM1 - SUNOCO LOGISTICS 4.95% 1/15/43				**0**	**(104,339)**	**104,339**	**0**
ISSUE: 86765BAP4 - SUNOCO LOGISTICS 5.3% 4/01/44							
XX43038	05/08/2014 S	(100,000)	1.047	0	104,732	(99,836)	4,896
Sub-Total Of Sales # 1				**0**	**104,732**	**(99,836)**	**4,896**
Sub-Total ISSUE: 86765BAP4 - SUNOCO LOGISTICS 5.3% 4/01/44				**0**	**104,732**	**(99,836)**	**4,896**
ISSUE: 87089HAB9 - SWISS RE TREASURY US 4.25% 12/06/42							
XX43038	03/26/2014 S	(230,000)	0.941	0	216,572	(215,853)	719
Sub-Total Of Sales # 1				**0**	**216,572**	**(215,853)**	**719**
Sub-Total ISSUE: 87089HAB9 - SWISS RE TREASURY US 4.25% 12/06/42				**0**	**216,572**	**(215,853)**	**719**
ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36							
XX43038	03/18/2014 B	150,000	1.177	0	(176,634)	176,634	0
Sub-Total Of Buys # 1				**0**	**(176,634)**	**176,634**	**0**
Sub-Total ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36				**0**	**(176,634)**	**176,634**	**0**
ISSUE: 902494AZ6 - TYSON FOODS INC 4.875% 8/15/34							
XX43038	08/05/2014 S	(100,000)	1.011	0	101,196	(99,986)	1,210

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: 902494AZ6 - TYSON FOODS INC 4.875% 8/15/34 (Continued)								
Sub-Total Of Sales # 1					**0**	**101,196**	**(99,986)**	**1,210**
Sub-Total ISSUE: 902494AZ6 - TYSON FOODS INC 4.875% 8/15/34					**0**	**101,196**	**(99,986)**	**1,210**
ISSUE: 907818DV7 - UN PAC CORP 3.75% 3/15/24								
XX43038	04/25/2014	S	(95,000)	1.029	0	97,804	(96,246)	1,558
Sub-Total Of Sales # 1					**0**	**97,804**	**(96,246)**	**1,558**
Sub-Total ISSUE: 907818DV7 - UN PAC CORP 3.75% 3/15/24					**0**	**97,804**	**(96,246)**	**1,558**
ISSUE: 912796CF4 - US TREASURY BILLS 10/16/14								
XX43038	09/03/2014	S	(855,000)	0.999	0	854,986	(854,982)	4
Sub-Total Of Sales # 1					**0**	**854,986**	**(854,982)**	**4**
Sub-Total ISSUE: 912796CF4 - US TREASURY BILLS 10/16/14					**0**	**854,986**	**(854,982)**	**4**
ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14								
XX43038	03/17/2014	S	(3,000,000)	0.999	0	2,999,864	(2,999,864)	0
Sub-Total Of Sales # 1					**0**	**2,999,864**	**(2,999,864)**	**0**
Sub-Total ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14					**0**	**2,999,864**	**(2,999,864)**	**0**
ISSUE: 912796DJ5 - US TREASURY BILLS 7/17/14								
XX43038	06/10/2014	S	(350,000)	0.999	0	349,975	(349,973)	1
Sub-Total Of Sales # 1					**0**	**349,975**	**(349,973)**	**1**
Sub-Total ISSUE: 912796DJ5 - US TREASURY BILLS 7/17/14					**0**	**349,975**	**(349,973)**	**1**
ISSUE: 912803CG6 - US TSY PRIN STRIPS 8/15/29								
XX43038	01/09/2014	S	(105,000)	0.561	0	58,926	(59,844)	(918)
XX43038	01/10/2014	S	(100,000)	0.566	0	56,644	(57,000)	(356)
Sub-Total Of Sales # 2					**0**	**115,570**	**(116,844)**	**(1,274)**

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: 912803CG6 - US TSY PRIN STRIPS	**8/15/29 (Continued)**							
Sub-Total ISSUE: 912803CG6 - US TSY PRIN STRIPS	**8/15/29**				**0**	**115,570**	**(116,844)**	**(1,274)**
ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**							
XX43038	01/31/2014	S	(430,000)	0.426	0	183,506	(191,484)	(7,977)
Sub-Total Of Sales # 1					**0**	**183,506**	**(191,484)**	**(7,977)**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**				**0**	**183,506**	**(191,484)**	**(7,977)**
ISSUE: 912803DF7 - US TSY PRIN STRIPS	**2/15/39**							
XX43038	03/17/2014	S	(3,160,000)	0.398	0	1,259,418	(1,416,325)	(156,907)
Sub-Total Of Sales # 1					**0**	**1,259,418**	**(1,416,325)**	**(156,907)**
Sub-Total ISSUE: 912803DF7 - US TSY PRIN STRIPS	**2/15/39**				**0**	**1,259,418**	**(1,416,325)**	**(156,907)**
ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**							
XX43038	03/17/2014	S	(1,015,000)	0.390	0	396,641	(390,152)	6,489
Sub-Total Of Sales # 1					**0**	**396,641**	**(390,152)**	**6,489**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**				**0**	**396,641**	**(390,152)**	**6,489**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**							
XX43038	03/07/2014	B	250,000	0.375	0	(93,980)	93,980	0
Sub-Total Of Buys # 1					**0**	**(93,980)**	**93,980**	**0**
XX43038	03/17/2014	S	(3,230,000)	0.387	0	1,250,462	(1,192,140)	58,321
Sub-Total Of Sales # 1					**0**	**1,250,462**	**(1,192,140)**	**58,321**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**				**0**	**1,156,482**	**(1,098,160)**	**58,321**
ISSUE: 912803DK6 - US TSY PRIN STRIPS	**2/15/40**							
XX43038	03/05/2014	B	445,000	0.380	0	(169,246)	169,246	0
Sub-Total Of Buys # 1					**0**	**(169,246)**	**169,246**	**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: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)								
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40					**0**	**(169,246)**	**169,246**	**0**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40								
XX43038	01/09/2014	B	100,000	0.348	0	(34,897)	34,897	0
XX43038	01/10/2014	B	95,000	0.352	0	(33,489)	33,489	0
Sub-Total Of Buys # 2					**0**	**(68,386)**	**68,386**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40					**0**	**(68,386)**	**68,386**	**0**
ISSUE: 912803DP5 - US TSY STRIPS 11/15/40								
XX43038	03/05/2014	S	(445,000)	0.367	0	163,746	(173,216)	(9,469)
Sub-Total Of Sales # 1					**0**	**163,746**	**(173,216)**	**(9,469)**
Sub-Total ISSUE: 912803DP5 - US TSY STRIPS 11/15/40					**0**	**163,746**	**(173,216)**	**(9,469)**
ISSUE: 912803DT7 - US TSY STRIPPED PRIN 8/15/41								
XX43038	03/07/2014	S	(255,000)	0.347	0	88,617	(88,286)	331
Sub-Total Of Sales # 1					**0**	**88,617**	**(88,286)**	**331**
Sub-Total ISSUE: 912803DT7 - US TSY STRIPPED PRIN 8/15/41					**0**	**88,617**	**(88,286)**	**331**
ISSUE: 912803DV2 - US TSY PRIN STRIPS 2/15/42								
XX43038	02/04/2014	B	75,000	0.351	0	(26,372)	26,372	0
Sub-Total Of Buys # 1					**0**	**(26,372)**	**26,372**	**0**
Sub-Total ISSUE: 912803DV2 - US TSY PRIN STRIPS 2/15/42					**0**	**(26,372)**	**26,372**	**0**
ISSUE: 912803DY6 - US TSY PRIN STRIPS 8/15/42								
XX43038	02/04/2014	S	(75,000)	0.343	0	25,773	(27,435)	(1,662)
Sub-Total Of Sales # 1					**0**	**25,773**	**(27,435)**	**(1,662)**
Sub-Total ISSUE: 912803DY6 - US TSY PRIN STRIPS 8/15/42					**0**	**25,773**	**(27,435)**	**(1,662)**

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: 912803ED1 - US TSY PRIN STRIPS 8/15/43								
XX43038	02/26/2014	B	225,000	0.320	0	(72,184)	72,184	0
Sub-Total Of Buys # 1					**0**	**(72,184)**	**72,184**	**0**
Sub-Total ISSUE: 912803ED1 - US TSY PRIN STRIPS 8/15/43					**0**	**(72,184)**	**72,184**	**0**
ISSUE: 912803EE9 - US TSY PRIN STRIPS 11/15/43								
XX43038	02/26/2014	S	(225,000)	0.317	0	71,460	(68,634)	2,825
XX43038	02/27/2014	S	(900,000)	0.324	0	291,654	(274,377)	17,276
Sub-Total Of Sales # 2					**0**	**363,114**	**(343,011)**	**20,101**
Sub-Total ISSUE: 912803EE9 - US TSY PRIN STRIPS 11/15/43					**0**	**363,114**	**(343,011)**	**20,101**
ISSUE: 912803EF6 - US TSY PRIN STRIPS 2/15/44								
XX43038	02/27/2014	B	900,000	0.320	0	(288,648)	288,648	0
XX43038	02/28/2014	B	385,000	0.321	0	(123,615)	123,615	0
Sub-Total Of Buys # 2					**0**	**(412,263)**	**412,263**	**0**
Sub-Total ISSUE: 912803EF6 - US TSY PRIN STRIPS 2/15/44					**0**	**(412,263)**	**412,263**	**0**
ISSUE: 912810RB6 - US TREASURY BONDS 2.875% 5/15/43								
XX43038	02/26/2014	S	(665,000)	0.856	0	569,691	(557,157)	12,534
Sub-Total Of Sales # 1					**0**	**569,691**	**(557,157)**	**12,534**
Sub-Total ISSUE: 912810RB6 - US TREASURY BONDS 2.875% 5/15/43					**0**	**569,691**	**(557,157)**	**12,534**
ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43								
XX43038	01/03/2014	B	90,000	0.945	0	(85,106)	85,106	0
XX43038	01/08/2014	B	105,000	0.950	0	(99,799)	99,799	0
Sub-Total Of Buys # 2					**0**	**(184,905)**	**184,905**	**0**
XX43038	01/28/2014	S	(95,000)	0.988	0	93,871	(92,829)	1,042
Sub-Total Of Sales # 1					**0**	**93,871**	**(92,829)**	**1,042**

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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
Sub-Total ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43					**0**	**(91,034)**	**92,076**	**1,042**
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	02/26/2014	B	585,000	1.018	0	(595,580)	595,580	0
XX43038	03/10/2014	B	95,000	1.005	0	(95,504)	95,504	0
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	0
XX43038	03/19/2014	B	230,000	1.023	0	(235,462)	235,462	0
XX43038	03/26/2014	B	185,000	1.032	0	(191,070)	191,070	0
XX43038	03/27/2014	B	105,000	1.043	0	(109,610)	109,610	0
XX43038	03/31/2014	B	85,000	1.031	0	(87,709)	87,709	0
XX43038	04/25/2014	B	200,000	1.057	0	(211,531)	211,531	0
Sub-Total Of Buys # 8					**0**	**(20,625,614)**	**20,625,614**	**0**
XX43038	02/19/2014	S	(60,000)	1.014	0	60,890	(60,559)	331
XX43038	02/19/2014	S	(100,000)	1.014	0	101,484	(100,932)	551
XX43038	03/06/2014	S	(210,000)	1.012	0	212,690	(214,181)	(1,491)
XX43038	03/06/2014	S	(165,000)	1.011	0	166,972	(168,285)	(1,313)
XX43038	03/14/2014	S	(100,000)	1.030	0	103,093	(102,654)	438
XX43038	03/17/2014	S	(175,000)	1.025	0	179,539	(179,646)	(107)
XX43038	03/18/2014	S	(80,000)	1.022	0	81,837	(81,997)	(160)
XX43038	03/18/2014	S	(235,000)	1.022	0	240,177	(240,868)	(691)
XX43038	03/18/2014	S	(195,000)	1.022	0	199,478	(199,869)	(390)
XX43038	03/18/2014	S	(115,000)	1.023	0	117,713	(117,871)	(158)
XX43038	03/21/2014	S	(70,000)	1.023	0	71,659	(71,682)	(23)
XX43038	03/25/2014	S	(80,000)	1.028	0	82,275	(82,173)	101
XX43038	03/25/2014	S	(160,000)	1.030	0	164,900	(164,347)	552
XX43038	03/25/2014	S	(175,000)	1.030	0	180,359	(179,755)	604
XX43038	03/26/2014	S	(65,000)	1.033	0	67,173	(67,304)	(130)
XX43038	03/27/2014	S	(725,000)	1.044	0	757,370	(750,700)	6,669
XX43038	04/01/2014	S	(145,000)	1.027	0	148,959	(150,585)	(1,625)
XX43038	04/02/2014	S	(30,000)	1.019	0	30,576	(31,155)	(578)
XX43038	04/22/2014	S	(35,000)	1.044	0	36,547	(36,712)	(164)
XX43038	05/12/2014	S	(80,000)	1.051	0	84,096	(84,526)	(429)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
Sub-Total Of Sales # 20					**0**	**3,087,787**	**(3,085,801)**	**1,987**
Sub-Total ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43					**0**	**(17,537,827)**	**17,539,813**	**1,987**
ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44								
XX43038	05/12/2014	B	80,000	1.027	0	(82,181)	82,181	0
XX43038	05/19/2014	B	70,000	1.046	0	(73,259)	73,259	0
XX43038	05/21/2014	B	85,000	1.041	0	(88,532)	88,532	0
XX43038	05/29/2014	B	50,000	1.059	0	(52,953)	52,953	0
XX43038	08/05/2014	B	55,000	1.067	0	(58,721)	58,721	0
XX43038	08/05/2014	B	65,000	1.065	0	(69,225)	69,225	0
XX43038	08/12/2014	B	55,000	1.072	0	(58,970)	58,970	0
Sub-Total Of Buys # 7					**0**	**(483,841)**	**483,841**	**0**
XX43038	05/15/2014	S	(70,000)	1.057	0	73,997	(72,932)	1,064
XX43038	06/16/2014	S	(120,000)	1.041	0	125,006	(125,736)	(730)
XX43038	06/19/2014	S	(60,000)	1.028	0	61,739	(62,714)	(975)
XX43038	07/29/2014	S	(155,000)	1.076	0	166,885	(164,155)	2,729
XX43038	08/05/2014	S	(175,000)	1.059	0	185,329	(185,539)	(210)
XX43038	08/11/2014	S	(35,000)	1.077	0	37,712	(37,170)	542
Sub-Total Of Sales # 6					**0**	**650,668**	**(648,246)**	**2,420**
Sub-Total ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44					**0**	**166,827**	**(164,405)**	**2,420**
ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44								
XX43038	08/20/2014	B	475,000	1.028	0	(488,526)	488,526	0
XX43038	09/12/2014	B	90,000	1.009	0	(90,885)	90,885	0
XX43038	09/22/2014	B	55,000	1.020	0	(56,100)	56,100	0
XX43038	10/14/2014	B	175,000	1.075	0	(188,275)	188,275	0
XX43038	10/16/2014	B	35,000	1.087	0	(38,057)	38,057	0
XX43038	10/17/2014	B	55,000	1.075	0	(59,133)	59,133	0
XX43038	10/17/2014	B	55,000	1.079	0	(59,348)	59,348	0
XX43038	11/13/2014	B	45,000	1.057	0	(47,587)	47,587	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
Sub-Total Of Buys # 8					**0**	**(1,027,911)**	**1,027,911**	**0**
XX43038	08/20/2014	S	(25,000)	1.030	0	25,761	(26,054)	(292)
XX43038	09/11/2014	S	(85,000)	1.021	0	86,826	(87,769)	(943)
XX43038	11/17/2014	S	(575,000)	1.060	0	609,679	(608,988)	691
XX43038	11/19/2014	S	(320,000)	1.058	0	338,700	(338,915)	(215)
Sub-Total Of Sales # 4					**0**	**1,060,966**	**(1,061,726)**	**(759)**
Sub-Total ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44					**0**	**33,055**	**(33,815)**	**(759)**
ISSUE: 912810RH3 - US TREASURY SEC. 3.125% 8/15/44								
XX43038	11/17/2014	B	590,000	1.011	0	(597,064)	597,064	0
XX43038	11/19/2014	B	330,000	1.010	0	(333,369)	333,369	0
XX43038	12/04/2014	B	35,000	1.035	0	(36,246)	36,246	0
Sub-Total Of Buys # 3					**0**	**(966,679)**	**966,679**	**0**
XX43038	11/24/2014	S	(95,000)	1.019	0	96,877	(96,197)	679
XX43038	12/01/2014	S	(110,000)	1.033	0	113,691	(112,338)	1,352
XX43038	12/02/2014	S	(225,000)	1.022	0	230,053	(229,857)	196
XX43038	12/11/2014	S	(65,000)	1.057	0	68,737	(67,406)	1,330
Sub-Total Of Sales # 4					**0**	**509,358**	**(505,798)**	**3,557**
Sub-Total ISSUE: 912810RH3 - US TREASURY SEC. 3.125% 8/15/44					**0**	**(457,321)**	**460,881**	**3,557**
ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24								
XX43038	03/06/2014	B	485,000	1.001	0	(485,606)	485,606	0
XX43038	04/22/2014	B	170,000	1.002	0	(170,504)	170,504	0
XX43038	04/25/2014	B	95,000	1.008	0	(95,786)	95,786	0
Sub-Total Of Buys # 3					**0**	**(751,896)**	**751,896**	**0**
XX43038	05/07/2014	S	(265,000)	1.014	0	268,716	(266,363)	2,352
Sub-Total Of Sales # 1					**0**	**268,716**	**(266,363)**	**2,352**

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: 912828B66 - US TREASURY NOTES 2.75% 2/15/24 (Continued)								
Sub-Total ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24					**0**	**(483,180)**	**485,533**	**2,352**
ISSUE: 912828D56 - US TREASURY NOTES 2.375% 8/15/24								
XX43038	08/27/2014	B	70,000	1.000	0	(70,010)	70,010	0
XX43038	09/18/2014	B	65,000	0.978	0	(63,588)	63,588	0
XX43038	10/14/2014	B	360,000	1.012	0	(364,570)	364,570	0
Sub-Total Of Buys # 3					**0**	**(498,168)**	**498,168**	**0**
XX43038	10/14/2014	S	(85,000)	1.014	0	86,248	(85,618)	629
Sub-Total Of Sales # 1					**0**	**86,248**	**(85,618)**	**629**
Sub-Total ISSUE: 912828D56 - US TREASURY NOTES 2.375% 8/15/24					**0**	**(411,920)**	**412,550**	**629**
ISSUE: 912828G38 - US TREASURY NOTES 2.25% 11/15/24								
XX43038	12/02/2014	B	65,000	0.997	0	(64,827)	64,827	0
Sub-Total Of Buys # 1					**0**	**(64,827)**	**64,827**	**0**
Sub-Total ISSUE: 912828G38 - US TREASURY NOTES 2.25% 11/15/24					**0**	**(64,827)**	**64,827**	**0**
ISSUE: 912828WJ5 - US TREASURY NOTES 2.5% 5/15/24								
XX43038	08/07/2014	S	(240,000)	1.005	0	241,284	(238,752)	2,532
Sub-Total Of Sales # 1					**0**	**241,284**	**(238,752)**	**2,532**
Sub-Total ISSUE: 912828WJ5 - US TREASURY NOTES 2.5% 5/15/24					**0**	**241,284**	**(238,752)**	**2,532**
ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33								
XX43038	01/07/2014	S	(110,000)	0.471	0	51,915	(48,391)	3,524
Sub-Total Of Sales # 1					**0**	**51,915**	**(48,391)**	**3,524**
Sub-Total ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33					**0**	**51,915**	**(48,391)**	**3,524**
ISSUE: 9128337Q7 - US TREAS STRIPS 11/15/31								
XX43038	02/27/2014	S	(350,000)	0.531	0	186,109	(212,498)	(26,389)

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: 9128337Q7 - US TREAS STRIPS 11/15/31 (Continued)								
Sub-Total Of Sales # 1					**0**	**186,109**	**(212,498)**	**(26,389)**
Sub-Total ISSUE: 9128337Q7 - US TREAS STRIPS 11/15/31					**0**	**186,109**	**(212,498)**	**(26,389)**
ISSUE: 9128337R5 - US TSY PRIN STRIPS 5/15/32								
XX43038	01/07/2014	B	110,000	0.487	0	(53,676)	53,676	0
XX43038	02/27/2014	B	350,000	0.520	0	(182,168)	182,168	0
Sub-Total Of Buys # 2					**0**	**(235,844)**	**235,844**	**0**
Sub-Total ISSUE: 9128337R5 - US TSY PRIN STRIPS 5/15/32					**0**	**(235,844)**	**235,844**	**0**
ISSUE: 92343VAW4 - VERIZON COMMUNICATIONS 6% 4/01/41								
XX43038	10/29/2014	B	80,000	1.171	0	(93,747)	93,747	0
Sub-Total Of Buys # 1					**0**	**(93,747)**	**93,747**	**0**
Sub-Total ISSUE: 92343VAW4 - VERIZON COMMUNICATIONS 6% 4/01/41					**0**	**(93,747)**	**93,747**	**0**
ISSUE: 92343VBT0 - VERIZON COMMUNICATION 6.55% 9/15/43								
XX43038	10/09/2014	B	130,000	1.289	0	(167,661)	167,661	0
Sub-Total Of Buys # 1					**0**	**(167,661)**	**167,661**	**0**
Sub-Total ISSUE: 92343VBT0 - VERIZON COMMUNICATION 6.55% 9/15/43					**0**	**(167,661)**	**167,661**	**0**
ISSUE: 92343VCJ1 - VERIZON 4.862% 8/21/46								
XX43038	10/29/2014	S	(80,000)	1.014	0	81,127	(82,994)	(1,867)
Sub-Total Of Sales # 1					**0**	**81,127**	**(82,994)**	**(1,867)**
Sub-Total ISSUE: 92343VCJ1 - VERIZON 4.862% 8/21/46					**0**	**81,127**	**(82,994)**	**(1,867)**
ISSUE: 92343VCL6 - VERIZON 5.012% 8/21/54								
XX43038	10/09/2014	S	(135,000)	1.047	0	141,390	(148,938)	(7,547)
Sub-Total Of Sales # 1					**0**	**141,390**	**(148,938)**	**(7,547)**

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: 92343VCL6 - VERIZON 5.012% 8/21/54 (Continued)								
Sub-Total ISSUE: 92343VCL6 - VERIZON 5.012% 8/21/54					**0**	**141,390**	**(148,938)**	**(7,547)**
ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43								
XX43038	08/26/2014	B	95,000	1.148	0	(109,121)	109,121	0
Sub-Total Of Buys # 1					**0**	**(109,121)**	**109,121**	**0**
Sub-Total ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43					**0**	**(109,121)**	**109,121**	**0**
ISSUE: 92553PAW2 - VIACOM INC 5.25% 4/01/44								
XX43038	08/26/2014	S	(100,000)	1.070	0	107,027	(102,994)	4,032
Sub-Total Of Sales # 1					**0**	**107,027**	**(102,994)**	**4,032**
Sub-Total ISSUE: 92553PAW2 - VIACOM INC 5.25% 4/01/44					**0**	**107,027**	**(102,994)**	**4,032**
ISSUE: 92936MAE7 - WPP FIN 2010 5.625% 11/15/43								
XX43038	10/17/2014	S	(65,000)	1.125	0	73,134	(67,488)	5,645
Sub-Total Of Sales # 1					**0**	**73,134**	**(67,488)**	**5,645**
Sub-Total ISSUE: 92936MAE7 - WPP FIN 2010 5.625% 11/15/43					**0**	**73,134**	**(67,488)**	**5,645**
ISSUE: 94973VBK2 - WELLPOINT INC 4.65% 8/15/44								
XX43038	10/29/2014	S	(125,000)	1.012	0	126,556	(125,021)	1,535
Sub-Total Of Sales # 1					**0**	**126,556**	**(125,021)**	**1,535**
Sub-Total ISSUE: 94973VBK2 - WELLPOINT INC 4.65% 8/15/44					**0**	**126,556**	**(125,021)**	**1,535**
ISSUE: 94974BFP0 - WELLS FARGO & CO 5.375% 11/02/43								
XX43038	03/18/2014	B	270,000	1.047	0	(282,922)	282,922	0
Sub-Total Of Buys # 1					**0**	**(282,922)**	**282,922**	**0**
XX43038	01/03/2014	S	(100,000)	1.022	0	102,276	(99,991)	2,284
XX43038	09/12/2014	S	(30,000)	1.090	0	32,724	(31,595)	1,128
Sub-Total Of Sales # 2					**0**	**135,000**	**(131,586)**	**3,412**

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: 94974BFP0 - WELLS FARGO & CO 5.375% 11/02/43 (Continued)								
Sub-Total ISSUE: 94974BFP0 - WELLS FARGO & CO 5.375% 11/02/43					**0**	**(147,922)**	**151,336**	**3,412**
ISSUE: 969457BV1 - WILLIAMS COS INC 5.75% 6/24/44								
XX43038	06/19/2014	B	80,000	0.997	0	(79,818)	79,818	0
Sub-Total Of Buys # 1					**0**	**(79,818)**	**79,818**	**0**
Sub-Total ISSUE: 969457BV1 - WILLIAMS COS INC 5.75% 6/24/44					**0**	**(79,818)**	**79,818**	**0**
Sub-Total BROKER: BARCLAYS CAPITAL INC.					**0**	**(11,843,884)**	**11,879,747**	**35,838**
BROKER: NON CUSTODY PROCESS								
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	02/28/2014	B	1,046,694	1.000	0	(1,046,694)	1,046,694	0
XX02586	05/30/2014	B	318,949	1.000	0	(318,949)	318,949	0
XX02586	06/30/2014	B	482,625	1.000	0	(482,625)	482,625	0
XX02586	08/29/2014	B	161,752	1.000	0	(161,752)	161,752	0
XX02586	11/28/2014	B	414,335	1.000	0	(414,335)	414,335	0
XX02586	12/31/2014	B	35,144	1.000	0	(35,144)	35,144	0
Sub-Total Of Buys # 6					**0**	**(2,459,499)**	**2,459,499**	**0**
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
XX02586	01/31/2014	S	(706,016)	1.000	0	706,016	(706,016)	0
XX02586	03/31/2014	S	(86,332)	1.000	0	86,332	(86,332)	0
XX02586	04/30/2014	S	(18,303)	1.000	0	18,303	(18,303)	0
XX02586	07/31/2014	S	(441,345)	1.000	0	441,345	(441,345)	0
XX02586	09/30/2014	S	(374,303)	1.000	0	374,303	(374,303)	0
XX02586	10/31/2014	S	(798,823)	1.000	0	798,823	(798,823)	0
XX02586	12/31/2014	S	(1,151,769)	1.000	0	1,151,769	(1,151,769)	0
Sub-Total Of Sales # 8					**0**	**27,663,891**	**(27,663,891)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**25,204,392**	**(25,204,392)**	**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: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)								
XX02566	01/31/2014	B	17	639.484	0	(11,146)	11,146	0
XX02566	03/28/2014	B	1,720	639.487	0	(1,100,000)	1,100,000	0
XX02566	04/03/2014	B	3,909	639.487	0	(2,500,000)	2,500,000	0
XX02566	04/17/2014	B	2	639.487	0	(1,350)	1,350	0
XX02566	05/29/2014	B	1	639.487	0	(1,198)	1,198	0
XX02566	06/18/2014	B	0	639.487	0	(157)	157	0
XX02566	06/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	08/08/2014	B	0	639.487	0	(51)	51	0
XX02566	08/14/2014	B	0	639.487	0	(24)	24	0
XX02566	09/16/2014	B	0	639.487	0	(119)	119	0
XX02566	09/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	10/06/2014	B	1	639.487	0	(745)	745	0
XX02566	10/17/2014	B	1	639.487	0	(698)	698	0
XX02566	12/24/2014	B	5,081	639.521	0	(3,250,000)	3,250,000	0
Sub-Total Of Buys # 14					**0**	**(12,865,488)**	**12,865,488**	**0**
XX02566	01/31/2014	S	0	639.478	0	276	(276)	0
XX02566	01/31/2014	S	(320)	639.483	0	205,130	(205,126)	4
XX02566	01/31/2014	S	0	639.484	0	127	(127)	0
XX02566	01/31/2014	S	(1,271)	639.484	0	813,410	(813,391)	19
XX02566	02/03/2014	S	0	639.484	0	276	(276)	0
XX02566	02/12/2014	S	(4)	639.485	0	2,879	(2,878)	0
XX02566	02/25/2014	S	0	639.486	0	238	(238)	0
XX02566	02/27/2014	S	(1,587)	639.486	0	1,015,156	(1,015,129)	27
XX02566	03/03/2014	S	0	639.486	0	276	(276)	0
XX02566	03/04/2014	S	(13)	639.486	0	8,502	(8,502)	0
XX02566	03/06/2014	S	(1)	639.487	0	988	(987)	0
XX02566	03/12/2014	S	(1)	639.487	0	933	(932)	0
XX02566	03/21/2014	S	(4)	639.487	0	2,976	(2,975)	0
XX02566	03/27/2014	S	0	639.487	0	25	(25)	0
XX02566	03/28/2014	S	(1,609)	639.487	0	1,029,017	(1,029,014)	3
XX02566	04/01/2014	S	0	639.487	0	276	(276)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	04/01/2014	S	(22)	639.487	0	14,319	(14,319)	0
XX02566	04/02/2014	S	(8)	639.487	0	5,582	(5,582)	0
XX02566	04/04/2014	S	(9)	639.487	0	6,085	(6,085)	0
XX02566	04/08/2014	S	(6)	639.487	0	4,050	(4,050)	0
XX02566	04/11/2014	S	(4)	639.487	0	2,712	(2,712)	0
XX02566	04/16/2014	S	(2)	639.487	0	1,816	(1,816)	0
XX02566	04/24/2014	S	0	639.487	0	178	(177)	0
XX02566	04/29/2014	S	(1,643)	639.487	0	1,051,198	(1,051,197)	0
XX02566	05/01/2014	S	0	639.487	0	276	(276)	0
XX02566	05/06/2014	S	0	639.487	0	107	(106)	0
XX02566	05/07/2014	S	(19)	639.487	0	12,168	(12,168)	0
XX02566	05/12/2014	S	(3)	639.487	0	2,540	(2,540)	0
XX02566	05/13/2014	S	(1)	639.487	0	926	(925)	0
XX02566	05/28/2014	S	0	639.487	0	437	(437)	0
XX02566	05/29/2014	S	(1,653)	639.487	0	1,057,502	(1,057,502)	0
XX02566	06/02/2014	S	0	639.487	0	276	(276)	0
XX02566	06/09/2014	S	0	639.487	0	171	(171)	0
XX02566	06/12/2014	S	(17)	639.487	0	11,200	(11,199)	0
XX02566	06/27/2014	S	(1,653)	639.487	0	1,057,324	(1,057,324)	0
XX02566	07/01/2014	S	0	639.487	0	276	(276)	0
XX02566	07/09/2014	S	(1)	639.487	0	918	(917)	0
XX02566	07/30/2014	S	(1,675)	639.487	0	1,071,332	(1,071,332)	0
XX02566	08/01/2014	S	0	639.487	0	276	(276)	0
XX02566	08/05/2014	S	0	639.487	0	116	(116)	0
XX02566	08/18/2014	S	(1)	639.487	0	956	(955)	0
XX02566	08/21/2014	S	(3)	639.487	0	2,536	(2,536)	0
XX02566	08/25/2014	S	(5)	639.487	0	3,384	(3,384)	0
XX02566	08/28/2014	S	(1,669)	639.487	0	1,067,566	(1,067,566)	0
XX02566	09/02/2014	S	0	639.487	0	276	(276)	0
XX02566	09/03/2014	S	(5)	639.487	0	3,424	(3,424)	0
XX02566	09/04/2014	S	(1)	639.487	0	1,074	(1,074)	0
XX02566	09/08/2014	S	(1)	639.487	0	798	(798)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	09/29/2014	S	(1,683)	639.487	0	1,076,374	(1,076,374)	0
XX02566	10/01/2014	S	0	639.487	0	276	(276)	0
XX02566	10/07/2014	S	(3)	639.487	0	2,028	(2,028)	0
XX02566	10/20/2014	S	(1)	639.487	0	1,080	(1,080)	0
XX02566	10/30/2014	S	(1,684)	639.487	0	1,077,306	(1,077,306)	0
XX02566	11/03/2014	S	0	639.481	0	276	(276)	0
XX02566	11/10/2014	S	(5)	639.489	0	3,515	(3,515)	0
XX02566	11/14/2014	S	(1)	639.508	0	843	(842)	0
XX02566	11/26/2014	S	(1,669)	639.487	0	1,067,603	(1,067,603)	0
XX02566	12/01/2014	S	0	639.487	0	276	(276)	0
XX02566	12/05/2014	S	0	639.487	0	291	(291)	0
XX02566	12/09/2014	S	(7)	639.487	0	4,768	(4,768)	0
XX02566	12/12/2014	S	(1)	639.487	0	826	(826)	0
XX02566	12/16/2014	S	0	639.487	0	63	(62)	0
XX02566	12/30/2014	S	(1,684)	639.521	0	1,077,137	(1,077,135)	1
Sub-Total Of Sales # 63					**0**	**12,774,946**	**(12,774,878)**	**54**
Sub-Total ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)					**0**	**(90,542)**	**90,610**	**54**
Sub-Total BROKER: NON CUSTODY PROCESS					**0**	**25,113,850**	**(25,113,782)**	**54**
Grand Total					**0**	**1,594,434**	**(1,214,611)**	**379,775**

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	01/07/2014	B	28,874	1.000	0	(28,874)	28,874	0
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
XX02586	02/03/2014	B	60,490	1.000	0	(60,490)	60,490	0
XX02586	02/11/2014	B	29,024	1.000	0	(29,024)	29,024	0
XX02586	02/12/2014	B	1,763,470	1.000	0	(1,763,470)	1,763,470	0
XX02586	03/11/2014	B	24,348	1.000	0	(24,348)	24,348	0
XX02586	03/18/2014	B	5,022	1.000	0	(5,022)	5,022	0
XX02586	03/24/2014	B	2,026,723	1.000	0	(2,026,723)	2,026,723	0
XX02586	04/01/2014	B	3,065,576	1.000	0	(3,065,576)	3,065,576	0
XX02586	04/02/2014	B	2,878	1.000	0	(2,878)	2,878	0
XX02586	04/09/2014	B	6,844	1.000	0	(6,844)	6,844	0
XX02586	04/30/2014	B	49,933	1.000	0	(49,933)	49,933	0
XX02586	05/09/2014	B	6,820	1.000	0	(6,820)	6,820	0
XX02586	05/13/2014	B	1,080,000	1.000	0	(1,080,000)	1,080,000	0
XX02586	05/15/2014	B	1,200,037	1.000	0	(1,200,037)	1,200,037	0
XX02586	06/10/2014	B	6,672	1.000	0	(6,672)	6,672	0
XX02586	06/20/2014	B	1,750,000	1.000	0	(1,750,000)	1,750,000	0
XX02586	06/23/2014	B	1,000,010	1.000	0	(1,000,010)	1,000,010	0
XX02586	06/26/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	06/30/2014	B	7,023	1.000	0	(7,023)	7,023	0
XX02586	07/02/2014	B	207,068	1.000	0	(207,068)	207,068	0
XX02586	07/10/2014	B	6,663	1.000	0	(6,663)	6,663	0
XX02586	07/31/2014	B	47,643	1.000	0	(47,643)	47,643	0
XX02586	08/11/2014	B	6,688	1.000	0	(6,688)	6,688	0
XX02586	09/04/2014	B	399,401	1.000	0	(399,401)	399,401	0
XX02586	09/22/2014	B	500,000	1.000	0	(500,000)	500,000	0
XX02586	09/30/2014	B	7,340	1.000	0	(7,340)	7,340	0
XX02586	10/24/2014	B	60,010	1.000	0	(60,010)	60,010	0
XX02586	11/03/2014	B	39,567	1.000	0	(39,567)	39,567	0
XX02586	11/24/2014	B	135,377	1.000	0	(135,377)	135,377	0
XX02586	12/09/2014	B	800,000	1.000	0	(800,000)	800,000	0
XX02586	12/18/2014	B	150,000	1.000	0	(150,000)	150,000	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	12/22/2014	B	1,000,000	1.000	0	(1,000,000)	1,000,000	0
XX02586	12/24/2014	B	115,055	1.000	0	(115,055)	115,055	0
XX02586	12/30/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	12/31/2014	B	3,473	1.000	0	(3,473)	3,473	0
Sub-Total Of Buys # 36					**0**	**(39,729,029)**	**39,729,029**	**0**
XX02586	02/10/2014	S	(9,792,000)	1.000	0	9,792,000	(9,792,000)	0
XX02586	02/27/2014	S	(112,983)	1.000	0	112,983	(112,983)	0
XX02586	02/27/2014	S	(104,215)	1.000	0	104,215	(104,215)	0
XX02586	02/28/2014	S	(9,791,000)	1.000	0	9,791,000	(9,791,000)	0
XX02586	03/19/2014	S	(6,563,000)	1.000	0	6,563,000	(6,563,000)	0
XX02586	03/20/2014	S	(1,780,000)	1.000	0	1,780,000	(1,780,000)	0
XX02586	03/21/2014	S	(528)	1.000	0	528	(528)	0
XX02586	03/25/2014	S	(1,890,000)	1.000	0	1,890,000	(1,890,000)	0
XX02586	03/31/2014	S	(136,723)	1.000	0	136,723	(136,723)	0
XX02586	04/02/2014	S	(2,500,000)	1.000	0	2,500,000	(2,500,000)	0
XX02586	04/11/2014	S	(450)	1.000	0	450	(450)	0
XX02586	05/16/2014	S	(2,280,000)	1.000	0	2,280,000	(2,280,000)	0
XX02586	05/29/2014	S	(60,438)	1.000	0	60,438	(60,438)	0
XX02586	06/03/2014	S	(55,717)	1.000	0	55,717	(55,717)	0
XX02586	06/24/2014	S	(3,000,000)	1.000	0	3,000,000	(3,000,000)	0
XX02586	06/30/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	06/30/2014	S	(28,350)	1.000	0	28,350	(28,350)	0
XX02586	07/29/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	08/20/2014	S	(64,555)	1.000	0	64,555	(64,555)	0
XX02586	09/02/2014	S	(419,816)	1.000	0	419,816	(419,816)	0
XX02586	09/04/2014	S	(17,884)	1.000	0	17,884	(17,884)	0
XX02586	09/26/2014	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	10/24/2014	S	(446,593)	1.000	0	446,593	(446,593)	0
XX02586	11/12/2014	S	(4,796)	1.000	0	4,796	(4,796)	0
XX02586	11/13/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	12/23/2014	S	(2,092,656)	1.000	0	2,092,656	(2,092,656)	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)								
Sub-Total Of Sales # 26					**0**	**41,731,005**	**(41,731,005)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**2,001,976**	**(2,001,976)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/02/2014	B	30,495	1.000	0	(30,495)	30,495	0
XX43038	01/06/2014	B	50,194	1.000	0	(50,194)	50,194	0
XX43038	01/08/2014	B	13,712	1.000	0	(13,712)	13,712	0
XX43038	01/10/2014	B	22,656	1.000	0	(22,656)	22,656	0
XX43038	01/13/2014	B	110,881	1.000	0	(110,881)	110,881	0
XX43038	01/14/2014	B	63,192	1.000	0	(63,192)	63,192	0
XX43038	01/15/2014	B	199,403	1.000	0	(199,403)	199,403	0
XX43038	01/16/2014	B	1,240,227	1.000	0	(1,240,227)	1,240,227	0
XX43038	01/21/2014	B	83,151	1.000	0	(83,151)	83,151	0
XX43038	01/22/2014	B	16,463	1.000	0	(16,463)	16,463	0
XX43038	01/24/2014	B	120,169	1.000	0	(120,169)	120,169	0
XX43038	01/27/2014	B	31,424	1.000	0	(31,424)	31,424	0
XX43038	01/28/2014	B	1,453,202	1.000	0	(1,453,202)	1,453,202	0
XX43038	01/30/2014	B	116,161	1.000	0	(116,161)	116,161	0
XX43038	02/04/2014	B	58,785	1.000	0	(58,785)	58,785	0
XX43038	02/06/2014	B	8,924	1.000	0	(8,924)	8,924	0
XX43038	02/07/2014	B	13,491	1.000	0	(13,491)	13,491	0
XX43038	02/10/2014	B	2,419,597	1.000	0	(2,419,597)	2,419,597	0
XX43038	02/11/2014	B	234,551	1.000	0	(234,551)	234,551	0
XX43038	02/13/2014	B	16,281	1.000	0	(16,281)	16,281	0
XX43038	02/18/2014	B	155,298	1.000	0	(155,298)	155,298	0
XX43038	02/19/2014	B	62,456	1.000	0	(62,456)	62,456	0
XX43038	02/25/2014	B	101,979	1.000	0	(101,979)	101,979	0
XX43038	02/26/2014	B	132,315	1.000	0	(132,315)	132,315	0
XX43038	02/28/2014	B	2,075,482	1.000	0	(2,075,482)	2,075,482	0
XX43038	03/03/2014	B	149,056	1.000	0	(149,056)	149,056	0
XX43038	03/05/2014	B	36,019	1.000	0	(36,019)	36,019	0
XX43038	03/10/2014	B	207,889	1.000	0	(207,889)	207,889	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	03/14/2014	B	94,874	1.000	0	(94,874)	94,874	0
XX43038	03/17/2014	B	1,201,496	1.000	0	(1,201,496)	1,201,496	0
XX43038	03/18/2014	B	15,961	1.000	0	(15,961)	15,961	0
XX43038	03/19/2014	B	2,663,900	1.000	0	(2,663,900)	2,663,900	0
XX43038	03/24/2014	B	790,744	1.000	0	(790,744)	790,744	0
XX43038	03/26/2014	B	1,121,547	1.000	0	(1,121,547)	1,121,547	0
XX43038	03/27/2014	B	382,178	1.000	0	(382,178)	382,178	0
XX43038	03/31/2014	B	1,675,207	1.000	0	(1,675,207)	1,675,207	0
XX43038	04/04/2014	B	161,259	1.000	0	(161,259)	161,259	0
XX43038	04/09/2014	B	7,597	1.000	0	(7,597)	7,597	0
XX43038	04/11/2014	B	12,547	1.000	0	(12,547)	12,547	0
XX43038	04/14/2014	B	24,694	1.000	0	(24,694)	24,694	0
XX43038	04/15/2014	B	109,576	1.000	0	(109,576)	109,576	0
XX43038	04/16/2014	B	1,832	1.000	0	(1,832)	1,832	0
XX43038	04/21/2014	B	404,193	1.000	0	(404,193)	404,193	0
XX43038	04/22/2014	B	1,119	1.000	0	(1,119)	1,119	0
XX43038	04/25/2014	B	314,417	1.000	0	(314,417)	314,417	0
XX43038	05/01/2014	B	82,656	1.000	0	(82,656)	82,656	0
XX43038	05/05/2014	B	41,541	1.000	0	(41,541)	41,541	0
XX43038	05/07/2014	B	21,606	1.000	0	(21,606)	21,606	0
XX43038	05/08/2014	B	27,415	1.000	0	(27,415)	27,415	0
XX43038	05/12/2014	B	251,496	1.000	0	(251,496)	251,496	0
XX43038	05/14/2014	B	1,181	1.000	0	(1,181)	1,181	0
XX43038	05/15/2014	B	184,193	1.000	0	(184,193)	184,193	0
XX43038	05/19/2014	B	145,845	1.000	0	(145,845)	145,845	0
XX43038	05/20/2014	B	105,053	1.000	0	(105,053)	105,053	0
XX43038	05/21/2014	B	31,723	1.000	0	(31,723)	31,723	0
XX43038	05/23/2014	B	175,986	1.000	0	(175,986)	175,986	0
XX43038	05/30/2014	B	282,093	1.000	0	(282,093)	282,093	0
XX43038	06/02/2014	B	149,866	1.000	0	(149,866)	149,866	0
XX43038	06/04/2014	B	60,542	1.000	0	(60,542)	60,542	0
XX43038	06/12/2014	B	343,909	1.000	0	(343,909)	343,909	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	06/13/2014	B	52,263	1.000	0	(52,263)	52,263	0
XX43038	06/16/2014	B	232,627	1.000	0	(232,627)	232,627	0
XX43038	06/17/2014	B	26,198	1.000	0	(26,198)	26,198	0
XX43038	06/18/2014	B	56,631	1.000	0	(56,631)	56,631	0
XX43038	06/20/2014	B	116,555	1.000	0	(116,555)	116,555	0
XX43038	06/24/2014	B	31,113	1.000	0	(31,113)	31,113	0
XX43038	06/27/2014	B	146,793	1.000	0	(146,793)	146,793	0
XX43038	07/01/2014	B	1,865	1.000	0	(1,865)	1,865	0
XX43038	07/03/2014	B	148,444	1.000	0	(148,444)	148,444	0
XX43038	07/07/2014	B	39,670	1.000	0	(39,670)	39,670	0
XX43038	07/10/2014	B	40,894	1.000	0	(40,894)	40,894	0
XX43038	07/11/2014	B	15,687	1.000	0	(15,687)	15,687	0
XX43038	07/14/2014	B	97,478	1.000	0	(97,478)	97,478	0
XX43038	07/15/2014	B	363,611	1.000	0	(363,611)	363,611	0
XX43038	07/17/2014	B	3,410,241	1.000	0	(3,410,241)	3,410,241	0
XX43038	07/21/2014	B	14,030	1.000	0	(14,030)	14,030	0
XX43038	07/22/2014	B	2,359	1.000	0	(2,359)	2,359	0
XX43038	07/23/2014	B	23,280	1.000	0	(23,280)	23,280	0
XX43038	07/24/2014	B	55,669	1.000	0	(55,669)	55,669	0
XX43038	07/25/2014	B	81,227	1.000	0	(81,227)	81,227	0
XX43038	07/28/2014	B	60,725	1.000	0	(60,725)	60,725	0
XX43038	07/29/2014	B	1,931	1.000	0	(1,931)	1,931	0
XX43038	07/30/2014	B	18,493	1.000	0	(18,493)	18,493	0
XX43038	07/31/2014	B	38,421	1.000	0	(38,421)	38,421	0
XX43038	08/01/2014	B	231,436	1.000	0	(231,436)	231,436	0
XX43038	08/05/2014	B	54,616	1.000	0	(54,616)	54,616	0
XX43038	08/08/2014	B	204,428	1.000	0	(204,428)	204,428	0
XX43038	08/13/2014	B	5,144	1.000	0	(5,144)	5,144	0
XX43038	08/15/2014	B	365,464	1.000	0	(365,464)	365,464	0
XX43038	08/18/2014	B	121,773	1.000	0	(121,773)	121,773	0
XX43038	08/20/2014	B	35,974	1.000	0	(35,974)	35,974	0
XX43038	08/21/2014	B	29,730	1.000	0	(29,730)	29,730	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	08/22/2014	B	92,973	1.000	0	(92,973)	92,973	0
XX43038	08/27/2014	B	24,957	1.000	0	(24,957)	24,957	0
XX43038	08/28/2014	B	14,555	1.000	0	(14,555)	14,555	0
XX43038	09/02/2014	B	182,608	1.000	0	(182,608)	182,608	0
XX43038	09/04/2014	B	31,329	1.000	0	(31,329)	31,329	0
XX43038	09/05/2014	B	167,719	1.000	0	(167,719)	167,719	0
XX43038	09/08/2014	B	188,459	1.000	0	(188,459)	188,459	0
XX43038	09/09/2014	B	570,681	1.000	0	(570,681)	570,681	0
XX43038	09/12/2014	B	54,992	1.000	0	(54,992)	54,992	0
XX43038	09/15/2014	B	328,803	1.000	0	(328,803)	328,803	0
XX43038	09/17/2014	B	15,877	1.000	0	(15,877)	15,877	0
XX43038	09/22/2014	B	36,143	1.000	0	(36,143)	36,143	0
XX43038	09/23/2014	B	49,602	1.000	0	(49,602)	49,602	0
XX43038	09/24/2014	B	5,860	1.000	0	(5,860)	5,860	0
XX43038	09/25/2014	B	2,296,429	1.000	0	(2,296,429)	2,296,429	0
XX43038	09/29/2014	B	25,347	1.000	0	(25,347)	25,347	0
XX43038	09/30/2014	B	86,100	1.000	0	(86,100)	86,100	0
XX43038	10/01/2014	B	153,959	1.000	0	(153,959)	153,959	0
XX43038	10/03/2014	B	64,854	1.000	0	(64,854)	64,854	0
XX43038	10/09/2014	B	128,039	1.000	0	(128,039)	128,039	0
XX43038	10/10/2014	B	110,088	1.000	0	(110,088)	110,088	0
XX43038	10/15/2014	B	45,642	1.000	0	(45,642)	45,642	0
XX43038	10/16/2014	B	2,507,365	1.000	0	(2,507,365)	2,507,365	0
XX43038	10/20/2014	B	168,147	1.000	0	(168,147)	168,147	0
XX43038	10/21/2014	B	37,731	1.000	0	(37,731)	37,731	0
XX43038	10/22/2014	B	59,136	1.000	0	(59,136)	59,136	0
XX43038	10/24/2014	B	36,083	1.000	0	(36,083)	36,083	0
XX43038	10/27/2014	B	96,258	1.000	0	(96,258)	96,258	0
XX43038	10/30/2014	B	28,329	1.000	0	(28,329)	28,329	0
XX43038	10/31/2014	B	72,228	1.000	0	(72,228)	72,228	0
XX43038	11/03/2014	B	174,108	1.000	0	(174,108)	174,108	0
XX43038	11/06/2014	B	144,577	1.000	0	(144,577)	144,577	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	11/12/2014	B	111,642	1.000	0	(111,642)	111,642	0
XX43038	11/13/2014	B	15,149	1.000	0	(15,149)	15,149	0
XX43038	11/14/2014	B	21,955	1.000	0	(21,955)	21,955	0
XX43038	11/17/2014	B	359,833	1.000	0	(359,833)	359,833	0
XX43038	11/18/2014	B	130,113	1.000	0	(130,113)	130,113	0
XX43038	11/19/2014	B	22,831	1.000	0	(22,831)	22,831	0
XX43038	11/24/2014	B	221,951	1.000	0	(221,951)	221,951	0
XX43038	11/26/2014	B	46,874	1.000	0	(46,874)	46,874	0
XX43038	11/28/2014	B	203,495	1.000	0	(203,495)	203,495	0
XX43038	12/01/2014	B	184,413	1.000	0	(184,413)	184,413	0
XX43038	12/03/2014	B	10,237	1.000	0	(10,237)	10,237	0
XX43038	12/04/2014	B	176,526	1.000	0	(176,526)	176,526	0
XX43038	12/09/2014	B	68,603	1.000	0	(68,603)	68,603	0
XX43038	12/11/2014	B	39,243	1.000	0	(39,243)	39,243	0
XX43038	12/12/2014	B	9,264	1.000	0	(9,264)	9,264	0
XX43038	12/15/2014	B	185,201	1.000	0	(185,201)	185,201	0
XX43038	12/16/2014	B	36,559	1.000	0	(36,559)	36,559	0
XX43038	12/19/2014	B	113,962	1.000	0	(113,962)	113,962	0
XX43038	12/22/2014	B	792,947	1.000	0	(792,947)	792,947	0
XX43038	12/26/2014	B	10,453	1.000	0	(10,453)	10,453	0
XX43038	12/29/2014	B	26,630	1.000	0	(26,630)	26,630	0
XX43038	12/31/2014	B	15,207	1.000	0	(15,207)	15,207	0
Sub-Total Of Buys # 146					**0**	**(37,038,535)**	**37,038,535**	**0**
XX43038	01/03/2014	S	(191,391)	1.000	0	191,391	(191,391)	0
XX43038	01/07/2014	S	(1,826)	1.000	0	1,826	(1,826)	0
XX43038	01/09/2014	S	(1,025)	1.000	0	1,025	(1,025)	0
XX43038	01/17/2014	S	(2,587,280)	1.000	0	2,587,280	(2,587,280)	0
XX43038	01/23/2014	S	(29,446)	1.000	0	29,446	(29,446)	0
XX43038	01/29/2014	S	(870,353)	1.000	0	870,353	(870,353)	0
XX43038	01/31/2014	S	(61,163)	1.000	0	61,163	(61,163)	0
XX43038	02/03/2014	S	(26,850)	1.000	0	26,850	(26,850)	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	02/05/2014	S	(11,131)	1.000	0	11,131	(11,131)	0
XX43038	02/12/2014	S	(2,561,981)	1.000	0	2,561,981	(2,561,981)	0
XX43038	02/14/2014	S	(32,858)	1.000	0	32,858	(32,858)	0
XX43038	02/20/2014	S	(6,998)	1.000	0	6,998	(6,998)	0
XX43038	02/21/2014	S	(67,942)	1.000	0	67,942	(67,942)	0
XX43038	02/24/2014	S	(122,967)	1.000	0	122,967	(122,967)	0
XX43038	02/27/2014	S	(51,028)	1.000	0	51,028	(51,028)	0
XX43038	03/04/2014	S	(2,317,655)	1.000	0	2,317,655	(2,317,655)	0
XX43038	03/06/2014	S	(162,106)	1.000	0	162,106	(162,106)	0
XX43038	03/07/2014	S	(30,114)	1.000	0	30,114	(30,114)	0
XX43038	03/11/2014	S	(233,834)	1.000	0	233,834	(233,834)	0
XX43038	03/12/2014	S	(262,116)	1.000	0	262,116	(262,116)	0
XX43038	03/13/2014	S	(8,590)	1.000	0	8,590	(8,590)	0
XX43038	03/20/2014	S	(825,837)	1.000	0	825,837	(825,837)	0
XX43038	03/21/2014	S	(3,054,348)	1.000	0	3,054,348	(3,054,348)	0
XX43038	03/25/2014	S	(2,073,720)	1.000	0	2,073,720	(2,073,720)	0
XX43038	03/28/2014	S	(351,961)	1.000	0	351,961	(351,961)	0
XX43038	04/01/2014	S	(974,967)	1.000	0	974,967	(974,967)	0
XX43038	04/02/2014	S	(1,679,241)	1.000	0	1,679,241	(1,679,241)	0
XX43038	04/03/2014	S	(18,901)	1.000	0	18,901	(18,901)	0
XX43038	04/07/2014	S	(19,740)	1.000	0	19,740	(19,740)	0
XX43038	04/08/2014	S	(125,249)	1.000	0	125,249	(125,249)	0
XX43038	04/10/2014	S	(15,036)	1.000	0	15,036	(15,036)	0
XX43038	04/17/2014	S	(50,945)	1.000	0	50,945	(50,945)	0
XX43038	04/23/2014	S	(28,227)	1.000	0	28,227	(28,227)	0
XX43038	04/24/2014	S	(181,606)	1.000	0	181,606	(181,606)	0
XX43038	04/28/2014	S	(42,595)	1.000	0	42,595	(42,595)	0
XX43038	04/29/2014	S	(349,789)	1.000	0	349,789	(349,789)	0
XX43038	04/30/2014	S	(122,126)	1.000	0	122,126	(122,126)	0
XX43038	05/02/2014	S	(32,879)	1.000	0	32,879	(32,879)	0
XX43038	05/06/2014	S	(124,688)	1.000	0	124,688	(124,688)	0
XX43038	05/09/2014	S	(37,328)	1.000	0	37,328	(37,328)	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	05/13/2014	S	(69,709)	1.000	0	69,709	(69,709)	0
XX43038	05/16/2014	S	(62,161)	1.000	0	62,161	(62,161)	0
XX43038	05/22/2014	S	(182,301)	1.000	0	182,301	(182,301)	0
XX43038	05/27/2014	S	(29,450)	1.000	0	29,450	(29,450)	0
XX43038	05/28/2014	S	(142,642)	1.000	0	142,642	(142,642)	0
XX43038	05/29/2014	S	(8,065)	1.000	0	8,065	(8,065)	0
XX43038	06/03/2014	S	(901,200)	1.000	0	901,200	(901,200)	0
XX43038	06/05/2014	S	(15,175)	1.000	0	15,175	(15,175)	0
XX43038	06/06/2014	S	(51,401)	1.000	0	51,401	(51,401)	0
XX43038	06/09/2014	S	(5,859)	1.000	0	5,859	(5,859)	0
XX43038	06/10/2014	S	(46,962)	1.000	0	46,962	(46,962)	0
XX43038	06/11/2014	S	(20,801)	1.000	0	20,801	(20,801)	0
XX43038	06/19/2014	S	(42,136)	1.000	0	42,136	(42,136)	0
XX43038	06/23/2014	S	(10,968)	1.000	0	10,968	(10,968)	0
XX43038	06/25/2014	S	(10,517)	1.000	0	10,517	(10,517)	0
XX43038	06/26/2014	S	(207,486)	1.000	0	207,486	(207,486)	0
XX43038	06/30/2014	S	(21,130)	1.000	0	21,130	(21,130)	0
XX43038	07/02/2014	S	(599,460)	1.000	0	599,460	(599,460)	0
XX43038	07/08/2014	S	(309,444)	1.000	0	309,444	(309,444)	0
XX43038	07/16/2014	S	(76,112)	1.000	0	76,112	(76,112)	0
XX43038	07/18/2014	S	(3,299,371)	1.000	0	3,299,371	(3,299,371)	0
XX43038	08/04/2014	S	(513,968)	1.000	0	513,968	(513,968)	0
XX43038	08/06/2014	S	(30,278)	1.000	0	30,278	(30,278)	0
XX43038	08/07/2014	S	(163,416)	1.000	0	163,416	(163,416)	0
XX43038	08/11/2014	S	(21,399)	1.000	0	21,399	(21,399)	0
XX43038	08/12/2014	S	(64,473)	1.000	0	64,473	(64,473)	0
XX43038	08/14/2014	S	(42,844)	1.000	0	42,844	(42,844)	0
XX43038	08/19/2014	S	(82,346)	1.000	0	82,346	(82,346)	0
XX43038	08/25/2014	S	(501,294)	1.000	0	501,294	(501,294)	0
XX43038	08/26/2014	S	(33,586)	1.000	0	33,586	(33,586)	0
XX43038	08/29/2014	S	(24,916)	1.000	0	24,916	(24,916)	0
XX43038	09/03/2014	S	(589,737)	1.000	0	589,737	(589,737)	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	09/10/2014	S	(67,512)	1.000	0	67,512	(67,512)	0
XX43038	09/11/2014	S	(9,582)	1.000	0	9,582	(9,582)	0
XX43038	09/16/2014	S	(128,466)	1.000	0	128,466	(128,466)	0
XX43038	09/18/2014	S	(32,586)	1.000	0	32,586	(32,586)	0
XX43038	09/19/2014	S	(17,964)	1.000	0	17,964	(17,964)	0
XX43038	09/26/2014	S	(2,335,913)	1.000	0	2,335,913	(2,335,913)	0
XX43038	10/02/2014	S	(436,558)	1.000	0	436,558	(436,558)	0
XX43038	10/06/2014	S	(6,485)	1.000	0	6,485	(6,485)	0
XX43038	10/07/2014	S	(62,050)	1.000	0	62,050	(62,050)	0
XX43038	10/08/2014	S	(1,296)	1.000	0	1,296	(1,296)	0
XX43038	10/14/2014	S	(3,085)	1.000	0	3,085	(3,085)	0
XX43038	10/17/2014	S	(2,811,285)	1.000	0	2,811,285	(2,811,285)	0
XX43038	10/23/2014	S	(3,039)	1.000	0	3,039	(3,039)	0
XX43038	10/28/2014	S	(34,554)	1.000	0	34,554	(34,554)	0
XX43038	10/29/2014	S	(106,448)	1.000	0	106,448	(106,448)	0
XX43038	11/04/2014	S	(548,681)	1.000	0	548,681	(548,681)	0
XX43038	11/05/2014	S	(48,875)	1.000	0	48,875	(48,875)	0
XX43038	11/07/2014	S	(15,402)	1.000	0	15,402	(15,402)	0
XX43038	11/10/2014	S	(118,674)	1.000	0	118,674	(118,674)	0
XX43038	11/20/2014	S	(1,061,208)	1.000	0	1,061,208	(1,061,208)	0
XX43038	11/21/2014	S	(26,598)	1.000	0	26,598	(26,598)	0
XX43038	11/25/2014	S	(247,554)	1.000	0	247,554	(247,554)	0
XX43038	12/02/2014	S	(606,116)	1.000	0	606,116	(606,116)	0
XX43038	12/05/2014	S	(176,853)	1.000	0	176,853	(176,853)	0
XX43038	12/08/2014	S	(18,033)	1.000	0	18,033	(18,033)	0
XX43038	12/10/2014	S	(147,974)	1.000	0	147,974	(147,974)	0
XX43038	12/17/2014	S	(31,506)	1.000	0	31,506	(31,506)	0
XX43038	12/18/2014	S	(10,782)	1.000	0	10,782	(10,782)	0
XX43038	12/22/2014	S	(1,000,000)	1.000	0	1,000,000	(1,000,000)	0
XX43038	12/23/2014	S	(14,416)	1.000	0	14,416	(14,416)	0
XX43038	12/24/2014	S	(38,643)	1.000	0	38,643	(38,643)	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 # 103					**0**	**38,096,582**	**(38,096,582)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,058,047**	**(1,058,047)**	**0**
ISSUE: 015566300 - ALGER SPECTRA FUND-I								
XX02586	02/07/2014	B	160,483	17.360	0	(2,786,000)	2,786,000	0
XX02586	02/27/2014	B	153,837	18.110	0	(2,786,000)	2,786,000	0
XX02586	03/18/2014	B	131,526	18.080	0	(2,378,000)	2,378,000	0
XX02586	03/24/2014	B	36,178	17.690	0	(640,000)	640,000	0
Sub-Total Of Buys # 4					**0**	**(8,590,000)**	**8,590,000**	**0**
XX02586	05/12/2014	S	(25,466)	17.670	0	450,000	(453,835)	(3,835)
XX02586	06/19/2014	S	(47,271)	18.510	0	875,000	(842,410)	32,589
XX02586	08/29/2014	S	(51,546)	19.400	0	1,000,000	(918,587)	81,412
XX02586	09/19/2014	S	(12,794)	19.540	0	250,000	(228,001)	21,998
XX02586	12/17/2014	S	(33,453)	19.430	0	650,000	(596,159)	53,840
Sub-Total Of Sales # 5					**0**	**3,225,000**	**(3,038,992)**	**186,004**
Sub-Total ISSUE: 015566300 - ALGER SPECTRA FUND-I					**0**	**(5,365,000)**	**5,551,008**	**186,004**
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	02/28/2014	B	1,046,694	1.000	0	(1,046,694)	1,046,694	0
XX02586	05/30/2014	B	318,949	1.000	0	(318,949)	318,949	0
XX02586	06/30/2014	B	482,625	1.000	0	(482,625)	482,625	0
XX02586	08/29/2014	B	161,752	1.000	0	(161,752)	161,752	0
XX02586	11/28/2014	B	414,335	1.000	0	(414,335)	414,335	0
XX02586	12/31/2014	B	35,144	1.000	0	(35,144)	35,144	0
Sub-Total Of Buys # 6					**0**	**(2,459,499)**	**2,459,499**	**0**
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
XX02586	01/31/2014	S	(706,016)	1.000	0	706,016	(706,016)	0
XX02586	03/31/2014	S	(86,332)	1.000	0	86,332	(86,332)	0
XX02586	04/30/2014	S	(18,303)	1.000	0	18,303	(18,303)	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: 4023859A8 - AKSIA LLC (Continued)								
XX02586	07/31/2014	S	(441,345)	1.000	0	441,345	(441,345)	0
XX02586	09/30/2014	S	(374,303)	1.000	0	374,303	(374,303)	0
XX02586	10/31/2014	S	(798,823)	1.000	0	798,823	(798,823)	0
XX02586	12/31/2014	S	(1,151,769)	1.000	0	1,151,769	(1,151,769)	0
Sub-Total Of Sales # 8					**0**	**27,663,891**	**(27,663,891)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**25,204,392**	**(25,204,392)**	**0**
ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I								
XX02586	02/07/2014	B	158,575	17.550	0	(2,783,000)	2,783,000	0
XX02586	02/27/2014	B	155,041	17.950	0	(2,783,000)	2,783,000	0
XX02586	03/18/2014	B	130,010	18.260	0	(2,374,000)	2,374,000	0
XX02586	03/24/2014	B	27,397	18.250	0	(500,000)	500,000	0
Sub-Total Of Buys # 4					**0**	**(8,440,000)**	**8,440,000**	**0**
XX02586	05/12/2014	S	(34,463)	18.280	0	630,000	(617,536)	12,463
XX02586	06/19/2014	S	(46,271)	18.910	0	875,000	(829,114)	45,885
XX02586	08/29/2014	S	(25,866)	19.330	0	500,000	(463,485)	36,514
XX02586	09/19/2014	S	(12,873)	19.420	0	250,000	(230,668)	19,331
XX02586	12/17/2014	S	(43,360)	18.450	0	800,000	(777,335)	22,664
Sub-Total Of Sales # 5					**0**	**3,055,000**	**(2,918,138)**	**136,857**
Sub-Total ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I					**0**	**(5,385,000)**	**5,521,862**	**136,857**
ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)								
XX02566	01/31/2014	B	17	639.484	0	(11,146)	11,146	0
XX02566	03/28/2014	B	1,720	639.487	0	(1,100,000)	1,100,000	0
XX02566	04/03/2014	B	3,909	639.487	0	(2,500,000)	2,500,000	0
XX02566	04/17/2014	B	2	639.487	0	(1,350)	1,350	0
XX02566	05/29/2014	B	1	639.487	0	(1,198)	1,198	0
XX02566	06/18/2014	B	0	639.487	0	(157)	157	0
XX02566	06/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	08/08/2014	B	0	639.487	0	(51)	51	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	08/14/2014	B	0	639.487	0	(24)	24	0
XX02566	09/16/2014	B	0	639.487	0	(119)	119	0
XX02566	09/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	10/06/2014	B	1	639.487	0	(745)	745	0
XX02566	10/17/2014	B	1	639.487	0	(698)	698	0
XX02566	12/24/2014	B	5,081	639.521	0	(3,250,000)	3,250,000	0
Sub-Total Of Buys # 14					**0**	**(12,865,488)**	**12,865,488**	**0**
XX02566	01/31/2014	S	0	639.478	0	276	(276)	0
XX02566	01/31/2014	S	(320)	639.483	0	205,130	(205,126)	4
XX02566	01/31/2014	S	0	639.484	0	127	(127)	0
XX02566	01/31/2014	S	(1,271)	639.484	0	813,410	(813,391)	19
XX02566	02/03/2014	S	0	639.484	0	276	(276)	0
XX02566	02/12/2014	S	(4)	639.485	0	2,879	(2,878)	0
XX02566	02/25/2014	S	0	639.486	0	238	(238)	0
XX02566	02/27/2014	S	(1,587)	639.486	0	1,015,156	(1,015,129)	27
XX02566	03/03/2014	S	0	639.486	0	276	(276)	0
XX02566	03/04/2014	S	(13)	639.486	0	8,502	(8,502)	0
XX02566	03/06/2014	S	(1)	639.487	0	988	(987)	0
XX02566	03/12/2014	S	(1)	639.487	0	933	(932)	0
XX02566	03/21/2014	S	(4)	639.487	0	2,976	(2,975)	0
XX02566	03/27/2014	S	0	639.487	0	25	(25)	0
XX02566	03/28/2014	S	(1,609)	639.487	0	1,029,017	(1,029,014)	3
XX02566	04/01/2014	S	0	639.487	0	276	(276)	0
XX02566	04/01/2014	S	(22)	639.487	0	14,319	(14,319)	0
XX02566	04/02/2014	S	(8)	639.487	0	5,582	(5,582)	0
XX02566	04/04/2014	S	(9)	639.487	0	6,085	(6,085)	0
XX02566	04/08/2014	S	(6)	639.487	0	4,050	(4,050)	0
XX02566	04/11/2014	S	(4)	639.487	0	2,712	(2,712)	0
XX02566	04/16/2014	S	(2)	639.487	0	1,816	(1,816)	0
XX02566	04/24/2014	S	0	639.487	0	178	(177)	0
XX02566	04/29/2014	S	(1,643)	639.487	0	1,051,198	(1,051,197)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	05/01/2014	S	0	639.487	0	276	(276)	0
XX02566	05/06/2014	S	0	639.487	0	107	(106)	0
XX02566	05/07/2014	S	(19)	639.487	0	12,168	(12,168)	0
XX02566	05/12/2014	S	(3)	639.487	0	2,540	(2,540)	0
XX02566	05/13/2014	S	(1)	639.487	0	926	(925)	0
XX02566	05/28/2014	S	0	639.487	0	437	(437)	0
XX02566	05/29/2014	S	(1,653)	639.487	0	1,057,502	(1,057,502)	0
XX02566	06/02/2014	S	0	639.487	0	276	(276)	0
XX02566	06/09/2014	S	0	639.487	0	171	(171)	0
XX02566	06/12/2014	S	(17)	639.487	0	11,200	(11,199)	0
XX02566	06/27/2014	S	(1,653)	639.487	0	1,057,324	(1,057,324)	0
XX02566	07/01/2014	S	0	639.487	0	276	(276)	0
XX02566	07/09/2014	S	(1)	639.487	0	918	(917)	0
XX02566	07/30/2014	S	(1,675)	639.487	0	1,071,332	(1,071,332)	0
XX02566	08/01/2014	S	0	639.487	0	276	(276)	0
XX02566	08/05/2014	S	0	639.487	0	116	(116)	0
XX02566	08/18/2014	S	(1)	639.487	0	956	(955)	0
XX02566	08/21/2014	S	(3)	639.487	0	2,536	(2,536)	0
XX02566	08/25/2014	S	(5)	639.487	0	3,384	(3,384)	0
XX02566	08/28/2014	S	(1,669)	639.487	0	1,067,566	(1,067,566)	0
XX02566	09/02/2014	S	0	639.487	0	276	(276)	0
XX02566	09/03/2014	S	(5)	639.487	0	3,424	(3,424)	0
XX02566	09/04/2014	S	(1)	639.487	0	1,074	(1,074)	0
XX02566	09/08/2014	S	(1)	639.487	0	798	(798)	0
XX02566	09/29/2014	S	(1,683)	639.487	0	1,076,374	(1,076,374)	0
XX02566	10/01/2014	S	0	639.487	0	276	(276)	0
XX02566	10/07/2014	S	(3)	639.487	0	2,028	(2,028)	0
XX02566	10/20/2014	S	(1)	639.487	0	1,080	(1,080)	0
XX02566	10/30/2014	S	(1,684)	639.487	0	1,077,306	(1,077,306)	0
XX02566	11/03/2014	S	0	639.481	0	276	(276)	0
XX02566	11/10/2014	S	(5)	639.489	0	3,515	(3,515)	0
XX02566	11/14/2014	S	(1)	639.508	0	843	(842)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	11/26/2014	S	(1,669)	639.487	0	1,067,603	(1,067,603)	0
XX02566	12/01/2014	S	0	639.487	0	276	(276)	0
XX02566	12/05/2014	S	0	639.487	0	291	(291)	0
XX02566	12/09/2014	S	(7)	639.487	0	4,768	(4,768)	0
XX02566	12/12/2014	S	(1)	639.487	0	826	(826)	0
XX02566	12/16/2014	S	0	639.487	0	63	(62)	0
XX02566	12/30/2014	S	(1,684)	639.521	0	1,077,137	(1,077,135)	1
Sub-Total Of Sales # 63					**0**	**12,774,946**	**(12,774,878)**	**54**
Sub-Total ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)					**0**	**(90,542)**	**90,610**	**54**
ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14								
XX43038	01/15/2014	B	2,680,000	0.999	0	(2,679,779)	2,679,779	0
XX43038	03/14/2014	B	10,000,000	0.999	0	(9,999,547)	9,999,547	0
Sub-Total Of Buys # 2					**0**	**(12,679,326)**	**12,679,326**	**0**
XX43038	01/24/2014	S	(340,000)	0.999	0	339,970	(339,972)	(1)
XX43038	03/17/2014	S	(4,000,000)	0.999	0	3,999,732	(3,999,732)	0
XX43038	03/17/2014	S	(3,000,000)	0.999	0	2,999,864	(2,999,864)	0
XX43038	03/24/2014	S	(1,200,000)	0.999	0	1,199,958	(1,199,945)	12
XX43038	04/17/2014	S	(4,140,000)	1.000	0	4,139,812	(4,139,812)	0
Sub-Total Of Sales # 5					**0**	**12,679,336**	**(12,679,325)**	**11**
Sub-Total ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14					**0**	**10**	**1**	**11**
ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43								
XX43038	01/02/2014	B	30,000	0.948	0	(28,443)	28,443	0
XX43038	01/03/2014	B	60,000	0.944	0	(56,653)	56,653	0
XX43038	01/03/2014	B	90,000	0.945	0	(85,106)	85,106	0
XX43038	01/06/2014	B	100,000	0.950	0	(95,062)	95,062	0
XX43038	01/08/2014	B	95,000	0.951	0	(90,368)	90,368	0
XX43038	01/08/2014	B	105,000	0.950	0	(99,799)	99,799	0
XX43038	01/09/2014	B	145,000	0.954	0	(138,429)	138,429	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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
XX43038	01/10/2014	B	80,000	0.968	0	(77,512)	77,512	0
XX43038	01/14/2014	B	100,000	0.967	0	(96,781)	96,781	0
XX43038	01/14/2014	B	190,000	0.969	0	(184,210)	184,210	0
XX43038	01/15/2014	B	40,000	0.966	0	(38,650)	38,650	0
XX43038	01/15/2014	B	40,000	0.966	0	(38,662)	38,662	0
XX43038	01/15/2014	B	55,000	0.967	0	(53,238)	53,238	0
XX43038	01/15/2014	B	95,000	0.966	0	(91,853)	91,853	0
XX43038	01/16/2014	B	15,000	0.972	0	(14,589)	14,589	0
XX43038	01/16/2014	B	80,000	0.971	0	(77,737)	77,737	0
XX43038	01/16/2014	B	15,000	0.972	0	(14,580)	14,580	0
XX43038	01/17/2014	B	20,000	0.972	0	(19,456)	19,456	0
XX43038	01/17/2014	B	45,000	0.972	0	(43,769)	43,769	0
XX43038	01/21/2014	B	175,000	0.978	0	(171,253)	171,253	0
XX43038	01/22/2014	B	90,000	0.976	0	(87,918)	87,918	0
XX43038	01/24/2014	B	315,000	0.993	0	(312,945)	312,945	0
XX43038	01/24/2014	B	425,000	0.994	0	(422,791)	422,791	0
XX43038	01/24/2014	B	55,000	0.994	0	(54,699)	54,699	0
XX43038	01/27/2014	B	10,000	0.996	0	(9,964)	9,964	0
XX43038	01/27/2014	B	40,000	0.990	0	(39,600)	39,600	0
XX43038	01/27/2014	B	40,000	0.989	0	(39,593)	39,593	0
XX43038	01/29/2014	B	110,000	1.000	0	(110,085)	110,085	0
XX43038	01/31/2014	B	470,000	0.999	0	(469,871)	469,871	0
XX43038	01/31/2014	B	440,000	1.000	0	(440,223)	440,223	0
XX43038	02/03/2014	B	35,000	1.013	0	(35,481)	35,481	0
XX43038	02/03/2014	B	110,000	1.017	0	(111,959)	111,959	0
XX43038	02/05/2014	B	55,000	0.999	0	(54,948)	54,948	0
XX43038	02/05/2014	B	75,000	0.999	0	(74,929)	74,929	0
XX43038	02/05/2014	B	20,000	0.998	0	(19,968)	19,968	0
XX43038	02/10/2014	B	1,090,000	0.992	0	(1,082,080)	1,082,080	0
XX43038	02/10/2014	B	35,000	0.991	0	(34,704)	34,704	0
XX43038	02/13/2014	B	35,000	0.989	0	(34,617)	34,617	0
XX43038	02/13/2014	B	35,000	0.989	0	(34,628)	34,628	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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
Sub-Total Of Buys # 39					**0**	**(4,987,153)**	**4,987,153**	**0**
XX43038	01/02/2014	S	(30,000)	0.947	0	28,434	(28,782)	(348)
XX43038	01/03/2014	S	(105,000)	0.944	0	99,200	(100,740)	(1,540)
XX43038	01/03/2014	S	(60,000)	0.944	0	56,681	(57,418)	(737)
XX43038	01/06/2014	S	(135,000)	0.949	0	128,223	(129,099)	(875)
XX43038	01/14/2014	S	(65,000)	0.970	0	63,088	(62,304)	783
XX43038	01/16/2014	S	(20,000)	0.971	0	19,425	(19,209)	216
XX43038	01/16/2014	S	(110,000)	0.972	0	106,940	(105,649)	1,291
XX43038	01/17/2014	S	(210,000)	0.972	0	204,290	(201,792)	2,498
XX43038	01/17/2014	S	(240,000)	0.975	0	234,150	(230,619)	3,530
XX43038	01/22/2014	S	(85,000)	0.975	0	82,914	(81,930)	984
XX43038	01/22/2014	S	(80,000)	0.975	0	78,050	(77,110)	939
XX43038	01/22/2014	S	(140,000)	0.976	0	136,729	(134,944)	1,785
XX43038	01/23/2014	S	(30,000)	0.990	0	29,700	(28,916)	783
XX43038	01/23/2014	S	(40,000)	0.989	0	39,575	(38,555)	1,019
XX43038	01/24/2014	S	(120,000)	0.991	0	118,950	(117,156)	1,793
XX43038	01/24/2014	S	(155,000)	0.996	0	154,491	(151,326)	3,164
XX43038	01/24/2014	S	(245,000)	0.993	0	243,315	(239,193)	4,121
XX43038	01/28/2014	S	(95,000)	0.988	0	93,871	(92,829)	1,042
XX43038	01/28/2014	S	(75,000)	0.990	0	74,273	(73,286)	986
XX43038	01/28/2014	S	(60,000)	0.990	0	59,418	(58,629)	789
XX43038	01/29/2014	S	(75,000)	0.999	0	74,988	(73,426)	1,562
XX43038	01/29/2014	S	(140,000)	1.000	0	140,043	(137,062)	2,981
XX43038	01/30/2014	S	(60,000)	0.997	0	59,868	(59,291)	576
XX43038	01/30/2014	S	(55,000)	0.998	0	54,914	(54,350)	563
XX43038	01/30/2014	S	(95,000)	0.994	0	94,499	(94,071)	427
XX43038	01/31/2014	S	(75,000)	1.003	0	75,281	(74,114)	1,166
XX43038	02/03/2014	S	(200,000)	1.014	0	202,906	(198,045)	4,860
XX43038	02/05/2014	S	(255,000)	0.993	0	253,296	(252,684)	612
XX43038	02/06/2014	S	(75,000)	0.991	0	74,355	(74,318)	36
XX43038	02/06/2014	S	(145,000)	0.990	0	143,685	(143,683)	2

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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
XX43038	02/11/2014	S	(65,000)	0.987	0	64,167	(64,460)	(293)
XX43038	02/11/2014	S	(115,000)	0.987	0	113,598	(114,045)	(447)
XX43038	02/13/2014	S	(100,000)	0.988	0	98,859	(99,163)	(303)
XX43038	02/13/2014	S	(85,000)	0.987	0	83,897	(84,288)	(391)
XX43038	02/13/2014	S	(40,000)	0.989	0	39,575	(39,665)	(90)
XX43038	02/14/2014	S	(695,000)	0.986	0	685,552	(689,184)	(3,632)
XX43038	02/19/2014	S	(520,000)	0.986	0	512,995	(515,649)	(2,653)
XX43038	02/19/2014	S	(1,000,000)	0.985	0	985,468	(991,632)	(6,163)
Sub-Total Of Sales # 38					**0**	**5,809,663**	**(5,788,616)**	**21,036**
Sub-Total ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43					**0**	**822,510**	**(801,463)**	**21,036**
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	02/14/2014	B	680,000	1.009	0	(686,364)	686,364	0
XX43038	02/18/2014	B	175,000	1.016	0	(177,953)	177,953	0
XX43038	02/19/2014	B	510,000	1.009	0	(514,781)	514,781	0
XX43038	02/19/2014	B	980,000	1.008	0	(988,077)	988,077	0
XX43038	02/19/2014	B	100,000	1.012	0	(101,234)	101,234	0
XX43038	02/20/2014	B	165,000	1.004	0	(165,696)	165,696	0
XX43038	02/26/2014	B	585,000	1.018	0	(595,580)	595,580	0
XX43038	02/28/2014	B	975,000	1.029	0	(1,003,831)	1,003,831	0
XX43038	03/03/2014	B	105,000	1.034	0	(108,576)	108,576	0
XX43038	03/04/2014	B	55,000	1.026	0	(56,469)	56,469	0
XX43038	03/05/2014	B	55,000	1.022	0	(56,233)	56,233	0
XX43038	03/10/2014	B	95,000	1.005	0	(95,504)	95,504	0
XX43038	03/11/2014	B	60,000	1.008	0	(60,525)	60,525	0
XX43038	03/12/2014	B	20,000	1.015	0	(20,309)	20,309	0
XX43038	03/12/2014	B	20,000	1.016	0	(20,325)	20,325	0
XX43038	03/14/2014	B	185,000	1.032	0	(191,041)	191,041	0
XX43038	03/14/2014	B	140,000	1.029	0	(144,112)	144,112	0
XX43038	03/14/2014	B	70,000	1.030	0	(72,149)	72,149	0
XX43038	03/14/2014	B	30,000	1.030	0	(30,918)	30,918	0
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/18/2014	B	185,000	1.021	0	(189,017)	189,017	0
XX43038	03/18/2014	B	130,000	1.021	0	(132,823)	132,823	0
XX43038	03/18/2014	B	140,000	1.021	0	(143,040)	143,040	0
XX43038	03/18/2014	B	50,000	1.024	0	(51,226)	51,226	0
XX43038	03/18/2014	B	75,000	1.024	0	(76,839)	76,839	0
XX43038	03/18/2014	B	210,000	1.024	0	(215,151)	215,151	0
XX43038	03/18/2014	B	85,000	1.024	0	(87,085)	87,085	0
XX43038	03/18/2014	B	160,000	1.024	0	(163,925)	163,925	0
XX43038	03/18/2014	B	195,000	1.024	0	(199,783)	199,783	0
XX43038	03/18/2014	B	220,000	1.024	0	(225,396)	225,396	0
XX43038	03/18/2014	B	80,000	1.024	0	(81,962)	81,962	0
XX43038	03/18/2014	B	165,000	1.024	0	(169,047)	169,047	0
XX43038	03/18/2014	B	100,000	1.024	0	(102,453)	102,453	0
XX43038	03/18/2014	B	185,000	1.024	0	(189,538)	189,538	0
XX43038	03/18/2014	B	120,000	1.024	0	(122,943)	122,943	0
XX43038	03/18/2014	B	160,000	1.024	0	(163,925)	163,925	0
XX43038	03/18/2014	B	45,000	1.023	0	(46,037)	46,037	0
XX43038	03/18/2014	B	205,000	1.024	0	(210,028)	210,028	0
XX43038	03/18/2014	B	135,000	1.024	0	(138,311)	138,311	0
XX43038	03/18/2014	B	130,000	1.024	0	(133,189)	133,189	0
XX43038	03/19/2014	B	105,000	1.023	0	(107,477)	107,477	0
XX43038	03/19/2014	B	60,000	1.023	0	(61,415)	61,415	0
XX43038	03/19/2014	B	150,000	1.023	0	(153,539)	153,539	0
XX43038	03/19/2014	B	135,000	1.023	0	(138,185)	138,185	0
XX43038	03/19/2014	B	65,000	1.023	0	(66,533)	66,533	0
XX43038	03/19/2014	B	55,000	1.021	0	(56,203)	56,203	0
XX43038	03/19/2014	B	200,000	1.021	0	(204,375)	204,375	0
XX43038	03/19/2014	B	60,000	1.021	0	(61,312)	61,312	0
XX43038	03/19/2014	B	135,000	1.023	0	(138,185)	138,185	0
XX43038	03/19/2014	B	40,000	1.023	0	(40,950)	40,950	0
XX43038	03/19/2014	B	40,000	1.018	0	(40,725)	40,725	0
XX43038	03/19/2014	B	60,000	1.021	0	(61,312)	61,312	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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/19/2014	B	270,000	1.021	0	(275,906)	275,906	0
XX43038	03/19/2014	B	95,000	1.023	0	(97,256)	97,256	0
XX43038	03/19/2014	B	90,000	1.023	0	(92,137)	92,137	0
XX43038	03/19/2014	B	190,000	1.023	0	(194,408)	194,408	0
XX43038	03/19/2014	B	230,000	1.023	0	(235,462)	235,462	0
XX43038	03/19/2014	B	210,000	1.021	0	(214,593)	214,593	0
XX43038	03/19/2014	B	30,000	1.018	0	(30,543)	30,543	0
XX43038	03/19/2014	B	80,000	1.021	0	(81,750)	81,750	0
XX43038	03/19/2014	B	180,000	1.021	0	(183,937)	183,937	0
XX43038	03/20/2014	B	1,200,000	1.016	0	(1,220,250)	1,220,250	0
XX43038	03/20/2014	B	50,000	1.018	0	(50,906)	50,906	0
XX43038	03/20/2014	B	140,000	1.018	0	(142,537)	142,537	0
XX43038	03/24/2014	B	20,000	1.034	0	(20,681)	20,681	0
XX43038	03/25/2014	B	1,060,000	1.029	0	(1,091,468)	1,091,468	0
XX43038	03/26/2014	B	75,000	1.033	0	(77,484)	77,484	0
XX43038	03/26/2014	B	185,000	1.032	0	(191,070)	191,070	0
XX43038	03/26/2014	B	2,600,000	1.035	0	(2,692,828)	2,692,828	0
XX43038	03/27/2014	B	105,000	1.043	0	(109,610)	109,610	0
XX43038	03/27/2014	B	50,000	1.044	0	(52,203)	52,203	0
XX43038	03/27/2014	B	80,000	1.042	0	(83,400)	83,400	0
XX43038	03/27/2014	B	80,000	1.042	0	(83,400)	83,400	0
XX43038	03/27/2014	B	150,000	1.042	0	(156,421)	156,421	0
XX43038	03/27/2014	B	165,000	1.042	0	(172,012)	172,012	0
XX43038	03/27/2014	B	100,000	1.042	0	(104,250)	104,250	0
XX43038	03/27/2014	B	240,000	1.042	0	(250,200)	250,200	0
XX43038	03/28/2014	B	40,000	1.039	0	(41,593)	41,593	0
XX43038	03/28/2014	B	55,000	1.036	0	(57,019)	57,019	0
XX43038	03/28/2014	B	30,000	1.041	0	(31,237)	31,237	0
XX43038	03/31/2014	B	85,000	1.031	0	(87,709)	87,709	0
XX43038	03/31/2014	B	80,000	1.031	0	(82,550)	82,550	0
XX43038	04/01/2014	B	40,000	1.028	0	(41,150)	41,150	0
XX43038	04/03/2014	B	35,000	1.023	0	(35,814)	35,814	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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	04/03/2014	B	75,000	1.024	0	(76,816)	76,816	0
XX43038	04/08/2014	B	35,000	1.037	0	(36,312)	36,312	0
XX43038	04/10/2014	B	15,000	1.043	0	(15,649)	15,649	0
XX43038	04/11/2014	B	30,000	1.051	0	(31,537)	31,537	0
XX43038	04/14/2014	B	25,000	1.048	0	(26,222)	26,222	0
XX43038	04/15/2014	B	105,000	1.056	0	(110,971)	110,971	0
XX43038	04/15/2014	B	95,000	1.055	0	(100,225)	100,225	0
XX43038	04/15/2014	B	140,000	1.058	0	(148,203)	148,203	0
XX43038	04/16/2014	B	300,000	1.049	0	(314,835)	314,835	0
XX43038	04/16/2014	B	80,000	1.057	0	(84,562)	84,562	0
XX43038	04/17/2014	B	90,000	1.051	0	(94,612)	94,612	0
XX43038	04/21/2014	B	20,000	1.047	0	(20,943)	20,943	0
XX43038	04/22/2014	B	55,000	1.041	0	(57,268)	57,268	0
XX43038	04/22/2014	B	60,000	1.040	0	(62,437)	62,437	0
XX43038	04/22/2014	B	90,000	1.045	0	(94,050)	94,050	0
XX43038	04/22/2014	B	80,000	1.048	0	(83,862)	83,862	0
XX43038	04/24/2014	B	95,000	1.051	0	(99,868)	99,868	0
XX43038	04/25/2014	B	200,000	1.057	0	(211,531)	211,531	0
XX43038	04/29/2014	B	35,000	1.048	0	(36,695)	36,695	0
XX43038	04/30/2014	B	610,000	1.055	0	(643,573)	643,573	0
XX43038	04/30/2014	B	30,000	1.054	0	(31,621)	31,621	0
XX43038	05/02/2014	B	45,000	1.073	0	(48,290)	48,290	0
XX43038	05/06/2014	B	50,000	1.070	0	(53,539)	53,539	0
XX43038	05/08/2014	B	80,000	1.061	0	(84,937)	84,937	0
XX43038	05/08/2014	B	135,000	1.063	0	(143,585)	143,585	0
Sub-Total Of Buys # 109					**0**	**(39,154,681)**	**39,154,681**	**0**
XX43038	02/18/2014	S	(20,000)	1.010	0	20,212	(20,206)	5
XX43038	02/18/2014	S	(135,000)	1.013	0	136,877	(136,394)	482
XX43038	02/18/2014	S	(300,000)	1.016	0	304,875	(303,098)	1,776
XX43038	02/18/2014	S	(155,000)	1.012	0	157,004	(156,601)	403
XX43038	02/19/2014	S	(60,000)	1.014	0	60,890	(60,559)	331

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	02/19/2014	S	(70,000)	1.014	0	71,028	(70,652)	375
XX43038	02/19/2014	S	(100,000)	1.014	0	101,484	(100,932)	551
XX43038	02/19/2014	S	(40,000)	1.014	0	40,593	(40,372)	220
XX43038	02/19/2014	S	(50,000)	1.014	0	50,742	(50,466)	275
XX43038	02/19/2014	S	(60,000)	1.014	0	60,890	(60,559)	331
XX43038	02/19/2014	S	(30,000)	1.012	0	30,384	(30,279)	104
XX43038	02/19/2014	S	(70,000)	1.012	0	70,885	(70,652)	233
XX43038	02/19/2014	S	(30,000)	1.014	0	30,445	(30,279)	165
XX43038	02/20/2014	S	(455,000)	1.003	0	456,492	(458,985)	(2,492)
XX43038	02/24/2014	S	(95,000)	1.009	0	95,890	(95,832)	58
XX43038	03/03/2014	S	(320,000)	1.035	0	331,237	(326,292)	4,945
XX43038	03/03/2014	S	(240,000)	1.035	0	248,503	(244,719)	3,784
XX43038	03/03/2014	S	(125,000)	1.035	0	129,433	(127,489)	1,944
XX43038	03/04/2014	S	(15,000)	1.024	0	15,372	(15,297)	74
XX43038	03/04/2014	S	(140,000)	1.019	0	142,668	(142,787)	(119)
XX43038	03/05/2014	S	(35,000)	1.022	0	35,776	(35,696)	79
XX43038	03/05/2014	S	(215,000)	1.022	0	219,845	(219,281)	564
XX43038	03/06/2014	S	(150,000)	1.015	0	152,273	(152,987)	(713)
XX43038	03/06/2014	S	(210,000)	1.012	0	212,690	(214,181)	(1,491)
XX43038	03/06/2014	S	(165,000)	1.011	0	166,972	(168,285)	(1,313)
XX43038	03/10/2014	S	(280,000)	1.005	0	281,607	(285,250)	(3,643)
XX43038	03/11/2014	S	(55,000)	1.008	0	55,489	(55,997)	(507)
XX43038	03/13/2014	S	(105,000)	1.028	0	107,953	(106,894)	1,058
XX43038	03/14/2014	S	(100,000)	1.030	0	103,093	(102,654)	438
XX43038	03/17/2014	S	(215,000)	1.026	0	220,610	(220,708)	(97)
XX43038	03/17/2014	S	(90,000)	1.027	0	92,446	(92,389)	57
XX43038	03/17/2014	S	(270,000)	1.027	0	277,340	(277,168)	172
XX43038	03/17/2014	S	(85,000)	1.025	0	87,125	(87,256)	(131)
XX43038	03/17/2014	S	(185,000)	1.027	0	190,029	(189,911)	118
XX43038	03/17/2014	S	(155,000)	1.025	0	159,020	(159,115)	(94)
XX43038	03/17/2014	S	(155,000)	1.027	0	159,214	(159,115)	98
XX43038	03/17/2014	S	(135,000)	1.027	0	138,670	(138,584)	86

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/17/2014	S	(160,000)	1.025	0	164,125	(164,247)	(122)
XX43038	03/17/2014	S	(1,155,000)	1.027	0	1,187,123	(1,185,664)	1,459
XX43038	03/17/2014	S	(65,000)	1.026	0	66,726	(66,725)	0
XX43038	03/17/2014	S	(170,000)	1.027	0	174,728	(174,513)	214
XX43038	03/17/2014	S	(425,000)	1.027	0	436,820	(436,283)	536
XX43038	03/17/2014	S	(75,000)	1.026	0	76,992	(76,991)	1
XX43038	03/17/2014	S	(85,000)	1.026	0	87,257	(87,256)	1
XX43038	03/17/2014	S	(105,000)	1.026	0	107,789	(107,787)	1
XX43038	03/17/2014	S	(115,000)	1.026	0	118,054	(118,053)	1
XX43038	03/17/2014	S	(145,000)	1.026	0	148,851	(148,849)	1
XX43038	03/17/2014	S	(135,000)	1.027	0	138,670	(138,584)	86
XX43038	03/17/2014	S	(55,000)	1.026	0	56,460	(56,460)	0
XX43038	03/17/2014	S	(115,000)	1.026	0	118,054	(118,053)	1
XX43038	03/17/2014	S	(300,000)	1.027	0	308,156	(307,964)	191
XX43038	03/17/2014	S	(70,000)	1.027	0	71,903	(71,858)	44
XX43038	03/17/2014	S	(240,000)	1.027	0	246,525	(246,371)	153
XX43038	03/17/2014	S	(175,000)	1.027	0	179,757	(179,646)	111
XX43038	03/17/2014	S	(205,000)	1.027	0	210,573	(210,442)	130
XX43038	03/17/2014	S	(245,000)	1.025	0	251,354	(251,504)	(149)
XX43038	03/17/2014	S	(165,000)	1.026	0	169,305	(169,380)	(75)
XX43038	03/17/2014	S	(175,000)	1.025	0	179,539	(179,646)	(107)
XX43038	03/17/2014	S	(80,000)	1.027	0	82,175	(82,123)	51
XX43038	03/17/2014	S	(50,000)	1.027	0	51,390	(51,327)	63
XX43038	03/17/2014	S	(245,000)	1.027	0	251,814	(251,504)	309
XX43038	03/17/2014	S	(100,000)	1.027	0	102,781	(102,654)	126
XX43038	03/17/2014	S	(290,000)	1.027	0	298,065	(297,699)	366
XX43038	03/17/2014	S	(220,000)	1.027	0	226,118	(225,840)	277
XX43038	03/17/2014	S	(190,000)	1.027	0	195,284	(195,044)	240
XX43038	03/17/2014	S	(70,000)	1.027	0	71,946	(71,858)	88
XX43038	03/17/2014	S	(80,000)	1.026	0	82,125	(82,123)	1
XX43038	03/17/2014	S	(365,000)	1.027	0	375,151	(374,690)	461
XX43038	03/17/2014	S	(105,000)	1.025	0	107,625	(107,787)	(162)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/17/2014	S	(320,000)	1.025	0	328,300	(328,495)	(195)
XX43038	03/17/2014	S	(245,000)	1.026	0	251,392	(251,504)	(111)
XX43038	03/17/2014	S	(100,000)	1.027	0	102,781	(102,654)	126
XX43038	03/17/2014	S	(175,000)	1.025	0	179,375	(179,646)	(271)
XX43038	03/17/2014	S	(45,000)	1.025	0	46,125	(46,194)	(69)
XX43038	03/17/2014	S	(140,000)	1.027	0	143,893	(143,716)	176
XX43038	03/17/2014	S	(105,000)	1.027	0	107,920	(107,787)	132
XX43038	03/17/2014	S	(55,000)	1.026	0	56,460	(56,460)	0
XX43038	03/17/2014	S	(390,000)	1.027	0	400,603	(400,354)	248
XX43038	03/17/2014	S	(75,000)	1.026	0	76,992	(76,991)	1
XX43038	03/17/2014	S	(75,000)	1.026	0	76,992	(76,991)	1
XX43038	03/17/2014	S	(70,000)	1.027	0	71,946	(71,858)	88
XX43038	03/17/2014	S	(165,000)	1.025	0	169,279	(169,380)	(100)
XX43038	03/17/2014	S	(80,000)	1.026	0	82,125	(82,123)	1
XX43038	03/17/2014	S	(230,000)	1.027	0	236,253	(236,106)	146
XX43038	03/17/2014	S	(90,000)	1.027	0	92,446	(92,389)	57
XX43038	03/17/2014	S	(70,000)	1.026	0	71,859	(71,858)	0
XX43038	03/17/2014	S	(45,000)	1.026	0	46,195	(46,194)	0
XX43038	03/17/2014	S	(200,000)	1.027	0	205,437	(205,309)	127
XX43038	03/17/2014	S	(150,000)	1.025	0	153,890	(153,982)	(91)
XX43038	03/17/2014	S	(150,000)	1.026	0	153,914	(153,982)	(68)
XX43038	03/17/2014	S	(250,000)	1.027	0	256,953	(256,637)	315
XX43038	03/17/2014	S	(170,000)	1.025	0	174,409	(174,513)	(103)
XX43038	03/17/2014	S	(45,000)	1.025	0	46,167	(46,194)	(27)
XX43038	03/17/2014	S	(185,000)	1.025	0	189,798	(189,911)	(113)
XX43038	03/17/2014	S	(180,000)	1.028	0	185,090	(184,778)	311
XX43038	03/17/2014	S	(225,000)	1.026	0	230,871	(230,973)	(102)
XX43038	03/17/2014	S	(135,000)	1.027	0	138,670	(138,584)	86
XX43038	03/17/2014	S	(90,000)	1.027	0	92,503	(92,389)	113
XX43038	03/17/2014	S	(80,000)	1.027	0	82,175	(82,123)	51
XX43038	03/17/2014	S	(185,000)	1.026	0	189,827	(189,911)	(84)
XX43038	03/18/2014	S	(80,000)	1.022	0	81,837	(81,997)	(160)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/18/2014	S	(145,000)	1.023	0	148,421	(148,621)	(199)
XX43038	03/18/2014	S	(65,000)	1.024	0	66,564	(66,623)	(59)
XX43038	03/18/2014	S	(60,000)	1.022	0	61,378	(61,498)	(120)
XX43038	03/18/2014	S	(235,000)	1.024	0	240,728	(240,868)	(140)
XX43038	03/18/2014	S	(295,000)	1.024	0	302,098	(302,366)	(268)
XX43038	03/18/2014	S	(160,000)	1.024	0	163,850	(163,995)	(145)
XX43038	03/18/2014	S	(75,000)	1.024	0	76,828	(76,872)	(44)
XX43038	03/18/2014	S	(115,000)	1.024	0	117,767	(117,871)	(104)
XX43038	03/18/2014	S	(30,000)	1.024	0	30,721	(30,749)	(27)
XX43038	03/18/2014	S	(255,000)	1.022	0	260,617	(261,368)	(750)
XX43038	03/18/2014	S	(235,000)	1.022	0	240,177	(240,868)	(691)
XX43038	03/18/2014	S	(70,000)	1.022	0	71,542	(71,748)	(205)
XX43038	03/18/2014	S	(65,000)	1.022	0	66,432	(66,623)	(191)
XX43038	03/18/2014	S	(195,000)	1.022	0	199,478	(199,869)	(390)
XX43038	03/18/2014	S	(125,000)	1.022	0	127,871	(128,121)	(250)
XX43038	03/18/2014	S	(35,000)	1.022	0	35,803	(35,874)	(70)
XX43038	03/18/2014	S	(35,000)	1.022	0	35,803	(35,874)	(70)
XX43038	03/18/2014	S	(65,000)	1.022	0	66,492	(66,623)	(130)
XX43038	03/18/2014	S	(200,000)	1.024	0	204,812	(204,994)	(182)
XX43038	03/18/2014	S	(240,000)	1.024	0	245,775	(245,993)	(218)
XX43038	03/18/2014	S	(185,000)	1.024	0	189,509	(189,619)	(110)
XX43038	03/18/2014	S	(125,000)	1.024	0	128,007	(128,121)	(113)
XX43038	03/18/2014	S	(70,000)	1.024	0	71,706	(71,748)	(41)
XX43038	03/18/2014	S	(70,000)	1.024	0	71,684	(71,748)	(63)
XX43038	03/18/2014	S	(80,000)	1.023	0	81,887	(81,997)	(110)
XX43038	03/18/2014	S	(330,000)	1.024	0	337,940	(338,240)	(300)
XX43038	03/18/2014	S	(345,000)	1.024	0	353,301	(353,615)	(314)
XX43038	03/18/2014	S	(125,000)	1.024	0	128,007	(128,121)	(113)
XX43038	03/18/2014	S	(115,000)	1.023	0	117,713	(117,871)	(158)
XX43038	03/18/2014	S	(60,000)	1.024	0	61,443	(61,498)	(54)
XX43038	03/18/2014	S	(30,000)	1.022	0	30,689	(30,749)	(60)
XX43038	03/18/2014	S	(115,000)	1.023	0	117,713	(117,871)	(158)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/18/2014	S	(130,000)	1.022	0	132,864	(133,246)	(382)
XX43038	03/18/2014	S	(185,000)	1.023	0	189,364	(189,619)	(255)
XX43038	03/18/2014	S	(50,000)	1.022	0	51,101	(51,248)	(147)
XX43038	03/18/2014	S	(80,000)	1.023	0	81,887	(81,997)	(110)
XX43038	03/18/2014	S	(260,000)	1.024	0	266,256	(266,492)	(236)
XX43038	03/18/2014	S	(65,000)	1.024	0	66,584	(66,623)	(38)
XX43038	03/18/2014	S	(35,000)	1.022	0	35,803	(35,874)	(70)
XX43038	03/18/2014	S	(145,000)	1.023	0	148,421	(148,621)	(199)
XX43038	03/18/2014	S	(470,000)	1.024	0	481,309	(481,737)	(427)
XX43038	03/18/2014	S	(660,000)	1.023	0	675,571	(676,481)	(910)
XX43038	03/18/2014	S	(165,000)	1.024	0	169,073	(169,120)	(47)
XX43038	03/18/2014	S	(75,000)	1.022	0	76,722	(76,872)	(150)
XX43038	03/18/2014	S	(110,000)	1.022	0	112,509	(112,644)	(135)
XX43038	03/19/2014	S	(125,000)	1.021	0	127,636	(128,026)	(389)
XX43038	03/19/2014	S	(260,000)	1.018	0	264,793	(266,294)	(1,500)
XX43038	03/19/2014	S	(110,000)	1.018	0	112,045	(112,663)	(617)
XX43038	03/19/2014	S	(140,000)	1.018	0	142,581	(143,389)	(808)
XX43038	03/19/2014	S	(190,000)	1.019	0	193,621	(194,599)	(977)
XX43038	03/20/2014	S	(465,000)	1.016	0	472,846	(476,179)	(3,332)
XX43038	03/20/2014	S	(75,000)	1.019	0	76,464	(76,803)	(338)
XX43038	03/20/2014	S	(50,000)	1.018	0	50,914	(51,202)	(288)
XX43038	03/20/2014	S	(80,000)	1.018	0	81,462	(81,923)	(460)
XX43038	03/20/2014	S	(35,000)	1.019	0	35,683	(35,841)	(157)
XX43038	03/20/2014	S	(15,000)	1.018	0	15,271	(15,360)	(88)
XX43038	03/20/2014	S	(50,000)	1.017	0	50,890	(51,202)	(311)
XX43038	03/20/2014	S	(200,000)	1.018	0	203,625	(204,808)	(1,183)
XX43038	03/20/2014	S	(135,000)	1.017	0	137,299	(138,245)	(946)
XX43038	03/20/2014	S	(420,000)	1.017	0	427,153	(430,097)	(2,944)
XX43038	03/20/2014	S	(130,000)	1.017	0	132,214	(133,125)	(911)
XX43038	03/20/2014	S	(105,000)	1.018	0	106,903	(107,524)	(621)
XX43038	03/20/2014	S	(140,000)	1.017	0	142,384	(143,365)	(981)
XX43038	03/20/2014	S	(115,000)	1.017	0	116,958	(117,764)	(806)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/20/2014	S	(110,000)	1.018	0	111,993	(112,644)	(650)
XX43038	03/20/2014	S	(85,000)	1.017	0	86,447	(87,043)	(595)
XX43038	03/20/2014	S	(115,000)	1.018	0	117,084	(117,764)	(680)
XX43038	03/20/2014	S	(225,000)	1.017	0	228,832	(230,409)	(1,577)
XX43038	03/20/2014	S	(105,000)	1.018	0	106,903	(107,524)	(621)
XX43038	03/20/2014	S	(30,000)	1.018	0	30,566	(30,721)	(155)
XX43038	03/20/2014	S	(165,000)	1.019	0	168,222	(168,966)	(744)
XX43038	03/20/2014	S	(95,000)	1.017	0	96,617	(97,283)	(665)
XX43038	03/20/2014	S	(70,000)	1.019	0	71,367	(71,682)	(315)
XX43038	03/20/2014	S	(225,000)	1.018	0	229,078	(230,409)	(1,331)
XX43038	03/20/2014	S	(105,000)	1.018	0	106,903	(107,524)	(621)
XX43038	03/20/2014	S	(35,000)	1.018	0	35,639	(35,841)	(201)
XX43038	03/20/2014	S	(130,000)	1.018	0	132,376	(133,125)	(748)
XX43038	03/20/2014	S	(30,000)	1.018	0	30,548	(30,721)	(172)
XX43038	03/20/2014	S	(240,000)	1.017	0	244,087	(245,769)	(1,682)
XX43038	03/20/2014	S	(550,000)	1.017	0	559,367	(563,222)	(3,855)
XX43038	03/20/2014	S	(115,000)	1.018	0	117,084	(117,764)	(680)
XX43038	03/20/2014	S	(245,000)	1.018	0	249,440	(250,890)	(1,449)
XX43038	03/20/2014	S	(140,000)	1.017	0	142,384	(143,365)	(981)
XX43038	03/20/2014	S	(230,000)	1.018	0	234,168	(235,529)	(1,360)
XX43038	03/20/2014	S	(110,000)	1.017	0	111,873	(112,644)	(771)
XX43038	03/20/2014	S	(120,000)	1.018	0	122,175	(122,884)	(709)
XX43038	03/21/2014	S	(55,000)	1.024	0	56,362	(56,322)	39
XX43038	03/21/2014	S	(55,000)	1.023	0	56,304	(56,322)	(18)
XX43038	03/21/2014	S	(255,000)	1.020	0	260,339	(261,130)	(791)
XX43038	03/21/2014	S	(70,000)	1.023	0	71,659	(71,682)	(23)
XX43038	03/21/2014	S	(90,000)	1.023	0	92,133	(92,163)	(29)
XX43038	03/21/2014	S	(45,000)	1.023	0	46,066	(46,081)	(14)
XX43038	03/24/2014	S	(40,000)	1.034	0	41,381	(41,086)	294
XX43038	03/24/2014	S	(85,000)	1.034	0	87,895	(87,309)	585
XX43038	03/24/2014	S	(60,000)	1.034	0	62,043	(61,630)	413
XX43038	03/24/2014	S	(40,000)	1.034	0	41,375	(41,086)	288

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/24/2014	S	(60,000)	1.034	0	62,043	(61,630)	413
XX43038	03/24/2014	S	(45,000)	1.034	0	46,546	(46,222)	324
XX43038	03/25/2014	S	(150,000)	1.028	0	154,265	(154,075)	189
XX43038	03/25/2014	S	(80,000)	1.028	0	82,275	(82,173)	101
XX43038	03/25/2014	S	(75,000)	1.032	0	77,425	(77,037)	387
XX43038	03/25/2014	S	(160,000)	1.030	0	164,900	(164,347)	552
XX43038	03/25/2014	S	(150,000)	1.031	0	154,687	(154,075)	611
XX43038	03/25/2014	S	(135,000)	1.030	0	139,176	(138,668)	508
XX43038	03/25/2014	S	(175,000)	1.030	0	180,359	(179,755)	604
XX43038	03/25/2014	S	(290,000)	1.031	0	299,062	(297,880)	1,182
XX43038	03/25/2014	S	(190,000)	1.031	0	195,937	(195,162)	774
XX43038	03/25/2014	S	(95,000)	1.032	0	98,072	(97,581)	491
XX43038	03/25/2014	S	(110,000)	1.029	0	113,196	(112,989)	207
XX43038	03/25/2014	S	(35,000)	1.028	0	35,995	(35,951)	44
XX43038	03/26/2014	S	(70,000)	1.028	0	71,990	(72,481)	(490)
XX43038	03/26/2014	S	(70,000)	1.028	0	71,990	(72,481)	(490)
XX43038	03/26/2014	S	(65,000)	1.028	0	66,848	(67,304)	(455)
XX43038	03/26/2014	S	(120,000)	1.033	0	124,012	(124,253)	(241)
XX43038	03/26/2014	S	(65,000)	1.033	0	67,173	(67,304)	(130)
XX43038	03/26/2014	S	(125,000)	1.033	0	129,179	(129,431)	(251)
XX43038	03/26/2014	S	(410,000)	1.033	0	423,709	(424,533)	(824)
XX43038	03/26/2014	S	(110,000)	1.033	0	113,678	(113,899)	(221)
XX43038	03/26/2014	S	(80,000)	1.033	0	82,712	(82,835)	(123)
XX43038	03/26/2014	S	(195,000)	1.033	0	201,611	(201,912)	(300)
XX43038	03/26/2014	S	(65,000)	1.033	0	67,203	(67,304)	(100)
XX43038	03/26/2014	S	(75,000)	1.033	0	77,507	(77,658)	(150)
XX43038	03/26/2014	S	(95,000)	1.033	0	98,176	(98,367)	(191)
XX43038	03/26/2014	S	(90,000)	1.033	0	93,009	(93,190)	(180)
XX43038	03/26/2014	S	(55,000)	1.033	0	56,839	(56,949)	(110)
XX43038	03/26/2014	S	(170,000)	1.033	0	175,764	(176,026)	(262)
XX43038	03/27/2014	S	(725,000)	1.044	0	757,370	(750,700)	6,669
XX43038	03/27/2014	S	(45,000)	1.040	0	46,828	(46,852)	(24)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/27/2014	S	(20,000)	1.044	0	20,887	(20,823)	64
XX43038	03/27/2014	S	(305,000)	1.043	0	318,224	(317,554)	670
XX43038	03/28/2014	S	(250,000)	1.037	0	259,345	(260,290)	(944)
XX43038	03/28/2014	S	(40,000)	1.036	0	41,468	(41,630)	(162)
XX43038	03/31/2014	S	(195,000)	1.034	0	201,665	(202,622)	(957)
XX43038	04/01/2014	S	(145,000)	1.027	0	148,959	(150,585)	(1,625)
XX43038	04/02/2014	S	(110,000)	1.020	0	112,217	(114,236)	(2,019)
XX43038	04/02/2014	S	(30,000)	1.019	0	30,576	(31,155)	(578)
XX43038	04/03/2014	S	(145,000)	1.025	0	148,647	(150,157)	(1,510)
XX43038	04/10/2014	S	(50,000)	1.045	0	52,281	(51,798)	482
XX43038	04/10/2014	S	(25,000)	1.044	0	26,109	(25,899)	209
XX43038	04/10/2014	S	(65,000)	1.044	0	67,884	(67,338)	545
XX43038	04/10/2014	S	(45,000)	1.044	0	46,996	(46,619)	377
XX43038	04/11/2014	S	(45,000)	1.047	0	47,137	(46,688)	448
XX43038	04/14/2014	S	(35,000)	1.050	0	36,750	(36,349)	400
XX43038	04/14/2014	S	(20,000)	1.049	0	20,987	(20,771)	216
XX43038	04/14/2014	S	(85,000)	1.049	0	89,223	(88,278)	945
XX43038	04/15/2014	S	(25,000)	1.053	0	26,343	(26,272)	71
XX43038	04/15/2014	S	(80,000)	1.056	0	84,537	(84,118)	418
XX43038	04/15/2014	S	(160,000)	1.055	0	168,856	(168,233)	622
XX43038	04/17/2014	S	(20,000)	1.053	0	21,075	(21,029)	45
XX43038	04/17/2014	S	(105,000)	1.057	0	110,988	(110,403)	585
XX43038	04/21/2014	S	(20,000)	1.045	0	20,915	(21,026)	(110)
XX43038	04/22/2014	S	(65,000)	1.041	0	67,711	(68,180)	(468)
XX43038	04/22/2014	S	(35,000)	1.044	0	36,547	(36,712)	(164)
XX43038	04/22/2014	S	(70,000)	1.046	0	73,267	(73,424)	(157)
XX43038	04/23/2014	S	(75,000)	1.051	0	78,843	(78,669)	174
XX43038	04/24/2014	S	(45,000)	1.055	0	47,482	(47,216)	266
XX43038	04/24/2014	S	(45,000)	1.055	0	47,510	(47,216)	294
XX43038	04/25/2014	S	(205,000)	1.059	0	217,171	(215,526)	1,645
XX43038	04/29/2014	S	(95,000)	1.049	0	99,727	(100,042)	(314)
XX43038	05/01/2014	S	(40,000)	1.062	0	42,518	(42,124)	394

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	05/01/2014	S	(40,000)	1.053	0	42,150	(42,124)	25
XX43038	05/02/2014	S	(35,000)	1.060	0	37,100	(36,886)	213
XX43038	05/05/2014	S	(170,000)	1.066	0	181,255	(179,162)	2,093
XX43038	05/06/2014	S	(50,000)	1.070	0	53,505	(52,737)	768
XX43038	05/06/2014	S	(90,000)	1.069	0	96,215	(94,927)	1,287
XX43038	05/06/2014	S	(45,000)	1.071	0	48,213	(47,545)	667
XX43038	05/06/2014	S	(125,000)	1.070	0	133,803	(132,072)	1,731
XX43038	05/07/2014	S	(30,000)	1.067	0	32,025	(31,642)	382
XX43038	05/07/2014	S	(30,000)	1.067	0	32,015	(31,642)	373
XX43038	05/07/2014	S	(40,000)	1.065	0	42,612	(42,190)	422
XX43038	05/07/2014	S	(25,000)	1.065	0	26,648	(26,414)	234
XX43038	05/08/2014	S	(25,000)	1.065	0	26,640	(26,414)	226
XX43038	05/08/2014	S	(55,000)	1.062	0	58,416	(58,111)	304
XX43038	05/09/2014	S	(40,000)	1.054	0	42,173	(42,263)	(89)
XX43038	05/09/2014	S	(565,000)	1.055	0	596,516	(596,966)	(449)
XX43038	05/12/2014	S	(80,000)	1.051	0	84,096	(84,526)	(429)
Sub-Total Of Sales # 277					**0**	**39,137,203**	**(39,154,589)**	**(17,386)**
Sub-Total ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43					**0**	**(17,478)**	**92**	**(17,386)**
ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44								
XX43038	03/21/2014	B	55,000	1.001	0	(55,058)	55,058	0
XX43038	05/09/2014	B	570,000	1.031	0	(588,145)	588,145	0
XX43038	05/12/2014	B	80,000	1.027	0	(82,181)	82,181	0
XX43038	05/12/2014	B	40,000	1.026	0	(41,062)	41,062	0
XX43038	05/12/2014	B	45,000	1.027	0	(46,223)	46,223	0
XX43038	05/13/2014	B	20,000	1.034	0	(20,681)	20,681	0
XX43038	05/13/2014	B	65,000	1.031	0	(67,051)	67,051	0
XX43038	05/13/2014	B	20,000	1.032	0	(20,656)	20,656	0
XX43038	05/14/2014	B	215,000	1.048	0	(225,346)	225,346	0
XX43038	05/14/2014	B	120,000	1.048	0	(125,850)	125,850	0
XX43038	05/15/2014	B	75,000	1.057	0	(79,347)	79,347	0
XX43038	05/15/2014	B	45,000	1.060	0	(47,700)	47,700	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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	05/15/2014	B	55,000	1.055	0	(58,067)	58,067	0
XX43038	05/15/2014	B	40,000	1.057	0	(42,312)	42,312	0
XX43038	05/19/2014	B	75,000	1.057	0	(79,335)	79,335	0
XX43038	05/19/2014	B	45,000	1.046	0	(47,088)	47,088	0
XX43038	05/19/2014	B	65,000	1.046	0	(68,016)	68,016	0
XX43038	05/19/2014	B	70,000	1.046	0	(73,259)	73,259	0
XX43038	05/20/2014	B	75,000	1.047	0	(78,585)	78,585	0
XX43038	05/20/2014	B	210,000	1.044	0	(219,351)	219,351	0
XX43038	05/20/2014	B	50,000	1.048	0	(52,406)	52,406	0
XX43038	05/20/2014	B	120,000	1.050	0	(126,056)	126,056	0
XX43038	05/21/2014	B	85,000	1.041	0	(88,532)	88,532	0
XX43038	05/22/2014	B	120,000	1.040	0	(124,856)	124,856	0
XX43038	05/23/2014	B	60,000	1.044	0	(62,662)	62,662	0
XX43038	05/28/2014	B	175,000	1.064	0	(186,292)	186,292	0
XX43038	05/28/2014	B	45,000	1.065	0	(47,953)	47,953	0
XX43038	05/29/2014	B	50,000	1.059	0	(52,953)	52,953	0
XX43038	05/30/2014	B	415,000	1.060	0	(440,110)	440,110	0
XX43038	05/30/2014	B	190,000	1.061	0	(201,607)	201,607	0
XX43038	05/30/2014	B	70,000	1.059	0	(74,167)	74,167	0
XX43038	05/30/2014	B	25,000	1.059	0	(26,484)	26,484	0
XX43038	06/02/2014	B	70,000	1.047	0	(73,303)	73,303	0
XX43038	06/02/2014	B	25,000	1.049	0	(26,226)	26,226	0
XX43038	06/03/2014	B	70,000	1.043	0	(73,029)	73,029	0
XX43038	06/03/2014	B	80,000	1.039	0	(83,178)	83,178	0
XX43038	06/03/2014	B	105,000	1.037	0	(108,970)	108,970	0
XX43038	06/10/2014	B	35,000	1.029	0	(36,030)	36,030	0
XX43038	06/11/2014	B	85,000	1.030	0	(87,629)	87,629	0
XX43038	06/12/2014	B	25,000	1.041	0	(26,046)	26,046	0
XX43038	06/12/2014	B	55,000	1.040	0	(57,251)	57,251	0
XX43038	06/13/2014	B	70,000	1.042	0	(72,996)	72,996	0
XX43038	06/13/2014	B	70,000	1.041	0	(72,931)	72,931	0
XX43038	06/13/2014	B	70,000	1.041	0	(72,909)	72,909	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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	06/13/2014	B	20,000	1.039	0	(20,785)	20,785	0
XX43038	06/13/2014	B	25,000	1.044	0	(26,113)	26,113	0
XX43038	06/16/2014	B	175,000	1.044	0	(182,792)	182,792	0
XX43038	06/16/2014	B	45,000	1.044	0	(46,996)	46,996	0
XX43038	06/17/2014	B	110,000	1.036	0	(114,056)	114,056	0
XX43038	06/17/2014	B	80,000	1.035	0	(82,812)	82,812	0
XX43038	06/18/2014	B	75,000	1.042	0	(78,164)	78,164	0
XX43038	06/19/2014	B	165,000	1.041	0	(171,857)	171,857	0
XX43038	06/23/2014	B	80,000	1.034	0	(82,725)	82,725	0
XX43038	06/24/2014	B	165,000	1.043	0	(172,192)	172,192	0
XX43038	06/24/2014	B	120,000	1.044	0	(125,287)	125,287	0
XX43038	06/25/2014	B	25,000	1.046	0	(26,156)	26,156	0
XX43038	06/26/2014	B	30,000	1.053	0	(31,593)	31,593	0
XX43038	06/26/2014	B	90,000	1.050	0	(94,517)	94,517	0
XX43038	06/30/2014	B	460,000	1.055	0	(485,569)	485,569	0
XX43038	07/01/2014	B	65,000	1.044	0	(67,876)	67,876	0
XX43038	07/01/2014	B	70,000	1.043	0	(73,073)	73,073	0
XX43038	07/01/2014	B	45,000	1.043	0	(46,968)	46,968	0
XX43038	07/01/2014	B	70,000	1.043	0	(73,051)	73,051	0
XX43038	07/02/2014	B	105,000	1.031	0	(108,314)	108,314	0
XX43038	07/02/2014	B	45,000	1.033	0	(46,511)	46,511	0
XX43038	07/07/2014	B	35,000	1.036	0	(36,285)	36,285	0
XX43038	07/08/2014	B	50,000	1.041	0	(52,085)	52,085	0
XX43038	07/09/2014	B	35,000	1.047	0	(36,662)	36,662	0
XX43038	07/10/2014	B	60,000	1.049	0	(62,953)	62,953	0
XX43038	07/11/2014	B	50,000	1.054	0	(52,703)	52,703	0
XX43038	07/14/2014	B	50,000	1.049	0	(52,453)	52,453	0
XX43038	07/16/2014	B	50,000	1.047	0	(52,390)	52,390	0
XX43038	07/16/2014	B	45,000	1.055	0	(47,489)	47,489	0
XX43038	07/17/2014	B	55,000	1.060	0	(58,345)	58,345	0
XX43038	07/17/2014	B	75,000	1.060	0	(79,570)	79,570	0
XX43038	07/18/2014	B	60,000	1.064	0	(63,843)	63,843	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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	07/21/2014	B	30,000	1.069	0	(32,095)	32,095	0
XX43038	07/21/2014	B	50,000	1.070	0	(53,531)	53,531	0
XX43038	07/23/2014	B	70,000	1.073	0	(75,162)	75,162	0
XX43038	07/23/2014	B	80,000	1.072	0	(85,825)	85,825	0
XX43038	07/23/2014	B	60,000	1.072	0	(64,368)	64,368	0
XX43038	07/23/2014	B	75,000	1.073	0	(80,478)	80,478	0
XX43038	07/25/2014	B	50,000	1.072	0	(53,625)	53,625	0
XX43038	07/28/2014	B	180,000	1.071	0	(192,796)	192,796	0
XX43038	07/31/2014	B	475,000	1.060	0	(503,815)	503,815	0
XX43038	07/31/2014	B	50,000	1.058	0	(52,921)	52,921	0
XX43038	08/01/2014	B	25,000	1.066	0	(26,656)	26,656	0
XX43038	08/05/2014	B	55,000	1.067	0	(58,721)	58,721	0
XX43038	08/05/2014	B	65,000	1.065	0	(69,225)	69,225	0
XX43038	08/06/2014	B	40,000	1.068	0	(42,737)	42,737	0
XX43038	08/06/2014	B	30,000	1.068	0	(32,057)	32,057	0
XX43038	08/06/2014	B	70,000	1.068	0	(74,779)	74,779	0
XX43038	08/07/2014	B	45,000	1.072	0	(48,269)	48,269	0
XX43038	08/07/2014	B	70,000	1.073	0	(75,129)	75,129	0
XX43038	08/12/2014	B	55,000	1.072	0	(58,970)	58,970	0
XX43038	08/12/2014	B	60,000	1.074	0	(64,471)	64,471	0
XX43038	08/12/2014	B	55,000	1.068	0	(58,781)	58,781	0
XX43038	08/12/2014	B	45,000	1.067	0	(48,023)	48,023	0
XX43038	08/12/2014	B	75,000	1.067	0	(80,039)	80,039	0
XX43038	08/13/2014	B	25,000	1.073	0	(26,843)	26,843	0
XX43038	08/13/2014	B	15,000	1.073	0	(16,096)	16,096	0
XX43038	08/13/2014	B	80,000	1.071	0	(85,725)	85,725	0
XX43038	08/13/2014	B	85,000	1.072	0	(91,189)	91,189	0
XX43038	08/13/2014	B	70,000	1.071	0	(75,009)	75,009	0
XX43038	08/13/2014	B	55,000	1.071	0	(58,935)	58,935	0
Sub-Total Of Buys # 105					**0**	**(9,378,344)**	**9,378,344**	**0**
XX43038	03/21/2014	S	(55,000)	1.000	0	55,000	(55,058)	(58)

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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	05/12/2014	S	(55,000)	1.027	0	56,512	(56,692)	(179)
XX43038	05/12/2014	S	(215,000)	1.025	0	220,467	(221,614)	(1,147)
XX43038	05/12/2014	S	(80,000)	1.024	0	81,965	(83,121)	(1,155)
XX43038	05/14/2014	S	(45,000)	1.046	0	47,109	(46,755)	353
XX43038	05/14/2014	S	(85,000)	1.048	0	89,143	(88,316)	827
XX43038	05/15/2014	S	(70,000)	1.057	0	73,997	(72,932)	1,064
XX43038	05/15/2014	S	(85,000)	1.057	0	89,887	(88,561)	1,326
XX43038	05/15/2014	S	(165,000)	1.061	0	175,080	(171,912)	3,167
XX43038	05/15/2014	S	(45,000)	1.056	0	47,559	(46,885)	674
XX43038	05/15/2014	S	(120,000)	1.056	0	126,806	(125,330)	1,476
XX43038	05/19/2014	S	(50,000)	1.055	0	52,773	(52,220)	552
XX43038	05/19/2014	S	(180,000)	1.047	0	188,550	(187,995)	554
XX43038	05/19/2014	S	(110,000)	1.045	0	115,044	(114,989)	55
XX43038	05/20/2014	S	(50,000)	1.048	0	52,412	(52,286)	125
XX43038	05/20/2014	S	(50,000)	1.050	0	52,501	(52,267)	234
XX43038	05/20/2014	S	(115,000)	1.047	0	120,471	(120,140)	330
XX43038	05/22/2014	S	(70,000)	1.036	0	72,559	(73,129)	(569)
XX43038	05/22/2014	S	(30,000)	1.036	0	31,106	(31,341)	(234)
XX43038	05/23/2014	S	(40,000)	1.044	0	41,775	(41,787)	(12)
XX43038	05/27/2014	S	(85,000)	1.046	0	88,957	(88,797)	160
XX43038	05/27/2014	S	(55,000)	1.051	0	57,805	(57,457)	348
XX43038	05/28/2014	S	(75,000)	1.065	0	79,945	(78,772)	1,172
XX43038	05/29/2014	S	(70,000)	1.062	0	74,385	(73,799)	586
XX43038	05/29/2014	S	(115,000)	1.066	0	122,672	(121,242)	1,430
XX43038	05/29/2014	S	(25,000)	1.059	0	26,484	(26,357)	127
XX43038	06/02/2014	S	(45,000)	1.047	0	47,149	(47,481)	(331)
XX43038	06/03/2014	S	(80,000)	1.036	0	82,937	(84,211)	(1,274)
XX43038	06/03/2014	S	(160,000)	1.035	0	165,606	(168,423)	(2,817)
XX43038	06/03/2014	S	(150,000)	1.036	0	155,537	(157,897)	(2,359)
XX43038	06/04/2014	S	(55,000)	1.035	0	56,937	(57,895)	(957)
XX43038	06/10/2014	S	(15,000)	1.030	0	15,451	(15,779)	(327)
XX43038	06/10/2014	S	(30,000)	1.029	0	30,881	(31,558)	(676)

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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	06/10/2014	S	(60,000)	1.029	0	61,762	(63,116)	(1,353)
XX43038	06/10/2014	S	(180,000)	1.027	0	184,978	(188,604)	(3,626)
XX43038	06/12/2014	S	(45,000)	1.041	0	46,856	(47,238)	(382)
XX43038	06/12/2014	S	(25,000)	1.042	0	26,062	(26,243)	(181)
XX43038	06/13/2014	S	(40,000)	1.034	0	41,387	(41,933)	(546)
XX43038	06/13/2014	S	(65,000)	1.041	0	67,711	(68,107)	(395)
XX43038	06/16/2014	S	(120,000)	1.041	0	125,006	(125,736)	(730)
XX43038	06/16/2014	S	(155,000)	1.042	0	161,654	(162,409)	(755)
XX43038	06/17/2014	S	(140,000)	1.044	0	146,234	(146,442)	(208)
XX43038	06/18/2014	S	(35,000)	1.039	0	36,367	(36,602)	(234)
XX43038	06/19/2014	S	(60,000)	1.028	0	61,739	(62,714)	(975)
XX43038	06/20/2014	S	(75,000)	1.034	0	77,613	(78,393)	(779)
XX43038	06/23/2014	S	(110,000)	1.034	0	113,781	(114,897)	(1,116)
XX43038	06/24/2014	S	(190,000)	1.043	0	198,253	(198,432)	(178)
XX43038	06/24/2014	S	(90,000)	1.039	0	93,571	(93,994)	(422)
XX43038	06/24/2014	S	(50,000)	1.039	0	51,968	(52,218)	(250)
XX43038	06/25/2014	S	(45,000)	1.049	0	47,235	(46,998)	236
XX43038	06/25/2014	S	(65,000)	1.047	0	68,087	(67,887)	200
XX43038	06/25/2014	S	(75,000)	1.047	0	78,588	(78,708)	(119)
XX43038	06/26/2014	S	(125,000)	1.052	0	131,523	(130,582)	941
XX43038	06/26/2014	S	(165,000)	1.051	0	173,462	(172,368)	1,094
XX43038	06/26/2014	S	(85,000)	1.051	0	89,359	(88,796)	563
XX43038	06/26/2014	S	(60,000)	1.052	0	63,131	(62,679)	451
XX43038	06/27/2014	S	(55,000)	1.050	0	57,767	(57,719)	47
XX43038	06/30/2014	S	(220,000)	1.054	0	232,057	(230,808)	1,248
XX43038	06/30/2014	S	(115,000)	1.050	0	120,758	(120,289)	469
XX43038	06/30/2014	S	(180,000)	1.050	0	189,014	(188,278)	735
XX43038	07/01/2014	S	(105,000)	1.042	0	109,507	(110,058)	(551)
XX43038	07/09/2014	S	(50,000)	1.047	0	52,386	(52,272)	113
XX43038	07/14/2014	S	(135,000)	1.048	0	141,512	(141,245)	267
XX43038	07/14/2014	S	(105,000)	1.050	0	110,250	(109,857)	392
XX43038	07/15/2014	S	(60,000)	1.047	0	62,831	(62,775)	55

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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	07/17/2014	S	(75,000)	1.059	0	79,429	(78,655)	774
XX43038	07/22/2014	S	(95,000)	1.072	0	101,917	(99,875)	2,041
XX43038	07/23/2014	S	(30,000)	1.072	0	32,165	(31,692)	472
XX43038	07/24/2014	S	(110,000)	1.063	0	116,943	(116,207)	736
XX43038	07/28/2014	S	(165,000)	1.070	0	176,704	(174,746)	1,958
XX43038	07/28/2014	S	(120,000)	1.070	0	128,512	(127,088)	1,424
XX43038	07/29/2014	S	(155,000)	1.076	0	166,885	(164,155)	2,729
XX43038	08/01/2014	S	(30,000)	1.063	0	31,912	(31,791)	121
XX43038	08/05/2014	S	(175,000)	1.059	0	185,329	(185,539)	(210)
XX43038	08/05/2014	S	(65,000)	1.065	0	69,252	(68,914)	338
XX43038	08/05/2014	S	(40,000)	1.064	0	42,589	(42,480)	108
XX43038	08/06/2014	S	(45,000)	1.070	0	48,171	(47,746)	424
XX43038	08/06/2014	S	(45,000)	1.067	0	48,023	(47,746)	276
XX43038	08/07/2014	S	(60,000)	1.074	0	64,453	(63,720)	732
XX43038	08/07/2014	S	(95,000)	1.069	0	101,635	(100,890)	744
XX43038	08/07/2014	S	(165,000)	1.077	0	177,826	(175,231)	2,595
XX43038	08/07/2014	S	(80,000)	1.072	0	85,793	(84,960)	833
XX43038	08/07/2014	S	(95,000)	1.077	0	102,347	(100,890)	1,457
XX43038	08/11/2014	S	(60,000)	1.075	0	64,518	(63,720)	798
XX43038	08/11/2014	S	(35,000)	1.077	0	37,712	(37,170)	542
XX43038	08/11/2014	S	(50,000)	1.072	0	53,638	(53,100)	538
XX43038	08/11/2014	S	(55,000)	1.073	0	59,032	(58,636)	395
XX43038	08/11/2014	S	(100,000)	1.072	0	107,246	(106,612)	633
XX43038	08/12/2014	S	(65,000)	1.068	0	69,461	(69,298)	163
XX43038	08/15/2014	S	(960,000)	1.102	0	1,058,250	(1,023,479)	34,770
XX43038	08/18/2014	S	(190,000)	1.088	0	206,773	(202,563)	4,209
Sub-Total Of Sales # 91					**0**	**9,434,386**	**(9,378,298)**	**56,076**
Sub-Total ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44					**0**	**56,042**	**46**	**56,076**
ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44								
XX43038	08/01/2014	B	35,000	1.015	0	(35,553)	35,553	0
XX43038	08/15/2014	B	985,000	1.053	0	(1,037,368)	1,037,368	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	08/18/2014	B	65,000	1.040	0	(67,640)	67,640	0
XX43038	08/18/2014	B	195,000	1.039	0	(202,697)	202,697	0
XX43038	08/19/2014	B	45,000	1.031	0	(46,413)	46,413	0
XX43038	08/19/2014	B	150,000	1.030	0	(154,593)	154,593	0
XX43038	08/20/2014	B	475,000	1.028	0	(488,526)	488,526	0
XX43038	08/20/2014	B	25,000	1.028	0	(25,703)	25,703	0
XX43038	08/22/2014	B	35,000	1.037	0	(36,312)	36,312	0
XX43038	08/22/2014	B	45,000	1.037	0	(46,687)	46,687	0
XX43038	08/26/2014	B	70,000	1.044	0	(73,100)	73,100	0
XX43038	08/26/2014	B	40,000	1.043	0	(41,750)	41,750	0
XX43038	08/27/2014	B	60,000	1.048	0	(62,887)	62,887	0
XX43038	08/27/2014	B	65,000	1.048	0	(68,128)	68,128	0
XX43038	08/28/2014	B	225,000	1.059	0	(238,359)	238,359	0
XX43038	08/29/2014	B	320,000	1.059	0	(339,025)	339,025	0
XX43038	08/29/2014	B	310,000	1.057	0	(327,800)	327,800	0
XX43038	08/29/2014	B	50,000	1.059	0	(52,984)	52,984	0
XX43038	09/09/2014	B	55,000	1.028	0	(56,564)	56,564	0
XX43038	09/09/2014	B	25,000	1.028	0	(25,710)	25,710	0
XX43038	09/09/2014	B	45,000	1.028	0	(46,272)	46,272	0
XX43038	09/11/2014	B	90,000	1.022	0	(92,025)	92,025	0
XX43038	09/11/2014	B	40,000	1.021	0	(40,862)	40,862	0
XX43038	09/12/2014	B	90,000	1.009	0	(90,885)	90,885	0
XX43038	09/15/2014	B	180,000	1.006	0	(181,209)	181,209	0
XX43038	09/15/2014	B	115,000	1.007	0	(115,916)	115,916	0
XX43038	09/15/2014	B	15,000	1.008	0	(15,131)	15,131	0
XX43038	09/15/2014	B	40,000	1.006	0	(40,250)	40,250	0
XX43038	09/16/2014	B	115,000	1.008	0	(115,956)	115,956	0
XX43038	09/16/2014	B	45,000	1.007	0	(45,316)	45,316	0
XX43038	09/17/2014	B	90,000	1.001	0	(90,154)	90,154	0
XX43038	09/18/2014	B	230,000	1.003	0	(230,826)	230,826	0
XX43038	09/19/2014	B	25,000	1.003	0	(25,097)	25,097	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	09/22/2014	B	40,000	1.019	0	(40,781)	40,781	0
XX43038	09/22/2014	B	25,000	1.019	0	(25,488)	25,488	0
XX43038	09/22/2014	B	30,000	1.018	0	(30,562)	30,562	0
XX43038	09/22/2014	B	40,000	1.019	0	(40,781)	40,781	0
XX43038	09/22/2014	B	75,000	1.018	0	(76,406)	76,406	0
XX43038	09/22/2014	B	35,000	1.018	0	(35,650)	35,650	0
XX43038	09/22/2014	B	130,000	1.017	0	(132,234)	132,234	0
XX43038	09/22/2014	B	60,000	1.017	0	(61,031)	61,031	0
XX43038	09/22/2014	B	55,000	1.020	0	(56,100)	56,100	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	09/22/2014	B	55,000	1.019	0	(56,074)	56,074	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	09/22/2014	B	65,000	1.019	0	(66,269)	66,269	0
XX43038	09/22/2014	B	35,000	1.019	0	(35,683)	35,683	0
XX43038	09/22/2014	B	125,000	1.017	0	(127,148)	127,148	0
XX43038	09/22/2014	B	10,000	1.019	0	(10,195)	10,195	0
XX43038	09/22/2014	B	65,000	1.017	0	(66,117)	66,117	0
XX43038	09/22/2014	B	80,000	1.017	0	(81,375)	81,375	0
XX43038	09/23/2014	B	65,000	1.019	0	(66,259)	66,259	0
XX43038	09/24/2014	B	40,000	1.019	0	(40,775)	40,775	0
XX43038	09/24/2014	B	20,000	1.019	0	(20,381)	20,381	0
XX43038	09/24/2014	B	25,000	1.019	0	(25,476)	25,476	0
XX43038	09/25/2014	B	135,000	1.030	0	(139,071)	139,071	0
XX43038	09/25/2014	B	20,000	1.032	0	(20,643)	20,643	0
XX43038	09/25/2014	B	20,000	1.031	0	(20,637)	20,637	0
XX43038	09/26/2014	B	45,000	1.026	0	(46,195)	46,195	0
XX43038	09/26/2014	B	15,000	1.030	0	(15,464)	15,464	0
XX43038	09/29/2014	B	45,000	1.039	0	(46,757)	46,757	0
XX43038	09/30/2014	B	230,000	1.032	0	(237,528)	237,528	0
XX43038	09/30/2014	B	55,000	1.036	0	(57,010)	57,010	0
XX43038	10/01/2014	B	15,000	1.054	0	(15,815)	15,815	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	10/01/2014	B	20,000	1.053	0	(21,062)	21,062	0
XX43038	10/01/2014	B	110,000	1.046	0	(115,104)	115,104	0
XX43038	10/02/2014	B	45,000	1.049	0	(47,228)	47,228	0
XX43038	10/02/2014	B	60,000	1.045	0	(62,700)	62,700	0
XX43038	10/06/2014	B	85,000	1.048	0	(89,103)	89,103	0
XX43038	10/07/2014	B	45,000	1.059	0	(47,678)	47,678	0
XX43038	10/07/2014	B	160,000	1.059	0	(169,450)	169,450	0
XX43038	10/08/2014	B	25,000	1.063	0	(26,582)	26,582	0
XX43038	10/08/2014	B	45,000	1.060	0	(47,721)	47,721	0
XX43038	10/09/2014	B	65,000	1.059	0	(68,859)	68,859	0
XX43038	10/09/2014	B	25,000	1.060	0	(26,515)	26,515	0
XX43038	10/09/2014	B	20,000	1.059	0	(21,187)	21,187	0
XX43038	10/09/2014	B	45,000	1.058	0	(47,622)	47,622	0
XX43038	10/09/2014	B	60,000	1.061	0	(63,684)	63,684	0
XX43038	10/09/2014	B	25,000	1.060	0	(26,511)	26,511	0
XX43038	10/14/2014	B	175,000	1.075	0	(188,275)	188,275	0
XX43038	10/15/2014	B	55,000	1.106	0	(60,860)	60,860	0
XX43038	10/15/2014	B	45,000	1.107	0	(49,837)	49,837	0
XX43038	10/15/2014	B	55,000	1.105	0	(60,809)	60,809	0
XX43038	10/16/2014	B	100,000	1.085	0	(108,593)	108,593	0
XX43038	10/16/2014	B	35,000	1.087	0	(38,057)	38,057	0
XX43038	10/16/2014	B	35,000	1.095	0	(38,325)	38,325	0
XX43038	10/16/2014	B	15,000	1.110	0	(16,664)	16,664	0
XX43038	10/16/2014	B	15,000	1.087	0	(16,319)	16,319	0
XX43038	10/17/2014	B	55,000	1.075	0	(59,133)	59,133	0
XX43038	10/17/2014	B	55,000	1.079	0	(59,348)	59,348	0
XX43038	10/17/2014	B	50,000	1.082	0	(54,125)	54,125	0
XX43038	10/17/2014	B	45,000	1.078	0	(48,522)	48,522	0
XX43038	10/21/2014	B	70,000	1.076	0	(75,359)	75,359	0
XX43038	10/21/2014	B	65,000	1.077	0	(70,057)	70,057	0
XX43038	10/22/2014	B	80,000	1.072	0	(85,812)	85,812	0
XX43038	10/22/2014	B	50,000	1.074	0	(53,734)	53,734	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	10/22/2014	B	35,000	1.072	0	(37,526)	37,526	0
XX43038	10/22/2014	B	50,000	1.072	0	(53,648)	53,648	0
XX43038	10/22/2014	B	55,000	1.072	0	(59,004)	59,004	0
XX43038	10/22/2014	B	30,000	1.072	0	(32,184)	32,184	0
XX43038	10/23/2014	B	30,000	1.065	0	(31,950)	31,950	0
XX43038	10/24/2014	B	30,000	1.063	0	(31,907)	31,907	0
XX43038	10/28/2014	B	60,000	1.062	0	(63,768)	63,768	0
XX43038	10/29/2014	B	100,000	1.064	0	(106,421)	106,421	0
XX43038	10/30/2014	B	130,000	1.068	0	(138,896)	138,896	0
XX43038	10/30/2014	B	40,000	1.066	0	(42,643)	42,643	0
XX43038	11/04/2014	B	65,000	1.067	0	(69,387)	69,387	0
XX43038	11/05/2014	B	65,000	1.061	0	(69,001)	69,001	0
XX43038	11/07/2014	B	20,000	1.063	0	(21,278)	21,278	0
XX43038	11/10/2014	B	35,000	1.054	0	(36,914)	36,914	0
XX43038	11/10/2014	B	180,000	1.055	0	(189,900)	189,900	0
XX43038	11/10/2014	B	15,000	1.055	0	(15,839)	15,839	0
XX43038	11/10/2014	B	55,000	1.055	0	(58,025)	58,025	0
XX43038	11/12/2014	B	65,000	1.063	0	(69,143)	69,143	0
XX43038	11/12/2014	B	35,000	1.060	0	(37,121)	37,121	0
XX43038	11/12/2014	B	50,000	1.054	0	(52,710)	52,710	0
XX43038	11/12/2014	B	65,000	1.054	0	(68,534)	68,534	0
XX43038	11/12/2014	B	120,000	1.057	0	(126,843)	126,843	0
XX43038	11/12/2014	B	15,000	1.056	0	(15,843)	15,843	0
XX43038	11/13/2014	B	45,000	1.057	0	(47,587)	47,587	0
XX43038	11/13/2014	B	25,000	1.058	0	(26,472)	26,472	0
XX43038	11/13/2014	B	60,000	1.057	0	(63,440)	63,440	0
XX43038	11/13/2014	B	50,000	1.058	0	(52,929)	52,929	0
XX43038	11/13/2014	B	50,000	1.057	0	(52,867)	52,867	0
XX43038	11/14/2014	B	95,000	1.062	0	(100,967)	100,967	0
XX43038	11/14/2014	B	25,000	1.060	0	(26,523)	26,523	0
Sub-Total Of Buys # 128					**0**	**(10,138,048)**	**10,138,048**	**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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	08/18/2014	S	(30,000)	1.040	0	31,209	(31,482)	(273)
XX43038	08/20/2014	S	(70,000)	1.030	0	72,165	(72,951)	(786)
XX43038	08/20/2014	S	(25,000)	1.030	0	25,761	(26,054)	(292)
XX43038	08/21/2014	S	(65,000)	1.034	0	67,234	(67,740)	(506)
XX43038	08/26/2014	S	(135,000)	1.047	0	141,391	(140,681)	709
XX43038	08/27/2014	S	(30,000)	1.048	0	31,462	(31,274)	188
XX43038	08/27/2014	S	(85,000)	1.048	0	89,130	(88,609)	520
XX43038	08/27/2014	S	(50,000)	1.048	0	52,406	(52,123)	282
XX43038	08/28/2014	S	(10,000)	1.062	0	10,626	(10,476)	149
XX43038	09/02/2014	S	(130,000)	1.038	0	135,032	(136,229)	(1,196)
XX43038	09/02/2014	S	(75,000)	1.038	0	77,923	(78,593)	(669)
XX43038	09/02/2014	S	(35,000)	1.040	0	36,409	(36,677)	(267)
XX43038	09/02/2014	S	(50,000)	1.038	0	51,935	(52,395)	(460)
XX43038	09/03/2014	S	(405,000)	1.038	0	420,709	(424,406)	(3,696)
XX43038	09/03/2014	S	(65,000)	1.045	0	67,958	(68,114)	(156)
XX43038	09/03/2014	S	(75,000)	1.043	0	78,251	(78,593)	(341)
XX43038	09/04/2014	S	(80,000)	1.034	0	82,775	(83,833)	(1,058)
XX43038	09/04/2014	S	(25,000)	1.032	0	25,812	(26,197)	(385)
XX43038	09/05/2014	S	(30,000)	1.035	0	31,078	(31,437)	(359)
XX43038	09/08/2014	S	(65,000)	1.027	0	66,815	(68,114)	(1,299)
XX43038	09/08/2014	S	(305,000)	1.028	0	313,792	(319,197)	(5,404)
XX43038	09/09/2014	S	(70,000)	1.028	0	71,985	(73,258)	(1,273)
XX43038	09/09/2014	S	(160,000)	1.026	0	164,293	(167,447)	(3,154)
XX43038	09/09/2014	S	(115,000)	1.027	0	118,158	(120,353)	(2,195)
XX43038	09/10/2014	S	(55,000)	1.022	0	56,226	(57,560)	(1,333)
XX43038	09/11/2014	S	(85,000)	1.021	0	86,826	(87,769)	(943)
XX43038	09/15/2014	S	(25,000)	1.003	0	25,081	(25,814)	(733)
XX43038	09/16/2014	S	(180,000)	1.002	0	180,414	(185,743)	(5,328)
XX43038	09/23/2014	S	(105,000)	1.025	0	107,625	(107,473)	151
XX43038	09/23/2014	S	(65,000)	1.025	0	66,625	(66,531)	93
XX43038	09/23/2014	S	(55,000)	1.025	0	56,409	(56,295)	113
XX43038	09/24/2014	S	(1,660,000)	1.018	0	1,691,189	(1,699,103)	(7,914)

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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	09/24/2014	S	(65,000)	1.025	0	66,625	(66,510)	114
XX43038	09/25/2014	S	(70,000)	1.028	0	72,012	(71,821)	191
XX43038	09/26/2014	S	(30,000)	1.030	0	30,900	(30,731)	168
XX43038	09/30/2014	S	(45,000)	1.030	0	46,383	(46,187)	196
XX43038	09/30/2014	S	(70,000)	1.036	0	72,529	(72,020)	508
XX43038	09/30/2014	S	(45,000)	1.034	0	46,546	(46,299)	247
XX43038	10/01/2014	S	(70,000)	1.048	0	73,423	(71,978)	1,444
XX43038	10/01/2014	S	(55,000)	1.055	0	58,042	(56,554)	1,487
XX43038	10/02/2014	S	(70,000)	1.042	0	73,002	(72,470)	531
XX43038	10/03/2014	S	(50,000)	1.043	0	52,164	(51,443)	720
XX43038	10/06/2014	S	(95,000)	1.051	0	99,902	(97,846)	2,056
XX43038	10/06/2014	S	(50,000)	1.048	0	52,445	(51,497)	947
XX43038	10/06/2014	S	(120,000)	1.047	0	125,700	(124,235)	1,464
XX43038	10/08/2014	S	(35,000)	1.061	0	37,138	(36,235)	903
XX43038	10/08/2014	S	(30,000)	1.064	0	31,931	(31,058)	872
XX43038	10/09/2014	S	(100,000)	1.060	0	106,015	(103,879)	2,136
XX43038	10/10/2014	S	(40,000)	1.065	0	42,625	(41,698)	926
XX43038	10/16/2014	S	(130,000)	1.086	0	141,273	(136,206)	5,066
XX43038	10/16/2014	S	(85,000)	1.087	0	92,397	(89,424)	2,972
XX43038	10/16/2014	S	(15,000)	1.088	0	16,326	(15,780)	545
XX43038	10/17/2014	S	(65,000)	1.081	0	70,309	(68,556)	1,752
XX43038	10/20/2014	S	(35,000)	1.081	0	37,849	(36,915)	934
XX43038	10/21/2014	S	(45,000)	1.078	0	48,522	(47,527)	995
XX43038	10/21/2014	S	(75,000)	1.079	0	80,953	(79,212)	1,740
XX43038	10/21/2014	S	(45,000)	1.073	0	48,318	(47,527)	791
XX43038	10/22/2014	S	(50,000)	1.075	0	53,781	(52,921)	859
XX43038	10/22/2014	S	(45,000)	1.074	0	48,346	(47,629)	717
XX43038	10/22/2014	S	(210,000)	1.071	0	225,011	(222,306)	2,704
XX43038	10/23/2014	S	(50,000)	1.065	0	53,250	(52,926)	323
XX43038	10/23/2014	S	(60,000)	1.065	0	63,916	(63,511)	404
XX43038	10/24/2014	S	(115,000)	1.065	0	122,582	(121,739)	843
XX43038	10/28/2014	S	(70,000)	1.064	0	74,528	(74,111)	416

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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	10/28/2014	S	(60,000)	1.059	0	63,543	(63,524)	19
XX43038	10/28/2014	S	(35,000)	1.062	0	37,182	(37,055)	126
XX43038	10/28/2014	S	(115,000)	1.064	0	122,380	(121,755)	625
XX43038	10/28/2014	S	(30,000)	1.063	0	31,893	(31,762)	131
XX43038	10/28/2014	S	(50,000)	1.062	0	53,132	(52,937)	195
XX43038	10/28/2014	S	(75,000)	1.058	0	79,406	(79,499)	(92)
XX43038	10/29/2014	S	(55,000)	1.056	0	58,110	(58,250)	(139)
XX43038	10/29/2014	S	(145,000)	1.056	0	153,133	(153,698)	(564)
XX43038	10/29/2014	S	(55,000)	1.057	0	58,188	(58,299)	(111)
XX43038	10/29/2014	S	(60,000)	1.059	0	63,562	(63,599)	(36)
XX43038	10/30/2014	S	(80,000)	1.063	0	85,100	(84,799)	300
XX43038	10/30/2014	S	(45,000)	1.063	0	47,868	(47,699)	169
XX43038	10/30/2014	S	(70,000)	1.065	0	74,593	(74,199)	394
XX43038	10/31/2014	S	(20,000)	1.063	0	21,262	(21,199)	62
XX43038	10/31/2014	S	(80,000)	1.060	0	84,800	(84,799)	0
XX43038	10/31/2014	S	(25,000)	1.059	0	26,488	(26,499)	(11)
XX43038	11/03/2014	S	(65,000)	1.060	0	68,920	(68,899)	20
XX43038	11/06/2014	S	(30,000)	1.052	0	31,570	(31,816)	(245)
XX43038	11/06/2014	S	(85,000)	1.052	0	89,449	(90,145)	(696)
XX43038	11/06/2014	S	(50,000)	1.051	0	52,595	(53,026)	(431)
XX43038	11/10/2014	S	(95,000)	1.054	0	100,191	(100,633)	(441)
XX43038	11/10/2014	S	(40,000)	1.054	0	42,192	(42,372)	(179)
XX43038	11/10/2014	S	(55,000)	1.057	0	58,179	(58,261)	(81)
XX43038	11/10/2014	S	(150,000)	1.055	0	158,250	(158,895)	(645)
XX43038	11/12/2014	S	(100,000)	1.052	0	105,218	(105,884)	(666)
XX43038	11/12/2014	S	(85,000)	1.053	0	89,552	(90,002)	(449)
XX43038	11/12/2014	S	(70,000)	1.055	0	73,891	(74,119)	(228)
XX43038	11/12/2014	S	(125,000)	1.052	0	131,611	(132,356)	(744)
XX43038	11/13/2014	S	(85,000)	1.053	0	89,552	(89,983)	(431)
XX43038	11/13/2014	S	(45,000)	1.055	0	47,510	(47,638)	(128)
XX43038	11/13/2014	S	(35,000)	1.054	0	36,914	(37,051)	(137)
XX43038	11/13/2014	S	(90,000)	1.055	0	95,030	(95,276)	(245)

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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	11/14/2014	S	(50,000)	1.062	0	53,132	(52,955)	177
XX43038	11/17/2014	S	(575,000)	1.060	0	609,679	(608,988)	691
XX43038	11/19/2014	S	(320,000)	1.058	0	338,700	(338,915)	(215)
Sub-Total Of Sales # 99					**0**	**10,132,222**	**(10,138,058)**	**(5,849)**
Sub-Total ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44					**0**	**(5,826)**	**(10)**	**(5,849)**
ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24								
XX43038	02/14/2014	B	210,000	1.000	0	(210,008)	210,008	0
XX43038	02/24/2014	B	220,000	1.000	0	(220,074)	220,074	0
XX43038	02/25/2014	B	30,000	1.003	0	(30,119)	30,119	0
XX43038	02/25/2014	B	115,000	1.004	0	(115,503)	115,503	0
XX43038	03/05/2014	B	195,000	1.004	0	(195,959)	195,959	0
XX43038	03/06/2014	B	485,000	1.001	0	(485,606)	485,606	0
XX43038	03/17/2014	B	2,100,000	1.006	0	(2,114,355)	2,114,355	0
XX43038	03/19/2014	B	150,000	1.005	0	(150,843)	150,843	0
XX43038	03/19/2014	B	260,000	1.004	0	(261,218)	261,218	0
XX43038	03/20/2014	B	950,000	0.997	0	(947,958)	947,958	0
XX43038	03/20/2014	B	985,000	0.996	0	(982,012)	982,012	0
XX43038	03/20/2014	B	50,000	0.997	0	(49,875)	49,875	0
XX43038	03/21/2014	B	60,000	0.998	0	(59,906)	59,906	0
XX43038	03/27/2014	B	50,000	1.007	0	(50,351)	50,351	0
XX43038	03/27/2014	B	105,000	1.007	0	(105,754)	105,754	0
XX43038	03/28/2014	B	540,000	1.002	0	(541,518)	541,518	0
XX43038	03/31/2014	B	1,705,000	1.002	0	(1,709,062)	1,709,062	0
XX43038	04/01/2014	B	125,000	0.999	0	(124,902)	124,902	0
XX43038	04/01/2014	B	110,000	0.999	0	(109,901)	109,901	0
XX43038	04/22/2014	B	170,000	1.002	0	(170,504)	170,504	0
XX43038	04/23/2014	B	130,000	1.004	0	(130,629)	130,629	0
XX43038	04/23/2014	B	205,000	1.005	0	(206,121)	206,121	0
XX43038	04/25/2014	B	95,000	1.008	0	(95,786)	95,786	0
XX43038	04/30/2014	B	175,000	1.007	0	(176,285)	176,285	0
XX43038	05/01/2014	B	80,000	1.012	0	(81,000)	81,000	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: 912828B66 - US TREASURY NOTES 2.75% 2/15/24 (Continued)								
Sub-Total Of Buys # 25					**0**	**(9,325,249)**	**9,325,249**	**0**
XX43038	02/24/2014	S	(250,000)	1.000	0	250,078	(250,048)	30
XX43038	02/26/2014	S	(310,000)	1.007	0	312,325	(310,626)	1,698
XX43038	03/17/2014	S	(170,000)	1.006	0	171,142	(170,970)	171
XX43038	03/17/2014	S	(265,000)	1.007	0	266,987	(266,512)	475
XX43038	03/17/2014	S	(130,000)	1.006	0	130,893	(130,741)	151
XX43038	03/17/2014	S	(130,000)	1.007	0	130,975	(130,741)	233
XX43038	03/18/2014	S	(80,000)	1.005	0	80,450	(80,260)	189
XX43038	03/18/2014	S	(120,000)	1.004	0	120,581	(120,391)	190
XX43038	03/18/2014	S	(275,000)	1.004	0	276,332	(275,896)	435
XX43038	03/18/2014	S	(145,000)	1.005	0	145,860	(145,472)	388
XX43038	03/18/2014	S	(150,000)	1.005	0	150,890	(150,489)	401
XX43038	03/18/2014	S	(245,000)	1.005	0	246,301	(245,798)	502
XX43038	03/18/2014	S	(95,000)	1.005	0	95,564	(95,309)	254
XX43038	03/19/2014	S	(210,000)	1.003	0	210,787	(210,749)	37
XX43038	03/19/2014	S	(170,000)	1.003	0	170,637	(170,606)	30
XX43038	03/19/2014	S	(180,000)	1.003	0	180,675	(180,642)	32
XX43038	03/20/2014	S	(140,000)	0.998	0	139,759	(140,162)	(403)
XX43038	03/20/2014	S	(70,000)	0.997	0	69,846	(70,081)	(234)
XX43038	03/20/2014	S	(250,000)	0.998	0	249,531	(250,289)	(758)
XX43038	03/20/2014	S	(145,000)	0.998	0	144,728	(145,168)	(440)
XX43038	03/20/2014	S	(130,000)	0.997	0	129,715	(130,141)	(425)
XX43038	03/24/2014	S	(210,000)	1.001	0	210,360	(210,228)	132
XX43038	03/24/2014	S	(90,000)	1.001	0	90,168	(90,097)	70
XX43038	03/25/2014	S	(1,590,000)	1.000	0	1,590,124	(1,591,730)	(1,606)
XX43038	03/25/2014	S	(70,000)	1.000	0	70,043	(70,076)	(32)
XX43038	03/25/2014	S	(30,000)	1.000	0	30,014	(30,032)	(18)
XX43038	03/25/2014	S	(160,000)	1.000	0	160,075	(160,174)	(99)
XX43038	03/27/2014	S	(155,000)	1.006	0	155,944	(155,585)	359
XX43038	03/28/2014	S	(195,000)	1.004	0	195,853	(195,530)	323
XX43038	04/01/2014	S	(160,000)	0.999	0	159,875	(160,376)	(501)

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: 912828B66 - US TREASURY NOTES 2.75% 2/15/24 (Continued)								
XX43038	04/01/2014	S	(160,000)	0.999	0	159,950	(160,376)	(426)
XX43038	04/03/2014	S	(90,000)	0.996	0	89,648	(90,211)	(563)
XX43038	04/03/2014	S	(115,000)	0.996	0	114,568	(115,270)	(701)
XX43038	04/16/2014	S	(665,000)	1.008	0	670,766	(666,564)	4,202
XX43038	04/21/2014	S	(220,000)	1.003	0	220,687	(220,517)	169
XX43038	04/22/2014	S	(290,000)	1.001	0	290,543	(290,711)	(167)
XX43038	04/23/2014	S	(150,000)	1.004	0	150,708	(150,495)	213
XX43038	04/23/2014	S	(250,000)	1.005	0	251,367	(250,826)	540
XX43038	04/29/2014	S	(110,000)	1.004	0	110,519	(110,566)	(46)
XX43038	05/05/2014	S	(140,000)	1.012	0	141,728	(140,720)	1,007
XX43038	05/07/2014	S	(265,000)	1.014	0	268,716	(266,363)	2,352
XX43038	05/09/2014	S	(40,000)	1.012	0	40,512	(40,205)	306
XX43038	05/09/2014	S	(255,000)	1.013	0	258,466	(256,312)	2,154
XX43038	05/12/2014	S	(230,000)	1.010	0	232,344	(231,183)	1,161
Sub-Total Of Sales # 44					**0**	**9,337,034**	**(9,325,238)**	**11,785**
Sub-Total ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24					**0**	**11,785**	**11**	**11,785**
Grand Total					**0**	**18,290,916**	**(17,902,258)**	**388,588**

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*
BROKER:								
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
Sub-Total BROKER:					**0**	**(24,087,000)**	**24,087,000**	**0**
BROKER: BARCLAYS CAPITAL INC.								
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	0
Sub-Total BROKER: BARCLAYS CAPITAL INC.					**0**	**(19,099,148)**	**19,099,148**	**0**
BROKER: NON CUSTODY PROCESS								
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
Sub-Total BROKER: NON CUSTODY PROCESS					**0**	**24,087,000**	**(24,087,000)**	**0**
Grand Total					**0**	**(19,099,148)**	**19,099,148**	**0**

A Name of Plan	B Three-digit plan Number
Remington Arms Company, LLC 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, LLC	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 with the required written disclosure for soft dollar compensation received by the subadviser with respect to the Select Focused Value (Harris) separate account (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 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 Select Focused Value (Harris) separate account (SIA-SV).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Administrative Fees of (10 basis points * plan assets) with respect to the Premier Money Market (Babson) separate account (SIA-G).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Administrative Fees of (10 basis points * plan assets) with respect to 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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **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, LLC 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, LLC

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 2014

2 Assets:

a Market value	**2a**	208,988,411
b Actuarial value	**2b**	208,988,411

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	1,477	125,236,762	125,236,762
b For terminated vested participants	321	11,278,812	11,278,812
c For active participants	587	59,571,640	60,557,952
d Total	2,385	196,087,214	197,073,526

4 If the plan is in at-risk status, check the box and complete lines (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 in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	6.44 %
6 Target normal cost	**6**	1,050,000

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 — Date: 8/19/2015

Kevin V. Osinski
Type or print name of actuary

14-06368
Most recent enrollment number

MassMutual Life Insurance Company
Firm name

(860) 562-2252
Telephone number (including area code)

100 Bright Meadow Boulevard
Enfield CT 06082
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 (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 2.05%		
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.30%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	106.04 %
15	Adjusted funding target attainment percentage	15	106.04 %
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	109.50 %
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 contributions 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 line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 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:	
4.99 %	6.32 %	6.99 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
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 subject to 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 contributions for all prior years	**28**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	1,050,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	1,050,000

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**	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected		☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made		☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011
42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

Schedule H, line 4i - Schedule of Assets (Held At End Of Year): 12/31/14
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)	2,261,190	2,261,190
*	State Street	(Outside Assets)	206,258,458	215,554,697

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:	September, 2013 IRS Segmented Yield Curve limited by 2014 MAP-21 corridor with HATFA relief
Interest Rate for Liability for Maximum Tax-Deductible	September, 2013 IRS Segmented Yield Curve without regard to MAP-21 corridor
Preretirement Mortality	IRC Sec 430 2014 Static Non-Annuitant Tables
Postretirement Mortality	IRC Sec 430 2014 Static Annuitant Tables
Termination:	Termination Table T-7 from the Actuary's Handbook
Incidence of Disability:	1952 Disability 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 80% of participants are married and that a male is 4 years older than his female spouse
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

Schedule SB, Part V - Statement of Actuarial Assumptions & Methods

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 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.

BEGINNING MARKET VALUE	**208,086,255.39**
ENDING MARKET VALUE	**214,430,041.72**
COMPARATIVE VALUE (5%)	**10,404,312.76**

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*
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL							
XX02586	01/28/2014 B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
ISSUE: 4023859A8 - AKSIA LLC							
XX02586	01/28/2014 S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43							
XX43038	03/17/2014 B	18,600,000	1.026	0	(19,099,148)	19,099,148	0
Grand Total				**0**	**(19,099,148)**	**19,099,148**	**0**

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	01/07/2014	B	28,874	1.000	0	(28,874)	28,874	0
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
XX02586	02/03/2014	B	60,490	1.000	0	(60,490)	60,490	0
XX02586	02/11/2014	B	29,024	1.000	0	(29,024)	29,024	0
XX02586	02/12/2014	B	1,763,470	1.000	0	(1,763,470)	1,763,470	0
XX02586	03/11/2014	B	24,348	1.000	0	(24,348)	24,348	0
XX02586	03/18/2014	B	5,022	1.000	0	(5,022)	5,022	0
XX02586	03/24/2014	B	2,026,723	1.000	0	(2,026,723)	2,026,723	0
XX02586	04/01/2014	B	3,065,576	1.000	0	(3,065,576)	3,065,576	0
XX02586	04/02/2014	B	2,878	1.000	0	(2,878)	2,878	0
XX02586	04/09/2014	B	6,844	1.000	0	(6,844)	6,844	0
XX02586	04/30/2014	B	49,933	1.000	0	(49,933)	49,933	0
XX02586	05/09/2014	B	6,820	1.000	0	(6,820)	6,820	0
XX02586	05/13/2014	B	1,080,000	1.000	0	(1,080,000)	1,080,000	0
XX02586	05/15/2014	B	1,200,037	1.000	0	(1,200,037)	1,200,037	0
XX02586	06/10/2014	B	6,672	1.000	0	(6,672)	6,672	0
XX02586	06/20/2014	B	1,750,000	1.000	0	(1,750,000)	1,750,000	0
XX02586	06/23/2014	B	1,000,010	1.000	0	(1,000,010)	1,000,010	0
XX02586	06/26/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	06/30/2014	B	7,023	1.000	0	(7,023)	7,023	0
XX02586	07/02/2014	B	207,068	1.000	0	(207,068)	207,068	0
XX02586	07/10/2014	B	6,663	1.000	0	(6,663)	6,663	0
XX02586	07/31/2014	B	47,643	1.000	0	(47,643)	47,643	0
XX02586	08/11/2014	B	6,688	1.000	0	(6,688)	6,688	0
XX02586	09/04/2014	B	399,401	1.000	0	(399,401)	399,401	0
XX02586	09/22/2014	B	500,000	1.000	0	(500,000)	500,000	0
XX02586	09/30/2014	B	7,340	1.000	0	(7,340)	7,340	0
XX02586	10/24/2014	B	60,010	1.000	0	(60,010)	60,010	0
XX02586	11/03/2014	B	39,567	1.000	0	(39,567)	39,567	0
XX02586	11/24/2014	B	135,377	1.000	0	(135,377)	135,377	0
XX02586	12/09/2014	B	800,000	1.000	0	(800,000)	800,000	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*
BROKER: (Continued)								
XX02586	12/18/2014	B	150,000	1.000	0	(150,000)	150,000	0
XX02586	12/22/2014	B	1,000,000	1.000	0	(1,000,000)	1,000,000	0
XX02586	12/24/2014	B	115,055	1.000	0	(115,055)	115,055	0
XX02586	12/30/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	12/31/2014	B	3,473	1.000	0	(3,473)	3,473	0
Sub-Total Of Buys # 36					**0**	**(39,729,029)**	**39,729,029**	**0**
XX02586	02/10/2014	S	(9,792,000)	1.000	0	9,792,000	(9,792,000)	0
XX02586	02/27/2014	S	(112,983)	1.000	0	112,983	(112,983)	0
XX02586	02/27/2014	S	(104,215)	1.000	0	104,215	(104,215)	0
XX02586	02/28/2014	S	(9,791,000)	1.000	0	9,791,000	(9,791,000)	0
XX02586	03/19/2014	S	(6,563,000)	1.000	0	6,563,000	(6,563,000)	0
XX02586	03/20/2014	S	(1,780,000)	1.000	0	1,780,000	(1,780,000)	0
XX02586	03/21/2014	S	(528)	1.000	0	528	(528)	0
XX02586	03/25/2014	S	(1,890,000)	1.000	0	1,890,000	(1,890,000)	0
XX02586	03/31/2014	S	(136,723)	1.000	0	136,723	(136,723)	0
XX02586	04/02/2014	S	(2,500,000)	1.000	0	2,500,000	(2,500,000)	0
XX02586	04/11/2014	S	(450)	1.000	0	450	(450)	0
XX02586	05/16/2014	S	(2,280,000)	1.000	0	2,280,000	(2,280,000)	0
XX02586	05/29/2014	S	(60,438)	1.000	0	60,438	(60,438)	0
XX02586	06/03/2014	S	(55,717)	1.000	0	55,717	(55,717)	0
XX02586	06/24/2014	S	(3,000,000)	1.000	0	3,000,000	(3,000,000)	0
XX02586	06/30/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	06/30/2014	S	(28,350)	1.000	0	28,350	(28,350)	0
XX02586	07/29/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	08/20/2014	S	(64,555)	1.000	0	64,555	(64,555)	0
XX02586	09/02/2014	S	(419,816)	1.000	0	419,816	(419,816)	0
XX02586	09/04/2014	S	(17,884)	1.000	0	17,884	(17,884)	0
XX02586	09/26/2014	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	10/24/2014	S	(446,593)	1.000	0	446,593	(446,593)	0
XX02586	11/12/2014	S	(4,796)	1.000	0	4,796	(4,796)	0
XX02586	11/13/2014	S	(29,767)	1.000	0	29,767	(29,767)	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	12/23/2014	S	(2,092,656)	1.000	0	2,092,656	(2,092,656)	0
Sub-Total Of Sales # 26					**0**	**41,731,005**	**(41,731,005)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**2,001,976**	**(2,001,976)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/02/2014	B	30,495	1.000	0	(30,495)	30,495	0
XX43038	01/06/2014	B	50,194	1.000	0	(50,194)	50,194	0
XX43038	01/08/2014	B	13,712	1.000	0	(13,712)	13,712	0
XX43038	01/10/2014	B	22,656	1.000	0	(22,656)	22,656	0
XX43038	01/13/2014	B	110,881	1.000	0	(110,881)	110,881	0
XX43038	01/14/2014	B	63,192	1.000	0	(63,192)	63,192	0
XX43038	01/15/2014	B	199,403	1.000	0	(199,403)	199,403	0
XX43038	01/16/2014	B	1,240,227	1.000	0	(1,240,227)	1,240,227	0
XX43038	01/21/2014	B	83,151	1.000	0	(83,151)	83,151	0
XX43038	01/22/2014	B	16,463	1.000	0	(16,463)	16,463	0
XX43038	01/24/2014	B	120,169	1.000	0	(120,169)	120,169	0
XX43038	01/27/2014	B	31,424	1.000	0	(31,424)	31,424	0
XX43038	01/28/2014	B	1,453,202	1.000	0	(1,453,202)	1,453,202	0
XX43038	01/30/2014	B	116,161	1.000	0	(116,161)	116,161	0
XX43038	02/04/2014	B	58,785	1.000	0	(58,785)	58,785	0
XX43038	02/06/2014	B	8,924	1.000	0	(8,924)	8,924	0
XX43038	02/07/2014	B	13,491	1.000	0	(13,491)	13,491	0
XX43038	02/10/2014	B	2,419,597	1.000	0	(2,419,597)	2,419,597	0
XX43038	02/11/2014	B	234,551	1.000	0	(234,551)	234,551	0
XX43038	02/13/2014	B	16,281	1.000	0	(16,281)	16,281	0
XX43038	02/18/2014	B	155,298	1.000	0	(155,298)	155,298	0
XX43038	02/19/2014	B	62,456	1.000	0	(62,456)	62,456	0
XX43038	02/25/2014	B	101,979	1.000	0	(101,979)	101,979	0
XX43038	02/26/2014	B	132,315	1.000	0	(132,315)	132,315	0
XX43038	02/28/2014	B	2,075,482	1.000	0	(2,075,482)	2,075,482	0
XX43038	03/03/2014	B	149,056	1.000	0	(149,056)	149,056	0
XX43038	03/05/2014	B	36,019	1.000	0	(36,019)	36,019	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: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	03/10/2014	B	207,889	1.000	0	(207,889)	207,889	0
XX43038	03/14/2014	B	94,874	1.000	0	(94,874)	94,874	0
XX43038	03/17/2014	B	1,201,496	1.000	0	(1,201,496)	1,201,496	0
XX43038	03/18/2014	B	15,961	1.000	0	(15,961)	15,961	0
XX43038	03/19/2014	B	2,663,900	1.000	0	(2,663,900)	2,663,900	0
XX43038	03/24/2014	B	790,744	1.000	0	(790,744)	790,744	0
XX43038	03/26/2014	B	1,121,547	1.000	0	(1,121,547)	1,121,547	0
XX43038	03/27/2014	B	382,178	1.000	0	(382,178)	382,178	0
XX43038	03/31/2014	B	1,675,207	1.000	0	(1,675,207)	1,675,207	0
XX43038	04/04/2014	B	161,259	1.000	0	(161,259)	161,259	0
XX43038	04/09/2014	B	7,597	1.000	0	(7,597)	7,597	0
XX43038	04/11/2014	B	12,547	1.000	0	(12,547)	12,547	0
XX43038	04/14/2014	B	24,694	1.000	0	(24,694)	24,694	0
XX43038	04/15/2014	B	109,576	1.000	0	(109,576)	109,576	0
XX43038	04/16/2014	B	1,832	1.000	0	(1,832)	1,832	0
XX43038	04/21/2014	B	404,193	1.000	0	(404,193)	404,193	0
XX43038	04/22/2014	B	1,119	1.000	0	(1,119)	1,119	0
XX43038	04/25/2014	B	314,417	1.000	0	(314,417)	314,417	0
XX43038	05/01/2014	B	82,656	1.000	0	(82,656)	82,656	0
XX43038	05/05/2014	B	41,541	1.000	0	(41,541)	41,541	0
XX43038	05/07/2014	B	21,606	1.000	0	(21,606)	21,606	0
XX43038	05/08/2014	B	27,415	1.000	0	(27,415)	27,415	0
XX43038	05/12/2014	B	251,496	1.000	0	(251,496)	251,496	0
XX43038	05/14/2014	B	1,181	1.000	0	(1,181)	1,181	0
XX43038	05/15/2014	B	184,193	1.000	0	(184,193)	184,193	0
XX43038	05/19/2014	B	145,845	1.000	0	(145,845)	145,845	0
XX43038	05/20/2014	B	105,053	1.000	0	(105,053)	105,053	0
XX43038	05/21/2014	B	31,723	1.000	0	(31,723)	31,723	0
XX43038	05/23/2014	B	175,986	1.000	0	(175,986)	175,986	0
XX43038	05/30/2014	B	282,093	1.000	0	(282,093)	282,093	0
XX43038	06/02/2014	B	149,866	1.000	0	(149,866)	149,866	0
XX43038	06/04/2014	B	60,542	1.000	0	(60,542)	60,542	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	06/12/2014	B	343,909	1.000	0	(343,909)	343,909	0
XX43038	06/13/2014	B	52,263	1.000	0	(52,263)	52,263	0
XX43038	06/16/2014	B	232,627	1.000	0	(232,627)	232,627	0
XX43038	06/17/2014	B	26,198	1.000	0	(26,198)	26,198	0
XX43038	06/18/2014	B	56,631	1.000	0	(56,631)	56,631	0
XX43038	06/20/2014	B	116,555	1.000	0	(116,555)	116,555	0
XX43038	06/24/2014	B	31,113	1.000	0	(31,113)	31,113	0
XX43038	06/27/2014	B	146,793	1.000	0	(146,793)	146,793	0
XX43038	07/01/2014	B	1,865	1.000	0	(1,865)	1,865	0
XX43038	07/03/2014	B	148,444	1.000	0	(148,444)	148,444	0
XX43038	07/07/2014	B	39,670	1.000	0	(39,670)	39,670	0
XX43038	07/10/2014	B	40,894	1.000	0	(40,894)	40,894	0
XX43038	07/11/2014	B	15,687	1.000	0	(15,687)	15,687	0
XX43038	07/14/2014	B	97,478	1.000	0	(97,478)	97,478	0
XX43038	07/15/2014	B	363,611	1.000	0	(363,611)	363,611	0
XX43038	07/17/2014	B	3,410,241	1.000	0	(3,410,241)	3,410,241	0
XX43038	07/21/2014	B	14,030	1.000	0	(14,030)	14,030	0
XX43038	07/22/2014	B	2,359	1.000	0	(2,359)	2,359	0
XX43038	07/23/2014	B	23,280	1.000	0	(23,280)	23,280	0
XX43038	07/24/2014	B	55,669	1.000	0	(55,669)	55,669	0
XX43038	07/25/2014	B	81,227	1.000	0	(81,227)	81,227	0
XX43038	07/28/2014	B	60,725	1.000	0	(60,725)	60,725	0
XX43038	07/29/2014	B	1,931	1.000	0	(1,931)	1,931	0
XX43038	07/30/2014	B	18,493	1.000	0	(18,493)	18,493	0
XX43038	07/31/2014	B	38,421	1.000	0	(38,421)	38,421	0
XX43038	08/01/2014	B	231,436	1.000	0	(231,436)	231,436	0
XX43038	08/05/2014	B	54,616	1.000	0	(54,616)	54,616	0
XX43038	08/08/2014	B	204,428	1.000	0	(204,428)	204,428	0
XX43038	08/13/2014	B	5,144	1.000	0	(5,144)	5,144	0
XX43038	08/15/2014	B	365,464	1.000	0	(365,464)	365,464	0
XX43038	08/18/2014	B	121,773	1.000	0	(121,773)	121,773	0
XX43038	08/20/2014	B	35,974	1.000	0	(35,974)	35,974	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	08/21/2014	B	29,730	1.000	0	(29,730)	29,730	0
XX43038	08/22/2014	B	92,973	1.000	0	(92,973)	92,973	0
XX43038	08/27/2014	B	24,957	1.000	0	(24,957)	24,957	0
XX43038	08/28/2014	B	14,555	1.000	0	(14,555)	14,555	0
XX43038	09/02/2014	B	182,608	1.000	0	(182,608)	182,608	0
XX43038	09/04/2014	B	31,329	1.000	0	(31,329)	31,329	0
XX43038	09/05/2014	B	167,719	1.000	0	(167,719)	167,719	0
XX43038	09/08/2014	B	188,459	1.000	0	(188,459)	188,459	0
XX43038	09/09/2014	B	570,681	1.000	0	(570,681)	570,681	0
XX43038	09/12/2014	B	54,992	1.000	0	(54,992)	54,992	0
XX43038	09/15/2014	B	328,803	1.000	0	(328,803)	328,803	0
XX43038	09/17/2014	B	15,877	1.000	0	(15,877)	15,877	0
XX43038	09/22/2014	B	36,143	1.000	0	(36,143)	36,143	0
XX43038	09/23/2014	B	49,602	1.000	0	(49,602)	49,602	0
XX43038	09/24/2014	B	5,860	1.000	0	(5,860)	5,860	0
XX43038	09/25/2014	B	2,296,429	1.000	0	(2,296,429)	2,296,429	0
XX43038	09/29/2014	B	25,347	1.000	0	(25,347)	25,347	0
XX43038	09/30/2014	B	86,100	1.000	0	(86,100)	86,100	0
XX43038	10/01/2014	B	153,959	1.000	0	(153,959)	153,959	0
XX43038	10/03/2014	B	64,854	1.000	0	(64,854)	64,854	0
XX43038	10/09/2014	B	128,039	1.000	0	(128,039)	128,039	0
XX43038	10/10/2014	B	110,088	1.000	0	(110,088)	110,088	0
XX43038	10/15/2014	B	45,642	1.000	0	(45,642)	45,642	0
XX43038	10/16/2014	B	2,507,365	1.000	0	(2,507,365)	2,507,365	0
XX43038	10/20/2014	B	168,147	1.000	0	(168,147)	168,147	0
XX43038	10/21/2014	B	37,731	1.000	0	(37,731)	37,731	0
XX43038	10/22/2014	B	59,136	1.000	0	(59,136)	59,136	0
XX43038	10/24/2014	B	36,083	1.000	0	(36,083)	36,083	0
XX43038	10/27/2014	B	96,258	1.000	0	(96,258)	96,258	0
XX43038	10/30/2014	B	28,329	1.000	0	(28,329)	28,329	0
XX43038	10/31/2014	B	72,228	1.000	0	(72,228)	72,228	0
XX43038	11/03/2014	B	174,108	1.000	0	(174,108)	174,108	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	11/06/2014	B	144,577	1.000	0	(144,577)	144,577	0
XX43038	11/12/2014	B	111,642	1.000	0	(111,642)	111,642	0
XX43038	11/13/2014	B	15,149	1.000	0	(15,149)	15,149	0
XX43038	11/14/2014	B	21,955	1.000	0	(21,955)	21,955	0
XX43038	11/17/2014	B	359,833	1.000	0	(359,833)	359,833	0
XX43038	11/18/2014	B	130,113	1.000	0	(130,113)	130,113	0
XX43038	11/19/2014	B	22,831	1.000	0	(22,831)	22,831	0
XX43038	11/24/2014	B	221,951	1.000	0	(221,951)	221,951	0
XX43038	11/26/2014	B	46,874	1.000	0	(46,874)	46,874	0
XX43038	11/28/2014	B	203,495	1.000	0	(203,495)	203,495	0
XX43038	12/01/2014	B	184,413	1.000	0	(184,413)	184,413	0
XX43038	12/03/2014	B	10,237	1.000	0	(10,237)	10,237	0
XX43038	12/04/2014	B	176,526	1.000	0	(176,526)	176,526	0
XX43038	12/09/2014	B	68,603	1.000	0	(68,603)	68,603	0
XX43038	12/11/2014	B	39,243	1.000	0	(39,243)	39,243	0
XX43038	12/12/2014	B	9,264	1.000	0	(9,264)	9,264	0
XX43038	12/15/2014	B	185,201	1.000	0	(185,201)	185,201	0
XX43038	12/16/2014	B	36,559	1.000	0	(36,559)	36,559	0
XX43038	12/19/2014	B	113,962	1.000	0	(113,962)	113,962	0
XX43038	12/22/2014	B	792,947	1.000	0	(792,947)	792,947	0
XX43038	12/26/2014	B	10,453	1.000	0	(10,453)	10,453	0
XX43038	12/29/2014	B	26,630	1.000	0	(26,630)	26,630	0
XX43038	12/31/2014	B	15,207	1.000	0	(15,207)	15,207	0
Sub-Total Of Buys # 146					**0**	**(37,038,535)**	**37,038,535**	**0**
XX43038	01/03/2014	S	(191,391)	1.000	0	191,391	(191,391)	0
XX43038	01/07/2014	S	(1,826)	1.000	0	1,826	(1,826)	0
XX43038	01/09/2014	S	(1,025)	1.000	0	1,025	(1,025)	0
XX43038	01/17/2014	S	(2,587,280)	1.000	0	2,587,280	(2,587,280)	0
XX43038	01/23/2014	S	(29,446)	1.000	0	29,446	(29,446)	0
XX43038	01/29/2014	S	(870,353)	1.000	0	870,353	(870,353)	0
XX43038	01/31/2014	S	(61,163)	1.000	0	61,163	(61,163)	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	02/03/2014	S	(26,850)	1.000	0	26,850	(26,850)	0
XX43038	02/05/2014	S	(11,131)	1.000	0	11,131	(11,131)	0
XX43038	02/12/2014	S	(2,561,981)	1.000	0	2,561,981	(2,561,981)	0
XX43038	02/14/2014	S	(32,858)	1.000	0	32,858	(32,858)	0
XX43038	02/20/2014	S	(6,998)	1.000	0	6,998	(6,998)	0
XX43038	02/21/2014	S	(67,942)	1.000	0	67,942	(67,942)	0
XX43038	02/24/2014	S	(122,967)	1.000	0	122,967	(122,967)	0
XX43038	02/27/2014	S	(51,028)	1.000	0	51,028	(51,028)	0
XX43038	03/04/2014	S	(2,317,655)	1.000	0	2,317,655	(2,317,655)	0
XX43038	03/06/2014	S	(162,106)	1.000	0	162,106	(162,106)	0
XX43038	03/07/2014	S	(30,114)	1.000	0	30,114	(30,114)	0
XX43038	03/11/2014	S	(233,834)	1.000	0	233,834	(233,834)	0
XX43038	03/12/2014	S	(262,116)	1.000	0	262,116	(262,116)	0
XX43038	03/13/2014	S	(8,590)	1.000	0	8,590	(8,590)	0
XX43038	03/20/2014	S	(825,837)	1.000	0	825,837	(825,837)	0
XX43038	03/21/2014	S	(3,054,348)	1.000	0	3,054,348	(3,054,348)	0
XX43038	03/25/2014	S	(2,073,720)	1.000	0	2,073,720	(2,073,720)	0
XX43038	03/28/2014	S	(351,961)	1.000	0	351,961	(351,961)	0
XX43038	04/01/2014	S	(974,967)	1.000	0	974,967	(974,967)	0
XX43038	04/02/2014	S	(1,679,241)	1.000	0	1,679,241	(1,679,241)	0
XX43038	04/03/2014	S	(18,901)	1.000	0	18,901	(18,901)	0
XX43038	04/07/2014	S	(19,740)	1.000	0	19,740	(19,740)	0
XX43038	04/08/2014	S	(125,249)	1.000	0	125,249	(125,249)	0
XX43038	04/10/2014	S	(15,036)	1.000	0	15,036	(15,036)	0
XX43038	04/17/2014	S	(50,945)	1.000	0	50,945	(50,945)	0
XX43038	04/23/2014	S	(28,227)	1.000	0	28,227	(28,227)	0
XX43038	04/24/2014	S	(181,606)	1.000	0	181,606	(181,606)	0
XX43038	04/28/2014	S	(42,595)	1.000	0	42,595	(42,595)	0
XX43038	04/29/2014	S	(349,789)	1.000	0	349,789	(349,789)	0
XX43038	04/30/2014	S	(122,126)	1.000	0	122,126	(122,126)	0
XX43038	05/02/2014	S	(32,879)	1.000	0	32,879	(32,879)	0
XX43038	05/06/2014	S	(124,688)	1.000	0	124,688	(124,688)	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: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	05/09/2014	S	(37,328)	1.000	0	37,328	(37,328)	0
XX43038	05/13/2014	S	(69,709)	1.000	0	69,709	(69,709)	0
XX43038	05/16/2014	S	(62,161)	1.000	0	62,161	(62,161)	0
XX43038	05/22/2014	S	(182,301)	1.000	0	182,301	(182,301)	0
XX43038	05/27/2014	S	(29,450)	1.000	0	29,450	(29,450)	0
XX43038	05/28/2014	S	(142,642)	1.000	0	142,642	(142,642)	0
XX43038	05/29/2014	S	(8,065)	1.000	0	8,065	(8,065)	0
XX43038	06/03/2014	S	(901,200)	1.000	0	901,200	(901,200)	0
XX43038	06/05/2014	S	(15,175)	1.000	0	15,175	(15,175)	0
XX43038	06/06/2014	S	(51,401)	1.000	0	51,401	(51,401)	0
XX43038	06/09/2014	S	(5,859)	1.000	0	5,859	(5,859)	0
XX43038	06/10/2014	S	(46,962)	1.000	0	46,962	(46,962)	0
XX43038	06/11/2014	S	(20,801)	1.000	0	20,801	(20,801)	0
XX43038	06/19/2014	S	(42,136)	1.000	0	42,136	(42,136)	0
XX43038	06/23/2014	S	(10,968)	1.000	0	10,968	(10,968)	0
XX43038	06/25/2014	S	(10,517)	1.000	0	10,517	(10,517)	0
XX43038	06/26/2014	S	(207,486)	1.000	0	207,486	(207,486)	0
XX43038	06/30/2014	S	(21,130)	1.000	0	21,130	(21,130)	0
XX43038	07/02/2014	S	(599,460)	1.000	0	599,460	(599,460)	0
XX43038	07/08/2014	S	(309,444)	1.000	0	309,444	(309,444)	0
XX43038	07/16/2014	S	(76,112)	1.000	0	76,112	(76,112)	0
XX43038	07/18/2014	S	(3,299,371)	1.000	0	3,299,371	(3,299,371)	0
XX43038	08/04/2014	S	(513,968)	1.000	0	513,968	(513,968)	0
XX43038	08/06/2014	S	(30,278)	1.000	0	30,278	(30,278)	0
XX43038	08/07/2014	S	(163,416)	1.000	0	163,416	(163,416)	0
XX43038	08/11/2014	S	(21,399)	1.000	0	21,399	(21,399)	0
XX43038	08/12/2014	S	(64,473)	1.000	0	64,473	(64,473)	0
XX43038	08/14/2014	S	(42,844)	1.000	0	42,844	(42,844)	0
XX43038	08/19/2014	S	(82,346)	1.000	0	82,346	(82,346)	0
XX43038	08/25/2014	S	(501,294)	1.000	0	501,294	(501,294)	0
XX43038	08/26/2014	S	(33,586)	1.000	0	33,586	(33,586)	0
XX43038	08/29/2014	S	(24,916)	1.000	0	24,916	(24,916)	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	09/03/2014	S	(589,737)	1.000	0	589,737	(589,737)	0
XX43038	09/10/2014	S	(67,512)	1.000	0	67,512	(67,512)	0
XX43038	09/11/2014	S	(9,582)	1.000	0	9,582	(9,582)	0
XX43038	09/16/2014	S	(128,466)	1.000	0	128,466	(128,466)	0
XX43038	09/18/2014	S	(32,586)	1.000	0	32,586	(32,586)	0
XX43038	09/19/2014	S	(17,964)	1.000	0	17,964	(17,964)	0
XX43038	09/26/2014	S	(2,335,913)	1.000	0	2,335,913	(2,335,913)	0
XX43038	10/02/2014	S	(436,558)	1.000	0	436,558	(436,558)	0
XX43038	10/06/2014	S	(6,485)	1.000	0	6,485	(6,485)	0
XX43038	10/07/2014	S	(62,050)	1.000	0	62,050	(62,050)	0
XX43038	10/08/2014	S	(1,296)	1.000	0	1,296	(1,296)	0
XX43038	10/14/2014	S	(3,085)	1.000	0	3,085	(3,085)	0
XX43038	10/17/2014	S	(2,811,285)	1.000	0	2,811,285	(2,811,285)	0
XX43038	10/23/2014	S	(3,039)	1.000	0	3,039	(3,039)	0
XX43038	10/28/2014	S	(34,554)	1.000	0	34,554	(34,554)	0
XX43038	10/29/2014	S	(106,448)	1.000	0	106,448	(106,448)	0
XX43038	11/04/2014	S	(548,681)	1.000	0	548,681	(548,681)	0
XX43038	11/05/2014	S	(48,875)	1.000	0	48,875	(48,875)	0
XX43038	11/07/2014	S	(15,402)	1.000	0	15,402	(15,402)	0
XX43038	11/10/2014	S	(118,674)	1.000	0	118,674	(118,674)	0
XX43038	11/20/2014	S	(1,061,208)	1.000	0	1,061,208	(1,061,208)	0
XX43038	11/21/2014	S	(26,598)	1.000	0	26,598	(26,598)	0
XX43038	11/25/2014	S	(247,554)	1.000	0	247,554	(247,554)	0
XX43038	12/02/2014	S	(606,116)	1.000	0	606,116	(606,116)	0
XX43038	12/05/2014	S	(176,853)	1.000	0	176,853	(176,853)	0
XX43038	12/08/2014	S	(18,033)	1.000	0	18,033	(18,033)	0
XX43038	12/10/2014	S	(147,974)	1.000	0	147,974	(147,974)	0
XX43038	12/17/2014	S	(31,506)	1.000	0	31,506	(31,506)	0
XX43038	12/18/2014	S	(10,782)	1.000	0	10,782	(10,782)	0
XX43038	12/22/2014	S	(1,000,000)	1.000	0	1,000,000	(1,000,000)	0
XX43038	12/23/2014	S	(14,416)	1.000	0	14,416	(14,416)	0
XX43038	12/24/2014	S	(38,643)	1.000	0	38,643	(38,643)	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)								
Sub-Total Of Sales # 103					**0**	**38,096,582**	**(38,096,582)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,058,047**	**(1,058,047)**	**0**
ISSUE: 015566300 - ALGER SPECTRA FUND-I								
XX02586	02/07/2014	B	160,483	17.360	0	(2,786,000)	2,786,000	0
XX02586	02/27/2014	B	153,837	18.110	0	(2,786,000)	2,786,000	0
XX02586	03/18/2014	B	131,526	18.080	0	(2,378,000)	2,378,000	0
XX02586	03/24/2014	B	36,178	17.690	0	(640,000)	640,000	0
Sub-Total Of Buys # 4					**0**	**(8,590,000)**	**8,590,000**	**0**
XX02586	05/12/2014	S	(25,466)	17.670	0	450,000	(453,835)	(3,835)
XX02586	06/19/2014	S	(47,271)	18.510	0	875,000	(842,410)	32,589
XX02586	08/29/2014	S	(51,546)	19.400	0	1,000,000	(918,587)	81,412
XX02586	09/19/2014	S	(12,794)	19.540	0	250,000	(228,001)	21,998
XX02586	12/17/2014	S	(33,453)	19.430	0	650,000	(596,159)	53,840
Sub-Total Of Sales # 5					**0**	**3,225,000**	**(3,038,992)**	**186,004**
Sub-Total ISSUE: 015566300 - ALGER SPECTRA FUND-I					**0**	**(5,365,000)**	**5,551,008**	**186,004**
ISSUE: 22544R305 - CREDIT SUISSE COMMODITY RET STRAT FD								
XX02586	02/07/2014	B	57,142	7.350	0	(420,000)	420,000	0
XX02586	02/27/2014	B	55,131	7.600	0	(419,000)	419,000	0
Sub-Total Of Buys # 2					**0**	**(839,000)**	**839,000**	**0**
XX02586	03/17/2014	S	(112,274)	7.660	0	860,022	(839,000)	21,022
Sub-Total Of Sales # 1					**0**	**860,022**	**(839,000)**	**21,022**
Sub-Total ISSUE: 22544R305 - CREDIT SUISSE COMMODITY RET STRAT FD					**0**	**21,022**	**0**	**21,022**
ISSUE: 256206103 - DODGE & COX INTERNATIONAL STOCK FUND								
XX02586	02/07/2014	B	40,679	41.790	0	(1,700,000)	1,700,000	0
XX02586	02/27/2014	B	39,026	43.560	0	(1,700,000)	1,700,000	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: 256206103 - DODGE & COX INTERNATIONAL STOCK FUND (Continued)								
XX02586	03/18/2014	B	33,595	43.160	0	(1,450,000)	1,450,000	0
XX02586	03/24/2014	B	17,486	42.890	0	(750,000)	750,000	0
XX02586	12/17/2014	B	7,085	42.340	0	(300,000)	300,000	0
Sub-Total Of Buys # 5					**0**	**(5,900,000)**	**5,900,000**	**0**
Sub-Total ISSUE: 256206103 - DODGE & COX INTERNATIONAL STOCK FUND					**0**	**(5,900,000)**	**5,900,000**	**0**
ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I								
XX02586	02/07/2014	B	158,575	17.550	0	(2,783,000)	2,783,000	0
XX02586	02/27/2014	B	155,041	17.950	0	(2,783,000)	2,783,000	0
XX02586	03/18/2014	B	130,010	18.260	0	(2,374,000)	2,374,000	0
XX02586	03/24/2014	B	27,397	18.250	0	(500,000)	500,000	0
Sub-Total Of Buys # 4					**0**	**(8,440,000)**	**8,440,000**	**0**
XX02586	05/12/2014	S	(34,463)	18.280	0	630,000	(617,536)	12,463
XX02586	06/19/2014	S	(46,271)	18.910	0	875,000	(829,114)	45,885
XX02586	08/29/2014	S	(25,866)	19.330	0	500,000	(463,485)	36,514
XX02586	09/19/2014	S	(12,873)	19.420	0	250,000	(230,668)	19,331
XX02586	12/17/2014	S	(43,360)	18.450	0	800,000	(777,335)	22,664
Sub-Total Of Sales # 5					**0**	**3,055,000**	**(2,918,138)**	**136,857**
Sub-Total ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I					**0**	**(5,385,000)**	**5,521,862**	**136,857**
ISSUE: 722005667 - PIMCO COMMODITY REAL RETURN FD 45								
XX02586	03/17/2014	B	144,670	5.910	0	(855,000)	855,000	0
XX02586	03/18/2014	B	60,774	5.940	0	(361,000)	361,000	0
XX02586	08/29/2014	B	335,097	5.670	0	(1,900,000)	1,900,000	0
Sub-Total Of Buys # 3					**0**	**(3,116,000)**	**3,116,000**	**0**
Sub-Total ISSUE: 722005667 - PIMCO COMMODITY REAL RETURN FD 45					**0**	**(3,116,000)**	**3,116,000**	**0**
ISSUE: 72201F490 - PIMCO INCOME FUND-INS								
XX02586	08/29/2014	B	219,435	12.760	0	(2,800,000)	2,800,000	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: 72201F490 - PIMCO INCOME FUND-INS (Continued)							
XX02586	12/17/2014 B	81,037	12.340	0	(1,000,000)	1,000,000	0
Sub-Total Of Buys # 2				**0**	**(3,800,000)**	**3,800,000**	**0**
Sub-Total ISSUE: 72201F490 - PIMCO INCOME FUND-INS				**0**	**(3,800,000)**	**3,800,000**	**0**
ISSUE: 912796BU2 - US TREASURY BILLS 1/16/14							
XX43038	01/16/2014 S	(1,230,000)	1.000	0	1,229,861	(1,229,861)	0
Sub-Total Of Sales # 1				**0**	**1,229,861**	**(1,229,861)**	**0**
Sub-Total ISSUE: 912796BU2 - US TREASURY BILLS 1/16/14				**0**	**1,229,861**	**(1,229,861)**	**0**
ISSUE: 912796CF4 - US TREASURY BILLS 10/16/14							
XX43038	10/16/2014 S	(2,430,000)	1.000	0	2,430,000	(2,430,000)	0
Sub-Total Of Sales # 1				**0**	**2,430,000**	**(2,430,000)**	**0**
Sub-Total ISSUE: 912796CF4 - US TREASURY BILLS 10/16/14				**0**	**2,430,000**	**(2,430,000)**	**0**
ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14							
XX43038	04/17/2014 S	(4,140,000)	1.000	0	4,139,812	(4,139,812)	0
Sub-Total Of Sales # 1				**0**	**4,139,812**	**(4,139,812)**	**0**
Sub-Total ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14				**0**	**4,139,812**	**(4,139,812)**	**0**
ISSUE: 912796DJ5 - US TREASURY BILLS 7/17/14							
XX43038	07/17/2014 S	(3,290,000)	1.000	0	3,289,750	(3,289,750)	0
Sub-Total Of Sales # 1				**0**	**3,289,750**	**(3,289,750)**	**0**
Sub-Total ISSUE: 912796DJ5 - US TREASURY BILLS 7/17/14				**0**	**3,289,750**	**(3,289,750)**	**0**
ISSUE: 936793819 - WASATCH FRONTIER EMERG SM IN							
XX02586	05/15/2014 B	697,247	3.270	0	(2,280,000)	2,280,000	0
Sub-Total Of Buys # 1				**0**	**(2,280,000)**	**2,280,000**	**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: 936793819 - WASATCH FRONTIER EMERG SM IN (Continued)							
Sub-Total ISSUE: 936793819 - WASATCH FRONTIER EMERG SM IN				**0**	**(2,280,000)**	**2,280,000**	**0**
Sub-Total BROKER:				**0**	**(11,675,532)**	**12,019,424**	**343,883**
BROKER: BARCLAYS CAPITAL INC.							
ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31							
XX43038	01/08/2014 S	(130,000)	1.272	0	165,452	(158,463)	6,988
Sub-Total Of Sales # 1				**0**	**165,452**	**(158,463)**	**6,988**
Sub-Total ISSUE: 00184AAC9 - AOL TIME WARNER IN 7.625% 4/15/31				**0**	**165,452**	**(158,463)**	**6,988**
ISSUE: 00206RBA9 - AT&T INC 5.55% 8/15/41							
XX43038	07/15/2014 B	80,000	1.119	0	(89,532)	89,532	0
Sub-Total Of Buys # 1				**0**	**(89,532)**	**89,532**	**0**
Sub-Total ISSUE: 00206RBA9 - AT&T INC 5.55% 8/15/41				**0**	**(89,532)**	**89,532**	**0**
ISSUE: 00206RBH4 - AT&T INC 4.3% 12/15/42							
XX43038	07/15/2014 S	(85,000)	0.949	0	80,692	(79,130)	1,561
Sub-Total Of Sales # 1				**0**	**80,692**	**(79,130)**	**1,561**
Sub-Total ISSUE: 00206RBH4 - AT&T INC 4.3% 12/15/42				**0**	**80,692**	**(79,130)**	**1,561**
ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45							
XX43038	10/16/2014 S	(45,000)	0.962	0	43,294	(39,438)	3,855
Sub-Total Of Sales # 1				**0**	**43,294**	**(39,438)**	**3,855**
Sub-Total ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45				**0**	**43,294**	**(39,438)**	**3,855**
ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42							
XX43038	04/30/2014 S	(110,000)	1.007	0	110,821	(106,841)	3,979
Sub-Total Of Sales # 1				**0**	**110,821**	**(106,841)**	**3,979**

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: 00287YAM1 - ABBVIE INC 4.4% 11/06/42 (Continued)							
Sub-Total ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42				**0**	**110,821**	**(106,841)**	**3,979**
ISSUE: 00817YAQ1 - AETNA INC 3.5% 11/15/24							
XX43038	12/02/2014 S	(70,000)	1.000	0	70,056	(69,706)	350
Sub-Total Of Sales # 1				**0**	**70,056**	**(69,706)**	**350**
Sub-Total ISSUE: 00817YAQ1 - AETNA INC 3.5% 11/15/24				**0**	**70,056**	**(69,706)**	**350**
ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29							
XX43038	03/06/2014 S	(325,000)	1.314	0	427,063	(437,017)	(9,954)
Sub-Total Of Sales # 1				**0**	**427,063**	**(437,017)**	**(9,954)**
Sub-Total ISSUE: 023551AF1 - HESS CORP 7.875% 10/01/29				**0**	**427,063**	**(437,017)**	**(9,954)**
ISSUE: 025816BF5 - AMERN EXPRESS CO 4.05% 12/03/42							
XX43038	03/18/2014 B	100,000	0.905	0	(90,555)	90,555	0
Sub-Total Of Buys # 1				**0**	**(90,555)**	**90,555**	**0**
Sub-Total ISSUE: 025816BF5 - AMERN EXPRESS CO 4.05% 12/03/42				**0**	**(90,555)**	**90,555**	**0**
ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41							
XX43038	04/02/2014 B	50,000	1.003	0	(50,179)	50,179	0
Sub-Total Of Buys # 1				**0**	**(50,179)**	**50,179**	**0**
XX43038	04/09/2014 S	(300,000)	1.019	0	305,943	(297,189)	8,753
Sub-Total Of Sales # 1				**0**	**305,943**	**(297,189)**	**8,753**
Sub-Total ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41				**0**	**255,764**	**(247,010)**	**8,753**
ISSUE: 031162BK5 - AMGEN INC 5.15% 11/15/41							
XX43038	04/09/2014 B	300,000	1.046	0	(313,986)	313,986	0
Sub-Total Of Buys # 1				**0**	**(313,986)**	**313,986**	**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: 031162BK5 - AMGEN INC 5.15% 11/15/41 (Continued)							
Sub-Total ISSUE: 031162BK5 - AMGEN INC 5.15% 11/15/41				**0**	**(313,986)**	**313,986**	**0**
ISSUE: 031162BP4 - AMGEN INC 5.375% 5/15/43							
XX43038	04/02/2014 S	(45,000)	1.063	0	47,864	(47,382)	481
Sub-Total Of Sales # 1				**0**	**47,864**	**(47,382)**	**481**
Sub-Total ISSUE: 031162BP4 - AMGEN INC 5.375% 5/15/43				**0**	**47,864**	**(47,382)**	**481**
ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40							
XX43038	04/07/2014 S	(145,000)	1.201	0	174,216	(164,196)	10,019
Sub-Total Of Sales # 1				**0**	**174,216**	**(164,196)**	**10,019**
Sub-Total ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40				**0**	**174,216**	**(164,196)**	**10,019**
ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36							
XX43038	04/07/2014 B	155,000	1.220	0	(189,182)	189,182	0
Sub-Total Of Buys # 1				**0**	**(189,182)**	**189,182**	**0**
Sub-Total ISSUE: 032511AY3 - ANADARKO PETE CORP 6.45% 9/15/36				**0**	**(189,182)**	**189,182**	**0**
ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44							
XX43038	03/31/2014 S	(100,000)	0.935	0	93,564	(91,433)	2,130
Sub-Total Of Sales # 1				**0**	**93,564**	**(91,433)**	**2,130**
Sub-Total ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44				**0**	**93,564**	**(91,433)**	**2,130**
ISSUE: 055451AV0 - BHP BILLITON FIN USA LTD 5% 9/30/43							
XX43038	02/14/2014 B	275,000	1.046	0	(287,831)	287,831	0
Sub-Total Of Buys # 1				**0**	**(287,831)**	**287,831**	**0**
XX43038	05/21/2014 S	(95,000)	1.082	0	102,836	(99,081)	3,755
Sub-Total Of Sales # 1				**0**	**102,836**	**(99,081)**	**3,755**

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: 055451AV0 - BHP BILLITON FIN USA LTD 5% 9/30/43 (Continued)							
Sub-Total ISSUE: 055451AV0 - BHP BILLITON FIN USA LTD 5% 9/30/43				**0**	**(184,995)**	**188,750**	**3,755**
ISSUE: 06849UAD7 - BARRICK AUSTRALIA FIN 5.95% 10/15/39							
XX43038	12/11/2014 B	105,000	0.986	0	(103,556)	103,556	0
Sub-Total Of Buys # 1				**0**	**(103,556)**	**103,556**	**0**
Sub-Total ISSUE: 06849UAD7 - BARRICK AUSTRALIA FIN 5.95% 10/15/39				**0**	**(103,556)**	**103,556**	**0**
ISSUE: 12527GAD5 - CF INDS INC 4.95% 6/01/43							
XX43038	07/28/2014 B	175,000	1.015	0	(177,717)	177,717	0
Sub-Total Of Buys # 1				**0**	**(177,717)**	**177,717**	**0**
Sub-Total ISSUE: 12527GAD5 - CF INDS INC 4.95% 6/01/43				**0**	**(177,717)**	**177,717**	**0**
ISSUE: 12527GAE3 - CF INDS INC 5.375% 3/15/44							
XX43038	07/28/2014 S	(165,000)	1.078	0	178,013	(166,844)	11,168
Sub-Total Of Sales # 1				**0**	**178,013**	**(166,844)**	**11,168**
Sub-Total ISSUE: 12527GAE3 - CF INDS INC 5.375% 3/15/44				**0**	**178,013**	**(166,844)**	**11,168**
ISSUE: 126650CF5 - CVS CAREMARK CORP 3.375% 8/12/24							
XX43038	08/07/2014 B	245,000	0.990	0	(242,741)	242,741	0
Sub-Total Of Buys # 1				**0**	**(242,741)**	**242,741**	**0**
Sub-Total ISSUE: 126650CF5 - CVS CAREMARK CORP 3.375% 8/12/24				**0**	**(242,741)**	**242,741**	**0**
ISSUE: 14170TAK7 - CAREFUSION CORP 4.875% 5/15/44							
XX43038	05/15/2014 B	90,000	0.993	0	(89,383)	89,383	0
Sub-Total Of Buys # 1				**0**	**(89,383)**	**89,383**	**0**
Sub-Total ISSUE: 14170TAK7 - CAREFUSION CORP 4.875% 5/15/44				**0**	**(89,383)**	**89,383**	**0**
ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14							
XX43038	09/11/2014 B	80,000	1.000	0	(80,000)	80,000	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: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14 (Continued)								
Sub-Total Of Buys # 1					**0**	**(80,000)**	**80,000**	**0**
Sub-Total ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14					**0**	**(80,000)**	**80,000**	**0**
ISSUE: 209111FB4 - CONS EDISON CO OF NY 4.2% 3/15/42								
XX43038	03/03/2014	B	100,000	0.977	0	(97,773)	97,773	0
Sub-Total Of Buys # 1					**0**	**(97,773)**	**97,773**	**0**
Sub-Total ISSUE: 209111FB4 - CONS EDISON CO OF NY 4.2% 3/15/42					**0**	**(97,773)**	**97,773**	**0**
ISSUE: 209111FC2 - CONS EDISON CO OF NY 3.95% 3/01/43								
XX43038	03/03/2014	S	(100,000)	0.942	0	94,263	(99,304)	(5,041)
Sub-Total Of Sales # 1					**0**	**94,263**	**(99,304)**	**(5,041)**
Sub-Total ISSUE: 209111FC2 - CONS EDISON CO OF NY 3.95% 3/01/43					**0**	**94,263**	**(99,304)**	**(5,041)**
ISSUE: 224044CF2 - COX COMMUNICATIONS INC 4.8% 2/01/35								
XX43038	12/01/2014	B	170,000	0.999	0	(169,938)	169,938	0
Sub-Total Of Buys # 1					**0**	**(169,938)**	**169,938**	**0**
Sub-Total ISSUE: 224044CF2 - COX COMMUNICATIONS INC 4.8% 2/01/35					**0**	**(169,938)**	**169,938**	**0**
ISSUE: 25459HBG9 - DIRECTV HLDGS/FING 5.15% 3/15/42								
XX43038	03/27/2014	S	(145,000)	0.950	0	137,793	(128,037)	9,756
Sub-Total Of Sales # 1					**0**	**137,793**	**(128,037)**	**9,756**
Sub-Total ISSUE: 25459HBG9 - DIRECTV HLDGS/FING 5.15% 3/15/42					**0**	**137,793**	**(128,037)**	**9,756**
ISSUE: 263534CC1 - E.I. DU PONT DE 4.9% 1/15/41								
XX43038	08/12/2014	B	60,000	1.074	0	(64,470)	64,470	0
Sub-Total Of Buys # 1					**0**	**(64,470)**	**64,470**	**0**
Sub-Total ISSUE: 263534CC1 - E.I. DU PONT DE 4.9% 1/15/41					**0**	**(64,470)**	**64,470**	**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: 263534CJ6 - E.I. DU PONT DE 4.15% 2/15/43							
XX43038	08/12/2014 S	(60,000)	0.969	0	58,155	(56,648)	1,507
Sub-Total Of Sales # 1				**0**	**58,155**	**(56,648)**	**1,507**
Sub-Total ISSUE: 263534CJ6 - E.I. DU PONT DE 4.15% 2/15/43				**0**	**58,155**	**(56,648)**	**1,507**
ISSUE: 277432AL4 - EASTMAN CHEM CO 4.8% 9/01/42							
XX43038	03/26/2014 B	75,000	0.990	0	(74,273)	74,273	0
Sub-Total Of Buys # 1				**0**	**(74,273)**	**74,273**	**0**
Sub-Total ISSUE: 277432AL4 - EASTMAN CHEM CO 4.8% 9/01/42				**0**	**(74,273)**	**74,273**	**0**
ISSUE: 278062AD6 - EATON CORP 4% 11/02/32							
XX43038	11/13/2014 S	(75,000)	0.990	0	74,259	(71,686)	2,572
Sub-Total Of Sales # 1				**0**	**74,259**	**(71,686)**	**2,572**
Sub-Total ISSUE: 278062AD6 - EATON CORP 4% 11/02/32				**0**	**74,259**	**(71,686)**	**2,572**
ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43							
XX43038	04/23/2014 B	60,000	0.961	0	(57,715)	57,715	0
Sub-Total Of Buys # 1				**0**	**(57,715)**	**57,715**	**0**
Sub-Total ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43				**0**	**(57,715)**	**57,715**	**0**
ISSUE: 29379VBC6 - ENTERPRISE PRODS OPER 5.1% 2/15/45							
XX43038	04/23/2014 S	(55,000)	1.057	0	58,144	(54,914)	3,229
Sub-Total Of Sales # 1				**0**	**58,144**	**(54,914)**	**3,229**
Sub-Total ISSUE: 29379VBC6 - ENTERPRISE PRODS OPER 5.1% 2/15/45				**0**	**58,144**	**(54,914)**	**3,229**
ISSUE: 30161MAN3 - EXELON GENERATION CO 5.6% 6/15/42							
XX43038	03/26/2014 S	(165,000)	1.039	0	171,494	(174,994)	(3,499)
Sub-Total Of Sales # 1				**0**	**171,494**	**(174,994)**	**(3,499)**

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: 30161MAN3 - EXELON GENERATION CO 5.6% 6/15/42 (Continued)								
Sub-Total ISSUE: 30161MAN3 - EXELON GENERATION CO 5.6% 6/15/42					**0**	**171,494**	**(174,994)**	**(3,499)**
ISSUE: 31428XAT3 - FEDEX CORP 3.875% 8/01/42								
XX43038	04/22/2014	S	(70,000)	0.887	0	62,125	(59,738)	2,387
Sub-Total Of Sales # 1					**0**	**62,125**	**(59,738)**	**2,387**
Sub-Total ISSUE: 31428XAT3 - FEDEX CORP 3.875% 8/01/42					**0**	**62,125**	**(59,738)**	**2,387**
ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43								
XX43038	07/22/2014	B	110,000	0.944	0	(103,854)	103,854	0
Sub-Total Of Buys # 1					**0**	**(103,854)**	**103,854**	**0**
Sub-Total ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43					**0**	**(103,854)**	**103,854**	**0**
ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44								
XX43038	04/22/2014	B	60,000	1.062	0	(63,727)	63,727	0
Sub-Total Of Buys # 1					**0**	**(63,727)**	**63,727**	**0**
XX43038	07/22/2014	S	(100,000)	1.098	0	109,809	(101,654)	8,154
Sub-Total Of Sales # 1					**0**	**109,809**	**(101,654)**	**8,154**
Sub-Total ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44					**0**	**46,082**	**(37,927)**	**8,154**
ISSUE: 369604BH5 - GEN ELEC CO 4.5% 3/11/44								
XX43038	03/06/2014	B	185,000	0.990	0	(183,314)	183,314	0
XX43038	03/12/2014	B	60,000	0.991	0	(59,472)	59,472	0
XX43038	03/14/2014	B	115,000	0.999	0	(114,904)	114,904	0
XX43038	07/08/2014	B	40,000	1.037	0	(41,482)	41,482	0
Sub-Total Of Buys # 4					**0**	**(399,172)**	**399,172**	**0**
Sub-Total ISSUE: 369604BH5 - GEN ELEC CO 4.5% 3/11/44					**0**	**(399,172)**	**399,172**	**0**
ISSUE: 36962GXZ2 - GENERAL ELEC CAP CORP 6.75% 3/15/32								
XX43038	01/22/2014	S	(45,000)	1.258	0	56,636	(56,796)	(160)

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: 36962GXZ2 - GENERAL ELEC CAP CORP 6.75% 3/15/32 (Continued)								
Sub-Total Of Sales # 1					**0**	**56,636**	**(56,796)**	**(160)**
Sub-Total ISSUE: 36962GXZ2 - GENERAL ELEC CAP CORP 6.75% 3/15/32					**0**	**56,636**	**(56,796)**	**(160)**
ISSUE: 36962G3A0 - GEN ELEC CAP CORP 6.15% 8/07/37								
XX43038	02/19/2014	B	115,000	1.204	0	(138,466)	138,466	0
Sub-Total Of Buys # 1					**0**	**(138,466)**	**138,466**	**0**
Sub-Total ISSUE: 36962G3A0 - GEN ELEC CAP CORP 6.15% 8/07/37					**0**	**(138,466)**	**138,466**	**0**
ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38								
XX43038	03/18/2014	B	230,000	1.160	0	(266,933)	266,933	0
Sub-Total Of Buys # 1					**0**	**(266,933)**	**266,933**	**0**
XX43038	03/12/2014	S	(60,000)	1.160	0	69,618	(70,017)	(399)
XX43038	07/08/2014	S	(40,000)	1.204	0	48,171	(46,833)	1,338
XX43038	12/04/2014	S	(40,000)	1.236	0	49,448	(47,097)	2,350
Sub-Total Of Sales # 3					**0**	**167,237**	**(163,947)**	**3,289**
Sub-Total ISSUE: 36962G3P7 - GEN ELEC CAP CORP 5.875% 1/14/38					**0**	**(99,696)**	**102,986**	**3,289**
ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39								
XX43038	01/22/2014	B	40,000	1.286	0	(51,461)	51,461	0
Sub-Total Of Buys # 1					**0**	**(51,461)**	**51,461**	**0**
Sub-Total ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39					**0**	**(51,461)**	**51,461**	**0**
ISSUE: 372546AT8 - GEORGE WASHINGTON 4.3% 9/15/44								
XX43038	07/29/2014	B	185,000	1.000	0	(185,000)	185,000	0
Sub-Total Of Buys # 1					**0**	**(185,000)**	**185,000**	**0**
Sub-Total ISSUE: 372546AT8 - GEORGE WASHINGTON 4.3% 9/15/44					**0**	**(185,000)**	**185,000**	**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: 375558AS2 - GILEAD SCIENCES INC 5.65% 12/01/41								
XX43038	07/16/2014	B	100,000	1.175	0	(117,590)	117,590	0
Sub-Total Of Buys # 1					**0**	**(117,590)**	**117,590**	**0**
Sub-Total ISSUE: 375558AS2 - GILEAD SCIENCES INC 5.65% 12/01/41					**0**	**(117,590)**	**117,590**	**0**
ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44								
XX43038	04/30/2014	B	110,000	1.054	0	(116,008)	116,008	0
Sub-Total Of Buys # 1					**0**	**(116,008)**	**116,008**	**0**
XX43038	07/16/2014	S	(100,000)	1.059	0	105,968	(102,586)	3,381
Sub-Total Of Sales # 1					**0**	**105,968**	**(102,586)**	**3,381**
Sub-Total ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44					**0**	**(10,040)**	**13,422**	**3,381**
ISSUE: 378272AH1 - GLENCORE FDG LLC 4.625% 4/29/24								
XX43038	08/27/2014	S	(75,000)	1.046	0	78,519	(74,697)	3,822
XX43038	09/18/2014	S	(70,000)	1.017	0	71,241	(69,717)	1,524
Sub-Total Of Sales # 2					**0**	**149,760**	**(144,414)**	**5,346**
Sub-Total ISSUE: 378272AH1 - GLENCORE FDG LLC 4.625% 4/29/24					**0**	**149,760**	**(144,414)**	**5,346**
ISSUE: 38141GGM0 - GOLDMAN SACHS GRP 6.25% 2/01/41								
XX43038	02/19/2014	B	65,000	1.186	0	(77,091)	77,091	0
Sub-Total Of Buys # 1					**0**	**(77,091)**	**77,091**	**0**
Sub-Total ISSUE: 38141GGM0 - GOLDMAN SACHS GRP 6.25% 2/01/41					**0**	**(77,091)**	**77,091**	**0**
ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37								
XX43038	03/25/2014	B	100,000	1.179	0	(117,971)	117,971	0
Sub-Total Of Buys # 1					**0**	**(117,971)**	**117,971**	**0**
Sub-Total ISSUE: 404280AH2 - HSBC HLDGS PLC 6.5% 9/15/37					**0**	**(117,971)**	**117,971**	**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: 42809HAC1 - HESS CORP 6% 1/15/40							
XX43038	03/06/2014 B	245,000	1.124	0	(275,384)	275,384	0
Sub-Total Of Buys # 1				**0**	**(275,384)**	**275,384**	**0**
Sub-Total ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40				**0**	**(275,384)**	**275,384**	**0**
ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42							
XX43038	03/17/2014 B	215,000	0.936	0	(201,330)	201,330	0
Sub-Total Of Buys # 1				**0**	**(201,330)**	**201,330**	**0**
Sub-Total ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42				**0**	**(201,330)**	**201,330**	**0**
ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39							
XX43038	05/29/2014 S	(55,000)	1.372	0	75,472	(71,724)	3,747
Sub-Total Of Sales # 1				**0**	**75,472**	**(71,724)**	**3,747**
Sub-Total ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39				**0**	**75,472**	**(71,724)**	**3,747**
ISSUE: 46625HHF0 - JP MORGAN CHASE & CO 6.4% 5/15/38							
XX43038	06/04/2014 B	25,000	1.242	0	(31,050)	31,050	0
Sub-Total Of Buys # 1				**0**	**(31,050)**	**31,050**	**0**
Sub-Total ISSUE: 46625HHF0 - JP MORGAN CHASE & CO 6.4% 5/15/38				**0**	**(31,050)**	**31,050**	**0**
ISSUE: 46625HHV5 - JP MORGAN CHASE & CO 5.5% 10/15/40							
XX43038	09/12/2014 B	30,000	1.130	0	(33,912)	33,912	0
Sub-Total Of Buys # 1				**0**	**(33,912)**	**33,912**	**0**
Sub-Total ISSUE: 46625HHV5 - JP MORGAN CHASE & CO 5.5% 10/15/40				**0**	**(33,912)**	**33,912**	**0**
ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44							
XX43038	06/04/2014 S	(25,000)	1.036	0	25,905	(25,419)	486
Sub-Total Of Sales # 1				**0**	**25,905**	**(25,419)**	**486**

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: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44 (Continued)							
Sub-Total ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44				**0**	**25,905**	**(25,419)**	**486**
ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38							
XX43038	07/15/2014 S	(90,000)	1.287	0	115,907	(118,435)	(2,527)
Sub-Total Of Sales # 1				**0**	**115,907**	**(118,435)**	**(2,527)**
Sub-Total ISSUE: 478160AT1 - JOHNSON & JOHNSON 5.85% 7/15/38				**0**	**115,907**	**(118,435)**	**(2,527)**
ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40							
XX43038	07/15/2014 B	95,000	1.081	0	(102,698)	102,698	0
Sub-Total Of Buys # 1				**0**	**(102,698)**	**102,698**	**0**
Sub-Total ISSUE: 478160AV6 - JOHNSON & JOHNSON 4.5% 9/01/40				**0**	**(102,698)**	**102,698**	**0**
ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.950% 1/15/38							
XX43038	08/25/2014 B	90,000	1.221	0	(109,890)	109,890	0
Sub-Total Of Buys # 1				**0**	**(109,890)**	**109,890**	**0**
Sub-Total ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.950% 1/15/38				**0**	**(109,890)**	**109,890**	**0**
ISSUE: 494550BP0 - KINDER MORGAN ENER PART 5% 3/01/43							
XX43038	08/25/2014 S	(95,000)	0.974	0	92,590	(90,112)	2,478
Sub-Total Of Sales # 1				**0**	**92,590**	**(90,112)**	**2,478**
Sub-Total ISSUE: 494550BP0 - KINDER MORGAN ENER PART 5% 3/01/43				**0**	**92,590**	**(90,112)**	**2,478**
ISSUE: 49456BAG6 - KINDER MORGAN 5.3% 12/01/34							
XX43038	11/24/2014 B	155,000	0.997	0	(154,562)	154,562	0
Sub-Total Of Buys # 1				**0**	**(154,562)**	**154,562**	**0**
Sub-Total ISSUE: 49456BAG6 - KINDER MORGAN 5.3% 12/01/34				**0**	**(154,562)**	**154,562**	**0**
ISSUE: 50076QAE6 - KRAFT FOODS GROUP INC 5% 6/04/42							
XX43038	03/10/2014 S	(110,000)	1.012	0	111,326	(116,175)	(4,848)

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: 50076QAE6 - KRAFT FOODS GROUP INC 5% 6/04/42 (Continued)							
Sub-Total Of Sales # 1				**0**	**111,326**	**(116,175)**	**(4,848)**
Sub-Total ISSUE: 50076QAE6 - KRAFT FOODS GROUP INC 5% 6/04/42				**0**	**111,326**	**(116,175)**	**(4,848)**
ISSUE: 575718AB7 - MASS INST OF TECH 4.678% 7/01/14							
XX43038	04/01/2014 B	125,000	1.000	0	(125,000)	125,000	0
Sub-Total Of Buys # 1				**0**	**(125,000)**	**125,000**	**0**
Sub-Total ISSUE: 575718AB7 - MASS INST OF TECH 4.678% 7/01/14				**0**	**(125,000)**	**125,000**	**0**
ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44							
XX43038	06/16/2014 B	140,000	1.028	0	(143,973)	143,973	0
Sub-Total Of Buys # 1				**0**	**(143,973)**	**143,973**	**0**
Sub-Total ISSUE: 585055BD7 - MEDTRONIC INC 4.625% 3/15/44				**0**	**(143,973)**	**143,973**	**0**
ISSUE: 586054AA6 - MEM SLOAN-KETTERING 5% 7/01/42							
XX43038	08/11/2014 B	40,000	1.118	0	(44,759)	44,759	0
Sub-Total Of Buys # 1				**0**	**(44,759)**	**44,759**	**0**
Sub-Total ISSUE: 586054AA6 - MEM SLOAN-KETTERING 5% 7/01/42				**0**	**(44,759)**	**44,759**	**0**
ISSUE: 59562VAM9 - MIDAMERN ENGY HLDGS 6.125% 4/01/36							
XX43038	02/11/2014 S	(90,000)	1.180	0	106,236	(110,913)	(4,677)
Sub-Total Of Sales # 1				**0**	**106,236**	**(110,913)**	**(4,677)**
Sub-Total ISSUE: 59562VAM9 - MIDAMERN ENGY HLDGS 6.125% 4/01/36				**0**	**106,236**	**(110,913)**	**(4,677)**
ISSUE: 59562VBC0 - MIDAMERICAN ENERGY 5.15% 11/15/43							
XX43038	02/11/2014 B	85,000	1.055	0	(89,739)	89,739	0
Sub-Total Of Buys # 1				**0**	**(89,739)**	**89,739**	**0**
Sub-Total ISSUE: 59562VBC0 - MIDAMERICAN ENERGY 5.15% 11/15/43				**0**	**(89,739)**	**89,739**	**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: 61980AAD5 - MOTIVA ENTERPRISES 6.85% 1/15/40								
XX43038	04/22/2014	B	40,000	1.290	0	(51,626)	51,626	0
Sub-Total Of Buys # 1					**0**	**(51,626)**	**51,626**	**0**
Sub-Total ISSUE: 61980AAD5 - MOTIVA ENTERPRISES 6.85% 1/15/40					**0**	**(51,626)**	**51,626**	**0**
ISSUE: 662352AB9 - NORTH SHORE LONG IS 6.15% 11/01/43								
XX43038	03/25/2014	B	180,000	1.132	0	(203,862)	203,862	0
Sub-Total Of Buys # 1					**0**	**(203,862)**	**203,862**	**0**
Sub-Total ISSUE: 662352AB9 - NORTH SHORE LONG IS 6.15% 11/01/43					**0**	**(203,862)**	**203,862**	**0**
ISSUE: 666807BH4 - NORTHROP GRUMMAN CORP 4.75% 6/01/43								
XX43038	04/25/2014	S	(235,000)	1.034	0	242,992	(234,285)	8,706
Sub-Total Of Sales # 1					**0**	**242,992**	**(234,285)**	**8,706**
Sub-Total ISSUE: 666807BH4 - NORTHROP GRUMMAN CORP 4.75% 6/01/43					**0**	**242,992**	**(234,285)**	**8,706**
ISSUE: 668444AC6 - NORTHWESTN UNIV 4.643% 12/01/44								
XX43038	03/25/2014	B	200,000	1.042	0	(208,472)	208,472	0
Sub-Total Of Buys # 1					**0**	**(208,472)**	**208,472**	**0**
XX43038	09/22/2014	S	(60,000)	1.084	0	65,089	(62,541)	2,547
Sub-Total Of Sales # 1					**0**	**65,089**	**(62,541)**	**2,547**
Sub-Total ISSUE: 668444AC6 - NORTHWESTN UNIV 4.643% 12/01/44					**0**	**(143,383)**	**145,931**	**2,547**
ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43								
XX43038	09/12/2014	S	(110,000)	1.050	0	115,508	(109,963)	5,545
Sub-Total Of Sales # 1					**0**	**115,508**	**(109,963)**	**5,545**
Sub-Total ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43					**0**	**115,508**	**(109,963)**	**5,545**
ISSUE: 68268NAG8 - ONEOK PARTNERS LP 6.125% 2/01/41								
XX43038	08/05/2014	S	(65,000)	1.171	0	76,139	(76,683)	(543)

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: 68268NAG8 - ONEOK PARTNERS LP 6.125% 2/01/41 (Continued)								
Sub-Total Of Sales # 1					**0**	**76,139**	**(76,683)**	**(543)**
Sub-Total ISSUE: 68268NAG8 - ONEOK PARTNERS LP 6.125% 2/01/41					**0**	**76,139**	**(76,683)**	**(543)**
ISSUE: 694308GJ0 - PACIFIC GAS & ELEC 5.8% 3/01/37								
XX43038	03/19/2014	S	(275,000)	1.146	0	315,152	(280,114)	35,038
Sub-Total Of Sales # 1					**0**	**315,152**	**(280,114)**	**35,038**
Sub-Total ISSUE: 694308GJ0 - PACIFIC GAS & ELEC 5.8% 3/01/37					**0**	**315,152**	**(280,114)**	**35,038**
ISSUE: 694308HF7 - PAC GAS & ELEC 5.125% 11/15/43								
XX43038	01/28/2014	B	105,000	1.052	0	(110,482)	110,482	0
Sub-Total Of Buys # 1					**0**	**(110,482)**	**110,482**	**0**
Sub-Total ISSUE: 694308HF7 - PAC GAS & ELEC 5.125% 11/15/43					**0**	**(110,482)**	**110,482**	**0**
ISSUE: 72650RBF8 - PLAINS ALL AMER 3.6% 11/01/24								
XX43038	10/14/2014	B	90,000	1.002	0	(90,245)	90,245	0
Sub-Total Of Buys # 1					**0**	**(90,245)**	**90,245**	**0**
Sub-Total ISSUE: 72650RBF8 - PLAINS ALL AMER 3.6% 11/01/24					**0**	**(90,245)**	**90,245**	**0**
ISSUE: 72650RBH4 - PLAINS ALL AMER 4.9% 2/15/45								
XX43038	12/02/2014	B	285,000	0.998	0	(284,646)	284,646	0
Sub-Total Of Buys # 1					**0**	**(284,646)**	**284,646**	**0**
Sub-Total ISSUE: 72650RBH4 - PLAINS ALL AMER 4.9% 2/15/45					**0**	**(284,646)**	**284,646**	**0**
ISSUE: 74432QAC9 - PRUDENTIAL FINL INC 5.75% 7/15/33								
XX43038	05/13/2014	B	45,000	1.160	0	(52,213)	52,213	0
Sub-Total Of Buys # 1					**0**	**(52,213)**	**52,213**	**0**
Sub-Total ISSUE: 74432QAC9 - PRUDENTIAL FINL INC 5.75% 7/15/33					**0**	**(52,213)**	**52,213**	**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: 74432QAH8 - PRUDENTIAL FINL INC MT 5.4% 6/13/35							
XX43038	04/02/2014 B	40,000	1.087	0	(43,485)	43,485	0
Sub-Total Of Buys # 1				**0**	**(43,485)**	**43,485**	**0**
Sub-Total ISSUE: 74432QAH8 - PRUDENTIAL FINL INC MT 5.4% 6/13/35				**0**	**(43,485)**	**43,485**	**0**
ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40							
XX43038	05/13/2014 B	35,000	1.299	0	(45,492)	45,492	0
Sub-Total Of Buys # 1				**0**	**(45,492)**	**45,492**	**0**
Sub-Total ISSUE: 74432QBN4 - PRUDENTIAL FINL INC 6.625% 6/21/40				**0**	**(45,492)**	**45,492**	**0**
ISSUE: 74432QCA1 - PRUDENTIAL FINL MTN 4.6% 5/15/44							
XX43038	05/13/2014 S	(40,000)	1.006	0	40,240	(39,928)	311
XX43038	05/13/2014 S	(40,000)	1.009	0	40,371	(39,928)	442
Sub-Total Of Sales # 2				**0**	**80,611**	**(79,856)**	**753**
Sub-Total ISSUE: 74432QCA1 - PRUDENTIAL FINL MTN 4.6% 5/15/44				**0**	**80,611**	**(79,856)**	**753**
ISSUE: 761713AW6 - REYNOLDS AMERN INC 4.75% 11/01/42							
XX43038	10/17/2014 S	(75,000)	0.986	0	73,958	(68,560)	5,397
Sub-Total Of Sales # 1				**0**	**73,958**	**(68,560)**	**5,397**
Sub-Total ISSUE: 761713AW6 - REYNOLDS AMERN INC 4.75% 11/01/42				**0**	**73,958**	**(68,560)**	**5,397**
ISSUE: 76720AAG1 - RIO TINTO FIN US PLC 4.125% 8/21/42							
XX43038	02/14/2014 S	(275,000)	0.892	0	245,313	(262,450)	(17,136)
Sub-Total Of Sales # 1				**0**	**245,313**	**(262,450)**	**(17,136)**
Sub-Total ISSUE: 76720AAG1 - RIO TINTO FIN US PLC 4.125% 8/21/42				**0**	**245,313**	**(262,450)**	**(17,136)**
ISSUE: 774341AF8 - ROCKWELL COLLINS INC 4.8% 12/15/43							
XX43038	05/19/2014 S	(75,000)	1.088	0	81,646	(78,696)	2,949
Sub-Total Of Sales # 1				**0**	**81,646**	**(78,696)**	**2,949**

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: 774341AF8 - ROCKWELL COLLINS INC 4.8% 12/15/43 (Continued)							
Sub-Total ISSUE: 774341AF8 - ROCKWELL COLLINS INC 4.8% 12/15/43				**0**	**81,646**	**(78,696)**	**2,949**
ISSUE: 826200AD9 - SIEMENS 6.125% 8/17/26							
XX43038	04/22/2014 S	(130,000)	1.225	0	159,274	(160,338)	(1,063)
Sub-Total Of Sales # 1				**0**	**159,274**	**(160,338)**	**(1,063)**
Sub-Total ISSUE: 826200AD9 - SIEMENS 6.125% 8/17/26				**0**	**159,274**	**(160,338)**	**(1,063)**
ISSUE: 86765BAM1 - SUNOCO LOGISTICS 4.95% 1/15/43							
XX43038	05/08/2014 B	105,000	0.993	0	(104,339)	104,339	0
Sub-Total Of Buys # 1				**0**	**(104,339)**	**104,339**	**0**
Sub-Total ISSUE: 86765BAM1 - SUNOCO LOGISTICS 4.95% 1/15/43				**0**	**(104,339)**	**104,339**	**0**
ISSUE: 86765BAP4 - SUNOCO LOGISTICS 5.3% 4/01/44							
XX43038	05/08/2014 S	(100,000)	1.047	0	104,732	(99,836)	4,896
Sub-Total Of Sales # 1				**0**	**104,732**	**(99,836)**	**4,896**
Sub-Total ISSUE: 86765BAP4 - SUNOCO LOGISTICS 5.3% 4/01/44				**0**	**104,732**	**(99,836)**	**4,896**
ISSUE: 87089HAB9 - SWISS RE TREASURY US 4.25% 12/06/42							
XX43038	03/26/2014 S	(230,000)	0.941	0	216,572	(215,853)	719
Sub-Total Of Sales # 1				**0**	**216,572**	**(215,853)**	**719**
Sub-Total ISSUE: 87089HAB9 - SWISS RE TREASURY US 4.25% 12/06/42				**0**	**216,572**	**(215,853)**	**719**
ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36							
XX43038	03/18/2014 B	150,000	1.177	0	(176,634)	176,634	0
Sub-Total Of Buys # 1				**0**	**(176,634)**	**176,634**	**0**
Sub-Total ISSUE: 87938WAC7 - TELEFONICA EMISIONES 7.045% 6/20/36				**0**	**(176,634)**	**176,634**	**0**
ISSUE: 902494AZ6 - TYSON FOODS INC 4.875% 8/15/34							
XX43038	08/05/2014 S	(100,000)	1.011	0	101,196	(99,986)	1,210

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: 902494AZ6 - TYSON FOODS INC 4.875% 8/15/34 (Continued)							
Sub-Total Of Sales # 1				**0**	**101,196**	**(99,986)**	**1,210**
Sub-Total ISSUE: 902494AZ6 - TYSON FOODS INC 4.875% 8/15/34				**0**	**101,196**	**(99,986)**	**1,210**
ISSUE: 907818DV7 - UN PAC CORP 3.75% 3/15/24							
XX43038	04/25/2014 S	(95,000)	1.029	0	97,804	(96,246)	1,558
Sub-Total Of Sales # 1				**0**	**97,804**	**(96,246)**	**1,558**
Sub-Total ISSUE: 907818DV7 - UN PAC CORP 3.75% 3/15/24				**0**	**97,804**	**(96,246)**	**1,558**
ISSUE: 912796CF4 - US TREASURY BILLS 10/16/14							
XX43038	09/03/2014 S	(855,000)	0.999	0	854,986	(854,982)	4
Sub-Total Of Sales # 1				**0**	**854,986**	**(854,982)**	**4**
Sub-Total ISSUE: 912796CF4 - US TREASURY BILLS 10/16/14				**0**	**854,986**	**(854,982)**	**4**
ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14							
XX43038	03/17/2014 S	(3,000,000)	0.999	0	2,999,864	(2,999,864)	0
Sub-Total Of Sales # 1				**0**	**2,999,864**	**(2,999,864)**	**0**
Sub-Total ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14				**0**	**2,999,864**	**(2,999,864)**	**0**
ISSUE: 912796DJ5 - US TREASURY BILLS 7/17/14							
XX43038	06/10/2014 S	(350,000)	0.999	0	349,975	(349,973)	1
Sub-Total Of Sales # 1				**0**	**349,975**	**(349,973)**	**1**
Sub-Total ISSUE: 912796DJ5 - US TREASURY BILLS 7/17/14				**0**	**349,975**	**(349,973)**	**1**
ISSUE: 912803CG6 - US TSY PRIN STRIPS 8/15/29							
XX43038	01/09/2014 S	(105,000)	0.561	0	58,926	(59,844)	(918)
XX43038	01/10/2014 S	(100,000)	0.566	0	56,644	(57,000)	(356)
Sub-Total Of Sales # 2				**0**	**115,570**	**(116,844)**	**(1,274)**

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: 912803CG6 - US TSY PRIN STRIPS	**8/15/29 (Continued)**							
Sub-Total ISSUE: 912803CG6 - US TSY PRIN STRIPS	**8/15/29**				**0**	**115,570**	**(116,844)**	**(1,274)**
ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**							
XX43038	01/31/2014	S	(430,000)	0.426	0	183,506	(191,484)	(7,977)
Sub-Total Of Sales # 1					**0**	**183,506**	**(191,484)**	**(7,977)**
Sub-Total ISSUE: 912803DA8 - US TSY PRIN STRIPS	**5/15/37**				**0**	**183,506**	**(191,484)**	**(7,977)**
ISSUE: 912803DF7 - US TSY PRIN STRIPS	**2/15/39**							
XX43038	03/17/2014	S	(3,160,000)	0.398	0	1,259,418	(1,416,325)	(156,907)
Sub-Total Of Sales # 1					**0**	**1,259,418**	**(1,416,325)**	**(156,907)**
Sub-Total ISSUE: 912803DF7 - US TSY PRIN STRIPS	**2/15/39**				**0**	**1,259,418**	**(1,416,325)**	**(156,907)**
ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**							
XX43038	03/17/2014	S	(1,015,000)	0.390	0	396,641	(390,152)	6,489
Sub-Total Of Sales # 1					**0**	**396,641**	**(390,152)**	**6,489**
Sub-Total ISSUE: 912803DH3 - US TREAS STRIP-PRN	**8/15/39**				**0**	**396,641**	**(390,152)**	**6,489**
ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**							
XX43038	03/07/2014	B	250,000	0.375	0	(93,980)	93,980	0
Sub-Total Of Buys # 1					**0**	**(93,980)**	**93,980**	**0**
XX43038	03/17/2014	S	(3,230,000)	0.387	0	1,250,462	(1,192,140)	58,321
Sub-Total Of Sales # 1					**0**	**1,250,462**	**(1,192,140)**	**58,321**
Sub-Total ISSUE: 912803DJ9 - US TSY PRIN STRIPS	**11/15/39**				**0**	**1,156,482**	**(1,098,160)**	**58,321**
ISSUE: 912803DK6 - US TSY PRIN STRIPS	**2/15/40**							
XX43038	03/05/2014	B	445,000	0.380	0	(169,246)	169,246	0
Sub-Total Of Buys # 1					**0**	**(169,246)**	**169,246**	**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: 912803DK6 - US TSY PRIN STRIPS 2/15/40 (Continued)							
Sub-Total ISSUE: 912803DK6 - US TSY PRIN STRIPS 2/15/40				**0**	**(169,246)**	**169,246**	**0**
ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40							
XX43038	01/09/2014 B	100,000	0.348	0	(34,897)	34,897	0
XX43038	01/10/2014 B	95,000	0.352	0	(33,489)	33,489	0
Sub-Total Of Buys # 2				**0**	**(68,386)**	**68,386**	**0**
Sub-Total ISSUE: 912803DM2 - US TSY PRIN STRIPS 5/15/40				**0**	**(68,386)**	**68,386**	**0**
ISSUE: 912803DP5 - US TSY STRIPS 11/15/40							
XX43038	03/05/2014 S	(445,000)	0.367	0	163,746	(173,216)	(9,469)
Sub-Total Of Sales # 1				**0**	**163,746**	**(173,216)**	**(9,469)**
Sub-Total ISSUE: 912803DP5 - US TSY STRIPS 11/15/40				**0**	**163,746**	**(173,216)**	**(9,469)**
ISSUE: 912803DT7 - US TSY STRIPPED PRIN 8/15/41							
XX43038	03/07/2014 S	(255,000)	0.347	0	88,617	(88,286)	331
Sub-Total Of Sales # 1				**0**	**88,617**	**(88,286)**	**331**
Sub-Total ISSUE: 912803DT7 - US TSY STRIPPED PRIN 8/15/41				**0**	**88,617**	**(88,286)**	**331**
ISSUE: 912803DV2 - US TSY PRIN STRIPS 2/15/42							
XX43038	02/04/2014 B	75,000	0.351	0	(26,372)	26,372	0
Sub-Total Of Buys # 1				**0**	**(26,372)**	**26,372**	**0**
Sub-Total ISSUE: 912803DV2 - US TSY PRIN STRIPS 2/15/42				**0**	**(26,372)**	**26,372**	**0**
ISSUE: 912803DY6 - US TSY PRIN STRIPS 8/15/42							
XX43038	02/04/2014 S	(75,000)	0.343	0	25,773	(27,435)	(1,662)
Sub-Total Of Sales # 1				**0**	**25,773**	**(27,435)**	**(1,662)**
Sub-Total ISSUE: 912803DY6 - US TSY PRIN STRIPS 8/15/42				**0**	**25,773**	**(27,435)**	**(1,662)**

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: 912803ED1 - US TSY PRIN STRIPS 8/15/43								
XX43038	02/26/2014	B	225,000	0.320	0	(72,184)	72,184	0
Sub-Total Of Buys # 1					**0**	**(72,184)**	**72,184**	**0**
Sub-Total ISSUE: 912803ED1 - US TSY PRIN STRIPS 8/15/43					**0**	**(72,184)**	**72,184**	**0**
ISSUE: 912803EE9 - US TSY PRIN STRIPS 11/15/43								
XX43038	02/26/2014	S	(225,000)	0.317	0	71,460	(68,634)	2,825
XX43038	02/27/2014	S	(900,000)	0.324	0	291,654	(274,377)	17,276
Sub-Total Of Sales # 2					**0**	**363,114**	**(343,011)**	**20,101**
Sub-Total ISSUE: 912803EE9 - US TSY PRIN STRIPS 11/15/43					**0**	**363,114**	**(343,011)**	**20,101**
ISSUE: 912803EF6 - US TSY PRIN STRIPS 2/15/44								
XX43038	02/27/2014	B	900,000	0.320	0	(288,648)	288,648	0
XX43038	02/28/2014	B	385,000	0.321	0	(123,615)	123,615	0
Sub-Total Of Buys # 2					**0**	**(412,263)**	**412,263**	**0**
Sub-Total ISSUE: 912803EF6 - US TSY PRIN STRIPS 2/15/44					**0**	**(412,263)**	**412,263**	**0**
ISSUE: 912810RB6 - US TREASURY BONDS 2.875% 5/15/43								
XX43038	02/26/2014	S	(665,000)	0.856	0	569,691	(557,157)	12,534
Sub-Total Of Sales # 1					**0**	**569,691**	**(557,157)**	**12,534**
Sub-Total ISSUE: 912810RB6 - US TREASURY BONDS 2.875% 5/15/43					**0**	**569,691**	**(557,157)**	**12,534**
ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43								
XX43038	01/03/2014	B	90,000	0.945	0	(85,106)	85,106	0
XX43038	01/08/2014	B	105,000	0.950	0	(99,799)	99,799	0
Sub-Total Of Buys # 2					**0**	**(184,905)**	**184,905**	**0**
XX43038	01/28/2014	S	(95,000)	0.988	0	93,871	(92,829)	1,042
Sub-Total Of Sales # 1					**0**	**93,871**	**(92,829)**	**1,042**

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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
Sub-Total ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43					**0**	**(91,034)**	**92,076**	**1,042**
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	02/26/2014	B	585,000	1.018	0	(595,580)	595,580	0
XX43038	03/10/2014	B	95,000	1.005	0	(95,504)	95,504	0
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	0
XX43038	03/19/2014	B	230,000	1.023	0	(235,462)	235,462	0
XX43038	03/26/2014	B	185,000	1.032	0	(191,070)	191,070	0
XX43038	03/27/2014	B	105,000	1.043	0	(109,610)	109,610	0
XX43038	03/31/2014	B	85,000	1.031	0	(87,709)	87,709	0
XX43038	04/25/2014	B	200,000	1.057	0	(211,531)	211,531	0
Sub-Total Of Buys # 8					**0**	**(20,625,614)**	**20,625,614**	**0**
XX43038	02/19/2014	S	(60,000)	1.014	0	60,890	(60,559)	331
XX43038	02/19/2014	S	(100,000)	1.014	0	101,484	(100,932)	551
XX43038	03/06/2014	S	(210,000)	1.012	0	212,690	(214,181)	(1,491)
XX43038	03/06/2014	S	(165,000)	1.011	0	166,972	(168,285)	(1,313)
XX43038	03/14/2014	S	(100,000)	1.030	0	103,093	(102,654)	438
XX43038	03/17/2014	S	(175,000)	1.025	0	179,539	(179,646)	(107)
XX43038	03/18/2014	S	(80,000)	1.022	0	81,837	(81,997)	(160)
XX43038	03/18/2014	S	(235,000)	1.022	0	240,177	(240,868)	(691)
XX43038	03/18/2014	S	(195,000)	1.022	0	199,478	(199,869)	(390)
XX43038	03/18/2014	S	(115,000)	1.023	0	117,713	(117,871)	(158)
XX43038	03/21/2014	S	(70,000)	1.023	0	71,659	(71,682)	(23)
XX43038	03/25/2014	S	(80,000)	1.028	0	82,275	(82,173)	101
XX43038	03/25/2014	S	(160,000)	1.030	0	164,900	(164,347)	552
XX43038	03/25/2014	S	(175,000)	1.030	0	180,359	(179,755)	604
XX43038	03/26/2014	S	(65,000)	1.033	0	67,173	(67,304)	(130)
XX43038	03/27/2014	S	(725,000)	1.044	0	757,370	(750,700)	6,669
XX43038	04/01/2014	S	(145,000)	1.027	0	148,959	(150,585)	(1,625)
XX43038	04/02/2014	S	(30,000)	1.019	0	30,576	(31,155)	(578)
XX43038	04/22/2014	S	(35,000)	1.044	0	36,547	(36,712)	(164)
XX43038	05/12/2014	S	(80,000)	1.051	0	84,096	(84,526)	(429)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
Sub-Total Of Sales # 20					**0**	**3,087,787**	**(3,085,801)**	**1,987**
Sub-Total ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43					**0**	**(17,537,827)**	**17,539,813**	**1,987**
ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44								
XX43038	05/12/2014	B	80,000	1.027	0	(82,181)	82,181	0
XX43038	05/19/2014	B	70,000	1.046	0	(73,259)	73,259	0
XX43038	05/21/2014	B	85,000	1.041	0	(88,532)	88,532	0
XX43038	05/29/2014	B	50,000	1.059	0	(52,953)	52,953	0
XX43038	08/05/2014	B	55,000	1.067	0	(58,721)	58,721	0
XX43038	08/05/2014	B	65,000	1.065	0	(69,225)	69,225	0
XX43038	08/12/2014	B	55,000	1.072	0	(58,970)	58,970	0
Sub-Total Of Buys # 7					**0**	**(483,841)**	**483,841**	**0**
XX43038	05/15/2014	S	(70,000)	1.057	0	73,997	(72,932)	1,064
XX43038	06/16/2014	S	(120,000)	1.041	0	125,006	(125,736)	(730)
XX43038	06/19/2014	S	(60,000)	1.028	0	61,739	(62,714)	(975)
XX43038	07/29/2014	S	(155,000)	1.076	0	166,885	(164,155)	2,729
XX43038	08/05/2014	S	(175,000)	1.059	0	185,329	(185,539)	(210)
XX43038	08/11/2014	S	(35,000)	1.077	0	37,712	(37,170)	542
Sub-Total Of Sales # 6					**0**	**650,668**	**(648,246)**	**2,420**
Sub-Total ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44					**0**	**166,827**	**(164,405)**	**2,420**
ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44								
XX43038	08/20/2014	B	475,000	1.028	0	(488,526)	488,526	0
XX43038	09/12/2014	B	90,000	1.009	0	(90,885)	90,885	0
XX43038	09/22/2014	B	55,000	1.020	0	(56,100)	56,100	0
XX43038	10/14/2014	B	175,000	1.075	0	(188,275)	188,275	0
XX43038	10/16/2014	B	35,000	1.087	0	(38,057)	38,057	0
XX43038	10/17/2014	B	55,000	1.075	0	(59,133)	59,133	0
XX43038	10/17/2014	B	55,000	1.079	0	(59,348)	59,348	0
XX43038	11/13/2014	B	45,000	1.057	0	(47,587)	47,587	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
Sub-Total Of Buys # 8					**0**	**(1,027,911)**	**1,027,911**	**0**
XX43038	08/20/2014	S	(25,000)	1.030	0	25,761	(26,054)	(292)
XX43038	09/11/2014	S	(85,000)	1.021	0	86,826	(87,769)	(943)
XX43038	11/17/2014	S	(575,000)	1.060	0	609,679	(608,988)	691
XX43038	11/19/2014	S	(320,000)	1.058	0	338,700	(338,915)	(215)
Sub-Total Of Sales # 4					**0**	**1,060,966**	**(1,061,726)**	**(759)**
Sub-Total ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44					**0**	**33,055**	**(33,815)**	**(759)**
ISSUE: 912810RH3 - US TREASURY SEC. 3.125% 8/15/44								
XX43038	11/17/2014	B	590,000	1.011	0	(597,064)	597,064	0
XX43038	11/19/2014	B	330,000	1.010	0	(333,369)	333,369	0
XX43038	12/04/2014	B	35,000	1.035	0	(36,246)	36,246	0
Sub-Total Of Buys # 3					**0**	**(966,679)**	**966,679**	**0**
XX43038	11/24/2014	S	(95,000)	1.019	0	96,877	(96,197)	679
XX43038	12/01/2014	S	(110,000)	1.033	0	113,691	(112,338)	1,352
XX43038	12/02/2014	S	(225,000)	1.022	0	230,053	(229,857)	196
XX43038	12/11/2014	S	(65,000)	1.057	0	68,737	(67,406)	1,330
Sub-Total Of Sales # 4					**0**	**509,358**	**(505,798)**	**3,557**
Sub-Total ISSUE: 912810RH3 - US TREASURY SEC. 3.125% 8/15/44					**0**	**(457,321)**	**460,881**	**3,557**
ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24								
XX43038	03/06/2014	B	485,000	1.001	0	(485,606)	485,606	0
XX43038	04/22/2014	B	170,000	1.002	0	(170,504)	170,504	0
XX43038	04/25/2014	B	95,000	1.008	0	(95,786)	95,786	0
Sub-Total Of Buys # 3					**0**	**(751,896)**	**751,896**	**0**
XX43038	05/07/2014	S	(265,000)	1.014	0	268,716	(266,363)	2,352
Sub-Total Of Sales # 1					**0**	**268,716**	**(266,363)**	**2,352**

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: 912828B66 - US TREASURY NOTES 2.75% 2/15/24 (Continued)								
Sub-Total ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24					**0**	**(483,180)**	**485,533**	**2,352**
ISSUE: 912828D56 - US TREASURY NOTES 2.375% 8/15/24								
XX43038	08/27/2014	B	70,000	1.000	0	(70,010)	70,010	0
XX43038	09/18/2014	B	65,000	0.978	0	(63,588)	63,588	0
XX43038	10/14/2014	B	360,000	1.012	0	(364,570)	364,570	0
Sub-Total Of Buys # 3					**0**	**(498,168)**	**498,168**	**0**
XX43038	10/14/2014	S	(85,000)	1.014	0	86,248	(85,618)	629
Sub-Total Of Sales # 1					**0**	**86,248**	**(85,618)**	**629**
Sub-Total ISSUE: 912828D56 - US TREASURY NOTES 2.375% 8/15/24					**0**	**(411,920)**	**412,550**	**629**
ISSUE: 912828G38 - US TREASURY NOTES 2.25% 11/15/24								
XX43038	12/02/2014	B	65,000	0.997	0	(64,827)	64,827	0
Sub-Total Of Buys # 1					**0**	**(64,827)**	**64,827**	**0**
Sub-Total ISSUE: 912828G38 - US TREASURY NOTES 2.25% 11/15/24					**0**	**(64,827)**	**64,827**	**0**
ISSUE: 912828WJ5 - US TREASURY NOTES 2.5% 5/15/24								
XX43038	08/07/2014	S	(240,000)	1.005	0	241,284	(238,752)	2,532
Sub-Total Of Sales # 1					**0**	**241,284**	**(238,752)**	**2,532**
Sub-Total ISSUE: 912828WJ5 - US TREASURY NOTES 2.5% 5/15/24					**0**	**241,284**	**(238,752)**	**2,532**
ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33								
XX43038	01/07/2014	S	(110,000)	0.471	0	51,915	(48,391)	3,524
Sub-Total Of Sales # 1					**0**	**51,915**	**(48,391)**	**3,524**
Sub-Total ISSUE: 9128334V9 - U S TREAS STRIP 2/15/33					**0**	**51,915**	**(48,391)**	**3,524**
ISSUE: 9128337Q7 - US TREAS STRIPS 11/15/31								
XX43038	02/27/2014	S	(350,000)	0.531	0	186,109	(212,498)	(26,389)

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: 9128337Q7 - US TREAS STRIPS 11/15/31 (Continued)								
Sub-Total Of Sales # 1					**0**	**186,109**	**(212,498)**	**(26,389)**
Sub-Total ISSUE: 9128337Q7 - US TREAS STRIPS 11/15/31					**0**	**186,109**	**(212,498)**	**(26,389)**
ISSUE: 9128337R5 - US TSY PRIN STRIPS 5/15/32								
XX43038	01/07/2014	B	110,000	0.487	0	(53,676)	53,676	0
XX43038	02/27/2014	B	350,000	0.520	0	(182,168)	182,168	0
Sub-Total Of Buys # 2					**0**	**(235,844)**	**235,844**	**0**
Sub-Total ISSUE: 9128337R5 - US TSY PRIN STRIPS 5/15/32					**0**	**(235,844)**	**235,844**	**0**
ISSUE: 92343VAW4 - VERIZON COMMUNICATIONS 6% 4/01/41								
XX43038	10/29/2014	B	80,000	1.171	0	(93,747)	93,747	0
Sub-Total Of Buys # 1					**0**	**(93,747)**	**93,747**	**0**
Sub-Total ISSUE: 92343VAW4 - VERIZON COMMUNICATIONS 6% 4/01/41					**0**	**(93,747)**	**93,747**	**0**
ISSUE: 92343VBT0 - VERIZON COMMUNICATION 6.55% 9/15/43								
XX43038	10/09/2014	B	130,000	1.289	0	(167,661)	167,661	0
Sub-Total Of Buys # 1					**0**	**(167,661)**	**167,661**	**0**
Sub-Total ISSUE: 92343VBT0 - VERIZON COMMUNICATION 6.55% 9/15/43					**0**	**(167,661)**	**167,661**	**0**
ISSUE: 92343VCJ1 - VERIZON 4.862% 8/21/46								
XX43038	10/29/2014	S	(80,000)	1.014	0	81,127	(82,994)	(1,867)
Sub-Total Of Sales # 1					**0**	**81,127**	**(82,994)**	**(1,867)**
Sub-Total ISSUE: 92343VCJ1 - VERIZON 4.862% 8/21/46					**0**	**81,127**	**(82,994)**	**(1,867)**
ISSUE: 92343VCL6 - VERIZON 5.012% 8/21/54								
XX43038	10/09/2014	S	(135,000)	1.047	0	141,390	(148,938)	(7,547)
Sub-Total Of Sales # 1					**0**	**141,390**	**(148,938)**	**(7,547)**

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: 92343VCL6 - VERIZON 5.012% 8/21/54 (Continued)							
Sub-Total ISSUE: 92343VCL6 - VERIZON 5.012% 8/21/54				**0**	**141,390**	**(148,938)**	**(7,547)**
ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43							
XX43038	08/26/2014 B	95,000	1.148	0	(109,121)	109,121	0
Sub-Total Of Buys # 1				**0**	**(109,121)**	**109,121**	**0**
Sub-Total ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43				**0**	**(109,121)**	**109,121**	**0**
ISSUE: 92553PAW2 - VIACOM INC 5.25% 4/01/44							
XX43038	08/26/2014 S	(100,000)	1.070	0	107,027	(102,994)	4,032
Sub-Total Of Sales # 1				**0**	**107,027**	**(102,994)**	**4,032**
Sub-Total ISSUE: 92553PAW2 - VIACOM INC 5.25% 4/01/44				**0**	**107,027**	**(102,994)**	**4,032**
ISSUE: 92936MAE7 - WPP FIN 2010 5.625% 11/15/43							
XX43038	10/17/2014 S	(65,000)	1.125	0	73,134	(67,488)	5,645
Sub-Total Of Sales # 1				**0**	**73,134**	**(67,488)**	**5,645**
Sub-Total ISSUE: 92936MAE7 - WPP FIN 2010 5.625% 11/15/43				**0**	**73,134**	**(67,488)**	**5,645**
ISSUE: 94973VBK2 - WELLPOINT INC 4.65% 8/15/44							
XX43038	10/29/2014 S	(125,000)	1.012	0	126,556	(125,021)	1,535
Sub-Total Of Sales # 1				**0**	**126,556**	**(125,021)**	**1,535**
Sub-Total ISSUE: 94973VBK2 - WELLPOINT INC 4.65% 8/15/44				**0**	**126,556**	**(125,021)**	**1,535**
ISSUE: 94974BFP0 - WELLS FARGO & CO 5.375% 11/02/43							
XX43038	03/18/2014 B	270,000	1.047	0	(282,922)	282,922	0
Sub-Total Of Buys # 1				**0**	**(282,922)**	**282,922**	**0**
XX43038	01/03/2014 S	(100,000)	1.022	0	102,276	(99,991)	2,284
XX43038	09/12/2014 S	(30,000)	1.090	0	32,724	(31,595)	1,128
Sub-Total Of Sales # 2				**0**	**135,000**	**(131,586)**	**3,412**

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: 94974BFP0 - WELLS FARGO & CO 5.375% 11/02/43 (Continued)								
Sub-Total ISSUE: 94974BFP0 - WELLS FARGO & CO 5.375% 11/02/43					**0**	**(147,922)**	**151,336**	**3,412**
ISSUE: 969457BV1 - WILLIAMS COS INC 5.75% 6/24/44								
XX43038	06/19/2014	B	80,000	0.997	0	(79,818)	79,818	0
Sub-Total Of Buys # 1					**0**	**(79,818)**	**79,818**	**0**
Sub-Total ISSUE: 969457BV1 - WILLIAMS COS INC 5.75% 6/24/44					**0**	**(79,818)**	**79,818**	**0**
Sub-Total BROKER: BARCLAYS CAPITAL INC.					**0**	**(11,843,884)**	**11,879,747**	**35,838**
BROKER: NON CUSTODY PROCESS								
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	02/28/2014	B	1,046,694	1.000	0	(1,046,694)	1,046,694	0
XX02586	05/30/2014	B	318,949	1.000	0	(318,949)	318,949	0
XX02586	06/30/2014	B	482,625	1.000	0	(482,625)	482,625	0
XX02586	08/29/2014	B	161,752	1.000	0	(161,752)	161,752	0
XX02586	11/28/2014	B	414,335	1.000	0	(414,335)	414,335	0
XX02586	12/31/2014	B	35,144	1.000	0	(35,144)	35,144	0
Sub-Total Of Buys # 6					**0**	**(2,459,499)**	**2,459,499**	**0**
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
XX02586	01/31/2014	S	(706,016)	1.000	0	706,016	(706,016)	0
XX02586	03/31/2014	S	(86,332)	1.000	0	86,332	(86,332)	0
XX02586	04/30/2014	S	(18,303)	1.000	0	18,303	(18,303)	0
XX02586	07/31/2014	S	(441,345)	1.000	0	441,345	(441,345)	0
XX02586	09/30/2014	S	(374,303)	1.000	0	374,303	(374,303)	0
XX02586	10/31/2014	S	(798,823)	1.000	0	798,823	(798,823)	0
XX02586	12/31/2014	S	(1,151,769)	1.000	0	1,151,769	(1,151,769)	0
Sub-Total Of Sales # 8					**0**	**27,663,891**	**(27,663,891)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**25,204,392**	**(25,204,392)**	**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: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)								
XX02566	01/31/2014	B	17	639.484	0	(11,146)	11,146	0
XX02566	03/28/2014	B	1,720	639.487	0	(1,100,000)	1,100,000	0
XX02566	04/03/2014	B	3,909	639.487	0	(2,500,000)	2,500,000	0
XX02566	04/17/2014	B	2	639.487	0	(1,350)	1,350	0
XX02566	05/29/2014	B	1	639.487	0	(1,198)	1,198	0
XX02566	06/18/2014	B	0	639.487	0	(157)	157	0
XX02566	06/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	08/08/2014	B	0	639.487	0	(51)	51	0
XX02566	08/14/2014	B	0	639.487	0	(24)	24	0
XX02566	09/16/2014	B	0	639.487	0	(119)	119	0
XX02566	09/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	10/06/2014	B	1	639.487	0	(745)	745	0
XX02566	10/17/2014	B	1	639.487	0	(698)	698	0
XX02566	12/24/2014	B	5,081	639.521	0	(3,250,000)	3,250,000	0
Sub-Total Of Buys # 14					**0**	**(12,865,488)**	**12,865,488**	**0**
XX02566	01/31/2014	S	0	639.478	0	276	(276)	0
XX02566	01/31/2014	S	(320)	639.483	0	205,130	(205,126)	4
XX02566	01/31/2014	S	0	639.484	0	127	(127)	0
XX02566	01/31/2014	S	(1,271)	639.484	0	813,410	(813,391)	19
XX02566	02/03/2014	S	0	639.484	0	276	(276)	0
XX02566	02/12/2014	S	(4)	639.485	0	2,879	(2,878)	0
XX02566	02/25/2014	S	0	639.486	0	238	(238)	0
XX02566	02/27/2014	S	(1,587)	639.486	0	1,015,156	(1,015,129)	27
XX02566	03/03/2014	S	0	639.486	0	276	(276)	0
XX02566	03/04/2014	S	(13)	639.486	0	8,502	(8,502)	0
XX02566	03/06/2014	S	(1)	639.487	0	988	(987)	0
XX02566	03/12/2014	S	(1)	639.487	0	933	(932)	0
XX02566	03/21/2014	S	(4)	639.487	0	2,976	(2,975)	0
XX02566	03/27/2014	S	0	639.487	0	25	(25)	0
XX02566	03/28/2014	S	(1,609)	639.487	0	1,029,017	(1,029,014)	3
XX02566	04/01/2014	S	0	639.487	0	276	(276)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	04/01/2014	S	(22)	639.487	0	14,319	(14,319)	0
XX02566	04/02/2014	S	(8)	639.487	0	5,582	(5,582)	0
XX02566	04/04/2014	S	(9)	639.487	0	6,085	(6,085)	0
XX02566	04/08/2014	S	(6)	639.487	0	4,050	(4,050)	0
XX02566	04/11/2014	S	(4)	639.487	0	2,712	(2,712)	0
XX02566	04/16/2014	S	(2)	639.487	0	1,816	(1,816)	0
XX02566	04/24/2014	S	0	639.487	0	178	(177)	0
XX02566	04/29/2014	S	(1,643)	639.487	0	1,051,198	(1,051,197)	0
XX02566	05/01/2014	S	0	639.487	0	276	(276)	0
XX02566	05/06/2014	S	0	639.487	0	107	(106)	0
XX02566	05/07/2014	S	(19)	639.487	0	12,168	(12,168)	0
XX02566	05/12/2014	S	(3)	639.487	0	2,540	(2,540)	0
XX02566	05/13/2014	S	(1)	639.487	0	926	(925)	0
XX02566	05/28/2014	S	0	639.487	0	437	(437)	0
XX02566	05/29/2014	S	(1,653)	639.487	0	1,057,502	(1,057,502)	0
XX02566	06/02/2014	S	0	639.487	0	276	(276)	0
XX02566	06/09/2014	S	0	639.487	0	171	(171)	0
XX02566	06/12/2014	S	(17)	639.487	0	11,200	(11,199)	0
XX02566	06/27/2014	S	(1,653)	639.487	0	1,057,324	(1,057,324)	0
XX02566	07/01/2014	S	0	639.487	0	276	(276)	0
XX02566	07/09/2014	S	(1)	639.487	0	918	(917)	0
XX02566	07/30/2014	S	(1,675)	639.487	0	1,071,332	(1,071,332)	0
XX02566	08/01/2014	S	0	639.487	0	276	(276)	0
XX02566	08/05/2014	S	0	639.487	0	116	(116)	0
XX02566	08/18/2014	S	(1)	639.487	0	956	(955)	0
XX02566	08/21/2014	S	(3)	639.487	0	2,536	(2,536)	0
XX02566	08/25/2014	S	(5)	639.487	0	3,384	(3,384)	0
XX02566	08/28/2014	S	(1,669)	639.487	0	1,067,566	(1,067,566)	0
XX02566	09/02/2014	S	0	639.487	0	276	(276)	0
XX02566	09/03/2014	S	(5)	639.487	0	3,424	(3,424)	0
XX02566	09/04/2014	S	(1)	639.487	0	1,074	(1,074)	0
XX02566	09/08/2014	S	(1)	639.487	0	798	(798)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	09/29/2014	S	(1,683)	639.487	0	1,076,374	(1,076,374)	0
XX02566	10/01/2014	S	0	639.487	0	276	(276)	0
XX02566	10/07/2014	S	(3)	639.487	0	2,028	(2,028)	0
XX02566	10/20/2014	S	(1)	639.487	0	1,080	(1,080)	0
XX02566	10/30/2014	S	(1,684)	639.487	0	1,077,306	(1,077,306)	0
XX02566	11/03/2014	S	0	639.481	0	276	(276)	0
XX02566	11/10/2014	S	(5)	639.489	0	3,515	(3,515)	0
XX02566	11/14/2014	S	(1)	639.508	0	843	(842)	0
XX02566	11/26/2014	S	(1,669)	639.487	0	1,067,603	(1,067,603)	0
XX02566	12/01/2014	S	0	639.487	0	276	(276)	0
XX02566	12/05/2014	S	0	639.487	0	291	(291)	0
XX02566	12/09/2014	S	(7)	639.487	0	4,768	(4,768)	0
XX02566	12/12/2014	S	(1)	639.487	0	826	(826)	0
XX02566	12/16/2014	S	0	639.487	0	63	(62)	0
XX02566	12/30/2014	S	(1,684)	639.521	0	1,077,137	(1,077,135)	1
Sub-Total Of Sales # 63					**0**	**12,774,946**	**(12,774,878)**	**54**
Sub-Total ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)					**0**	**(90,542)**	**90,610**	**54**
Sub-Total BROKER: NON CUSTODY PROCESS					**0**	**25,113,850**	**(25,113,782)**	**54**
Grand Total					**0**	**1,594,434**	**(1,214,611)**	**379,775**

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	01/07/2014	B	28,874	1.000	0	(28,874)	28,874	0
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
XX02586	02/03/2014	B	60,490	1.000	0	(60,490)	60,490	0
XX02586	02/11/2014	B	29,024	1.000	0	(29,024)	29,024	0
XX02586	02/12/2014	B	1,763,470	1.000	0	(1,763,470)	1,763,470	0
XX02586	03/11/2014	B	24,348	1.000	0	(24,348)	24,348	0
XX02586	03/18/2014	B	5,022	1.000	0	(5,022)	5,022	0
XX02586	03/24/2014	B	2,026,723	1.000	0	(2,026,723)	2,026,723	0
XX02586	04/01/2014	B	3,065,576	1.000	0	(3,065,576)	3,065,576	0
XX02586	04/02/2014	B	2,878	1.000	0	(2,878)	2,878	0
XX02586	04/09/2014	B	6,844	1.000	0	(6,844)	6,844	0
XX02586	04/30/2014	B	49,933	1.000	0	(49,933)	49,933	0
XX02586	05/09/2014	B	6,820	1.000	0	(6,820)	6,820	0
XX02586	05/13/2014	B	1,080,000	1.000	0	(1,080,000)	1,080,000	0
XX02586	05/15/2014	B	1,200,037	1.000	0	(1,200,037)	1,200,037	0
XX02586	06/10/2014	B	6,672	1.000	0	(6,672)	6,672	0
XX02586	06/20/2014	B	1,750,000	1.000	0	(1,750,000)	1,750,000	0
XX02586	06/23/2014	B	1,000,010	1.000	0	(1,000,010)	1,000,010	0
XX02586	06/26/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	06/30/2014	B	7,023	1.000	0	(7,023)	7,023	0
XX02586	07/02/2014	B	207,068	1.000	0	(207,068)	207,068	0
XX02586	07/10/2014	B	6,663	1.000	0	(6,663)	6,663	0
XX02586	07/31/2014	B	47,643	1.000	0	(47,643)	47,643	0
XX02586	08/11/2014	B	6,688	1.000	0	(6,688)	6,688	0
XX02586	09/04/2014	B	399,401	1.000	0	(399,401)	399,401	0
XX02586	09/22/2014	B	500,000	1.000	0	(500,000)	500,000	0
XX02586	09/30/2014	B	7,340	1.000	0	(7,340)	7,340	0
XX02586	10/24/2014	B	60,010	1.000	0	(60,010)	60,010	0
XX02586	11/03/2014	B	39,567	1.000	0	(39,567)	39,567	0
XX02586	11/24/2014	B	135,377	1.000	0	(135,377)	135,377	0
XX02586	12/09/2014	B	800,000	1.000	0	(800,000)	800,000	0
XX02586	12/18/2014	B	150,000	1.000	0	(150,000)	150,000	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	12/22/2014	B	1,000,000	1.000	0	(1,000,000)	1,000,000	0
XX02586	12/24/2014	B	115,055	1.000	0	(115,055)	115,055	0
XX02586	12/30/2014	B	25,000	1.000	0	(25,000)	25,000	0
XX02586	12/31/2014	B	3,473	1.000	0	(3,473)	3,473	0
Sub-Total Of Buys # 36					**0**	**(39,729,029)**	**39,729,029**	**0**
XX02586	02/10/2014	S	(9,792,000)	1.000	0	9,792,000	(9,792,000)	0
XX02586	02/27/2014	S	(112,983)	1.000	0	112,983	(112,983)	0
XX02586	02/27/2014	S	(104,215)	1.000	0	104,215	(104,215)	0
XX02586	02/28/2014	S	(9,791,000)	1.000	0	9,791,000	(9,791,000)	0
XX02586	03/19/2014	S	(6,563,000)	1.000	0	6,563,000	(6,563,000)	0
XX02586	03/20/2014	S	(1,780,000)	1.000	0	1,780,000	(1,780,000)	0
XX02586	03/21/2014	S	(528)	1.000	0	528	(528)	0
XX02586	03/25/2014	S	(1,890,000)	1.000	0	1,890,000	(1,890,000)	0
XX02586	03/31/2014	S	(136,723)	1.000	0	136,723	(136,723)	0
XX02586	04/02/2014	S	(2,500,000)	1.000	0	2,500,000	(2,500,000)	0
XX02586	04/11/2014	S	(450)	1.000	0	450	(450)	0
XX02586	05/16/2014	S	(2,280,000)	1.000	0	2,280,000	(2,280,000)	0
XX02586	05/29/2014	S	(60,438)	1.000	0	60,438	(60,438)	0
XX02586	06/03/2014	S	(55,717)	1.000	0	55,717	(55,717)	0
XX02586	06/24/2014	S	(3,000,000)	1.000	0	3,000,000	(3,000,000)	0
XX02586	06/30/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	06/30/2014	S	(28,350)	1.000	0	28,350	(28,350)	0
XX02586	07/29/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	08/20/2014	S	(64,555)	1.000	0	64,555	(64,555)	0
XX02586	09/02/2014	S	(419,816)	1.000	0	419,816	(419,816)	0
XX02586	09/04/2014	S	(17,884)	1.000	0	17,884	(17,884)	0
XX02586	09/26/2014	S	(500,000)	1.000	0	500,000	(500,000)	0
XX02586	10/24/2014	S	(446,593)	1.000	0	446,593	(446,593)	0
XX02586	11/12/2014	S	(4,796)	1.000	0	4,796	(4,796)	0
XX02586	11/13/2014	S	(29,767)	1.000	0	29,767	(29,767)	0
XX02586	12/23/2014	S	(2,092,656)	1.000	0	2,092,656	(2,092,656)	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)							
Sub-Total Of Sales # 26				**0**	**41,731,005**	**(41,731,005)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL				**0**	**2,001,976**	**(2,001,976)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD							
XX43038	01/02/2014 B	30,495	1.000	0	(30,495)	30,495	0
XX43038	01/06/2014 B	50,194	1.000	0	(50,194)	50,194	0
XX43038	01/08/2014 B	13,712	1.000	0	(13,712)	13,712	0
XX43038	01/10/2014 B	22,656	1.000	0	(22,656)	22,656	0
XX43038	01/13/2014 B	110,881	1.000	0	(110,881)	110,881	0
XX43038	01/14/2014 B	63,192	1.000	0	(63,192)	63,192	0
XX43038	01/15/2014 B	199,403	1.000	0	(199,403)	199,403	0
XX43038	01/16/2014 B	1,240,227	1.000	0	(1,240,227)	1,240,227	0
XX43038	01/21/2014 B	83,151	1.000	0	(83,151)	83,151	0
XX43038	01/22/2014 B	16,463	1.000	0	(16,463)	16,463	0
XX43038	01/24/2014 B	120,169	1.000	0	(120,169)	120,169	0
XX43038	01/27/2014 B	31,424	1.000	0	(31,424)	31,424	0
XX43038	01/28/2014 B	1,453,202	1.000	0	(1,453,202)	1,453,202	0
XX43038	01/30/2014 B	116,161	1.000	0	(116,161)	116,161	0
XX43038	02/04/2014 B	58,785	1.000	0	(58,785)	58,785	0
XX43038	02/06/2014 B	8,924	1.000	0	(8,924)	8,924	0
XX43038	02/07/2014 B	13,491	1.000	0	(13,491)	13,491	0
XX43038	02/10/2014 B	2,419,597	1.000	0	(2,419,597)	2,419,597	0
XX43038	02/11/2014 B	234,551	1.000	0	(234,551)	234,551	0
XX43038	02/13/2014 B	16,281	1.000	0	(16,281)	16,281	0
XX43038	02/18/2014 B	155,298	1.000	0	(155,298)	155,298	0
XX43038	02/19/2014 B	62,456	1.000	0	(62,456)	62,456	0
XX43038	02/25/2014 B	101,979	1.000	0	(101,979)	101,979	0
XX43038	02/26/2014 B	132,315	1.000	0	(132,315)	132,315	0
XX43038	02/28/2014 B	2,075,482	1.000	0	(2,075,482)	2,075,482	0
XX43038	03/03/2014 B	149,056	1.000	0	(149,056)	149,056	0
XX43038	03/05/2014 B	36,019	1.000	0	(36,019)	36,019	0
XX43038	03/10/2014 B	207,889	1.000	0	(207,889)	207,889	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	03/14/2014	B	94,874	1.000	0	(94,874)	94,874	0
XX43038	03/17/2014	B	1,201,496	1.000	0	(1,201,496)	1,201,496	0
XX43038	03/18/2014	B	15,961	1.000	0	(15,961)	15,961	0
XX43038	03/19/2014	B	2,663,900	1.000	0	(2,663,900)	2,663,900	0
XX43038	03/24/2014	B	790,744	1.000	0	(790,744)	790,744	0
XX43038	03/26/2014	B	1,121,547	1.000	0	(1,121,547)	1,121,547	0
XX43038	03/27/2014	B	382,178	1.000	0	(382,178)	382,178	0
XX43038	03/31/2014	B	1,675,207	1.000	0	(1,675,207)	1,675,207	0
XX43038	04/04/2014	B	161,259	1.000	0	(161,259)	161,259	0
XX43038	04/09/2014	B	7,597	1.000	0	(7,597)	7,597	0
XX43038	04/11/2014	B	12,547	1.000	0	(12,547)	12,547	0
XX43038	04/14/2014	B	24,694	1.000	0	(24,694)	24,694	0
XX43038	04/15/2014	B	109,576	1.000	0	(109,576)	109,576	0
XX43038	04/16/2014	B	1,832	1.000	0	(1,832)	1,832	0
XX43038	04/21/2014	B	404,193	1.000	0	(404,193)	404,193	0
XX43038	04/22/2014	B	1,119	1.000	0	(1,119)	1,119	0
XX43038	04/25/2014	B	314,417	1.000	0	(314,417)	314,417	0
XX43038	05/01/2014	B	82,656	1.000	0	(82,656)	82,656	0
XX43038	05/05/2014	B	41,541	1.000	0	(41,541)	41,541	0
XX43038	05/07/2014	B	21,606	1.000	0	(21,606)	21,606	0
XX43038	05/08/2014	B	27,415	1.000	0	(27,415)	27,415	0
XX43038	05/12/2014	B	251,496	1.000	0	(251,496)	251,496	0
XX43038	05/14/2014	B	1,181	1.000	0	(1,181)	1,181	0
XX43038	05/15/2014	B	184,193	1.000	0	(184,193)	184,193	0
XX43038	05/19/2014	B	145,845	1.000	0	(145,845)	145,845	0
XX43038	05/20/2014	B	105,053	1.000	0	(105,053)	105,053	0
XX43038	05/21/2014	B	31,723	1.000	0	(31,723)	31,723	0
XX43038	05/23/2014	B	175,986	1.000	0	(175,986)	175,986	0
XX43038	05/30/2014	B	282,093	1.000	0	(282,093)	282,093	0
XX43038	06/02/2014	B	149,866	1.000	0	(149,866)	149,866	0
XX43038	06/04/2014	B	60,542	1.000	0	(60,542)	60,542	0
XX43038	06/12/2014	B	343,909	1.000	0	(343,909)	343,909	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	06/13/2014	B	52,263	1.000	0	(52,263)	52,263	0
XX43038	06/16/2014	B	232,627	1.000	0	(232,627)	232,627	0
XX43038	06/17/2014	B	26,198	1.000	0	(26,198)	26,198	0
XX43038	06/18/2014	B	56,631	1.000	0	(56,631)	56,631	0
XX43038	06/20/2014	B	116,555	1.000	0	(116,555)	116,555	0
XX43038	06/24/2014	B	31,113	1.000	0	(31,113)	31,113	0
XX43038	06/27/2014	B	146,793	1.000	0	(146,793)	146,793	0
XX43038	07/01/2014	B	1,865	1.000	0	(1,865)	1,865	0
XX43038	07/03/2014	B	148,444	1.000	0	(148,444)	148,444	0
XX43038	07/07/2014	B	39,670	1.000	0	(39,670)	39,670	0
XX43038	07/10/2014	B	40,894	1.000	0	(40,894)	40,894	0
XX43038	07/11/2014	B	15,687	1.000	0	(15,687)	15,687	0
XX43038	07/14/2014	B	97,478	1.000	0	(97,478)	97,478	0
XX43038	07/15/2014	B	363,611	1.000	0	(363,611)	363,611	0
XX43038	07/17/2014	B	3,410,241	1.000	0	(3,410,241)	3,410,241	0
XX43038	07/21/2014	B	14,030	1.000	0	(14,030)	14,030	0
XX43038	07/22/2014	B	2,359	1.000	0	(2,359)	2,359	0
XX43038	07/23/2014	B	23,280	1.000	0	(23,280)	23,280	0
XX43038	07/24/2014	B	55,669	1.000	0	(55,669)	55,669	0
XX43038	07/25/2014	B	81,227	1.000	0	(81,227)	81,227	0
XX43038	07/28/2014	B	60,725	1.000	0	(60,725)	60,725	0
XX43038	07/29/2014	B	1,931	1.000	0	(1,931)	1,931	0
XX43038	07/30/2014	B	18,493	1.000	0	(18,493)	18,493	0
XX43038	07/31/2014	B	38,421	1.000	0	(38,421)	38,421	0
XX43038	08/01/2014	B	231,436	1.000	0	(231,436)	231,436	0
XX43038	08/05/2014	B	54,616	1.000	0	(54,616)	54,616	0
XX43038	08/08/2014	B	204,428	1.000	0	(204,428)	204,428	0
XX43038	08/13/2014	B	5,144	1.000	0	(5,144)	5,144	0
XX43038	08/15/2014	B	365,464	1.000	0	(365,464)	365,464	0
XX43038	08/18/2014	B	121,773	1.000	0	(121,773)	121,773	0
XX43038	08/20/2014	B	35,974	1.000	0	(35,974)	35,974	0
XX43038	08/21/2014	B	29,730	1.000	0	(29,730)	29,730	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	08/22/2014	B	92,973	1.000	0	(92,973)	92,973	0
XX43038	08/27/2014	B	24,957	1.000	0	(24,957)	24,957	0
XX43038	08/28/2014	B	14,555	1.000	0	(14,555)	14,555	0
XX43038	09/02/2014	B	182,608	1.000	0	(182,608)	182,608	0
XX43038	09/04/2014	B	31,329	1.000	0	(31,329)	31,329	0
XX43038	09/05/2014	B	167,719	1.000	0	(167,719)	167,719	0
XX43038	09/08/2014	B	188,459	1.000	0	(188,459)	188,459	0
XX43038	09/09/2014	B	570,681	1.000	0	(570,681)	570,681	0
XX43038	09/12/2014	B	54,992	1.000	0	(54,992)	54,992	0
XX43038	09/15/2014	B	328,803	1.000	0	(328,803)	328,803	0
XX43038	09/17/2014	B	15,877	1.000	0	(15,877)	15,877	0
XX43038	09/22/2014	B	36,143	1.000	0	(36,143)	36,143	0
XX43038	09/23/2014	B	49,602	1.000	0	(49,602)	49,602	0
XX43038	09/24/2014	B	5,860	1.000	0	(5,860)	5,860	0
XX43038	09/25/2014	B	2,296,429	1.000	0	(2,296,429)	2,296,429	0
XX43038	09/29/2014	B	25,347	1.000	0	(25,347)	25,347	0
XX43038	09/30/2014	B	86,100	1.000	0	(86,100)	86,100	0
XX43038	10/01/2014	B	153,959	1.000	0	(153,959)	153,959	0
XX43038	10/03/2014	B	64,854	1.000	0	(64,854)	64,854	0
XX43038	10/09/2014	B	128,039	1.000	0	(128,039)	128,039	0
XX43038	10/10/2014	B	110,088	1.000	0	(110,088)	110,088	0
XX43038	10/15/2014	B	45,642	1.000	0	(45,642)	45,642	0
XX43038	10/16/2014	B	2,507,365	1.000	0	(2,507,365)	2,507,365	0
XX43038	10/20/2014	B	168,147	1.000	0	(168,147)	168,147	0
XX43038	10/21/2014	B	37,731	1.000	0	(37,731)	37,731	0
XX43038	10/22/2014	B	59,136	1.000	0	(59,136)	59,136	0
XX43038	10/24/2014	B	36,083	1.000	0	(36,083)	36,083	0
XX43038	10/27/2014	B	96,258	1.000	0	(96,258)	96,258	0
XX43038	10/30/2014	B	28,329	1.000	0	(28,329)	28,329	0
XX43038	10/31/2014	B	72,228	1.000	0	(72,228)	72,228	0
XX43038	11/03/2014	B	174,108	1.000	0	(174,108)	174,108	0
XX43038	11/06/2014	B	144,577	1.000	0	(144,577)	144,577	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	11/12/2014	B	111,642	1.000	0	(111,642)	111,642	0
XX43038	11/13/2014	B	15,149	1.000	0	(15,149)	15,149	0
XX43038	11/14/2014	B	21,955	1.000	0	(21,955)	21,955	0
XX43038	11/17/2014	B	359,833	1.000	0	(359,833)	359,833	0
XX43038	11/18/2014	B	130,113	1.000	0	(130,113)	130,113	0
XX43038	11/19/2014	B	22,831	1.000	0	(22,831)	22,831	0
XX43038	11/24/2014	B	221,951	1.000	0	(221,951)	221,951	0
XX43038	11/26/2014	B	46,874	1.000	0	(46,874)	46,874	0
XX43038	11/28/2014	B	203,495	1.000	0	(203,495)	203,495	0
XX43038	12/01/2014	B	184,413	1.000	0	(184,413)	184,413	0
XX43038	12/03/2014	B	10,237	1.000	0	(10,237)	10,237	0
XX43038	12/04/2014	B	176,526	1.000	0	(176,526)	176,526	0
XX43038	12/09/2014	B	68,603	1.000	0	(68,603)	68,603	0
XX43038	12/11/2014	B	39,243	1.000	0	(39,243)	39,243	0
XX43038	12/12/2014	B	9,264	1.000	0	(9,264)	9,264	0
XX43038	12/15/2014	B	185,201	1.000	0	(185,201)	185,201	0
XX43038	12/16/2014	B	36,559	1.000	0	(36,559)	36,559	0
XX43038	12/19/2014	B	113,962	1.000	0	(113,962)	113,962	0
XX43038	12/22/2014	B	792,947	1.000	0	(792,947)	792,947	0
XX43038	12/26/2014	B	10,453	1.000	0	(10,453)	10,453	0
XX43038	12/29/2014	B	26,630	1.000	0	(26,630)	26,630	0
XX43038	12/31/2014	B	15,207	1.000	0	(15,207)	15,207	0
Sub-Total Of Buys # 146					**0**	**(37,038,535)**	**37,038,535**	**0**
XX43038	01/03/2014	S	(191,391)	1.000	0	191,391	(191,391)	0
XX43038	01/07/2014	S	(1,826)	1.000	0	1,826	(1,826)	0
XX43038	01/09/2014	S	(1,025)	1.000	0	1,025	(1,025)	0
XX43038	01/17/2014	S	(2,587,280)	1.000	0	2,587,280	(2,587,280)	0
XX43038	01/23/2014	S	(29,446)	1.000	0	29,446	(29,446)	0
XX43038	01/29/2014	S	(870,353)	1.000	0	870,353	(870,353)	0
XX43038	01/31/2014	S	(61,163)	1.000	0	61,163	(61,163)	0
XX43038	02/03/2014	S	(26,850)	1.000	0	26,850	(26,850)	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	02/05/2014	S	(11,131)	1.000	0	11,131	(11,131)	0
XX43038	02/12/2014	S	(2,561,981)	1.000	0	2,561,981	(2,561,981)	0
XX43038	02/14/2014	S	(32,858)	1.000	0	32,858	(32,858)	0
XX43038	02/20/2014	S	(6,998)	1.000	0	6,998	(6,998)	0
XX43038	02/21/2014	S	(67,942)	1.000	0	67,942	(67,942)	0
XX43038	02/24/2014	S	(122,967)	1.000	0	122,967	(122,967)	0
XX43038	02/27/2014	S	(51,028)	1.000	0	51,028	(51,028)	0
XX43038	03/04/2014	S	(2,317,655)	1.000	0	2,317,655	(2,317,655)	0
XX43038	03/06/2014	S	(162,106)	1.000	0	162,106	(162,106)	0
XX43038	03/07/2014	S	(30,114)	1.000	0	30,114	(30,114)	0
XX43038	03/11/2014	S	(233,834)	1.000	0	233,834	(233,834)	0
XX43038	03/12/2014	S	(262,116)	1.000	0	262,116	(262,116)	0
XX43038	03/13/2014	S	(8,590)	1.000	0	8,590	(8,590)	0
XX43038	03/20/2014	S	(825,837)	1.000	0	825,837	(825,837)	0
XX43038	03/21/2014	S	(3,054,348)	1.000	0	3,054,348	(3,054,348)	0
XX43038	03/25/2014	S	(2,073,720)	1.000	0	2,073,720	(2,073,720)	0
XX43038	03/28/2014	S	(351,961)	1.000	0	351,961	(351,961)	0
XX43038	04/01/2014	S	(974,967)	1.000	0	974,967	(974,967)	0
XX43038	04/02/2014	S	(1,679,241)	1.000	0	1,679,241	(1,679,241)	0
XX43038	04/03/2014	S	(18,901)	1.000	0	18,901	(18,901)	0
XX43038	04/07/2014	S	(19,740)	1.000	0	19,740	(19,740)	0
XX43038	04/08/2014	S	(125,249)	1.000	0	125,249	(125,249)	0
XX43038	04/10/2014	S	(15,036)	1.000	0	15,036	(15,036)	0
XX43038	04/17/2014	S	(50,945)	1.000	0	50,945	(50,945)	0
XX43038	04/23/2014	S	(28,227)	1.000	0	28,227	(28,227)	0
XX43038	04/24/2014	S	(181,606)	1.000	0	181,606	(181,606)	0
XX43038	04/28/2014	S	(42,595)	1.000	0	42,595	(42,595)	0
XX43038	04/29/2014	S	(349,789)	1.000	0	349,789	(349,789)	0
XX43038	04/30/2014	S	(122,126)	1.000	0	122,126	(122,126)	0
XX43038	05/02/2014	S	(32,879)	1.000	0	32,879	(32,879)	0
XX43038	05/06/2014	S	(124,688)	1.000	0	124,688	(124,688)	0
XX43038	05/09/2014	S	(37,328)	1.000	0	37,328	(37,328)	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	05/13/2014 S	(69,709)	1.000	0	69,709	(69,709)	0
XX43038	05/16/2014 S	(62,161)	1.000	0	62,161	(62,161)	0
XX43038	05/22/2014 S	(182,301)	1.000	0	182,301	(182,301)	0
XX43038	05/27/2014 S	(29,450)	1.000	0	29,450	(29,450)	0
XX43038	05/28/2014 S	(142,642)	1.000	0	142,642	(142,642)	0
XX43038	05/29/2014 S	(8,065)	1.000	0	8,065	(8,065)	0
XX43038	06/03/2014 S	(901,200)	1.000	0	901,200	(901,200)	0
XX43038	06/05/2014 S	(15,175)	1.000	0	15,175	(15,175)	0
XX43038	06/06/2014 S	(51,401)	1.000	0	51,401	(51,401)	0
XX43038	06/09/2014 S	(5,859)	1.000	0	5,859	(5,859)	0
XX43038	06/10/2014 S	(46,962)	1.000	0	46,962	(46,962)	0
XX43038	06/11/2014 S	(20,801)	1.000	0	20,801	(20,801)	0
XX43038	06/19/2014 S	(42,136)	1.000	0	42,136	(42,136)	0
XX43038	06/23/2014 S	(10,968)	1.000	0	10,968	(10,968)	0
XX43038	06/25/2014 S	(10,517)	1.000	0	10,517	(10,517)	0
XX43038	06/26/2014 S	(207,486)	1.000	0	207,486	(207,486)	0
XX43038	06/30/2014 S	(21,130)	1.000	0	21,130	(21,130)	0
XX43038	07/02/2014 S	(599,460)	1.000	0	599,460	(599,460)	0
XX43038	07/08/2014 S	(309,444)	1.000	0	309,444	(309,444)	0
XX43038	07/16/2014 S	(76,112)	1.000	0	76,112	(76,112)	0
XX43038	07/18/2014 S	(3,299,371)	1.000	0	3,299,371	(3,299,371)	0
XX43038	08/04/2014 S	(513,968)	1.000	0	513,968	(513,968)	0
XX43038	08/06/2014 S	(30,278)	1.000	0	30,278	(30,278)	0
XX43038	08/07/2014 S	(163,416)	1.000	0	163,416	(163,416)	0
XX43038	08/11/2014 S	(21,399)	1.000	0	21,399	(21,399)	0
XX43038	08/12/2014 S	(64,473)	1.000	0	64,473	(64,473)	0
XX43038	08/14/2014 S	(42,844)	1.000	0	42,844	(42,844)	0
XX43038	08/19/2014 S	(82,346)	1.000	0	82,346	(82,346)	0
XX43038	08/25/2014 S	(501,294)	1.000	0	501,294	(501,294)	0
XX43038	08/26/2014 S	(33,586)	1.000	0	33,586	(33,586)	0
XX43038	08/29/2014 S	(24,916)	1.000	0	24,916	(24,916)	0
XX43038	09/03/2014 S	(589,737)	1.000	0	589,737	(589,737)	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	09/10/2014	S	(67,512)	1.000	0	67,512	(67,512)	0
XX43038	09/11/2014	S	(9,582)	1.000	0	9,582	(9,582)	0
XX43038	09/16/2014	S	(128,466)	1.000	0	128,466	(128,466)	0
XX43038	09/18/2014	S	(32,586)	1.000	0	32,586	(32,586)	0
XX43038	09/19/2014	S	(17,964)	1.000	0	17,964	(17,964)	0
XX43038	09/26/2014	S	(2,335,913)	1.000	0	2,335,913	(2,335,913)	0
XX43038	10/02/2014	S	(436,558)	1.000	0	436,558	(436,558)	0
XX43038	10/06/2014	S	(6,485)	1.000	0	6,485	(6,485)	0
XX43038	10/07/2014	S	(62,050)	1.000	0	62,050	(62,050)	0
XX43038	10/08/2014	S	(1,296)	1.000	0	1,296	(1,296)	0
XX43038	10/14/2014	S	(3,085)	1.000	0	3,085	(3,085)	0
XX43038	10/17/2014	S	(2,811,285)	1.000	0	2,811,285	(2,811,285)	0
XX43038	10/23/2014	S	(3,039)	1.000	0	3,039	(3,039)	0
XX43038	10/28/2014	S	(34,554)	1.000	0	34,554	(34,554)	0
XX43038	10/29/2014	S	(106,448)	1.000	0	106,448	(106,448)	0
XX43038	11/04/2014	S	(548,681)	1.000	0	548,681	(548,681)	0
XX43038	11/05/2014	S	(48,875)	1.000	0	48,875	(48,875)	0
XX43038	11/07/2014	S	(15,402)	1.000	0	15,402	(15,402)	0
XX43038	11/10/2014	S	(118,674)	1.000	0	118,674	(118,674)	0
XX43038	11/20/2014	S	(1,061,208)	1.000	0	1,061,208	(1,061,208)	0
XX43038	11/21/2014	S	(26,598)	1.000	0	26,598	(26,598)	0
XX43038	11/25/2014	S	(247,554)	1.000	0	247,554	(247,554)	0
XX43038	12/02/2014	S	(606,116)	1.000	0	606,116	(606,116)	0
XX43038	12/05/2014	S	(176,853)	1.000	0	176,853	(176,853)	0
XX43038	12/08/2014	S	(18,033)	1.000	0	18,033	(18,033)	0
XX43038	12/10/2014	S	(147,974)	1.000	0	147,974	(147,974)	0
XX43038	12/17/2014	S	(31,506)	1.000	0	31,506	(31,506)	0
XX43038	12/18/2014	S	(10,782)	1.000	0	10,782	(10,782)	0
XX43038	12/22/2014	S	(1,000,000)	1.000	0	1,000,000	(1,000,000)	0
XX43038	12/23/2014	S	(14,416)	1.000	0	14,416	(14,416)	0
XX43038	12/24/2014	S	(38,643)	1.000	0	38,643	(38,643)	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 # 103					**0**	**38,096,582**	**(38,096,582)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**1,058,047**	**(1,058,047)**	**0**
ISSUE: 015566300 - ALGER SPECTRA FUND-I								
XX02586	02/07/2014	B	160,483	17.360	0	(2,786,000)	2,786,000	0
XX02586	02/27/2014	B	153,837	18.110	0	(2,786,000)	2,786,000	0
XX02586	03/18/2014	B	131,526	18.080	0	(2,378,000)	2,378,000	0
XX02586	03/24/2014	B	36,178	17.690	0	(640,000)	640,000	0
Sub-Total Of Buys # 4					**0**	**(8,590,000)**	**8,590,000**	**0**
XX02586	05/12/2014	S	(25,466)	17.670	0	450,000	(453,835)	(3,835)
XX02586	06/19/2014	S	(47,271)	18.510	0	875,000	(842,410)	32,589
XX02586	08/29/2014	S	(51,546)	19.400	0	1,000,000	(918,587)	81,412
XX02586	09/19/2014	S	(12,794)	19.540	0	250,000	(228,001)	21,998
XX02586	12/17/2014	S	(33,453)	19.430	0	650,000	(596,159)	53,840
Sub-Total Of Sales # 5					**0**	**3,225,000**	**(3,038,992)**	**186,004**
Sub-Total ISSUE: 015566300 - ALGER SPECTRA FUND-I					**0**	**(5,365,000)**	**5,551,008**	**186,004**
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	02/28/2014	B	1,046,694	1.000	0	(1,046,694)	1,046,694	0
XX02586	05/30/2014	B	318,949	1.000	0	(318,949)	318,949	0
XX02586	06/30/2014	B	482,625	1.000	0	(482,625)	482,625	0
XX02586	08/29/2014	B	161,752	1.000	0	(161,752)	161,752	0
XX02586	11/28/2014	B	414,335	1.000	0	(414,335)	414,335	0
XX02586	12/31/2014	B	35,144	1.000	0	(35,144)	35,144	0
Sub-Total Of Buys # 6					**0**	**(2,459,499)**	**2,459,499**	**0**
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
XX02586	01/31/2014	S	(706,016)	1.000	0	706,016	(706,016)	0
XX02586	03/31/2014	S	(86,332)	1.000	0	86,332	(86,332)	0
XX02586	04/30/2014	S	(18,303)	1.000	0	18,303	(18,303)	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: 4023859A8 - AKSIA LLC (Continued)								
XX02586	07/31/2014	S	(441,345)	1.000	0	441,345	(441,345)	0
XX02586	09/30/2014	S	(374,303)	1.000	0	374,303	(374,303)	0
XX02586	10/31/2014	S	(798,823)	1.000	0	798,823	(798,823)	0
XX02586	12/31/2014	S	(1,151,769)	1.000	0	1,151,769	(1,151,769)	0
Sub-Total Of Sales # 8					**0**	**27,663,891**	**(27,663,891)**	**0**
Sub-Total ISSUE: 4023859A8 - AKSIA LLC					**0**	**25,204,392**	**(25,204,392)**	**0**
ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I								
XX02586	02/07/2014	B	158,575	17.550	0	(2,783,000)	2,783,000	0
XX02586	02/27/2014	B	155,041	17.950	0	(2,783,000)	2,783,000	0
XX02586	03/18/2014	B	130,010	18.260	0	(2,374,000)	2,374,000	0
XX02586	03/24/2014	B	27,397	18.250	0	(500,000)	500,000	0
Sub-Total Of Buys # 4					**0**	**(8,440,000)**	**8,440,000**	**0**
XX02586	05/12/2014	S	(34,463)	18.280	0	630,000	(617,536)	12,463
XX02586	06/19/2014	S	(46,271)	18.910	0	875,000	(829,114)	45,885
XX02586	08/29/2014	S	(25,866)	19.330	0	500,000	(463,485)	36,514
XX02586	09/19/2014	S	(12,873)	19.420	0	250,000	(230,668)	19,331
XX02586	12/17/2014	S	(43,360)	18.450	0	800,000	(777,335)	22,664
Sub-Total Of Sales # 5					**0**	**3,055,000**	**(2,918,138)**	**136,857**
Sub-Total ISSUE: 47803U640 - JOHN HANCOCK FDS III-DISCPLN VAL-I					**0**	**(5,385,000)**	**5,521,862**	**136,857**
ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)								
XX02566	01/31/2014	B	17	639.484	0	(11,146)	11,146	0
XX02566	03/28/2014	B	1,720	639.487	0	(1,100,000)	1,100,000	0
XX02566	04/03/2014	B	3,909	639.487	0	(2,500,000)	2,500,000	0
XX02566	04/17/2014	B	2	639.487	0	(1,350)	1,350	0
XX02566	05/29/2014	B	1	639.487	0	(1,198)	1,198	0
XX02566	06/18/2014	B	0	639.487	0	(157)	157	0
XX02566	06/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	08/08/2014	B	0	639.487	0	(51)	51	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	08/14/2014	B	0	639.487	0	(24)	24	0
XX02566	09/16/2014	B	0	639.487	0	(119)	119	0
XX02566	09/25/2014	B	4,691	639.487	0	(3,000,000)	3,000,000	0
XX02566	10/06/2014	B	1	639.487	0	(745)	745	0
XX02566	10/17/2014	B	1	639.487	0	(698)	698	0
XX02566	12/24/2014	B	5,081	639.521	0	(3,250,000)	3,250,000	0
Sub-Total Of Buys # 14					**0**	**(12,865,488)**	**12,865,488**	**0**
XX02566	01/31/2014	S	0	639.478	0	276	(276)	0
XX02566	01/31/2014	S	(320)	639.483	0	205,130	(205,126)	4
XX02566	01/31/2014	S	0	639.484	0	127	(127)	0
XX02566	01/31/2014	S	(1,271)	639.484	0	813,410	(813,391)	19
XX02566	02/03/2014	S	0	639.484	0	276	(276)	0
XX02566	02/12/2014	S	(4)	639.485	0	2,879	(2,878)	0
XX02566	02/25/2014	S	0	639.486	0	238	(238)	0
XX02566	02/27/2014	S	(1,587)	639.486	0	1,015,156	(1,015,129)	27
XX02566	03/03/2014	S	0	639.486	0	276	(276)	0
XX02566	03/04/2014	S	(13)	639.486	0	8,502	(8,502)	0
XX02566	03/06/2014	S	(1)	639.487	0	988	(987)	0
XX02566	03/12/2014	S	(1)	639.487	0	933	(932)	0
XX02566	03/21/2014	S	(4)	639.487	0	2,976	(2,975)	0
XX02566	03/27/2014	S	0	639.487	0	25	(25)	0
XX02566	03/28/2014	S	(1,609)	639.487	0	1,029,017	(1,029,014)	3
XX02566	04/01/2014	S	0	639.487	0	276	(276)	0
XX02566	04/01/2014	S	(22)	639.487	0	14,319	(14,319)	0
XX02566	04/02/2014	S	(8)	639.487	0	5,582	(5,582)	0
XX02566	04/04/2014	S	(9)	639.487	0	6,085	(6,085)	0
XX02566	04/08/2014	S	(6)	639.487	0	4,050	(4,050)	0
XX02566	04/11/2014	S	(4)	639.487	0	2,712	(2,712)	0
XX02566	04/16/2014	S	(2)	639.487	0	1,816	(1,816)	0
XX02566	04/24/2014	S	0	639.487	0	178	(177)	0
XX02566	04/29/2014	S	(1,643)	639.487	0	1,051,198	(1,051,197)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	05/01/2014	S	0	639.487	0	276	(276)	0
XX02566	05/06/2014	S	0	639.487	0	107	(106)	0
XX02566	05/07/2014	S	(19)	639.487	0	12,168	(12,168)	0
XX02566	05/12/2014	S	(3)	639.487	0	2,540	(2,540)	0
XX02566	05/13/2014	S	(1)	639.487	0	926	(925)	0
XX02566	05/28/2014	S	0	639.487	0	437	(437)	0
XX02566	05/29/2014	S	(1,653)	639.487	0	1,057,502	(1,057,502)	0
XX02566	06/02/2014	S	0	639.487	0	276	(276)	0
XX02566	06/09/2014	S	0	639.487	0	171	(171)	0
XX02566	06/12/2014	S	(17)	639.487	0	11,200	(11,199)	0
XX02566	06/27/2014	S	(1,653)	639.487	0	1,057,324	(1,057,324)	0
XX02566	07/01/2014	S	0	639.487	0	276	(276)	0
XX02566	07/09/2014	S	(1)	639.487	0	918	(917)	0
XX02566	07/30/2014	S	(1,675)	639.487	0	1,071,332	(1,071,332)	0
XX02566	08/01/2014	S	0	639.487	0	276	(276)	0
XX02566	08/05/2014	S	0	639.487	0	116	(116)	0
XX02566	08/18/2014	S	(1)	639.487	0	956	(955)	0
XX02566	08/21/2014	S	(3)	639.487	0	2,536	(2,536)	0
XX02566	08/25/2014	S	(5)	639.487	0	3,384	(3,384)	0
XX02566	08/28/2014	S	(1,669)	639.487	0	1,067,566	(1,067,566)	0
XX02566	09/02/2014	S	0	639.487	0	276	(276)	0
XX02566	09/03/2014	S	(5)	639.487	0	3,424	(3,424)	0
XX02566	09/04/2014	S	(1)	639.487	0	1,074	(1,074)	0
XX02566	09/08/2014	S	(1)	639.487	0	798	(798)	0
XX02566	09/29/2014	S	(1,683)	639.487	0	1,076,374	(1,076,374)	0
XX02566	10/01/2014	S	0	639.487	0	276	(276)	0
XX02566	10/07/2014	S	(3)	639.487	0	2,028	(2,028)	0
XX02566	10/20/2014	S	(1)	639.487	0	1,080	(1,080)	0
XX02566	10/30/2014	S	(1,684)	639.487	0	1,077,306	(1,077,306)	0
XX02566	11/03/2014	S	0	639.481	0	276	(276)	0
XX02566	11/10/2014	S	(5)	639.489	0	3,515	(3,515)	0
XX02566	11/14/2014	S	(1)	639.508	0	843	(842)	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 - MASSMUTUAL PRM MONEY MRKT (BABSON) (Continued)								
XX02566	11/26/2014	S	(1,669)	639.487	0	1,067,603	(1,067,603)	0
XX02566	12/01/2014	S	0	639.487	0	276	(276)	0
XX02566	12/05/2014	S	0	639.487	0	291	(291)	0
XX02566	12/09/2014	S	(7)	639.487	0	4,768	(4,768)	0
XX02566	12/12/2014	S	(1)	639.487	0	826	(826)	0
XX02566	12/16/2014	S	0	639.487	0	63	(62)	0
XX02566	12/30/2014	S	(1,684)	639.521	0	1,077,137	(1,077,135)	1
Sub-Total Of Sales # 63					**0**	**12,774,946**	**(12,774,878)**	**54**
Sub-Total ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)					**0**	**(90,542)**	**90,610**	**54**
ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14								
XX43038	01/15/2014	B	2,680,000	0.999	0	(2,679,779)	2,679,779	0
XX43038	03/14/2014	B	10,000,000	0.999	0	(9,999,547)	9,999,547	0
Sub-Total Of Buys # 2					**0**	**(12,679,326)**	**12,679,326**	**0**
XX43038	01/24/2014	S	(340,000)	0.999	0	339,970	(339,972)	(1)
XX43038	03/17/2014	S	(4,000,000)	0.999	0	3,999,732	(3,999,732)	0
XX43038	03/17/2014	S	(3,000,000)	0.999	0	2,999,864	(2,999,864)	0
XX43038	03/24/2014	S	(1,200,000)	0.999	0	1,199,958	(1,199,945)	12
XX43038	04/17/2014	S	(4,140,000)	1.000	0	4,139,812	(4,139,812)	0
Sub-Total Of Sales # 5					**0**	**12,679,336**	**(12,679,325)**	**11**
Sub-Total ISSUE: 912796CH0 - US TREASURY BILLS 4/17/14					**0**	**10**	**1**	**11**
ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43								
XX43038	01/02/2014	B	30,000	0.948	0	(28,443)	28,443	0
XX43038	01/03/2014	B	60,000	0.944	0	(56,653)	56,653	0
XX43038	01/03/2014	B	90,000	0.945	0	(85,106)	85,106	0
XX43038	01/06/2014	B	100,000	0.950	0	(95,062)	95,062	0
XX43038	01/08/2014	B	95,000	0.951	0	(90,368)	90,368	0
XX43038	01/08/2014	B	105,000	0.950	0	(99,799)	99,799	0
XX43038	01/09/2014	B	145,000	0.954	0	(138,429)	138,429	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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)							
XX43038	01/10/2014 B	80,000	0.968	0	(77,512)	77,512	0
XX43038	01/14/2014 B	100,000	0.967	0	(96,781)	96,781	0
XX43038	01/14/2014 B	190,000	0.969	0	(184,210)	184,210	0
XX43038	01/15/2014 B	40,000	0.966	0	(38,650)	38,650	0
XX43038	01/15/2014 B	40,000	0.966	0	(38,662)	38,662	0
XX43038	01/15/2014 B	55,000	0.967	0	(53,238)	53,238	0
XX43038	01/15/2014 B	95,000	0.966	0	(91,853)	91,853	0
XX43038	01/16/2014 B	15,000	0.972	0	(14,589)	14,589	0
XX43038	01/16/2014 B	80,000	0.971	0	(77,737)	77,737	0
XX43038	01/16/2014 B	15,000	0.972	0	(14,580)	14,580	0
XX43038	01/17/2014 B	20,000	0.972	0	(19,456)	19,456	0
XX43038	01/17/2014 B	45,000	0.972	0	(43,769)	43,769	0
XX43038	01/21/2014 B	175,000	0.978	0	(171,253)	171,253	0
XX43038	01/22/2014 B	90,000	0.976	0	(87,918)	87,918	0
XX43038	01/24/2014 B	315,000	0.993	0	(312,945)	312,945	0
XX43038	01/24/2014 B	425,000	0.994	0	(422,791)	422,791	0
XX43038	01/24/2014 B	55,000	0.994	0	(54,699)	54,699	0
XX43038	01/27/2014 B	10,000	0.996	0	(9,964)	9,964	0
XX43038	01/27/2014 B	40,000	0.990	0	(39,600)	39,600	0
XX43038	01/27/2014 B	40,000	0.989	0	(39,593)	39,593	0
XX43038	01/29/2014 B	110,000	1.000	0	(110,085)	110,085	0
XX43038	01/31/2014 B	470,000	0.999	0	(469,871)	469,871	0
XX43038	01/31/2014 B	440,000	1.000	0	(440,223)	440,223	0
XX43038	02/03/2014 B	35,000	1.013	0	(35,481)	35,481	0
XX43038	02/03/2014 B	110,000	1.017	0	(111,959)	111,959	0
XX43038	02/05/2014 B	55,000	0.999	0	(54,948)	54,948	0
XX43038	02/05/2014 B	75,000	0.999	0	(74,929)	74,929	0
XX43038	02/05/2014 B	20,000	0.998	0	(19,968)	19,968	0
XX43038	02/10/2014 B	1,090,000	0.992	0	(1,082,080)	1,082,080	0
XX43038	02/10/2014 B	35,000	0.991	0	(34,704)	34,704	0
XX43038	02/13/2014 B	35,000	0.989	0	(34,617)	34,617	0
XX43038	02/13/2014 B	35,000	0.989	0	(34,628)	34,628	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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
Sub-Total Of Buys # 39					**0**	**(4,987,153)**	**4,987,153**	**0**
XX43038	01/02/2014	S	(30,000)	0.947	0	28,434	(28,782)	(348)
XX43038	01/03/2014	S	(105,000)	0.944	0	99,200	(100,740)	(1,540)
XX43038	01/03/2014	S	(60,000)	0.944	0	56,681	(57,418)	(737)
XX43038	01/06/2014	S	(135,000)	0.949	0	128,223	(129,099)	(875)
XX43038	01/14/2014	S	(65,000)	0.970	0	63,088	(62,304)	783
XX43038	01/16/2014	S	(20,000)	0.971	0	19,425	(19,209)	216
XX43038	01/16/2014	S	(110,000)	0.972	0	106,940	(105,649)	1,291
XX43038	01/17/2014	S	(210,000)	0.972	0	204,290	(201,792)	2,498
XX43038	01/17/2014	S	(240,000)	0.975	0	234,150	(230,619)	3,530
XX43038	01/22/2014	S	(85,000)	0.975	0	82,914	(81,930)	984
XX43038	01/22/2014	S	(80,000)	0.975	0	78,050	(77,110)	939
XX43038	01/22/2014	S	(140,000)	0.976	0	136,729	(134,944)	1,785
XX43038	01/23/2014	S	(30,000)	0.990	0	29,700	(28,916)	783
XX43038	01/23/2014	S	(40,000)	0.989	0	39,575	(38,555)	1,019
XX43038	01/24/2014	S	(120,000)	0.991	0	118,950	(117,156)	1,793
XX43038	01/24/2014	S	(155,000)	0.996	0	154,491	(151,326)	3,164
XX43038	01/24/2014	S	(245,000)	0.993	0	243,315	(239,193)	4,121
XX43038	01/28/2014	S	(95,000)	0.988	0	93,871	(92,829)	1,042
XX43038	01/28/2014	S	(75,000)	0.990	0	74,273	(73,286)	986
XX43038	01/28/2014	S	(60,000)	0.990	0	59,418	(58,629)	789
XX43038	01/29/2014	S	(75,000)	0.999	0	74,988	(73,426)	1,562
XX43038	01/29/2014	S	(140,000)	1.000	0	140,043	(137,062)	2,981
XX43038	01/30/2014	S	(60,000)	0.997	0	59,868	(59,291)	576
XX43038	01/30/2014	S	(55,000)	0.998	0	54,914	(54,350)	563
XX43038	01/30/2014	S	(95,000)	0.994	0	94,499	(94,071)	427
XX43038	01/31/2014	S	(75,000)	1.003	0	75,281	(74,114)	1,166
XX43038	02/03/2014	S	(200,000)	1.014	0	202,906	(198,045)	4,860
XX43038	02/05/2014	S	(255,000)	0.993	0	253,296	(252,684)	612
XX43038	02/06/2014	S	(75,000)	0.991	0	74,355	(74,318)	36
XX43038	02/06/2014	S	(145,000)	0.990	0	143,685	(143,683)	2

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: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43 (Continued)								
XX43038	02/11/2014	S	(65,000)	0.987	0	64,167	(64,460)	(293)
XX43038	02/11/2014	S	(115,000)	0.987	0	113,598	(114,045)	(447)
XX43038	02/13/2014	S	(100,000)	0.988	0	98,859	(99,163)	(303)
XX43038	02/13/2014	S	(85,000)	0.987	0	83,897	(84,288)	(391)
XX43038	02/13/2014	S	(40,000)	0.989	0	39,575	(39,665)	(90)
XX43038	02/14/2014	S	(695,000)	0.986	0	685,552	(689,184)	(3,632)
XX43038	02/19/2014	S	(520,000)	0.986	0	512,995	(515,649)	(2,653)
XX43038	02/19/2014	S	(1,000,000)	0.985	0	985,468	(991,632)	(6,163)
Sub-Total Of Sales # 38					**0**	**5,809,663**	**(5,788,616)**	**21,036**
Sub-Total ISSUE: 912810RC4 - US TREASURY BONDS 3.625% 8/15/43					**0**	**822,510**	**(801,463)**	**21,036**
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	02/14/2014	B	680,000	1.009	0	(686,364)	686,364	0
XX43038	02/18/2014	B	175,000	1.016	0	(177,953)	177,953	0
XX43038	02/19/2014	B	510,000	1.009	0	(514,781)	514,781	0
XX43038	02/19/2014	B	980,000	1.008	0	(988,077)	988,077	0
XX43038	02/19/2014	B	100,000	1.012	0	(101,234)	101,234	0
XX43038	02/20/2014	B	165,000	1.004	0	(165,696)	165,696	0
XX43038	02/26/2014	B	585,000	1.018	0	(595,580)	595,580	0
XX43038	02/28/2014	B	975,000	1.029	0	(1,003,831)	1,003,831	0
XX43038	03/03/2014	B	105,000	1.034	0	(108,576)	108,576	0
XX43038	03/04/2014	B	55,000	1.026	0	(56,469)	56,469	0
XX43038	03/05/2014	B	55,000	1.022	0	(56,233)	56,233	0
XX43038	03/10/2014	B	95,000	1.005	0	(95,504)	95,504	0
XX43038	03/11/2014	B	60,000	1.008	0	(60,525)	60,525	0
XX43038	03/12/2014	B	20,000	1.015	0	(20,309)	20,309	0
XX43038	03/12/2014	B	20,000	1.016	0	(20,325)	20,325	0
XX43038	03/14/2014	B	185,000	1.032	0	(191,041)	191,041	0
XX43038	03/14/2014	B	140,000	1.029	0	(144,112)	144,112	0
XX43038	03/14/2014	B	70,000	1.030	0	(72,149)	72,149	0
XX43038	03/14/2014	B	30,000	1.030	0	(30,918)	30,918	0
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/18/2014	B	185,000	1.021	0	(189,017)	189,017	0
XX43038	03/18/2014	B	130,000	1.021	0	(132,823)	132,823	0
XX43038	03/18/2014	B	140,000	1.021	0	(143,040)	143,040	0
XX43038	03/18/2014	B	50,000	1.024	0	(51,226)	51,226	0
XX43038	03/18/2014	B	75,000	1.024	0	(76,839)	76,839	0
XX43038	03/18/2014	B	210,000	1.024	0	(215,151)	215,151	0
XX43038	03/18/2014	B	85,000	1.024	0	(87,085)	87,085	0
XX43038	03/18/2014	B	160,000	1.024	0	(163,925)	163,925	0
XX43038	03/18/2014	B	195,000	1.024	0	(199,783)	199,783	0
XX43038	03/18/2014	B	220,000	1.024	0	(225,396)	225,396	0
XX43038	03/18/2014	B	80,000	1.024	0	(81,962)	81,962	0
XX43038	03/18/2014	B	165,000	1.024	0	(169,047)	169,047	0
XX43038	03/18/2014	B	100,000	1.024	0	(102,453)	102,453	0
XX43038	03/18/2014	B	185,000	1.024	0	(189,538)	189,538	0
XX43038	03/18/2014	B	120,000	1.024	0	(122,943)	122,943	0
XX43038	03/18/2014	B	160,000	1.024	0	(163,925)	163,925	0
XX43038	03/18/2014	B	45,000	1.023	0	(46,037)	46,037	0
XX43038	03/18/2014	B	205,000	1.024	0	(210,028)	210,028	0
XX43038	03/18/2014	B	135,000	1.024	0	(138,311)	138,311	0
XX43038	03/18/2014	B	130,000	1.024	0	(133,189)	133,189	0
XX43038	03/19/2014	B	105,000	1.023	0	(107,477)	107,477	0
XX43038	03/19/2014	B	60,000	1.023	0	(61,415)	61,415	0
XX43038	03/19/2014	B	150,000	1.023	0	(153,539)	153,539	0
XX43038	03/19/2014	B	135,000	1.023	0	(138,185)	138,185	0
XX43038	03/19/2014	B	65,000	1.023	0	(66,533)	66,533	0
XX43038	03/19/2014	B	55,000	1.021	0	(56,203)	56,203	0
XX43038	03/19/2014	B	200,000	1.021	0	(204,375)	204,375	0
XX43038	03/19/2014	B	60,000	1.021	0	(61,312)	61,312	0
XX43038	03/19/2014	B	135,000	1.023	0	(138,185)	138,185	0
XX43038	03/19/2014	B	40,000	1.023	0	(40,950)	40,950	0
XX43038	03/19/2014	B	40,000	1.018	0	(40,725)	40,725	0
XX43038	03/19/2014	B	60,000	1.021	0	(61,312)	61,312	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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/19/2014	B	270,000	1.021	0	(275,906)	275,906	0
XX43038	03/19/2014	B	95,000	1.023	0	(97,256)	97,256	0
XX43038	03/19/2014	B	90,000	1.023	0	(92,137)	92,137	0
XX43038	03/19/2014	B	190,000	1.023	0	(194,408)	194,408	0
XX43038	03/19/2014	B	230,000	1.023	0	(235,462)	235,462	0
XX43038	03/19/2014	B	210,000	1.021	0	(214,593)	214,593	0
XX43038	03/19/2014	B	30,000	1.018	0	(30,543)	30,543	0
XX43038	03/19/2014	B	80,000	1.021	0	(81,750)	81,750	0
XX43038	03/19/2014	B	180,000	1.021	0	(183,937)	183,937	0
XX43038	03/20/2014	B	1,200,000	1.016	0	(1,220,250)	1,220,250	0
XX43038	03/20/2014	B	50,000	1.018	0	(50,906)	50,906	0
XX43038	03/20/2014	B	140,000	1.018	0	(142,537)	142,537	0
XX43038	03/24/2014	B	20,000	1.034	0	(20,681)	20,681	0
XX43038	03/25/2014	B	1,060,000	1.029	0	(1,091,468)	1,091,468	0
XX43038	03/26/2014	B	75,000	1.033	0	(77,484)	77,484	0
XX43038	03/26/2014	B	185,000	1.032	0	(191,070)	191,070	0
XX43038	03/26/2014	B	2,600,000	1.035	0	(2,692,828)	2,692,828	0
XX43038	03/27/2014	B	105,000	1.043	0	(109,610)	109,610	0
XX43038	03/27/2014	B	50,000	1.044	0	(52,203)	52,203	0
XX43038	03/27/2014	B	80,000	1.042	0	(83,400)	83,400	0
XX43038	03/27/2014	B	80,000	1.042	0	(83,400)	83,400	0
XX43038	03/27/2014	B	150,000	1.042	0	(156,421)	156,421	0
XX43038	03/27/2014	B	165,000	1.042	0	(172,012)	172,012	0
XX43038	03/27/2014	B	100,000	1.042	0	(104,250)	104,250	0
XX43038	03/27/2014	B	240,000	1.042	0	(250,200)	250,200	0
XX43038	03/28/2014	B	40,000	1.039	0	(41,593)	41,593	0
XX43038	03/28/2014	B	55,000	1.036	0	(57,019)	57,019	0
XX43038	03/28/2014	B	30,000	1.041	0	(31,237)	31,237	0
XX43038	03/31/2014	B	85,000	1.031	0	(87,709)	87,709	0
XX43038	03/31/2014	B	80,000	1.031	0	(82,550)	82,550	0
XX43038	04/01/2014	B	40,000	1.028	0	(41,150)	41,150	0
XX43038	04/03/2014	B	35,000	1.023	0	(35,814)	35,814	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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	04/03/2014	B	75,000	1.024	0	(76,816)	76,816	0
XX43038	04/08/2014	B	35,000	1.037	0	(36,312)	36,312	0
XX43038	04/10/2014	B	15,000	1.043	0	(15,649)	15,649	0
XX43038	04/11/2014	B	30,000	1.051	0	(31,537)	31,537	0
XX43038	04/14/2014	B	25,000	1.048	0	(26,222)	26,222	0
XX43038	04/15/2014	B	105,000	1.056	0	(110,971)	110,971	0
XX43038	04/15/2014	B	95,000	1.055	0	(100,225)	100,225	0
XX43038	04/15/2014	B	140,000	1.058	0	(148,203)	148,203	0
XX43038	04/16/2014	B	300,000	1.049	0	(314,835)	314,835	0
XX43038	04/16/2014	B	80,000	1.057	0	(84,562)	84,562	0
XX43038	04/17/2014	B	90,000	1.051	0	(94,612)	94,612	0
XX43038	04/21/2014	B	20,000	1.047	0	(20,943)	20,943	0
XX43038	04/22/2014	B	55,000	1.041	0	(57,268)	57,268	0
XX43038	04/22/2014	B	60,000	1.040	0	(62,437)	62,437	0
XX43038	04/22/2014	B	90,000	1.045	0	(94,050)	94,050	0
XX43038	04/22/2014	B	80,000	1.048	0	(83,862)	83,862	0
XX43038	04/24/2014	B	95,000	1.051	0	(99,868)	99,868	0
XX43038	04/25/2014	B	200,000	1.057	0	(211,531)	211,531	0
XX43038	04/29/2014	B	35,000	1.048	0	(36,695)	36,695	0
XX43038	04/30/2014	B	610,000	1.055	0	(643,573)	643,573	0
XX43038	04/30/2014	B	30,000	1.054	0	(31,621)	31,621	0
XX43038	05/02/2014	B	45,000	1.073	0	(48,290)	48,290	0
XX43038	05/06/2014	B	50,000	1.070	0	(53,539)	53,539	0
XX43038	05/08/2014	B	80,000	1.061	0	(84,937)	84,937	0
XX43038	05/08/2014	B	135,000	1.063	0	(143,585)	143,585	0
Sub-Total Of Buys # 109					**0**	**(39,154,681)**	**39,154,681**	**0**
XX43038	02/18/2014	S	(20,000)	1.010	0	20,212	(20,206)	5
XX43038	02/18/2014	S	(135,000)	1.013	0	136,877	(136,394)	482
XX43038	02/18/2014	S	(300,000)	1.016	0	304,875	(303,098)	1,776
XX43038	02/18/2014	S	(155,000)	1.012	0	157,004	(156,601)	403
XX43038	02/19/2014	S	(60,000)	1.014	0	60,890	(60,559)	331

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	02/19/2014	S	(70,000)	1.014	0	71,028	(70,652)	375
XX43038	02/19/2014	S	(100,000)	1.014	0	101,484	(100,932)	551
XX43038	02/19/2014	S	(40,000)	1.014	0	40,593	(40,372)	220
XX43038	02/19/2014	S	(50,000)	1.014	0	50,742	(50,466)	275
XX43038	02/19/2014	S	(60,000)	1.014	0	60,890	(60,559)	331
XX43038	02/19/2014	S	(30,000)	1.012	0	30,384	(30,279)	104
XX43038	02/19/2014	S	(70,000)	1.012	0	70,885	(70,652)	233
XX43038	02/19/2014	S	(30,000)	1.014	0	30,445	(30,279)	165
XX43038	02/20/2014	S	(455,000)	1.003	0	456,492	(458,985)	(2,492)
XX43038	02/24/2014	S	(95,000)	1.009	0	95,890	(95,832)	58
XX43038	03/03/2014	S	(320,000)	1.035	0	331,237	(326,292)	4,945
XX43038	03/03/2014	S	(240,000)	1.035	0	248,503	(244,719)	3,784
XX43038	03/03/2014	S	(125,000)	1.035	0	129,433	(127,489)	1,944
XX43038	03/04/2014	S	(15,000)	1.024	0	15,372	(15,297)	74
XX43038	03/04/2014	S	(140,000)	1.019	0	142,668	(142,787)	(119)
XX43038	03/05/2014	S	(35,000)	1.022	0	35,776	(35,696)	79
XX43038	03/05/2014	S	(215,000)	1.022	0	219,845	(219,281)	564
XX43038	03/06/2014	S	(150,000)	1.015	0	152,273	(152,987)	(713)
XX43038	03/06/2014	S	(210,000)	1.012	0	212,690	(214,181)	(1,491)
XX43038	03/06/2014	S	(165,000)	1.011	0	166,972	(168,285)	(1,313)
XX43038	03/10/2014	S	(280,000)	1.005	0	281,607	(285,250)	(3,643)
XX43038	03/11/2014	S	(55,000)	1.008	0	55,489	(55,997)	(507)
XX43038	03/13/2014	S	(105,000)	1.028	0	107,953	(106,894)	1,058
XX43038	03/14/2014	S	(100,000)	1.030	0	103,093	(102,654)	438
XX43038	03/17/2014	S	(215,000)	1.026	0	220,610	(220,708)	(97)
XX43038	03/17/2014	S	(90,000)	1.027	0	92,446	(92,389)	57
XX43038	03/17/2014	S	(270,000)	1.027	0	277,340	(277,168)	172
XX43038	03/17/2014	S	(85,000)	1.025	0	87,125	(87,256)	(131)
XX43038	03/17/2014	S	(185,000)	1.027	0	190,029	(189,911)	118
XX43038	03/17/2014	S	(155,000)	1.025	0	159,020	(159,115)	(94)
XX43038	03/17/2014	S	(155,000)	1.027	0	159,214	(159,115)	98
XX43038	03/17/2014	S	(135,000)	1.027	0	138,670	(138,584)	86

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/17/2014	S	(160,000)	1.025	0	164,125	(164,247)	(122)
XX43038	03/17/2014	S	(1,155,000)	1.027	0	1,187,123	(1,185,664)	1,459
XX43038	03/17/2014	S	(65,000)	1.026	0	66,726	(66,725)	0
XX43038	03/17/2014	S	(170,000)	1.027	0	174,728	(174,513)	214
XX43038	03/17/2014	S	(425,000)	1.027	0	436,820	(436,283)	536
XX43038	03/17/2014	S	(75,000)	1.026	0	76,992	(76,991)	1
XX43038	03/17/2014	S	(85,000)	1.026	0	87,257	(87,256)	1
XX43038	03/17/2014	S	(105,000)	1.026	0	107,789	(107,787)	1
XX43038	03/17/2014	S	(115,000)	1.026	0	118,054	(118,053)	1
XX43038	03/17/2014	S	(145,000)	1.026	0	148,851	(148,849)	1
XX43038	03/17/2014	S	(135,000)	1.027	0	138,670	(138,584)	86
XX43038	03/17/2014	S	(55,000)	1.026	0	56,460	(56,460)	0
XX43038	03/17/2014	S	(115,000)	1.026	0	118,054	(118,053)	1
XX43038	03/17/2014	S	(300,000)	1.027	0	308,156	(307,964)	191
XX43038	03/17/2014	S	(70,000)	1.027	0	71,903	(71,858)	44
XX43038	03/17/2014	S	(240,000)	1.027	0	246,525	(246,371)	153
XX43038	03/17/2014	S	(175,000)	1.027	0	179,757	(179,646)	111
XX43038	03/17/2014	S	(205,000)	1.027	0	210,573	(210,442)	130
XX43038	03/17/2014	S	(245,000)	1.025	0	251,354	(251,504)	(149)
XX43038	03/17/2014	S	(165,000)	1.026	0	169,305	(169,380)	(75)
XX43038	03/17/2014	S	(175,000)	1.025	0	179,539	(179,646)	(107)
XX43038	03/17/2014	S	(80,000)	1.027	0	82,175	(82,123)	51
XX43038	03/17/2014	S	(50,000)	1.027	0	51,390	(51,327)	63
XX43038	03/17/2014	S	(245,000)	1.027	0	251,814	(251,504)	309
XX43038	03/17/2014	S	(100,000)	1.027	0	102,781	(102,654)	126
XX43038	03/17/2014	S	(290,000)	1.027	0	298,065	(297,699)	366
XX43038	03/17/2014	S	(220,000)	1.027	0	226,118	(225,840)	277
XX43038	03/17/2014	S	(190,000)	1.027	0	195,284	(195,044)	240
XX43038	03/17/2014	S	(70,000)	1.027	0	71,946	(71,858)	88
XX43038	03/17/2014	S	(80,000)	1.026	0	82,125	(82,123)	1
XX43038	03/17/2014	S	(365,000)	1.027	0	375,151	(374,690)	461
XX43038	03/17/2014	S	(105,000)	1.025	0	107,625	(107,787)	(162)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/17/2014	S	(320,000)	1.025	0	328,300	(328,495)	(195)
XX43038	03/17/2014	S	(245,000)	1.026	0	251,392	(251,504)	(111)
XX43038	03/17/2014	S	(100,000)	1.027	0	102,781	(102,654)	126
XX43038	03/17/2014	S	(175,000)	1.025	0	179,375	(179,646)	(271)
XX43038	03/17/2014	S	(45,000)	1.025	0	46,125	(46,194)	(69)
XX43038	03/17/2014	S	(140,000)	1.027	0	143,893	(143,716)	176
XX43038	03/17/2014	S	(105,000)	1.027	0	107,920	(107,787)	132
XX43038	03/17/2014	S	(55,000)	1.026	0	56,460	(56,460)	0
XX43038	03/17/2014	S	(390,000)	1.027	0	400,603	(400,354)	248
XX43038	03/17/2014	S	(75,000)	1.026	0	76,992	(76,991)	1
XX43038	03/17/2014	S	(75,000)	1.026	0	76,992	(76,991)	1
XX43038	03/17/2014	S	(70,000)	1.027	0	71,946	(71,858)	88
XX43038	03/17/2014	S	(165,000)	1.025	0	169,279	(169,380)	(100)
XX43038	03/17/2014	S	(80,000)	1.026	0	82,125	(82,123)	1
XX43038	03/17/2014	S	(230,000)	1.027	0	236,253	(236,106)	146
XX43038	03/17/2014	S	(90,000)	1.027	0	92,446	(92,389)	57
XX43038	03/17/2014	S	(70,000)	1.026	0	71,859	(71,858)	0
XX43038	03/17/2014	S	(45,000)	1.026	0	46,195	(46,194)	0
XX43038	03/17/2014	S	(200,000)	1.027	0	205,437	(205,309)	127
XX43038	03/17/2014	S	(150,000)	1.025	0	153,890	(153,982)	(91)
XX43038	03/17/2014	S	(150,000)	1.026	0	153,914	(153,982)	(68)
XX43038	03/17/2014	S	(250,000)	1.027	0	256,953	(256,637)	315
XX43038	03/17/2014	S	(170,000)	1.025	0	174,409	(174,513)	(103)
XX43038	03/17/2014	S	(45,000)	1.025	0	46,167	(46,194)	(27)
XX43038	03/17/2014	S	(185,000)	1.025	0	189,798	(189,911)	(113)
XX43038	03/17/2014	S	(180,000)	1.028	0	185,090	(184,778)	311
XX43038	03/17/2014	S	(225,000)	1.026	0	230,871	(230,973)	(102)
XX43038	03/17/2014	S	(135,000)	1.027	0	138,670	(138,584)	86
XX43038	03/17/2014	S	(90,000)	1.027	0	92,503	(92,389)	113
XX43038	03/17/2014	S	(80,000)	1.027	0	82,175	(82,123)	51
XX43038	03/17/2014	S	(185,000)	1.026	0	189,827	(189,911)	(84)
XX43038	03/18/2014	S	(80,000)	1.022	0	81,837	(81,997)	(160)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/18/2014	S	(145,000)	1.023	0	148,421	(148,621)	(199)
XX43038	03/18/2014	S	(65,000)	1.024	0	66,564	(66,623)	(59)
XX43038	03/18/2014	S	(60,000)	1.022	0	61,378	(61,498)	(120)
XX43038	03/18/2014	S	(235,000)	1.024	0	240,728	(240,868)	(140)
XX43038	03/18/2014	S	(295,000)	1.024	0	302,098	(302,366)	(268)
XX43038	03/18/2014	S	(160,000)	1.024	0	163,850	(163,995)	(145)
XX43038	03/18/2014	S	(75,000)	1.024	0	76,828	(76,872)	(44)
XX43038	03/18/2014	S	(115,000)	1.024	0	117,767	(117,871)	(104)
XX43038	03/18/2014	S	(30,000)	1.024	0	30,721	(30,749)	(27)
XX43038	03/18/2014	S	(255,000)	1.022	0	260,617	(261,368)	(750)
XX43038	03/18/2014	S	(235,000)	1.022	0	240,177	(240,868)	(691)
XX43038	03/18/2014	S	(70,000)	1.022	0	71,542	(71,748)	(205)
XX43038	03/18/2014	S	(65,000)	1.022	0	66,432	(66,623)	(191)
XX43038	03/18/2014	S	(195,000)	1.022	0	199,478	(199,869)	(390)
XX43038	03/18/2014	S	(125,000)	1.022	0	127,871	(128,121)	(250)
XX43038	03/18/2014	S	(35,000)	1.022	0	35,803	(35,874)	(70)
XX43038	03/18/2014	S	(35,000)	1.022	0	35,803	(35,874)	(70)
XX43038	03/18/2014	S	(65,000)	1.022	0	66,492	(66,623)	(130)
XX43038	03/18/2014	S	(200,000)	1.024	0	204,812	(204,994)	(182)
XX43038	03/18/2014	S	(240,000)	1.024	0	245,775	(245,993)	(218)
XX43038	03/18/2014	S	(185,000)	1.024	0	189,509	(189,619)	(110)
XX43038	03/18/2014	S	(125,000)	1.024	0	128,007	(128,121)	(113)
XX43038	03/18/2014	S	(70,000)	1.024	0	71,706	(71,748)	(41)
XX43038	03/18/2014	S	(70,000)	1.024	0	71,684	(71,748)	(63)
XX43038	03/18/2014	S	(80,000)	1.023	0	81,887	(81,997)	(110)
XX43038	03/18/2014	S	(330,000)	1.024	0	337,940	(338,240)	(300)
XX43038	03/18/2014	S	(345,000)	1.024	0	353,301	(353,615)	(314)
XX43038	03/18/2014	S	(125,000)	1.024	0	128,007	(128,121)	(113)
XX43038	03/18/2014	S	(115,000)	1.023	0	117,713	(117,871)	(158)
XX43038	03/18/2014	S	(60,000)	1.024	0	61,443	(61,498)	(54)
XX43038	03/18/2014	S	(30,000)	1.022	0	30,689	(30,749)	(60)
XX43038	03/18/2014	S	(115,000)	1.023	0	117,713	(117,871)	(158)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/18/2014	S	(130,000)	1.022	0	132,864	(133,246)	(382)
XX43038	03/18/2014	S	(185,000)	1.023	0	189,364	(189,619)	(255)
XX43038	03/18/2014	S	(50,000)	1.022	0	51,101	(51,248)	(147)
XX43038	03/18/2014	S	(80,000)	1.023	0	81,887	(81,997)	(110)
XX43038	03/18/2014	S	(260,000)	1.024	0	266,256	(266,492)	(236)
XX43038	03/18/2014	S	(65,000)	1.024	0	66,584	(66,623)	(38)
XX43038	03/18/2014	S	(35,000)	1.022	0	35,803	(35,874)	(70)
XX43038	03/18/2014	S	(145,000)	1.023	0	148,421	(148,621)	(199)
XX43038	03/18/2014	S	(470,000)	1.024	0	481,309	(481,737)	(427)
XX43038	03/18/2014	S	(660,000)	1.023	0	675,571	(676,481)	(910)
XX43038	03/18/2014	S	(165,000)	1.024	0	169,073	(169,120)	(47)
XX43038	03/18/2014	S	(75,000)	1.022	0	76,722	(76,872)	(150)
XX43038	03/18/2014	S	(110,000)	1.022	0	112,509	(112,644)	(135)
XX43038	03/19/2014	S	(125,000)	1.021	0	127,636	(128,026)	(389)
XX43038	03/19/2014	S	(260,000)	1.018	0	264,793	(266,294)	(1,500)
XX43038	03/19/2014	S	(110,000)	1.018	0	112,045	(112,663)	(617)
XX43038	03/19/2014	S	(140,000)	1.018	0	142,581	(143,389)	(808)
XX43038	03/19/2014	S	(190,000)	1.019	0	193,621	(194,599)	(977)
XX43038	03/20/2014	S	(465,000)	1.016	0	472,846	(476,179)	(3,332)
XX43038	03/20/2014	S	(75,000)	1.019	0	76,464	(76,803)	(338)
XX43038	03/20/2014	S	(50,000)	1.018	0	50,914	(51,202)	(288)
XX43038	03/20/2014	S	(80,000)	1.018	0	81,462	(81,923)	(460)
XX43038	03/20/2014	S	(35,000)	1.019	0	35,683	(35,841)	(157)
XX43038	03/20/2014	S	(15,000)	1.018	0	15,271	(15,360)	(88)
XX43038	03/20/2014	S	(50,000)	1.017	0	50,890	(51,202)	(311)
XX43038	03/20/2014	S	(200,000)	1.018	0	203,625	(204,808)	(1,183)
XX43038	03/20/2014	S	(135,000)	1.017	0	137,299	(138,245)	(946)
XX43038	03/20/2014	S	(420,000)	1.017	0	427,153	(430,097)	(2,944)
XX43038	03/20/2014	S	(130,000)	1.017	0	132,214	(133,125)	(911)
XX43038	03/20/2014	S	(105,000)	1.018	0	106,903	(107,524)	(621)
XX43038	03/20/2014	S	(140,000)	1.017	0	142,384	(143,365)	(981)
XX43038	03/20/2014	S	(115,000)	1.017	0	116,958	(117,764)	(806)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/20/2014	S	(110,000)	1.018	0	111,993	(112,644)	(650)
XX43038	03/20/2014	S	(85,000)	1.017	0	86,447	(87,043)	(595)
XX43038	03/20/2014	S	(115,000)	1.018	0	117,084	(117,764)	(680)
XX43038	03/20/2014	S	(225,000)	1.017	0	228,832	(230,409)	(1,577)
XX43038	03/20/2014	S	(105,000)	1.018	0	106,903	(107,524)	(621)
XX43038	03/20/2014	S	(30,000)	1.018	0	30,566	(30,721)	(155)
XX43038	03/20/2014	S	(165,000)	1.019	0	168,222	(168,966)	(744)
XX43038	03/20/2014	S	(95,000)	1.017	0	96,617	(97,283)	(665)
XX43038	03/20/2014	S	(70,000)	1.019	0	71,367	(71,682)	(315)
XX43038	03/20/2014	S	(225,000)	1.018	0	229,078	(230,409)	(1,331)
XX43038	03/20/2014	S	(105,000)	1.018	0	106,903	(107,524)	(621)
XX43038	03/20/2014	S	(35,000)	1.018	0	35,639	(35,841)	(201)
XX43038	03/20/2014	S	(130,000)	1.018	0	132,376	(133,125)	(748)
XX43038	03/20/2014	S	(30,000)	1.018	0	30,548	(30,721)	(172)
XX43038	03/20/2014	S	(240,000)	1.017	0	244,087	(245,769)	(1,682)
XX43038	03/20/2014	S	(550,000)	1.017	0	559,367	(563,222)	(3,855)
XX43038	03/20/2014	S	(115,000)	1.018	0	117,084	(117,764)	(680)
XX43038	03/20/2014	S	(245,000)	1.018	0	249,440	(250,890)	(1,449)
XX43038	03/20/2014	S	(140,000)	1.017	0	142,384	(143,365)	(981)
XX43038	03/20/2014	S	(230,000)	1.018	0	234,168	(235,529)	(1,360)
XX43038	03/20/2014	S	(110,000)	1.017	0	111,873	(112,644)	(771)
XX43038	03/20/2014	S	(120,000)	1.018	0	122,175	(122,884)	(709)
XX43038	03/21/2014	S	(55,000)	1.024	0	56,362	(56,322)	39
XX43038	03/21/2014	S	(55,000)	1.023	0	56,304	(56,322)	(18)
XX43038	03/21/2014	S	(255,000)	1.020	0	260,339	(261,130)	(791)
XX43038	03/21/2014	S	(70,000)	1.023	0	71,659	(71,682)	(23)
XX43038	03/21/2014	S	(90,000)	1.023	0	92,133	(92,163)	(29)
XX43038	03/21/2014	S	(45,000)	1.023	0	46,066	(46,081)	(14)
XX43038	03/24/2014	S	(40,000)	1.034	0	41,381	(41,086)	294
XX43038	03/24/2014	S	(85,000)	1.034	0	87,895	(87,309)	585
XX43038	03/24/2014	S	(60,000)	1.034	0	62,043	(61,630)	413
XX43038	03/24/2014	S	(40,000)	1.034	0	41,375	(41,086)	288

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/24/2014	S	(60,000)	1.034	0	62,043	(61,630)	413
XX43038	03/24/2014	S	(45,000)	1.034	0	46,546	(46,222)	324
XX43038	03/25/2014	S	(150,000)	1.028	0	154,265	(154,075)	189
XX43038	03/25/2014	S	(80,000)	1.028	0	82,275	(82,173)	101
XX43038	03/25/2014	S	(75,000)	1.032	0	77,425	(77,037)	387
XX43038	03/25/2014	S	(160,000)	1.030	0	164,900	(164,347)	552
XX43038	03/25/2014	S	(150,000)	1.031	0	154,687	(154,075)	611
XX43038	03/25/2014	S	(135,000)	1.030	0	139,176	(138,668)	508
XX43038	03/25/2014	S	(175,000)	1.030	0	180,359	(179,755)	604
XX43038	03/25/2014	S	(290,000)	1.031	0	299,062	(297,880)	1,182
XX43038	03/25/2014	S	(190,000)	1.031	0	195,937	(195,162)	774
XX43038	03/25/2014	S	(95,000)	1.032	0	98,072	(97,581)	491
XX43038	03/25/2014	S	(110,000)	1.029	0	113,196	(112,989)	207
XX43038	03/25/2014	S	(35,000)	1.028	0	35,995	(35,951)	44
XX43038	03/26/2014	S	(70,000)	1.028	0	71,990	(72,481)	(490)
XX43038	03/26/2014	S	(70,000)	1.028	0	71,990	(72,481)	(490)
XX43038	03/26/2014	S	(65,000)	1.028	0	66,848	(67,304)	(455)
XX43038	03/26/2014	S	(120,000)	1.033	0	124,012	(124,253)	(241)
XX43038	03/26/2014	S	(65,000)	1.033	0	67,173	(67,304)	(130)
XX43038	03/26/2014	S	(125,000)	1.033	0	129,179	(129,431)	(251)
XX43038	03/26/2014	S	(410,000)	1.033	0	423,709	(424,533)	(824)
XX43038	03/26/2014	S	(110,000)	1.033	0	113,678	(113,899)	(221)
XX43038	03/26/2014	S	(80,000)	1.033	0	82,712	(82,835)	(123)
XX43038	03/26/2014	S	(195,000)	1.033	0	201,611	(201,912)	(300)
XX43038	03/26/2014	S	(65,000)	1.033	0	67,203	(67,304)	(100)
XX43038	03/26/2014	S	(75,000)	1.033	0	77,507	(77,658)	(150)
XX43038	03/26/2014	S	(95,000)	1.033	0	98,176	(98,367)	(191)
XX43038	03/26/2014	S	(90,000)	1.033	0	93,009	(93,190)	(180)
XX43038	03/26/2014	S	(55,000)	1.033	0	56,839	(56,949)	(110)
XX43038	03/26/2014	S	(170,000)	1.033	0	175,764	(176,026)	(262)
XX43038	03/27/2014	S	(725,000)	1.044	0	757,370	(750,700)	6,669
XX43038	03/27/2014	S	(45,000)	1.040	0	46,828	(46,852)	(24)

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	03/27/2014	S	(20,000)	1.044	0	20,887	(20,823)	64
XX43038	03/27/2014	S	(305,000)	1.043	0	318,224	(317,554)	670
XX43038	03/28/2014	S	(250,000)	1.037	0	259,345	(260,290)	(944)
XX43038	03/28/2014	S	(40,000)	1.036	0	41,468	(41,630)	(162)
XX43038	03/31/2014	S	(195,000)	1.034	0	201,665	(202,622)	(957)
XX43038	04/01/2014	S	(145,000)	1.027	0	148,959	(150,585)	(1,625)
XX43038	04/02/2014	S	(110,000)	1.020	0	112,217	(114,236)	(2,019)
XX43038	04/02/2014	S	(30,000)	1.019	0	30,576	(31,155)	(578)
XX43038	04/03/2014	S	(145,000)	1.025	0	148,647	(150,157)	(1,510)
XX43038	04/10/2014	S	(50,000)	1.045	0	52,281	(51,798)	482
XX43038	04/10/2014	S	(25,000)	1.044	0	26,109	(25,899)	209
XX43038	04/10/2014	S	(65,000)	1.044	0	67,884	(67,338)	545
XX43038	04/10/2014	S	(45,000)	1.044	0	46,996	(46,619)	377
XX43038	04/11/2014	S	(45,000)	1.047	0	47,137	(46,688)	448
XX43038	04/14/2014	S	(35,000)	1.050	0	36,750	(36,349)	400
XX43038	04/14/2014	S	(20,000)	1.049	0	20,987	(20,771)	216
XX43038	04/14/2014	S	(85,000)	1.049	0	89,223	(88,278)	945
XX43038	04/15/2014	S	(25,000)	1.053	0	26,343	(26,272)	71
XX43038	04/15/2014	S	(80,000)	1.056	0	84,537	(84,118)	418
XX43038	04/15/2014	S	(160,000)	1.055	0	168,856	(168,233)	622
XX43038	04/17/2014	S	(20,000)	1.053	0	21,075	(21,029)	45
XX43038	04/17/2014	S	(105,000)	1.057	0	110,988	(110,403)	585
XX43038	04/21/2014	S	(20,000)	1.045	0	20,915	(21,026)	(110)
XX43038	04/22/2014	S	(65,000)	1.041	0	67,711	(68,180)	(468)
XX43038	04/22/2014	S	(35,000)	1.044	0	36,547	(36,712)	(164)
XX43038	04/22/2014	S	(70,000)	1.046	0	73,267	(73,424)	(157)
XX43038	04/23/2014	S	(75,000)	1.051	0	78,843	(78,669)	174
XX43038	04/24/2014	S	(45,000)	1.055	0	47,482	(47,216)	266
XX43038	04/24/2014	S	(45,000)	1.055	0	47,510	(47,216)	294
XX43038	04/25/2014	S	(205,000)	1.059	0	217,171	(215,526)	1,645
XX43038	04/29/2014	S	(95,000)	1.049	0	99,727	(100,042)	(314)
XX43038	05/01/2014	S	(40,000)	1.062	0	42,518	(42,124)	394

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: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43 (Continued)								
XX43038	05/01/2014	S	(40,000)	1.053	0	42,150	(42,124)	25
XX43038	05/02/2014	S	(35,000)	1.060	0	37,100	(36,886)	213
XX43038	05/05/2014	S	(170,000)	1.066	0	181,255	(179,162)	2,093
XX43038	05/06/2014	S	(50,000)	1.070	0	53,505	(52,737)	768
XX43038	05/06/2014	S	(90,000)	1.069	0	96,215	(94,927)	1,287
XX43038	05/06/2014	S	(45,000)	1.071	0	48,213	(47,545)	667
XX43038	05/06/2014	S	(125,000)	1.070	0	133,803	(132,072)	1,731
XX43038	05/07/2014	S	(30,000)	1.067	0	32,025	(31,642)	382
XX43038	05/07/2014	S	(30,000)	1.067	0	32,015	(31,642)	373
XX43038	05/07/2014	S	(40,000)	1.065	0	42,612	(42,190)	422
XX43038	05/07/2014	S	(25,000)	1.065	0	26,648	(26,414)	234
XX43038	05/08/2014	S	(25,000)	1.065	0	26,640	(26,414)	226
XX43038	05/08/2014	S	(55,000)	1.062	0	58,416	(58,111)	304
XX43038	05/09/2014	S	(40,000)	1.054	0	42,173	(42,263)	(89)
XX43038	05/09/2014	S	(565,000)	1.055	0	596,516	(596,966)	(449)
XX43038	05/12/2014	S	(80,000)	1.051	0	84,096	(84,526)	(429)
Sub-Total Of Sales # 277					**0**	**39,137,203**	**(39,154,589)**	**(17,386)**
Sub-Total ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43					**0**	**(17,478)**	**92**	**(17,386)**
ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44								
XX43038	03/21/2014	B	55,000	1.001	0	(55,058)	55,058	0
XX43038	05/09/2014	B	570,000	1.031	0	(588,145)	588,145	0
XX43038	05/12/2014	B	80,000	1.027	0	(82,181)	82,181	0
XX43038	05/12/2014	B	40,000	1.026	0	(41,062)	41,062	0
XX43038	05/12/2014	B	45,000	1.027	0	(46,223)	46,223	0
XX43038	05/13/2014	B	20,000	1.034	0	(20,681)	20,681	0
XX43038	05/13/2014	B	65,000	1.031	0	(67,051)	67,051	0
XX43038	05/13/2014	B	20,000	1.032	0	(20,656)	20,656	0
XX43038	05/14/2014	B	215,000	1.048	0	(225,346)	225,346	0
XX43038	05/14/2014	B	120,000	1.048	0	(125,850)	125,850	0
XX43038	05/15/2014	B	75,000	1.057	0	(79,347)	79,347	0
XX43038	05/15/2014	B	45,000	1.060	0	(47,700)	47,700	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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	05/15/2014	B	55,000	1.055	0	(58,067)	58,067	0
XX43038	05/15/2014	B	40,000	1.057	0	(42,312)	42,312	0
XX43038	05/19/2014	B	75,000	1.057	0	(79,335)	79,335	0
XX43038	05/19/2014	B	45,000	1.046	0	(47,088)	47,088	0
XX43038	05/19/2014	B	65,000	1.046	0	(68,016)	68,016	0
XX43038	05/19/2014	B	70,000	1.046	0	(73,259)	73,259	0
XX43038	05/20/2014	B	75,000	1.047	0	(78,585)	78,585	0
XX43038	05/20/2014	B	210,000	1.044	0	(219,351)	219,351	0
XX43038	05/20/2014	B	50,000	1.048	0	(52,406)	52,406	0
XX43038	05/20/2014	B	120,000	1.050	0	(126,056)	126,056	0
XX43038	05/21/2014	B	85,000	1.041	0	(88,532)	88,532	0
XX43038	05/22/2014	B	120,000	1.040	0	(124,856)	124,856	0
XX43038	05/23/2014	B	60,000	1.044	0	(62,662)	62,662	0
XX43038	05/28/2014	B	175,000	1.064	0	(186,292)	186,292	0
XX43038	05/28/2014	B	45,000	1.065	0	(47,953)	47,953	0
XX43038	05/29/2014	B	50,000	1.059	0	(52,953)	52,953	0
XX43038	05/30/2014	B	415,000	1.060	0	(440,110)	440,110	0
XX43038	05/30/2014	B	190,000	1.061	0	(201,607)	201,607	0
XX43038	05/30/2014	B	70,000	1.059	0	(74,167)	74,167	0
XX43038	05/30/2014	B	25,000	1.059	0	(26,484)	26,484	0
XX43038	06/02/2014	B	70,000	1.047	0	(73,303)	73,303	0
XX43038	06/02/2014	B	25,000	1.049	0	(26,226)	26,226	0
XX43038	06/03/2014	B	70,000	1.043	0	(73,029)	73,029	0
XX43038	06/03/2014	B	80,000	1.039	0	(83,178)	83,178	0
XX43038	06/03/2014	B	105,000	1.037	0	(108,970)	108,970	0
XX43038	06/10/2014	B	35,000	1.029	0	(36,030)	36,030	0
XX43038	06/11/2014	B	85,000	1.030	0	(87,629)	87,629	0
XX43038	06/12/2014	B	25,000	1.041	0	(26,046)	26,046	0
XX43038	06/12/2014	B	55,000	1.040	0	(57,251)	57,251	0
XX43038	06/13/2014	B	70,000	1.042	0	(72,996)	72,996	0
XX43038	06/13/2014	B	70,000	1.041	0	(72,931)	72,931	0
XX43038	06/13/2014	B	70,000	1.041	0	(72,909)	72,909	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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	06/13/2014	B	20,000	1.039	0	(20,785)	20,785	0
XX43038	06/13/2014	B	25,000	1.044	0	(26,113)	26,113	0
XX43038	06/16/2014	B	175,000	1.044	0	(182,792)	182,792	0
XX43038	06/16/2014	B	45,000	1.044	0	(46,996)	46,996	0
XX43038	06/17/2014	B	110,000	1.036	0	(114,056)	114,056	0
XX43038	06/17/2014	B	80,000	1.035	0	(82,812)	82,812	0
XX43038	06/18/2014	B	75,000	1.042	0	(78,164)	78,164	0
XX43038	06/19/2014	B	165,000	1.041	0	(171,857)	171,857	0
XX43038	06/23/2014	B	80,000	1.034	0	(82,725)	82,725	0
XX43038	06/24/2014	B	165,000	1.043	0	(172,192)	172,192	0
XX43038	06/24/2014	B	120,000	1.044	0	(125,287)	125,287	0
XX43038	06/25/2014	B	25,000	1.046	0	(26,156)	26,156	0
XX43038	06/26/2014	B	30,000	1.053	0	(31,593)	31,593	0
XX43038	06/26/2014	B	90,000	1.050	0	(94,517)	94,517	0
XX43038	06/30/2014	B	460,000	1.055	0	(485,569)	485,569	0
XX43038	07/01/2014	B	65,000	1.044	0	(67,876)	67,876	0
XX43038	07/01/2014	B	70,000	1.043	0	(73,073)	73,073	0
XX43038	07/01/2014	B	45,000	1.043	0	(46,968)	46,968	0
XX43038	07/01/2014	B	70,000	1.043	0	(73,051)	73,051	0
XX43038	07/02/2014	B	105,000	1.031	0	(108,314)	108,314	0
XX43038	07/02/2014	B	45,000	1.033	0	(46,511)	46,511	0
XX43038	07/07/2014	B	35,000	1.036	0	(36,285)	36,285	0
XX43038	07/08/2014	B	50,000	1.041	0	(52,085)	52,085	0
XX43038	07/09/2014	B	35,000	1.047	0	(36,662)	36,662	0
XX43038	07/10/2014	B	60,000	1.049	0	(62,953)	62,953	0
XX43038	07/11/2014	B	50,000	1.054	0	(52,703)	52,703	0
XX43038	07/14/2014	B	50,000	1.049	0	(52,453)	52,453	0
XX43038	07/16/2014	B	50,000	1.047	0	(52,390)	52,390	0
XX43038	07/16/2014	B	45,000	1.055	0	(47,489)	47,489	0
XX43038	07/17/2014	B	55,000	1.060	0	(58,345)	58,345	0
XX43038	07/17/2014	B	75,000	1.060	0	(79,570)	79,570	0
XX43038	07/18/2014	B	60,000	1.064	0	(63,843)	63,843	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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	07/21/2014	B	30,000	1.069	0	(32,095)	32,095	0
XX43038	07/21/2014	B	50,000	1.070	0	(53,531)	53,531	0
XX43038	07/23/2014	B	70,000	1.073	0	(75,162)	75,162	0
XX43038	07/23/2014	B	80,000	1.072	0	(85,825)	85,825	0
XX43038	07/23/2014	B	60,000	1.072	0	(64,368)	64,368	0
XX43038	07/23/2014	B	75,000	1.073	0	(80,478)	80,478	0
XX43038	07/25/2014	B	50,000	1.072	0	(53,625)	53,625	0
XX43038	07/28/2014	B	180,000	1.071	0	(192,796)	192,796	0
XX43038	07/31/2014	B	475,000	1.060	0	(503,815)	503,815	0
XX43038	07/31/2014	B	50,000	1.058	0	(52,921)	52,921	0
XX43038	08/01/2014	B	25,000	1.066	0	(26,656)	26,656	0
XX43038	08/05/2014	B	55,000	1.067	0	(58,721)	58,721	0
XX43038	08/05/2014	B	65,000	1.065	0	(69,225)	69,225	0
XX43038	08/06/2014	B	40,000	1.068	0	(42,737)	42,737	0
XX43038	08/06/2014	B	30,000	1.068	0	(32,057)	32,057	0
XX43038	08/06/2014	B	70,000	1.068	0	(74,779)	74,779	0
XX43038	08/07/2014	B	45,000	1.072	0	(48,269)	48,269	0
XX43038	08/07/2014	B	70,000	1.073	0	(75,129)	75,129	0
XX43038	08/12/2014	B	55,000	1.072	0	(58,970)	58,970	0
XX43038	08/12/2014	B	60,000	1.074	0	(64,471)	64,471	0
XX43038	08/12/2014	B	55,000	1.068	0	(58,781)	58,781	0
XX43038	08/12/2014	B	45,000	1.067	0	(48,023)	48,023	0
XX43038	08/12/2014	B	75,000	1.067	0	(80,039)	80,039	0
XX43038	08/13/2014	B	25,000	1.073	0	(26,843)	26,843	0
XX43038	08/13/2014	B	15,000	1.073	0	(16,096)	16,096	0
XX43038	08/13/2014	B	80,000	1.071	0	(85,725)	85,725	0
XX43038	08/13/2014	B	85,000	1.072	0	(91,189)	91,189	0
XX43038	08/13/2014	B	70,000	1.071	0	(75,009)	75,009	0
XX43038	08/13/2014	B	55,000	1.071	0	(58,935)	58,935	0
Sub-Total Of Buys # 105					**0**	**(9,378,344)**	**9,378,344**	**0**
XX43038	03/21/2014	S	(55,000)	1.000	0	55,000	(55,058)	(58)

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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	05/12/2014	S	(55,000)	1.027	0	56,512	(56,692)	(179)
XX43038	05/12/2014	S	(215,000)	1.025	0	220,467	(221,614)	(1,147)
XX43038	05/12/2014	S	(80,000)	1.024	0	81,965	(83,121)	(1,155)
XX43038	05/14/2014	S	(45,000)	1.046	0	47,109	(46,755)	353
XX43038	05/14/2014	S	(85,000)	1.048	0	89,143	(88,316)	827
XX43038	05/15/2014	S	(70,000)	1.057	0	73,997	(72,932)	1,064
XX43038	05/15/2014	S	(85,000)	1.057	0	89,887	(88,561)	1,326
XX43038	05/15/2014	S	(165,000)	1.061	0	175,080	(171,912)	3,167
XX43038	05/15/2014	S	(45,000)	1.056	0	47,559	(46,885)	674
XX43038	05/15/2014	S	(120,000)	1.056	0	126,806	(125,330)	1,476
XX43038	05/19/2014	S	(50,000)	1.055	0	52,773	(52,220)	552
XX43038	05/19/2014	S	(180,000)	1.047	0	188,550	(187,995)	554
XX43038	05/19/2014	S	(110,000)	1.045	0	115,044	(114,989)	55
XX43038	05/20/2014	S	(50,000)	1.048	0	52,412	(52,286)	125
XX43038	05/20/2014	S	(50,000)	1.050	0	52,501	(52,267)	234
XX43038	05/20/2014	S	(115,000)	1.047	0	120,471	(120,140)	330
XX43038	05/22/2014	S	(70,000)	1.036	0	72,559	(73,129)	(569)
XX43038	05/22/2014	S	(30,000)	1.036	0	31,106	(31,341)	(234)
XX43038	05/23/2014	S	(40,000)	1.044	0	41,775	(41,787)	(12)
XX43038	05/27/2014	S	(85,000)	1.046	0	88,957	(88,797)	160
XX43038	05/27/2014	S	(55,000)	1.051	0	57,805	(57,457)	348
XX43038	05/28/2014	S	(75,000)	1.065	0	79,945	(78,772)	1,172
XX43038	05/29/2014	S	(70,000)	1.062	0	74,385	(73,799)	586
XX43038	05/29/2014	S	(115,000)	1.066	0	122,672	(121,242)	1,430
XX43038	05/29/2014	S	(25,000)	1.059	0	26,484	(26,357)	127
XX43038	06/02/2014	S	(45,000)	1.047	0	47,149	(47,481)	(331)
XX43038	06/03/2014	S	(80,000)	1.036	0	82,937	(84,211)	(1,274)
XX43038	06/03/2014	S	(160,000)	1.035	0	165,606	(168,423)	(2,817)
XX43038	06/03/2014	S	(150,000)	1.036	0	155,537	(157,897)	(2,359)
XX43038	06/04/2014	S	(55,000)	1.035	0	56,937	(57,895)	(957)
XX43038	06/10/2014	S	(15,000)	1.030	0	15,451	(15,779)	(327)
XX43038	06/10/2014	S	(30,000)	1.029	0	30,881	(31,558)	(676)

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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	06/10/2014	S	(60,000)	1.029	0	61,762	(63,116)	(1,353)
XX43038	06/10/2014	S	(180,000)	1.027	0	184,978	(188,604)	(3,626)
XX43038	06/12/2014	S	(45,000)	1.041	0	46,856	(47,238)	(382)
XX43038	06/12/2014	S	(25,000)	1.042	0	26,062	(26,243)	(181)
XX43038	06/13/2014	S	(40,000)	1.034	0	41,387	(41,933)	(546)
XX43038	06/13/2014	S	(65,000)	1.041	0	67,711	(68,107)	(395)
XX43038	06/16/2014	S	(120,000)	1.041	0	125,006	(125,736)	(730)
XX43038	06/16/2014	S	(155,000)	1.042	0	161,654	(162,409)	(755)
XX43038	06/17/2014	S	(140,000)	1.044	0	146,234	(146,442)	(208)
XX43038	06/18/2014	S	(35,000)	1.039	0	36,367	(36,602)	(234)
XX43038	06/19/2014	S	(60,000)	1.028	0	61,739	(62,714)	(975)
XX43038	06/20/2014	S	(75,000)	1.034	0	77,613	(78,393)	(779)
XX43038	06/23/2014	S	(110,000)	1.034	0	113,781	(114,897)	(1,116)
XX43038	06/24/2014	S	(190,000)	1.043	0	198,253	(198,432)	(178)
XX43038	06/24/2014	S	(90,000)	1.039	0	93,571	(93,994)	(422)
XX43038	06/24/2014	S	(50,000)	1.039	0	51,968	(52,218)	(250)
XX43038	06/25/2014	S	(45,000)	1.049	0	47,235	(46,998)	236
XX43038	06/25/2014	S	(65,000)	1.047	0	68,087	(67,887)	200
XX43038	06/25/2014	S	(75,000)	1.047	0	78,588	(78,708)	(119)
XX43038	06/26/2014	S	(125,000)	1.052	0	131,523	(130,582)	941
XX43038	06/26/2014	S	(165,000)	1.051	0	173,462	(172,368)	1,094
XX43038	06/26/2014	S	(85,000)	1.051	0	89,359	(88,796)	563
XX43038	06/26/2014	S	(60,000)	1.052	0	63,131	(62,679)	451
XX43038	06/27/2014	S	(55,000)	1.050	0	57,767	(57,719)	47
XX43038	06/30/2014	S	(220,000)	1.054	0	232,057	(230,808)	1,248
XX43038	06/30/2014	S	(115,000)	1.050	0	120,758	(120,289)	469
XX43038	06/30/2014	S	(180,000)	1.050	0	189,014	(188,278)	735
XX43038	07/01/2014	S	(105,000)	1.042	0	109,507	(110,058)	(551)
XX43038	07/09/2014	S	(50,000)	1.047	0	52,386	(52,272)	113
XX43038	07/14/2014	S	(135,000)	1.048	0	141,512	(141,245)	267
XX43038	07/14/2014	S	(105,000)	1.050	0	110,250	(109,857)	392
XX43038	07/15/2014	S	(60,000)	1.047	0	62,831	(62,775)	55

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: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44 (Continued)								
XX43038	07/17/2014	S	(75,000)	1.059	0	79,429	(78,655)	774
XX43038	07/22/2014	S	(95,000)	1.072	0	101,917	(99,875)	2,041
XX43038	07/23/2014	S	(30,000)	1.072	0	32,165	(31,692)	472
XX43038	07/24/2014	S	(110,000)	1.063	0	116,943	(116,207)	736
XX43038	07/28/2014	S	(165,000)	1.070	0	176,704	(174,746)	1,958
XX43038	07/28/2014	S	(120,000)	1.070	0	128,512	(127,088)	1,424
XX43038	07/29/2014	S	(155,000)	1.076	0	166,885	(164,155)	2,729
XX43038	08/01/2014	S	(30,000)	1.063	0	31,912	(31,791)	121
XX43038	08/05/2014	S	(175,000)	1.059	0	185,329	(185,539)	(210)
XX43038	08/05/2014	S	(65,000)	1.065	0	69,252	(68,914)	338
XX43038	08/05/2014	S	(40,000)	1.064	0	42,589	(42,480)	108
XX43038	08/06/2014	S	(45,000)	1.070	0	48,171	(47,746)	424
XX43038	08/06/2014	S	(45,000)	1.067	0	48,023	(47,746)	276
XX43038	08/07/2014	S	(60,000)	1.074	0	64,453	(63,720)	732
XX43038	08/07/2014	S	(95,000)	1.069	0	101,635	(100,890)	744
XX43038	08/07/2014	S	(165,000)	1.077	0	177,826	(175,231)	2,595
XX43038	08/07/2014	S	(80,000)	1.072	0	85,793	(84,960)	833
XX43038	08/07/2014	S	(95,000)	1.077	0	102,347	(100,890)	1,457
XX43038	08/11/2014	S	(60,000)	1.075	0	64,518	(63,720)	798
XX43038	08/11/2014	S	(35,000)	1.077	0	37,712	(37,170)	542
XX43038	08/11/2014	S	(50,000)	1.072	0	53,638	(53,100)	538
XX43038	08/11/2014	S	(55,000)	1.073	0	59,032	(58,636)	395
XX43038	08/11/2014	S	(100,000)	1.072	0	107,246	(106,612)	633
XX43038	08/12/2014	S	(65,000)	1.068	0	69,461	(69,298)	163
XX43038	08/15/2014	S	(960,000)	1.102	0	1,058,250	(1,023,479)	34,770
XX43038	08/18/2014	S	(190,000)	1.088	0	206,773	(202,563)	4,209
Sub-Total Of Sales # 91					**0**	**9,434,386**	**(9,378,298)**	**56,076**
Sub-Total ISSUE: 912810RE0 - US TREASURY BONDS 3.625% 2/15/44					**0**	**56,042**	**46**	**56,076**
ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44								
XX43038	08/01/2014	B	35,000	1.015	0	(35,553)	35,553	0
XX43038	08/15/2014	B	985,000	1.053	0	(1,037,368)	1,037,368	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	08/18/2014	B	65,000	1.040	0	(67,640)	67,640	0
XX43038	08/18/2014	B	195,000	1.039	0	(202,697)	202,697	0
XX43038	08/19/2014	B	45,000	1.031	0	(46,413)	46,413	0
XX43038	08/19/2014	B	150,000	1.030	0	(154,593)	154,593	0
XX43038	08/20/2014	B	475,000	1.028	0	(488,526)	488,526	0
XX43038	08/20/2014	B	25,000	1.028	0	(25,703)	25,703	0
XX43038	08/22/2014	B	35,000	1.037	0	(36,312)	36,312	0
XX43038	08/22/2014	B	45,000	1.037	0	(46,687)	46,687	0
XX43038	08/26/2014	B	70,000	1.044	0	(73,100)	73,100	0
XX43038	08/26/2014	B	40,000	1.043	0	(41,750)	41,750	0
XX43038	08/27/2014	B	60,000	1.048	0	(62,887)	62,887	0
XX43038	08/27/2014	B	65,000	1.048	0	(68,128)	68,128	0
XX43038	08/28/2014	B	225,000	1.059	0	(238,359)	238,359	0
XX43038	08/29/2014	B	320,000	1.059	0	(339,025)	339,025	0
XX43038	08/29/2014	B	310,000	1.057	0	(327,800)	327,800	0
XX43038	08/29/2014	B	50,000	1.059	0	(52,984)	52,984	0
XX43038	09/09/2014	B	55,000	1.028	0	(56,564)	56,564	0
XX43038	09/09/2014	B	25,000	1.028	0	(25,710)	25,710	0
XX43038	09/09/2014	B	45,000	1.028	0	(46,272)	46,272	0
XX43038	09/11/2014	B	90,000	1.022	0	(92,025)	92,025	0
XX43038	09/11/2014	B	40,000	1.021	0	(40,862)	40,862	0
XX43038	09/12/2014	B	90,000	1.009	0	(90,885)	90,885	0
XX43038	09/15/2014	B	180,000	1.006	0	(181,209)	181,209	0
XX43038	09/15/2014	B	115,000	1.007	0	(115,916)	115,916	0
XX43038	09/15/2014	B	15,000	1.008	0	(15,131)	15,131	0
XX43038	09/15/2014	B	40,000	1.006	0	(40,250)	40,250	0
XX43038	09/16/2014	B	115,000	1.008	0	(115,956)	115,956	0
XX43038	09/16/2014	B	45,000	1.007	0	(45,316)	45,316	0
XX43038	09/17/2014	B	90,000	1.001	0	(90,154)	90,154	0
XX43038	09/18/2014	B	230,000	1.003	0	(230,826)	230,826	0
XX43038	09/19/2014	B	25,000	1.003	0	(25,097)	25,097	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	09/22/2014	B	40,000	1.019	0	(40,781)	40,781	0
XX43038	09/22/2014	B	25,000	1.019	0	(25,488)	25,488	0
XX43038	09/22/2014	B	30,000	1.018	0	(30,562)	30,562	0
XX43038	09/22/2014	B	40,000	1.019	0	(40,781)	40,781	0
XX43038	09/22/2014	B	75,000	1.018	0	(76,406)	76,406	0
XX43038	09/22/2014	B	35,000	1.018	0	(35,650)	35,650	0
XX43038	09/22/2014	B	130,000	1.017	0	(132,234)	132,234	0
XX43038	09/22/2014	B	60,000	1.017	0	(61,031)	61,031	0
XX43038	09/22/2014	B	55,000	1.020	0	(56,100)	56,100	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	09/22/2014	B	55,000	1.019	0	(56,074)	56,074	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	09/22/2014	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	09/22/2014	B	65,000	1.019	0	(66,269)	66,269	0
XX43038	09/22/2014	B	35,000	1.019	0	(35,683)	35,683	0
XX43038	09/22/2014	B	125,000	1.017	0	(127,148)	127,148	0
XX43038	09/22/2014	B	10,000	1.019	0	(10,195)	10,195	0
XX43038	09/22/2014	B	65,000	1.017	0	(66,117)	66,117	0
XX43038	09/22/2014	B	80,000	1.017	0	(81,375)	81,375	0
XX43038	09/23/2014	B	65,000	1.019	0	(66,259)	66,259	0
XX43038	09/24/2014	B	40,000	1.019	0	(40,775)	40,775	0
XX43038	09/24/2014	B	20,000	1.019	0	(20,381)	20,381	0
XX43038	09/24/2014	B	25,000	1.019	0	(25,476)	25,476	0
XX43038	09/25/2014	B	135,000	1.030	0	(139,071)	139,071	0
XX43038	09/25/2014	B	20,000	1.032	0	(20,643)	20,643	0
XX43038	09/25/2014	B	20,000	1.031	0	(20,637)	20,637	0
XX43038	09/26/2014	B	45,000	1.026	0	(46,195)	46,195	0
XX43038	09/26/2014	B	15,000	1.030	0	(15,464)	15,464	0
XX43038	09/29/2014	B	45,000	1.039	0	(46,757)	46,757	0
XX43038	09/30/2014	B	230,000	1.032	0	(237,528)	237,528	0
XX43038	09/30/2014	B	55,000	1.036	0	(57,010)	57,010	0
XX43038	10/01/2014	B	15,000	1.054	0	(15,815)	15,815	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	10/01/2014	B	20,000	1.053	0	(21,062)	21,062	0
XX43038	10/01/2014	B	110,000	1.046	0	(115,104)	115,104	0
XX43038	10/02/2014	B	45,000	1.049	0	(47,228)	47,228	0
XX43038	10/02/2014	B	60,000	1.045	0	(62,700)	62,700	0
XX43038	10/06/2014	B	85,000	1.048	0	(89,103)	89,103	0
XX43038	10/07/2014	B	45,000	1.059	0	(47,678)	47,678	0
XX43038	10/07/2014	B	160,000	1.059	0	(169,450)	169,450	0
XX43038	10/08/2014	B	25,000	1.063	0	(26,582)	26,582	0
XX43038	10/08/2014	B	45,000	1.060	0	(47,721)	47,721	0
XX43038	10/09/2014	B	65,000	1.059	0	(68,859)	68,859	0
XX43038	10/09/2014	B	25,000	1.060	0	(26,515)	26,515	0
XX43038	10/09/2014	B	20,000	1.059	0	(21,187)	21,187	0
XX43038	10/09/2014	B	45,000	1.058	0	(47,622)	47,622	0
XX43038	10/09/2014	B	60,000	1.061	0	(63,684)	63,684	0
XX43038	10/09/2014	B	25,000	1.060	0	(26,511)	26,511	0
XX43038	10/14/2014	B	175,000	1.075	0	(188,275)	188,275	0
XX43038	10/15/2014	B	55,000	1.106	0	(60,860)	60,860	0
XX43038	10/15/2014	B	45,000	1.107	0	(49,837)	49,837	0
XX43038	10/15/2014	B	55,000	1.105	0	(60,809)	60,809	0
XX43038	10/16/2014	B	100,000	1.085	0	(108,593)	108,593	0
XX43038	10/16/2014	B	35,000	1.087	0	(38,057)	38,057	0
XX43038	10/16/2014	B	35,000	1.095	0	(38,325)	38,325	0
XX43038	10/16/2014	B	15,000	1.110	0	(16,664)	16,664	0
XX43038	10/16/2014	B	15,000	1.087	0	(16,319)	16,319	0
XX43038	10/17/2014	B	55,000	1.075	0	(59,133)	59,133	0
XX43038	10/17/2014	B	55,000	1.079	0	(59,348)	59,348	0
XX43038	10/17/2014	B	50,000	1.082	0	(54,125)	54,125	0
XX43038	10/17/2014	B	45,000	1.078	0	(48,522)	48,522	0
XX43038	10/21/2014	B	70,000	1.076	0	(75,359)	75,359	0
XX43038	10/21/2014	B	65,000	1.077	0	(70,057)	70,057	0
XX43038	10/22/2014	B	80,000	1.072	0	(85,812)	85,812	0
XX43038	10/22/2014	B	50,000	1.074	0	(53,734)	53,734	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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	10/22/2014	B	35,000	1.072	0	(37,526)	37,526	0
XX43038	10/22/2014	B	50,000	1.072	0	(53,648)	53,648	0
XX43038	10/22/2014	B	55,000	1.072	0	(59,004)	59,004	0
XX43038	10/22/2014	B	30,000	1.072	0	(32,184)	32,184	0
XX43038	10/23/2014	B	30,000	1.065	0	(31,950)	31,950	0
XX43038	10/24/2014	B	30,000	1.063	0	(31,907)	31,907	0
XX43038	10/28/2014	B	60,000	1.062	0	(63,768)	63,768	0
XX43038	10/29/2014	B	100,000	1.064	0	(106,421)	106,421	0
XX43038	10/30/2014	B	130,000	1.068	0	(138,896)	138,896	0
XX43038	10/30/2014	B	40,000	1.066	0	(42,643)	42,643	0
XX43038	11/04/2014	B	65,000	1.067	0	(69,387)	69,387	0
XX43038	11/05/2014	B	65,000	1.061	0	(69,001)	69,001	0
XX43038	11/07/2014	B	20,000	1.063	0	(21,278)	21,278	0
XX43038	11/10/2014	B	35,000	1.054	0	(36,914)	36,914	0
XX43038	11/10/2014	B	180,000	1.055	0	(189,900)	189,900	0
XX43038	11/10/2014	B	15,000	1.055	0	(15,839)	15,839	0
XX43038	11/10/2014	B	55,000	1.055	0	(58,025)	58,025	0
XX43038	11/12/2014	B	65,000	1.063	0	(69,143)	69,143	0
XX43038	11/12/2014	B	35,000	1.060	0	(37,121)	37,121	0
XX43038	11/12/2014	B	50,000	1.054	0	(52,710)	52,710	0
XX43038	11/12/2014	B	65,000	1.054	0	(68,534)	68,534	0
XX43038	11/12/2014	B	120,000	1.057	0	(126,843)	126,843	0
XX43038	11/12/2014	B	15,000	1.056	0	(15,843)	15,843	0
XX43038	11/13/2014	B	45,000	1.057	0	(47,587)	47,587	0
XX43038	11/13/2014	B	25,000	1.058	0	(26,472)	26,472	0
XX43038	11/13/2014	B	60,000	1.057	0	(63,440)	63,440	0
XX43038	11/13/2014	B	50,000	1.058	0	(52,929)	52,929	0
XX43038	11/13/2014	B	50,000	1.057	0	(52,867)	52,867	0
XX43038	11/14/2014	B	95,000	1.062	0	(100,967)	100,967	0
XX43038	11/14/2014	B	25,000	1.060	0	(26,523)	26,523	0
Sub-Total Of Buys # 128					**0**	**(10,138,048)**	**10,138,048**	**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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	08/18/2014	S	(30,000)	1.040	0	31,209	(31,482)	(273)
XX43038	08/20/2014	S	(70,000)	1.030	0	72,165	(72,951)	(786)
XX43038	08/20/2014	S	(25,000)	1.030	0	25,761	(26,054)	(292)
XX43038	08/21/2014	S	(65,000)	1.034	0	67,234	(67,740)	(506)
XX43038	08/26/2014	S	(135,000)	1.047	0	141,391	(140,681)	709
XX43038	08/27/2014	S	(30,000)	1.048	0	31,462	(31,274)	188
XX43038	08/27/2014	S	(85,000)	1.048	0	89,130	(88,609)	520
XX43038	08/27/2014	S	(50,000)	1.048	0	52,406	(52,123)	282
XX43038	08/28/2014	S	(10,000)	1.062	0	10,626	(10,476)	149
XX43038	09/02/2014	S	(130,000)	1.038	0	135,032	(136,229)	(1,196)
XX43038	09/02/2014	S	(75,000)	1.038	0	77,923	(78,593)	(669)
XX43038	09/02/2014	S	(35,000)	1.040	0	36,409	(36,677)	(267)
XX43038	09/02/2014	S	(50,000)	1.038	0	51,935	(52,395)	(460)
XX43038	09/03/2014	S	(405,000)	1.038	0	420,709	(424,406)	(3,696)
XX43038	09/03/2014	S	(65,000)	1.045	0	67,958	(68,114)	(156)
XX43038	09/03/2014	S	(75,000)	1.043	0	78,251	(78,593)	(341)
XX43038	09/04/2014	S	(80,000)	1.034	0	82,775	(83,833)	(1,058)
XX43038	09/04/2014	S	(25,000)	1.032	0	25,812	(26,197)	(385)
XX43038	09/05/2014	S	(30,000)	1.035	0	31,078	(31,437)	(359)
XX43038	09/08/2014	S	(65,000)	1.027	0	66,815	(68,114)	(1,299)
XX43038	09/08/2014	S	(305,000)	1.028	0	313,792	(319,197)	(5,404)
XX43038	09/09/2014	S	(70,000)	1.028	0	71,985	(73,258)	(1,273)
XX43038	09/09/2014	S	(160,000)	1.026	0	164,293	(167,447)	(3,154)
XX43038	09/09/2014	S	(115,000)	1.027	0	118,158	(120,353)	(2,195)
XX43038	09/10/2014	S	(55,000)	1.022	0	56,226	(57,560)	(1,333)
XX43038	09/11/2014	S	(85,000)	1.021	0	86,826	(87,769)	(943)
XX43038	09/15/2014	S	(25,000)	1.003	0	25,081	(25,814)	(733)
XX43038	09/16/2014	S	(180,000)	1.002	0	180,414	(185,743)	(5,328)
XX43038	09/23/2014	S	(105,000)	1.025	0	107,625	(107,473)	151
XX43038	09/23/2014	S	(65,000)	1.025	0	66,625	(66,531)	93
XX43038	09/23/2014	S	(55,000)	1.025	0	56,409	(56,295)	113
XX43038	09/24/2014	S	(1,660,000)	1.018	0	1,691,189	(1,699,103)	(7,914)

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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	09/24/2014	S	(65,000)	1.025	0	66,625	(66,510)	114
XX43038	09/25/2014	S	(70,000)	1.028	0	72,012	(71,821)	191
XX43038	09/26/2014	S	(30,000)	1.030	0	30,900	(30,731)	168
XX43038	09/30/2014	S	(45,000)	1.030	0	46,383	(46,187)	196
XX43038	09/30/2014	S	(70,000)	1.036	0	72,529	(72,020)	508
XX43038	09/30/2014	S	(45,000)	1.034	0	46,546	(46,299)	247
XX43038	10/01/2014	S	(70,000)	1.048	0	73,423	(71,978)	1,444
XX43038	10/01/2014	S	(55,000)	1.055	0	58,042	(56,554)	1,487
XX43038	10/02/2014	S	(70,000)	1.042	0	73,002	(72,470)	531
XX43038	10/03/2014	S	(50,000)	1.043	0	52,164	(51,443)	720
XX43038	10/06/2014	S	(95,000)	1.051	0	99,902	(97,846)	2,056
XX43038	10/06/2014	S	(50,000)	1.048	0	52,445	(51,497)	947
XX43038	10/06/2014	S	(120,000)	1.047	0	125,700	(124,235)	1,464
XX43038	10/08/2014	S	(35,000)	1.061	0	37,138	(36,235)	903
XX43038	10/08/2014	S	(30,000)	1.064	0	31,931	(31,058)	872
XX43038	10/09/2014	S	(100,000)	1.060	0	106,015	(103,879)	2,136
XX43038	10/10/2014	S	(40,000)	1.065	0	42,625	(41,698)	926
XX43038	10/16/2014	S	(130,000)	1.086	0	141,273	(136,206)	5,066
XX43038	10/16/2014	S	(85,000)	1.087	0	92,397	(89,424)	2,972
XX43038	10/16/2014	S	(15,000)	1.088	0	16,326	(15,780)	545
XX43038	10/17/2014	S	(65,000)	1.081	0	70,309	(68,556)	1,752
XX43038	10/20/2014	S	(35,000)	1.081	0	37,849	(36,915)	934
XX43038	10/21/2014	S	(45,000)	1.078	0	48,522	(47,527)	995
XX43038	10/21/2014	S	(75,000)	1.079	0	80,953	(79,212)	1,740
XX43038	10/21/2014	S	(45,000)	1.073	0	48,318	(47,527)	791
XX43038	10/22/2014	S	(50,000)	1.075	0	53,781	(52,921)	859
XX43038	10/22/2014	S	(45,000)	1.074	0	48,346	(47,629)	717
XX43038	10/22/2014	S	(210,000)	1.071	0	225,011	(222,306)	2,704
XX43038	10/23/2014	S	(50,000)	1.065	0	53,250	(52,926)	323
XX43038	10/23/2014	S	(60,000)	1.065	0	63,916	(63,511)	404
XX43038	10/24/2014	S	(115,000)	1.065	0	122,582	(121,739)	843
XX43038	10/28/2014	S	(70,000)	1.064	0	74,528	(74,111)	416

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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	10/28/2014	S	(60,000)	1.059	0	63,543	(63,524)	19
XX43038	10/28/2014	S	(35,000)	1.062	0	37,182	(37,055)	126
XX43038	10/28/2014	S	(115,000)	1.064	0	122,380	(121,755)	625
XX43038	10/28/2014	S	(30,000)	1.063	0	31,893	(31,762)	131
XX43038	10/28/2014	S	(50,000)	1.062	0	53,132	(52,937)	195
XX43038	10/28/2014	S	(75,000)	1.058	0	79,406	(79,499)	(92)
XX43038	10/29/2014	S	(55,000)	1.056	0	58,110	(58,250)	(139)
XX43038	10/29/2014	S	(145,000)	1.056	0	153,133	(153,698)	(564)
XX43038	10/29/2014	S	(55,000)	1.057	0	58,188	(58,299)	(111)
XX43038	10/29/2014	S	(60,000)	1.059	0	63,562	(63,599)	(36)
XX43038	10/30/2014	S	(80,000)	1.063	0	85,100	(84,799)	300
XX43038	10/30/2014	S	(45,000)	1.063	0	47,868	(47,699)	169
XX43038	10/30/2014	S	(70,000)	1.065	0	74,593	(74,199)	394
XX43038	10/31/2014	S	(20,000)	1.063	0	21,262	(21,199)	62
XX43038	10/31/2014	S	(80,000)	1.060	0	84,800	(84,799)	0
XX43038	10/31/2014	S	(25,000)	1.059	0	26,488	(26,499)	(11)
XX43038	11/03/2014	S	(65,000)	1.060	0	68,920	(68,899)	20
XX43038	11/06/2014	S	(30,000)	1.052	0	31,570	(31,816)	(245)
XX43038	11/06/2014	S	(85,000)	1.052	0	89,449	(90,145)	(696)
XX43038	11/06/2014	S	(50,000)	1.051	0	52,595	(53,026)	(431)
XX43038	11/10/2014	S	(95,000)	1.054	0	100,191	(100,633)	(441)
XX43038	11/10/2014	S	(40,000)	1.054	0	42,192	(42,372)	(179)
XX43038	11/10/2014	S	(55,000)	1.057	0	58,179	(58,261)	(81)
XX43038	11/10/2014	S	(150,000)	1.055	0	158,250	(158,895)	(645)
XX43038	11/12/2014	S	(100,000)	1.052	0	105,218	(105,884)	(666)
XX43038	11/12/2014	S	(85,000)	1.053	0	89,552	(90,002)	(449)
XX43038	11/12/2014	S	(70,000)	1.055	0	73,891	(74,119)	(228)
XX43038	11/12/2014	S	(125,000)	1.052	0	131,611	(132,356)	(744)
XX43038	11/13/2014	S	(85,000)	1.053	0	89,552	(89,983)	(431)
XX43038	11/13/2014	S	(45,000)	1.055	0	47,510	(47,638)	(128)
XX43038	11/13/2014	S	(35,000)	1.054	0	36,914	(37,051)	(137)
XX43038	11/13/2014	S	(90,000)	1.055	0	95,030	(95,276)	(245)

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: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44 (Continued)								
XX43038	11/14/2014	S	(50,000)	1.062	0	53,132	(52,955)	177
XX43038	11/17/2014	S	(575,000)	1.060	0	609,679	(608,988)	691
XX43038	11/19/2014	S	(320,000)	1.058	0	338,700	(338,915)	(215)
Sub-Total Of Sales # 99					**0**	**10,132,222**	**(10,138,058)**	**(5,849)**
Sub-Total ISSUE: 912810RG5 - US TREASURY BONDS 3.375% 5/15/44					**0**	**(5,826)**	**(10)**	**(5,849)**
ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24								
XX43038	02/14/2014	B	210,000	1.000	0	(210,008)	210,008	0
XX43038	02/24/2014	B	220,000	1.000	0	(220,074)	220,074	0
XX43038	02/25/2014	B	30,000	1.003	0	(30,119)	30,119	0
XX43038	02/25/2014	B	115,000	1.004	0	(115,503)	115,503	0
XX43038	03/05/2014	B	195,000	1.004	0	(195,959)	195,959	0
XX43038	03/06/2014	B	485,000	1.001	0	(485,606)	485,606	0
XX43038	03/17/2014	B	2,100,000	1.006	0	(2,114,355)	2,114,355	0
XX43038	03/19/2014	B	150,000	1.005	0	(150,843)	150,843	0
XX43038	03/19/2014	B	260,000	1.004	0	(261,218)	261,218	0
XX43038	03/20/2014	B	950,000	0.997	0	(947,958)	947,958	0
XX43038	03/20/2014	B	985,000	0.996	0	(982,012)	982,012	0
XX43038	03/20/2014	B	50,000	0.997	0	(49,875)	49,875	0
XX43038	03/21/2014	B	60,000	0.998	0	(59,906)	59,906	0
XX43038	03/27/2014	B	50,000	1.007	0	(50,351)	50,351	0
XX43038	03/27/2014	B	105,000	1.007	0	(105,754)	105,754	0
XX43038	03/28/2014	B	540,000	1.002	0	(541,518)	541,518	0
XX43038	03/31/2014	B	1,705,000	1.002	0	(1,709,062)	1,709,062	0
XX43038	04/01/2014	B	125,000	0.999	0	(124,902)	124,902	0
XX43038	04/01/2014	B	110,000	0.999	0	(109,901)	109,901	0
XX43038	04/22/2014	B	170,000	1.002	0	(170,504)	170,504	0
XX43038	04/23/2014	B	130,000	1.004	0	(130,629)	130,629	0
XX43038	04/23/2014	B	205,000	1.005	0	(206,121)	206,121	0
XX43038	04/25/2014	B	95,000	1.008	0	(95,786)	95,786	0
XX43038	04/30/2014	B	175,000	1.007	0	(176,285)	176,285	0
XX43038	05/01/2014	B	80,000	1.012	0	(81,000)	81,000	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: 912828B66 - US TREASURY NOTES 2.75% 2/15/24 (Continued)								
Sub-Total Of Buys # 25					**0**	**(9,325,249)**	**9,325,249**	**0**
XX43038	02/24/2014	S	(250,000)	1.000	0	250,078	(250,048)	30
XX43038	02/26/2014	S	(310,000)	1.007	0	312,325	(310,626)	1,698
XX43038	03/17/2014	S	(170,000)	1.006	0	171,142	(170,970)	171
XX43038	03/17/2014	S	(265,000)	1.007	0	266,987	(266,512)	475
XX43038	03/17/2014	S	(130,000)	1.006	0	130,893	(130,741)	151
XX43038	03/17/2014	S	(130,000)	1.007	0	130,975	(130,741)	233
XX43038	03/18/2014	S	(80,000)	1.005	0	80,450	(80,260)	189
XX43038	03/18/2014	S	(120,000)	1.004	0	120,581	(120,391)	190
XX43038	03/18/2014	S	(275,000)	1.004	0	276,332	(275,896)	435
XX43038	03/18/2014	S	(145,000)	1.005	0	145,860	(145,472)	388
XX43038	03/18/2014	S	(150,000)	1.005	0	150,890	(150,489)	401
XX43038	03/18/2014	S	(245,000)	1.005	0	246,301	(245,798)	502
XX43038	03/18/2014	S	(95,000)	1.005	0	95,564	(95,309)	254
XX43038	03/19/2014	S	(210,000)	1.003	0	210,787	(210,749)	37
XX43038	03/19/2014	S	(170,000)	1.003	0	170,637	(170,606)	30
XX43038	03/19/2014	S	(180,000)	1.003	0	180,675	(180,642)	32
XX43038	03/20/2014	S	(140,000)	0.998	0	139,759	(140,162)	(403)
XX43038	03/20/2014	S	(70,000)	0.997	0	69,846	(70,081)	(234)
XX43038	03/20/2014	S	(250,000)	0.998	0	249,531	(250,289)	(758)
XX43038	03/20/2014	S	(145,000)	0.998	0	144,728	(145,168)	(440)
XX43038	03/20/2014	S	(130,000)	0.997	0	129,715	(130,141)	(425)
XX43038	03/24/2014	S	(210,000)	1.001	0	210,360	(210,228)	132
XX43038	03/24/2014	S	(90,000)	1.001	0	90,168	(90,097)	70
XX43038	03/25/2014	S	(1,590,000)	1.000	0	1,590,124	(1,591,730)	(1,606)
XX43038	03/25/2014	S	(70,000)	1.000	0	70,043	(70,076)	(32)
XX43038	03/25/2014	S	(30,000)	1.000	0	30,014	(30,032)	(18)
XX43038	03/25/2014	S	(160,000)	1.000	0	160,075	(160,174)	(99)
XX43038	03/27/2014	S	(155,000)	1.006	0	155,944	(155,585)	359
XX43038	03/28/2014	S	(195,000)	1.004	0	195,853	(195,530)	323
XX43038	04/01/2014	S	(160,000)	0.999	0	159,875	(160,376)	(501)

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: 912828B66 - US TREASURY NOTES 2.75% 2/15/24 (Continued)								
XX43038	04/01/2014	S	(160,000)	0.999	0	159,950	(160,376)	(426)
XX43038	04/03/2014	S	(90,000)	0.996	0	89,648	(90,211)	(563)
XX43038	04/03/2014	S	(115,000)	0.996	0	114,568	(115,270)	(701)
XX43038	04/16/2014	S	(665,000)	1.008	0	670,766	(666,564)	4,202
XX43038	04/21/2014	S	(220,000)	1.003	0	220,687	(220,517)	169
XX43038	04/22/2014	S	(290,000)	1.001	0	290,543	(290,711)	(167)
XX43038	04/23/2014	S	(150,000)	1.004	0	150,708	(150,495)	213
XX43038	04/23/2014	S	(250,000)	1.005	0	251,367	(250,826)	540
XX43038	04/29/2014	S	(110,000)	1.004	0	110,519	(110,566)	(46)
XX43038	05/05/2014	S	(140,000)	1.012	0	141,728	(140,720)	1,007
XX43038	05/07/2014	S	(265,000)	1.014	0	268,716	(266,363)	2,352
XX43038	05/09/2014	S	(40,000)	1.012	0	40,512	(40,205)	306
XX43038	05/09/2014	S	(255,000)	1.013	0	258,466	(256,312)	2,154
XX43038	05/12/2014	S	(230,000)	1.010	0	232,344	(231,183)	1,161
Sub-Total Of Sales # 44					**0**	**9,337,034**	**(9,325,238)**	**11,785**
Sub-Total ISSUE: 912828B66 - US TREASURY NOTES 2.75% 2/15/24					**0**	**11,785**	**11**	**11,785**
Grand Total					**0**	**18,290,916**	**(17,902,258)**	**388,588**

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*
BROKER:								
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/28/2014	B	24,087,000	1.000	0	(24,087,000)	24,087,000	0
Sub-Total BROKER:					**0**	**(24,087,000)**	**24,087,000**	**0**
BROKER: BARCLAYS CAPITAL INC.								
ISSUE: 912810RD2 - US TREASURY BONDS 3.75% 11/15/43								
XX43038	03/17/2014	B	18,600,000	1.026	0	(19,099,148)	19,099,148	0
Sub-Total BROKER: BARCLAYS CAPITAL INC.					**0**	**(19,099,148)**	**19,099,148**	**0**
BROKER: NON CUSTODY PROCESS								
ISSUE: 4023859A8 - AKSIA LLC								
XX02586	01/28/2014	S	(24,087,000)	1.000	0	24,087,000	(24,087,000)	0
Sub-Total BROKER: NON CUSTODY PROCESS					**0**	**24,087,000**	**(24,087,000)**	**0**
Grand Total					**0**	**(19,099,148)**	**19,099,148**	**0**

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Schedule C Soft Dollar Compensation
Eligible Indirect Compensation Statement

Mutual fund investments of the plan (whether direct or indirect through a separate investment account) may have soft dollar arrangements pursuant to which the investment advisor or sub-advisor to the mutual fund (and/or its affiliates) may direct trades to certain brokers in exchange for research and other services, other than just trade execution. For plans investing directly or indirectly in the MassMutual Premier or Select Funds, MassMutual provided the required written disclosure regarding soft dollar compensation on the Schedule C Formula Description and/or EIC Statement Description Attachment. For all other mutual funds, MassMutual provided the required written disclosure in the Statement of Additional Information ("SAI").

For additional information on soft dollar compensation, refer to the section of the mutual fund's SAI that discusses brokerage allocation and other practices.

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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		0		0	
35 to 39	0		0		0		7		0	
40 to 44	0		0		4		36		1	
45 to 49	0		0		6		52		19	
50 to 54	0		0		9		34		21	
55 to 59	0		0		12		43		16	
60 to 64	0		0		2		21		11	
65 to 69	0		0		0		14		1	
70 & up	0		0		0		7		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	0		0		0		0		0	
50 to 54	11		15		0		0		0	
55 to 59	8		36		65		2		0	
60 to 64	8		7		54		43		1	
65 to 69	1		0		8		10		1	
70 & up	0		0		0		0		1	

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.

Schedule SB, Part V - Summary of Plan Provisions

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.

Schedule SB, Part V - Summary of Plan Provisions

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.