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 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

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [X] 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 (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
REMINGTON ARMS COMPANY, LLC

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

2b Employer Identification Number (EIN) 51-0350935

2c Plan Sponsor's telephone number 336-548-8502

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.	10/16/2018	BRIAN E. WHEATLEY
	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

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

a Sponsor's name

c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	2295
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)**	410
a(2) Total number of active participants at the end of the plan year	**6a(2)**	361
b Retired or separated participants receiving benefits	**6b**	1422
c Other retired or separated participants entitled to future benefits	**6c**	286
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	2069
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	207
f Total. Add lines **6d** and **6e**.	**6f**	2276
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 who 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 1I

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)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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	2276	01/01/2017	12/31/2017

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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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	3764602

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. Specify nature of costs ▶	6d	

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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 2017

2 Assets:

a Market value	**2a**	194793175
b Actuarial value	**2b**	194793175

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	1621	154737568	154737568
b For terminated vested participants	299	12839309	12839309
c For active participants	410	43447817	43965182
d Total	2330	211024694	211542059

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**	5.82 %
6 Target normal cost	**6**	1907294

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: 09/18/2018

KEVIN V. OSINSKI — Type or print name of actuary

17-06368 — 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)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 8.09 %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		770
	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 6.02%		46
	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		816
	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	92.08%
15	Adjusted funding target attainment percentage	15	92.08%
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	90.95%
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
04/13/2017	1226587				
07/14/2017	1226587				
10/13/2017	1226587				
01/12/2018	1131054				
09/13/2018	428000				
			Totals ► 18(b)	5238815	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	5027005

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.16%	5.72%	6.48%	☐ 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**	1907294
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	16748884	3119479
b Waiver amortization installment		

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	5026773

	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**	5026773
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	5027005
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	232
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
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.**	**2017** **This Form is Open to Public Inspection.**

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

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

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

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

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

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

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 52	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.
PREM U S GOVT MONEY MRKT BARINGS 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 52	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 EQUITY OPPS WELLINGTONTRP 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

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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)
04-1590850-000	P	3764602

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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	-546896	-515724
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	5422000	1559012
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1156827	1124871
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	621800	883662
(2) U.S. Government securities	1c(2)	3329139	6112993
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	96200554	0
(B) All other	1c(3)(B)	63335	97089482
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		0
(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)	33901684	66285708
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(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)	11627310	29081652
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	43236037	6848498

			(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	195011790	208470154
	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	195011790	208470154

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)	5238773	
	(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)		5238773
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	21731	
	(B) U.S. Government securities	2b(1)(B)	38185	
	(C) Corporate debt instruments	2b(1)(C)	4452826	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	104641	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		4617383
	(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)	769545	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		769545
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	464894097	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	463017768	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		1876329
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	1694062	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		1694062

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		11409198
(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)		1777898
c Other income	2c		2736389
d Total income. Add all **income** amounts in column (b) and enter total	2d		30119577
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	14766159	
(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)		14766159
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)	16500	
(2) Contract administrator fees	2i(2)	1393797	
(3) Investment advisory and management fees	2i(3)	15890	
(4) Other	2i(4)	468867	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1895054
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		16661213
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		13458364
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? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4087558. (See instructions.)

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 sections 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

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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 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): _____

---

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: 18 % Investment-Grade Debt: 53 % High-Yield Debt: 1 % Real Estate: 2 % Other: 26 %

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, 2017 and 2016

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REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

To the Investments and Benefits 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, 2017 and 2016, the related statements of changes in net assets available for benefits for the years ended December 31, 2017 and 2016, 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, 2017 and 2016, and for the years ended December 31, 2017 and 2016, 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, 2017 and the supplemental schedule of reportable transactions for the year ended December 31, 2017 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 15, 2018

Statements of net assets available for benefits

As of December 31	2017	2016
Assets:		
Investments, at fair value (Note 4)	$ 205,786,271	$ 188,432,963
Employer contribution receivable	1,559,012	5,422,000
Accrued interest	1,124,871	1,156,827
Net assets available for benefits	$ 208,470,154	$ 195,011,790

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	2017	2016
Additions:		
Investment income		
Net appreciation in fair value of investments	$ 16,757,490	$ 9,472,907
Interest and dividends	5,386,927	5,509,677
Other income	2,736,387	-
Total investment income	24,880,804	14,982,584
Employer contributions	5,238,773	5,422,000
Total additions	30,119,577	20,404,584
Deductions:		
Benefits paid to participants	14,766,159	14,526,082
Administrative expenses	1,895,054	1,847,121
Total deductions	16,661,213	16,373,203
Net increase in net assets available for benefits	13,458,364	4,031,381
Net assets available for benefits, beginning of year	195,011,790	190,980,409
Net assets available for benefits, end of year	$ 208,470,154	$ 195,011,790

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 non-pension-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. All participants in the Plan are 100% vested for the years ended December 31, 2017 and 2016.

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 nonforfeitable 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 2017 and 2016, that ceiling, which is adjusted periodically, was $5,369 and $5,011 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 assumptions 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 required to make a minimum contribution under the ERISA minimum funding requirements in the amounts of $5,026,773 and $0 for the years ended December 31, 2017 and 2016, respectively.

During 2017, the Plan Sponsor determined that a contribution made during 2017 in the amount of $5,422,000 related to the 2016 Plan year. Contributions for the year ended 2016 and contributions receivable as of December 31, 2016 have been adjusted in these financial statements to reflect this contribution.

Payment of Benefits

Benefit payments to participants are recorded when paid.

Administrative Expenses

Plan expenses including fees related to actuary, audit, investment and certain administration costs are paid by the Plan.

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.

3 Information Certified by the Trustees and Custodians

Wells Fargo Bank, N.A. (Wells Fargo), State Street Bank & Trust Company (State Street) and Northern Trust are the trustees and custodians 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, 2017 and 2016, and net appreciation in the fair value of investments and interest and dividends for the years ended December 31, 2017 and 2016, was obtained from information provided by the trustees and custodians as complete and accurate.

The following information was not certified by the trustees or custodians:

	2017	2016
Investments, at fair value:		
Private equity funds	$ -	$ 41,076,542
Interest bearing cash	-	1,815,180
Net appreciation (depreciation) in fair value of investments:		
Private equity funds	-	483,884
Registered investment entities	-	(41,366)

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.

There have been no changes in the methodologies used at December 31, 2017 and 2016. Following is a description of the valuation methodologies used for assets at fair value.

Private Equity Funds

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. At December 31, 2017 and 2016, excluding required notification periods, there were no other redemption restrictions imposed by the investment managers for the hedge fund of funds. At December 31, 2017 and 2016, there were no unfunded commitments.

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.

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.

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. The Plan's investment in the pooled separate account seeks to maximize current income to the extent consistent with liquidity and the preservation of capital by investing in a diversified portfolio of money market instruments. The pooled separate account invests in high quality U.S. dollar-denominated debt instruments of domestic and foreign issuers, including commercial paper and other corporate obligations, securities issued or guaranteed by the U.S. Government or its agencies or instrumentalities, and certificates of deposit and bankers' acceptances. Terms for the redemption vary monthly, quarterly and annually and have various notification periods.

Collective Trust Funds

The collective trust funds are valued at NAV based upon the market value of the underlying assets divided by outstanding investment fund units of participation. In accordance with the terms of the declaration of trusts, the value of the funds and of each unit of participation are determined each day trading occurs on the New York Stock Exchange and at such other times the Trustee deems appropriate (Valuation Date). Units of participation in the collective trust fund are issued and redeemed only on a Valuation Date, at the value so determined, and at such other times as the fund's may deem appropriate.

The Plan's investment in the collective trust fund seeks to provide investment results that approximate the overall performance of the common stocks included in the Dow Jones U.S. Completion Total Stock Market Index and Standard & Poor's® 500 Composite Stock Price Index. At December 31, 2017 and 2016, there were no unfunded commitments or circumstances, which an otherwise redeemable investment would not be redeemable.

Registered Investment Entities, Money Market Funds, and Interest Bearing Cash

Valued at the NAV of shares held by the Plan at year-end based on published prices in active markets.

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 December 31, 2017 and 2016, 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, 2017 and 2016, respectively:

	Assets at Fair Value		
As of December 31, 2017	Level 1	Level 2	Total
Domestic money market funds*	$ 883,662	$ -	$ 883,662
US Treasury bills, notes and bonds	6,112,993	-	6,112,993
Corporate bonds	-	97,089,482	97,089,482
Registered investment entities	28,565,928	-	28,565,928
Total assets in the fair value hierarchy	$ 35,562,583	$ 97,089,482	$ 132,652,065
Investments measured at net asset value	-	-	73,134,206
Investments at fair value	$ 35,562,583	$ 97,089,482	$ 205,786,271

	Assets at Fair Value		
As of December 31, 2016	Level 1	Level 2	Total
Interest-bearing cash	$ 1,815,180	$ -	$ 1,815,180
Domestic money market funds*	621,800	-	621,800
US Treasury bills, notes and bonds	3,129,058	-	3,129,058
Corporate bonds	-	96,263,889	96,263,889
Registered investment entities	9,042,722	-	9,042,722
Total assets in the fair value hierarchy	$ 14,608,760	$ 96,263,889	$ 110,872,649
Investments measured at net asset value	-	-	77,560,314
Investments at fair value	$ 14,608,760	$ 96,263,889	$ 188,432,963

* Party-in-interest.

Management and incentive fees paid to a fund manager of $15,890 and $238,747 for the years ended December 31, 2017 and 2016, 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 Plan's valuation date is as of January 1, 2017. Had the valuation been performed as of December 31, 2016, there would be no material differences in accumulated plan benefits.

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, 2016, were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the 2017 generational (male/female) annuitant and nonannuitant 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 6.50%.

The significant actuarial assumptions used in the valuation as of December 31, 2015, were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the 2016 generational (male/female) annuitant and nonannuitant 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 7.00%.

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, 2016, was as follows:

	2016
Vested benefits:	
Participants currently receiving payments	$145,906,295
Other participants	52,491,697
Nonvested benefits	482,693
Present Value of Accumulated Plan Benefits	$198,880,685

Changes in the actuarial present value of accumulated plan benefits for the year ended December 31, 2016, were as follows:

		2016
Amount at beginning of year	$	192,939,500
Increase (decrease) during the plan year attributable to:		
Benefit payments		(14,354,156)
Increase due to additional service		13,003,370
Actuarial losses and other demographic changes		(395,670)
Effect of interest rate change		8,405,487
Effect of assumption change		(717,846)
Amount at end of year	$	198,880,685

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.

US GAAP requires 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 by the Plan and has concluded that as of December 31, 2017 and 2016, there are no uncertain 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.

8 Subsequent Events

The Plan has analyzed its activity subsequent to December 31, 2017 through October 15, 2018, the date the financial statements were available to be issued. On March 25, 2018, the Plan Sponsor filed with the United States Bankruptcy Court for the District of Delaware voluntary petitions for relief under Chapter 11 of the United States Bankruptcy Code in the Bankruptcy Court. On May 15, 2018, the Plan Sponsor emerged from Chapter 11 Bankruptcy.

No other subsequent events occurred that require adjustment to or disclosure in these financial statements.

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

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CASH EQUIVALENTS				
	US GOVERNMENT SHORT-TERM				
	US TREASURY BILLS				
	US TREASURY BILL DTD 07/13/17 01/11/2018 912796ML0				
755,000.000	26083301	752,957.94	754,781.05	1,823.11	0.00
755,000.000	TOTAL US TREASURY BILL	752,957.94 99.7295	754,781.05 99.9710	1,823.11	0.00
	US TREASURY BILL DTD 07/27/17 01/25/2018 912796NP0				
235,000.000	26083301	234,351.92	234,814.35	462.43	0.00
235,000.000	TOTAL US TREASURY BILL	234,351.92 99.7242	234,814.35 99.9210	462.43	0.00
	US TREASURY BILL DTD 08/24/17 02/22/2018 912796NT2				
1,905,000.000	26083301	1,898,951.63	1,901,590.05	2,638.42	0.00
1,905,000.000	TOTAL US TREASURY BILL	1,898,951.63 99.6825	1,901,590.05 99.8210	2,638.42	0.00
	US TREASURY BILL DTD 09/14/17 03/15/2018 912796NW5				
1,120,000.000	26083301	1,116,345.04	1,117,099.20	754.16	0.00
1,120,000.000	TOTAL US TREASURY BILL	1,116,345.04 99.6737	1,117,099.20 99.7410	754.16	0.00
	TOTAL US TREASURY BILLS	4,002,606.53	4,008,284.65	5,678.12	0.00
	TOTAL US GOVERNMENT SHORT-TERM	**4,002,606.53**	**4,008,284.65**	**5,678.12**	**0.00**
	OTHER CASH EQUIVALENTS				

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PROPRIETARY FUNDS				
	WELLS FARGO GOVERNMENT MONEY MARKET FUND INSTL CLASS - #1751 VP4560000				
1,734.250	26083300	1,734.25	1,734.25	0.00	1.12
717,434.070	26083301	717,434.07	717,434.07	0.00	769.29
164,493.550	26083302	164,493.55	164,493.55	0.00	1,095.61
883,661.870	TOTAL WELLS FARGO GOVERNMENT	883,661.87 100.0000	883,661.87 100.0000	0.00	1,866.02
	TOTAL PROPRIETARY FUNDS	883,661.87	883,661.87	0.00	1,866.02
	TOTAL OTHER CASH EQUIVALENTS	**883,661.87**	**883,661.87**	**0.00**	**1,866.02**
	TOTAL CASH EQUIVALENTS	**4,886,268.40**	**4,891,946.52**	**5,678.12**	**1,866.02**
	POOLED, COMMON AND COLLECTIVE FUNDS				
	POOLED FUNDS				
	COLLECTIVE DAILY S&P 500 EQUITY INDEX FUND- NON-LENDING 658991310				
3,537.800	26083302	27,021,007.51	32,381,165.00	5,360,157.49	0.00
3,537.800	TOTAL COLLECTIVE DAILY S&P 500 EQUITY	27,021,007.51 7,637.7996	32,381,165.00 9,152.9100	5,360,157.49	0.00
	NT COLLECTIVE ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING IRT MIRRORED HOLDING 786993543				
122,463.580	26083302	16,057,425.46	19,901,801.31	3,844,375.85	0.00
122,463.580	TOTAL NT COLLECTIVE ALL COUNTRY WORLD	16,057,425.46 131.1200	19,901,801.31 162.5120	3,844,375.85	0.00

STATEMENT OF ASSETS AND LIABILITIES
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NT COLLECTIVE EXTENDED EQUITY INDEX FD - NON LENDING IRT MIRRORED HOLDING 193999125				
44,166.280	26083302	11,604,419.81	14,002,742.41	2,398,322.60	0.00
44,166.280	TOTAL NT COLLECTIVE EXTENDED EQUITY IND	11,604,419.81 262.7439	14,002,742.41 317.0460	2,398,322.60	0.00
	TOTAL POOLED FUNDS	54,682,852.78	66,285,708.72	11,602,855.94	0.00
	TOTAL POOLED, COMMON AND COLLECTIVE FUNDS	**54,682,852.78**	**66,285,708.72**	**11,602,855.94**	**0.00**
	BONDS & NOTES				
	US GOVERNMENT				
	US TREASURY NOTES AND BONDS				
	US TREASURY BOND DTD 08/15/17 2.750 08/15/2047 912810RY6				
630,000.000	26083301	628,636.25	630,787.50	2,151.25	1,194.53
630,000.000	TOTAL US TREASURY BOND	628,636.25 99.7835	630,787.50 100.1250	2,151.25	1,194.53
	US TREASURY NOTE DTD 11/15/17 2.250 11/15/2027 9128283F5				
1,495,000.000	26083301	1,473,839.48	1,473,920.50	81.02	4,367.30
1,495,000.000	TOTAL US TREASURY NOTE	1,473,839.48 98.5846	1,473,920.50 98.5900	81.02	4,367.30
	TOTAL US TREASURY NOTES AND BONDS	2,102,475.73	2,104,708.00	2,232.27	5,561.83
	TOTAL US GOVERNMENT	2,102,475.73	2,104,708.00	2,232.27	5,561.83
	CORPORATE BONDS				
	CORPORATE BONDS				

STATEMENT OF ASSETS AND LIABILITIES
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ABBOTT LABORATORIES DTD 10/15/16 4.750 04/15/2043 002824BN9				
290,000.000	26083301	292,878.60	321,989.90	29,111.30	2,908.06
290,000.000	TOTAL ABBOTT LABORATORIES	292,878.60 100.9926	321,989.90 111.0310	29,111.30	2,908.06
	ABBOTT LABORATORIES DTD 11/22/16 4.750 11/30/2036 002824BG4				
165,000.000	26083301	165,924.02	185,394.00	19,469.98	674.90
165,000.000	TOTAL ABBOTT LABORATORIES	165,924.02 100.5600	185,394.00 112.3600	19,469.98	674.90
	ABBOTT LABORATORIES DTD 11/22/16 4.900 11/30/2046 002824BH2				
300,000.000	26083301	306,676.37	343,950.00	37,273.63	1,264.45
300,000.000	TOTAL ABBOTT LABORATORIES	306,676.37 102.2255	343,950.00 114.6500	37,273.63	1,264.45
	ABBVIE INC DTD 05/12/16 4.300 05/14/2036 00287YAV1				
110,000.000	26083301	113,597.91	117,868.30	4,270.39	617.53
110,000.000	TOTAL ABBVIE INC	113,597.91 103.2708	117,868.30 107.1530	4,270.39	617.53
	ABBVIE INC DTD 05/06/13 4.400 11/06/2042 00287YAM1				
80,000.000	26083301	84,559.20	85,772.00	1,212.80	537.78
80,000.000	TOTAL ABBVIE INC	84,559.20 105.6990	85,772.00 107.2150	1,212.80	537.78

STATEMENT OF ASSETS AND LIABILITIES
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ABBVIE INC DTD 05/14/15 4.500 05/14/2035 00287YAR0				
325,000.000	26083301	330,041.85	356,960.50	26,918.65	1,909.38
325,000.000	TOTAL ABBVIE INC	330,041.85 101.5513	356,960.50 109.8340	26,918.65	1,909.38
	ABBVIE INC DTD 05/14/15 4.700 05/14/2045 00287YAS8				
120,000.000	26083301	121,879.81	134,553.60	12,673.79	736.33
120,000.000	TOTAL ABBVIE INC	121,879.81 101.5665	134,553.60 112.1280	12,673.79	736.33
	ACE CAPITAL TRUST II DTD 03/31/00 9.700 04/01/2030 00440FAA2				
25,000.000	26083301	37,187.50	37,625.00	437.50	606.25
25,000.000	TOTAL ACE CAPITAL TRUST II	37,187.50 148.7500	37,625.00 150.5000	437.50	606.25
	ACE INA HOLDINGS DTD 11/03/15 4.350 11/03/2045 00440EAW7				
320,000.000	26083301	324,775.14	361,312.00	36,536.86	2,242.67
320,000.000	TOTAL ACE INA HOLDINGS	324,775.14 101.4922	361,312.00 112.9100	36,536.86	2,242.67
	ACE INA HOLDINGS DTD 05/22/06 6.700 05/15/2036 00440EAH0				
25,000.000	26083301	32,707.25	35,206.25	2,499.00	214.03
25,000.000	TOTAL ACE INA HOLDINGS	32,707.25 130.8290	35,206.25 140.8250	2,499.00	214.03

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ACTAVIS FUNDING SCS DTD 03/12/15 4.550 03/15/2035 00507UAT8				
275,000.000	26083301	279,180.20	290,996.75	11,816.55	3,670.14
275,000.000	TOTAL ACTAVIS FUNDING SCS	279,180.20 101.5201	290,996.75 105.8170	11,816.55	3,670.14
	ACTAVIS FUNDING SCS DTD 03/12/15 4.750 03/15/2045 00507UAU5				
256,000.000	26083301	271,710.84	272,527.36	816.52	3,580.44
256,000.000	TOTAL ACTAVIS FUNDING SCS	271,710.84 106.1370	272,527.36 106.4560	816.52	3,580.44
	ACTAVIS FUNDING SCS DTD 06/19/14 4.850 06/15/2044 00507UAH4				
70,000.000	26083301	70,717.32	74,930.10	4,212.78	124.79
70,000.000	TOTAL ACTAVIS FUNDING SCS	70,717.32 101.0247	74,930.10 107.0430	4,212.78	124.79
	AETNA INC DTD 12/04/07 6.750 12/15/2037 00817YAG3				
55,000.000	26083301	68,786.30	75,431.40	6,645.10	165.00
55,000.000	TOTAL AETNA INC	68,786.30 125.0660	75,431.40 137.1480	6,645.10	165.00
	AGL CAPITAL CORP DTD 05/16/13 4.400 06/01/2043 001192AK9				
165,000.000	26083301	162,879.75	175,512.15	12,632.40	605.00
165,000.000	TOTAL AGL CAPITAL CORP	162,879.75 98.7150	175,512.15 106.3710	12,632.40	605.00

STATEMENT OF ASSETS AND LIABILITIES
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AGRIUM INC DTD 12/20/10 6.125 01/15/2041 008916AJ7				
80,000.000	26083301	86,124.00	101,768.00	15,644.00	2,259.44
80,000.000	TOTAL AGRIUM INC	86,124.00 107.6550	101,768.00 127.2100	15,644.00	2,259.44
	ALABAMA POWER CO DTD 11/08/17 3.700 12/01/2047 010392FR4				
130,000.000	26083301	129,832.30	132,711.80	2,879.50	708.14
130,000.000	TOTAL ALABAMA POWER CO	129,832.30 99.8710	132,711.80 102.0860	2,879.50	708.14
	ALABAMA POWER CO DTD 03/11/15 3.750 03/01/2045 010392FM5				
95,000.000	26083301	93,941.24	97,370.25	3,429.01	1,187.50
95,000.000	TOTAL ALABAMA POWER CO	93,941.24 98.8855	97,370.25 102.4950	3,429.01	1,187.50
	ALABAMA POWER CO DTD 01/18/12 4.100 01/15/2042 010392FG8				
65,000.000	26083301	63,857.95	68,268.20	4,410.25	1,228.86
65,000.000	TOTAL ALABAMA POWER CO	63,857.95 98.2430	68,268.20 105.0280	4,410.25	1,228.86
	ALABAMA POWER CO DTD 01/13/16 4.300 01/02/2046 010392FP8				
40,000.000	26083301	44,613.20	44,676.00	62.80	855.22
40,000.000	TOTAL ALABAMA POWER CO	44,613.20 111.5330	44,676.00 111.6900	62.80	855.22

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALABAMA POWER CO DTD 05/14/08 6.125 05/15/2038 010392EZ7				
50,000.000	26083301	60,474.00	65,710.50	5,236.50	391.32
50,000.000	TOTAL ALABAMA POWER CO	60,474.00 120.9480	65,710.50 131.4210	5,236.50	391.32
	ALLSTATE CORP DTD 12/08/16 4.200 12/15/2046 020002BC4				
215,000.000	26083301	216,059.04	234,582.20	18,523.16	390.83
215,000.000	TOTAL ALLSTATE CORP	216,059.04 100.4926	234,582.20 109.1080	18,523.16	390.83
	ALLSTATE CORP DTD 06/07/13 4.500 06/15/2043 020002BA8				
55,000.000	26083301	54,833.47	62,176.95	7,343.48	110.00
55,000.000	TOTAL ALLSTATE CORP	54,833.47 99.6972	62,176.95 113.0490	7,343.48	110.00
	ALTRIA GROUP INC DTD 09/16/16 3.875 09/16/2046 02209SAV5				
310,000.000	26083301	299,708.28	307,616.10	7,907.82	3,461.20
310,000.000	TOTAL ALTRIA GROUP INC	299,708.28 96.6801	307,616.10 99.2310	7,907.82	3,461.20
	ALTRIA GROUP INC DTD 08/09/12 4.250 08/09/2042 02209SAM5				
265,000.000	26083301	265,215.51	278,112.20	12,896.69	4,442.43
265,000.000	TOTAL ALTRIA GROUP INC	265,215.51 100.0813	278,112.20 104.9480	12,896.69	4,442.43

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALTRIA GROUP INC DTD 05/02/13 4.500 05/02/2043 02209SAQ6				
60,000.000	26083301	64,277.40	65,194.80	917.40	442.50
60,000.000	TOTAL ALTRIA GROUP INC	64,277.40 107.1290	65,194.80 108.6580	917.40	442.50
	ALTRIA GROUP INC DTD 10/31/13 5.375 01/31/2044 02209SAR4				
45,000.000	26083301	52,791.30	54,741.15	1,949.85	1,014.53
45,000.000	TOTAL ALTRIA GROUP INC	52,791.30 117.3140	54,741.15 121.6470	1,949.85	1,014.53
	AMERADA HESS CORP DTD 03/05/02 7.125 03/15/2033 023551AM6				
160,000.000	26083301	170,112.00	193,025.60	22,913.60	3,350.00
160,000.000	TOTAL AMERADA HESS CORP	170,112.00 106.3200	193,025.60 120.6410	22,913.60	3,350.00
	AMEREN ILLINOIS CO DTD 11/28/17 3.700 12/01/2047 02361DAR1				
105,000.000	26083301	104,246.10	107,438.10	3,192.00	356.13
105,000.000	TOTAL AMEREN ILLINOIS CO	104,246.10 99.2820	107,438.10 102.3220	3,192.00	356.13
	AMEREN ILLINOIS CO DTD 12/14/15 4.150 03/15/2046 02361DAQ3				
110,000.000	26083301	113,028.30	121,202.40	8,174.10	1,341.25
110,000.000	TOTAL AMEREN ILLINOIS CO	113,028.30 102.7530	121,202.40 110.1840	8,174.10	1,341.25

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMERICA MOVIL SAB DE CV DTD 03/30/10 6.125 03/30/2040 02364WAW5				
140,000.000	26083301	167,068.45	177,899.40	10,830.95	2,167.57
140,000.000	TOTAL AMERICA MOVIL SAB DE CV	167,068.45 119.3346	177,899.40 127.0710	10,830.95	2,167.57
	AMERICA MOVIL SAB DE CV DTD 10/30/07 6.125 11/15/2037 02364WAP0				
45,000.000	26083301	51,735.60	56,432.70	4,697.10	352.20
45,000.000	TOTAL AMERICA MOVIL SAB DE CV	51,735.60 114.9680	56,432.70 125.4060	4,697.10	352.20
	AMERICAN INTL GROUP DTD 07/16/14 4.500 07/16/2044 026874DA2				
140,000.000	26083301	145,781.62	150,794.00	5,012.38	2,887.50
140,000.000	TOTAL AMERICAN INTL GROUP	145,781.62 104.1297	150,794.00 107.7100	5,012.38	2,887.50
	AMERICAN INTL GROUP DTD 07/10/15 4.700 07/10/2035 026874DE4				
135,000.000	26083301	139,552.82	149,307.30	9,754.48	3,013.38
135,000.000	TOTAL AMERICAN INTL GROUP	139,552.82 103.3725	149,307.30 110.5980	9,754.48	3,013.38
	AMERICAN INTL GROUP INC DTD 04/20/06 6.250 05/01/2036 026874AZ0				
75,000.000	26083301	94,827.31	96,806.25	1,978.94	781.25
75,000.000	TOTAL AMERICAN INTL GROUP INC	94,827.31 126.4364	96,806.25 129.0750	1,978.94	781.25

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMERICAN INTL GROUP DTD 09/25/12 6.820 11/15/2037 026874CW5				
150,000.000	26083301	160,447.48	200,322.00	39,874.52	1,307.17
150,000.000	TOTAL AMERICAN INTL GROUP	160,447.48 106.9650	200,322.00 133.5480	39,874.52	1,307.17
	AMERICAN INTL GROUP DTD 05/15/09 8.175 05/15/2068 026874BS5				
82,000.000	26083301	92,948.95	111,520.00	18,571.05	856.56
82,000.000	TOTAL AMERICAN INTL GROUP	92,948.95 113.3524	111,520.00 136.0000	18,571.05	856.56
	AMERICAN WATER CAPITAL C DTD 08/10/17 3.750 09/01/2047 03040WAR6				
90,000.000	26083301	89,723.70	92,868.30	3,144.60	1,321.88
90,000.000	TOTAL AMERICAN WATER CAPITAL C	89,723.70 99.6930	92,868.30 103.1870	3,144.60	1,321.88
	AMERICAN WATER CAPITAL C DTD 11/17/16 4.000 12/01/2046 03040WAP0				
100,000.000	26083301	99,168.00	106,756.00	7,588.00	333.33
100,000.000	TOTAL AMERICAN WATER CAPITAL C	99,168.00 99.1680	106,756.00 106.7560	7,588.00	333.33
	AMERISOURCEBERGEN CORP DTD 12/04/17 4.300 12/15/2047 03073EAQ8				
90,000.000	26083301	89,562.60	90,321.30	758.70	290.25
90,000.000	TOTAL AMERISOURCEBERGEN CORP	89,562.60 99.5140	90,321.30 100.3570	758.70	290.25

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMGEN INC DTD 12/15/16 4.663 06/15/2051 031162CF5				
103,000.000	26083301	102,728.48	115,206.53	12,478.05	213.46
103,000.000	TOTAL AMGEN INC	102,728.48 99.7364	115,206.53 111.8510	12,478.05	213.46
	AMGEN INC DTD 09/16/10 4.950 10/01/2041 031162BE9				
195,000.000	26083301	193,173.32	226,012.80	32,839.48	2,413.13
195,000.000	TOTAL AMGEN INC	193,173.32 99.0632	226,012.80 115.9040	32,839.48	2,413.13
	AMGEN INC DTD 11/10/11 5.150 11/15/2041 031162BK5				
285,000.000	26083301	298,881.75	342,031.35	43,149.60	1,875.46
285,000.000	TOTAL AMGEN INC	298,881.75 104.8708	342,031.35 120.0110	43,149.60	1,875.46
	ANADARKO PETROLEUM CORP DTD 07/07/14 4.500 07/15/2044 032511BK2				
55,000.000	26083301	53,148.70	54,808.05	1,659.35	1,141.25
55,000.000	TOTAL ANADARKO PETROLEUM CORP	53,148.70 96.6340	54,808.05 99.6510	1,659.35	1,141.25
	ANADARKO PETROLEUM CORP DTD 03/16/10 6.200 03/15/2040 032510AC3				
220,000.000	26083301	249,444.67	266,761.00	17,316.33	4,016.22
220,000.000	TOTAL ANADARKO PETROLEUM CORP	249,444.67 113.3839	266,761.00 121.2550	17,316.33	4,016.22

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	ANADARKO PETROLEUM CORP DTD 09/19/06 6.450 09/15/2036 032511AY3				
20,000.000	26083301	19,573.20	24,496.20	4,923.00	389.05
20,000.000	TOTAL ANADARKO PETROLEUM CORP	19,573.20 97.8660	24,496.20 122.4810	4,923.00	389.05
	ANADARKO PETROLEUM CORP DTD 03/17/16 6.600 03/15/2046 032511BP1				
60,000.000	26083301	76,200.00	77,176.80	976.80	1,166.00
60,000.000	TOTAL ANADARKO PETROLEUM CORP	76,200.00 127.0000	77,176.80 128.6280	976.80	1,166.00
	ANADARKO PETROLEUM CORP DTD 06/12/09 7.950 06/15/2039 032511BG1				
45,000.000	26083301	58,664.25	61,072.65	2,408.40	159.00
45,000.000	TOTAL ANADARKO PETROLEUM CORP	58,664.25 130.3650	61,072.65 135.7170	2,408.40	159.00
	ANDEAVOR DTD 12/21/17 4.500 04/01/2048 03349MAB1				
55,000.000	26083301	54,215.70	55,623.15	1,407.45	68.75
55,000.000	TOTAL ANDEAVOR	54,215.70 98.5740	55,623.15 101.1330	1,407.45	68.75
	ANDEAVOR LOGIS LP/CORP DTD 11/28/17 5.200 12/01/2047 03350WAB5				
50,000.000	26083301	50,341.30	52,148.00	1,806.70	238.33
50,000.000	TOTAL ANDEAVOR LOGIS LP/CORP	50,341.30 100.6826	52,148.00 104.2960	1,806.70	238.33

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	ANHEUSER-BUSCH INBEV WOR DTD 04/06/17 4.439 10/06/2048 03523TBT4				
684,000.000	26083301	720,901.80	745,142.76	24,240.96	7,168.99
684,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	720,901.80 105.3950	745,142.76 108.9390	24,240.96	7,168.99
	ANHEUSER-BUSCH INBEV FIN DTD 01/25/16 4.700 02/01/2036 035242AM8				
185,000.000	26083301	195,532.33	206,857.75	11,325.42	3,622.92
185,000.000	TOTAL ANHEUSER-BUSCH INBEV FIN	195,532.33 105.6932	206,857.75 111.8150	11,325.42	3,622.92
	ANHEUSER-BUSCH INBEV FIN DTD 01/25/16 4.900 02/01/2046 035242AN6				
905,000.000	26083301	1,008,051.83	1,048,885.95	40,834.12	18,477.08
905,000.000	TOTAL ANHEUSER-BUSCH INBEV FIN	1,008,051.83 111.3869	1,048,885.95 115.8990	40,834.12	18,477.08
	ANHEUSER-BUSCH INBEV WOR DTD 07/15/16 4.950 01/15/2042 035240AG5				
75,000.000	26083301	81,240.00	86,814.00	5,574.00	1,711.88
75,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	81,240.00 108.3200	86,814.00 115.7520	5,574.00	1,711.88
	ANTHEM INC DTD 11/21/17 3.650 12/01/2027 036752AB9				
330,000.000	26083301	329,768.70	336,378.90	6,610.20	1,338.33
330,000.000	TOTAL ANTHEM INC	329,768.70 99.9299	336,378.90 101.9330	6,610.20	1,338.33

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	ANTHEM INC DTD 11/21/17 4.375 12/01/2047 036752AD5				
165,000.000	26083301	164,998.35	175,434.60	10,436.25	802.08
165,000.000	TOTAL ANTHEM INC	164,998.35 99.9990	175,434.60 106.3240	10,436.25	802.08
	AON CORP DTD 09/10/10 6.250 09/30/2040 037389AU7				
75,000.000	26083301	90,848.61	98,780.25	7,931.64	1,184.90
75,000.000	TOTAL AON CORP	90,848.61 121.1315	98,780.25 131.7070	7,931.64	1,184.90
	AON PLC DTD 05/24/13 4.450 05/24/2043 00185AAC8				
100,000.000	26083301	93,954.65	104,610.00	10,655.35	457.36
100,000.000	TOTAL AON PLC	93,954.65 93.9546	104,610.00 104.6100	10,655.35	457.36
	AON PLC DTD 05/28/14 4.600 06/14/2044 00185AAG9				
45,000.000	26083301	43,178.33	49,091.40	5,913.07	97.75
45,000.000	TOTAL AON PLC	43,178.33 95.9518	49,091.40 109.0920	5,913.07	97.75
	APACHE CORP DTD 04/09/12 4.750 04/15/2043 037411BA2				
145,000.000	26083301	146,728.70	149,022.30	2,293.60	1,454.03
145,000.000	TOTAL APACHE CORP	146,728.70 101.1922	149,022.30 102.7740	2,293.60	1,454.03

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	APACHE CORP DTD 08/20/10 5.100 09/01/2040 037411AW5				
245,000.000	26083301	250,608.68	261,020.55	10,411.87	4,165.00
245,000.000	TOTAL APACHE CORP	250,608.68 102.2893	261,020.55 106.5390	10,411.87	4,165.00
	APACHE CORP DTD 12/03/10 5.250 02/01/2042 037411AY1				
65,000.000	26083301	69,647.50	70,376.80	729.30	1,421.88
65,000.000	TOTAL APACHE CORP	69,647.50 107.1500	70,376.80 108.2720	729.30	1,421.88
	APPALACHIAN POWER CO DTD 05/18/15 4.450 06/01/2045 037735CV7				
75,000.000	26083301	73,125.75	83,233.50	10,107.75	278.13
75,000.000	TOTAL APPALACHIAN POWER CO	73,125.75 97.5010	83,233.50 110.9780	10,107.75	278.13
	APPLE INC DTD 02/09/15 3.450 02/09/2045 037833BA7				
45,000.000	26083301	43,191.90	43,916.85	724.95	612.38
45,000.000	TOTAL APPLE INC	43,191.90 95.9820	43,916.85 97.5930	724.95	612.38
	APPLE INC DTD 09/12/17 3.750 09/12/2047 037833DD9				
440,000.000	26083301	438,203.80	450,912.00	12,708.20	4,995.83
440,000.000	TOTAL APPLE INC	438,203.80 99.5918	450,912.00 102.4800	12,708.20	4,995.83

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	APPLE INC DTD 05/03/13 3.850 05/04/2043 037833AL4				
180,000.000	26083301	179,891.72	187,012.80	7,121.08	1,097.25
180,000.000	TOTAL APPLE INC	179,891.72 99.9398	187,012.80 103.8960	7,121.08	1,097.25
	APPLE INC DTD 08/04/16 3.850 08/04/2046 037833CD0				
35,000.000	26083301	34,286.45	36,475.95	2,189.50	601.04
35,000.000	TOTAL APPLE INC	34,286.45 97.9613	36,475.95 104.2170	2,189.50	601.04
	APPLE INC DTD 05/13/15 4.375 05/13/2045 037833BH2				
155,000.000	26083301	167,673.62	174,618.35	6,944.73	904.17
155,000.000	TOTAL APPLE INC	167,673.62 108.1765	174,618.35 112.6570	6,944.73	904.17
	APPLE INC DTD 02/23/16 4.650 02/23/2046 037833BX7				
255,000.000	26083301	274,788.67	298,615.20	23,826.53	4,216.00
255,000.000	TOTAL APPLE INC	274,788.67 107.7603	298,615.20 117.1040	23,826.53	4,216.00
	APPLIED MATERIALS INC DTD 03/31/17 4.350 04/01/2047 038222AM7				
85,000.000	26083301	84,844.45	95,352.15	10,507.70	924.38
85,000.000	TOTAL APPLIED MATERIALS INC	84,844.45 99.8170	95,352.15 112.1790	10,507.70	924.38

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	ARCH CAPITAL FINANCE LLC DTD 12/08/16 5.031 12/15/2046 03939CAB9				
90,000.000	26083301	90,605.43	104,606.10	14,000.67	201.24
90,000.000	TOTAL ARCH CAPITAL FINANCE LLC	90,605.43 100.6727	104,606.10 116.2290	14,000.67	201.24
	ARIZONA PUBLIC SERVICE DTD 05/06/16 3.750 05/15/2046 040555CU6				
55,000.000	26083301	54,842.15	56,637.35	1,795.20	263.54
55,000.000	TOTAL ARIZONA PUBLIC SERVICE	54,842.15 99.7130	56,637.35 102.9770	1,795.20	263.54
	ARIZONA PUBLIC SERVICE DTD 11/06/15 4.350 11/15/2045 040555CT9				
165,000.000	26083301	167,522.85	184,407.30	16,884.45	917.13
165,000.000	TOTAL ARIZONA PUBLIC SERVICE	167,522.85 101.5290	184,407.30 111.7620	16,884.45	917.13
	ARIZONA PUBLIC SERVICE DTD 01/13/12 4.500 04/01/2042 040555CN2				
115,000.000	26083301	133,979.60	129,759.10	4,220.50-	1,293.75
115,000.000	TOTAL ARIZONA PUBLIC SERVICE	133,979.60 116.5040	129,759.10 112.8340	4,220.50-	1,293.75
	ARIZONA PUBLIC SERVICE DTD 08/25/11 5.050 09/01/2041 040555CM4				
35,000.000	26083301	41,668.20	41,689.20	21.00	589.17
35,000.000	TOTAL ARIZONA PUBLIC SERVICE	41,668.20 119.0520	41,689.20 119.1120	21.00	589.17

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ASCENSION HEALTH DTD 05/11/16 3.945 11/15/2046 04351LAB6				
205,000.000	26083301	206,633.45	216,762.90	10,129.45	1,033.37
205,000.000	TOTAL ASCENSION HEALTH	206,633.45 100.7968	216,762.90 105.7380	10,129.45	1,033.37
	ASCENSION HEALTH DTD 06/18/13 4.847 11/15/2053 04351LAA8				
25,000.000	26083301	27,477.50	29,159.75	1,682.25	154.83
25,000.000	TOTAL ASCENSION HEALTH	27,477.50 109.9100	29,159.75 116.6390	1,682.25	154.83
	ASTRAZENECA PLC DTD 09/18/12 4.000 09/18/2042 046353AG3				
160,000.000	26083301	163,189.00	162,036.80	1,152.20-	1,831.11
160,000.000	TOTAL ASTRAZENECA PLC	163,189.00 101.9931	162,036.80 101.2730	1,152.20-	1,831.11
	ASTRAZENECA PLC DTD 11/16/15 4.375 11/16/2045 046353AM0				
35,000.000	26083301	34,510.70	38,074.40	3,563.70	191.42
35,000.000	TOTAL ASTRAZENECA PLC	34,510.70 98.6020	38,074.40 108.7840	3,563.70	191.42
	AT & T WIRELESS SVCS INC DTD 03/01/01 8.750 03/01/2031 00209AAF3				
265,000.000	26083301	378,657.08	377,346.75	1,310.33-	7,729.17
265,000.000	TOTAL AT & T WIRELESS SVCS INC	378,657.08 142.8895	377,346.75 142.3950	1,310.33-	7,729.17

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	AT&T CORP DTD 05/15/02 8.000 11/15/2031 001957BD0				
43,000.000	26083301	62,938.24	60,669.56	2,268.68-	453.29
43,000.000	TOTAL AT&T CORP	62,938.24 146.3680	60,669.56 141.0920	2,268.68-	453.29
	AT&T INC DTD 06/15/13 4.350 06/15/2045 00206RBK7				
85,000.000	26083301	74,218.28	78,421.00	4,202.72	164.33
85,000.000	TOTAL AT&T INC	74,218.28 87.3156	78,421.00 92.2600	4,202.72	164.33
	AT&T INC DTD 09/07/16 4.500 03/09/2048 00206RDJ8				
476,000.000	26083301	483,499.76	446,002.48	37,497.28-	6,633.75
476,000.000	TOTAL AT&T INC	483,499.76 101.5756	446,002.48 93.6980	37,497.28-	6,633.75
	AT&T INC DTD 09/07/16 4.550 03/09/2049 00206RDK5				
584,000.000	26083301	529,294.66	549,649.12	20,354.46	8,243.00
584,000.000	TOTAL AT&T INC	529,294.66 90.6326	549,649.12 94.1180	20,354.46	8,243.00
	AT&T INC DTD 05/04/15 4.750 05/15/2046 00206RCQ3				
330,000.000	26083301	318,289.72	322,756.50	4,466.78	2,002.92
330,000.000	TOTAL AT&T INC	318,289.72 96.4514	322,756.50 97.8050	4,466.78	2,002.92

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	AT&T INC DTD 06/10/14 4.800 06/15/2044 00206RCG5				
365,000.000	26083301	345,486.87	361,014.20	15,527.33	778.67
365,000.000	TOTAL AT&T INC	345,486.87 94.6539	361,014.20 98.9080	15,527.33	778.67
	AT&T INC DTD 08/07/17 5.150 02/14/2050 00206REP3				
710,000.000	26083301	709,986.00	718,846.60	8,860.60	14,626.00
710,000.000	TOTAL AT&T INC	709,986.00 99.9980	718,846.60 101.2460	8,860.60	14,626.00
	AT&T INC DTD 03/15/16 5.150 03/15/2042 00206RDH2				
505,000.000	26083301	514,307.48	523,972.85	9,665.37	7,620.32
505,000.000	TOTAL AT&T INC	514,307.48 101.8431	523,972.85 103.7570	9,665.37	7,620.32
	AT&T INC DTD 08/07/17 5.300 08/14/2058 00206REQ1				
340,000.000	26083301	339,204.40	341,115.20	1,910.80	7,208.00
340,000.000	TOTAL AT&T INC	339,204.40 99.7660	341,115.20 100.3280	1,910.80	7,208.00
	AT&T INC DTD 02/15/16 6.000 08/15/2040 00206RDF6				
55,000.000	26083301	61,910.20	62,242.95	332.75	1,246.67
55,000.000	TOTAL AT&T INC	61,910.20 112.5640	62,242.95 113.1690	332.75	1,246.67

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	AT&T INC DTD 03/15/16 6.350 03/15/2040 00206RDE9				
30,000.000	26083301	35,678.40	35,464.20	214.20-	566.25
30,000.000	TOTAL AT&T INC	35,678.40 118.9280	35,464.20 118.2140	214.20-	566.25
	AUTOZONE INC DTD 04/18/17 3.750 06/01/2027 053332AV4				
50,000.000	26083301	49,997.50	50,745.50	748.00	156.25
50,000.000	TOTAL AUTOZONE INC	49,997.50 99.9950	50,745.50 101.4910	748.00	156.25
	AVALONBAY COMMUNITIES MED TERM NOTE DTD 06/21/17 4.150 07/01/2047 05348EBB4				
40,000.000	26083301	40,504.00	41,883.20	1,379.20	876.11
40,000.000	TOTAL AVALONBAY COMMUNITIES	40,504.00 101.2600	41,883.20 104.7080	1,379.20	876.11
	BALTIMORE GAS & ELECTRIC DTD 08/18/16 3.500 08/15/2046 059165EH9				
145,000.000	26083301	144,866.60	142,068.10	2,798.50-	1,917.22
145,000.000	TOTAL BALTIMORE GAS & ELECTRIC	144,866.60 99.9080	142,068.10 97.9780	2,798.50-	1,917.22
	BALTIMORE GAS & ELECTRIC DTD 08/24/17 3.750 08/15/2047 059165EJ5				
65,000.000	26083301	64,479.35	66,595.10	2,115.75	859.90
65,000.000	TOTAL BALTIMORE GAS & ELECTRIC	64,479.35 99.1990	66,595.10 102.4540	2,115.75	859.90

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	BANK OF AMERICA CORP DTD 01/21/14 5.000 01/21/2044 06051GFC8				
200,000.000	26083301	226,087.40	241,596.00	15,508.60	4,444.44
200,000.000	TOTAL BANK OF AMERICA CORP	226,087.40 113.0437	241,596.00 120.7980	15,508.60	4,444.44
	BANK OF AMERICA CORP DTD 02/07/12 5.875 02/07/2042 06051GEN5				
35,000.000	26083301	46,407.20	46,345.60	61.60-	822.50
35,000.000	TOTAL BANK OF AMERICA CORP	46,407.20 132.5920	46,345.60 132.4160	61.60-	822.50
	BARCLAYS PLC DTD 01/10/17 4.950 01/10/2047 06738EAV7				
400,000.000	26083301	418,670.95	443,868.00	25,197.05	9,405.00
400,000.000	TOTAL BARCLAYS PLC	418,670.95 104.6677	443,868.00 110.9670	25,197.05	9,405.00
	BARRICK AUSTRALIA FINANC DTD 10/16/09 5.950 10/15/2039 06849UAD7				
145,000.000	26083301	142,918.29	180,880.25	37,961.96	1,821.36
145,000.000	TOTAL BARRICK AUSTRALIA FINANC	142,918.29 98.5643	180,880.25 124.7450	37,961.96	1,821.36
	BARRICK GOLD CORP DTD 04/03/12 5.250 04/01/2042 067901AH1				
25,000.000	26083301	28,833.25	28,822.50	10.75-	328.13
25,000.000	TOTAL BARRICK GOLD CORP	28,833.25 115.3330	28,822.50 115.2900	10.75-	328.13

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BARRICK NA FINANCE LLC DTD 06/01/11 5.700 05/30/2041 06849RAG7				
100,000.000	26083301	117,414.60	122,875.00	5,460.40	489.16
100,000.000	TOTAL BARRICK NA FINANCE LLC	117,414.60 117.4146	122,875.00 122.8750	5,460.40	489.16
	BAXALTA INC DTD 12/23/15 5.250 06/23/2045 07177MAN3				
305,000.000	26083301	342,963.11	355,456.15	12,493.04	355.83
305,000.000	TOTAL BAXALTA INC	342,963.11 112.4469	355,456.15 116.5430	12,493.04	355.83
	BED BATH & BEYOND INC DTD 07/17/14 5.165 08/01/2044 075896AC4				
205,000.000	26083301	182,424.88	180,330.30	2,094.58-	4,411.77
205,000.000	TOTAL BED BATH & BEYOND INC	182,424.88 88.9877	180,330.30 87.9660	2,094.58-	4,411.77
	BERKSHIRE HATHAWAY FIN DTD 05/15/13 4.300 05/15/2043 084664BV2				
65,000.000	26083301	63,890.00	72,669.35	8,779.35	357.14
65,000.000	TOTAL BERKSHIRE HATHAWAY FIN	63,890.00 98.2923	72,669.35 111.7990	8,779.35	357.14
	BERKSHIRE HATHAWAY FIN DTD 05/15/12 4.400 05/15/2042 084664BU4				
130,000.000	26083301	123,962.80	146,493.10	22,530.30	730.89
130,000.000	TOTAL BERKSHIRE HATHAWAY FIN	123,962.80 95.3560	146,493.10 112.6870	22,530.30	730.89

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	BERKSHIRE HATHAWAY INC DTD 02/11/13 4.500 02/11/2043 084670BK3				
35,000.000	26083301	35,487.55	40,333.30	4,845.75	612.50
35,000.000	TOTAL BERKSHIRE HATHAWAY INC	35,487.55 101.3930	40,333.30 115.2380	4,845.75	612.50
	BHP BILLITON FIN USA LTD DTD 09/30/13 5.000 09/30/2043 055451AV0				
55,000.000	26083301	60,573.11	67,432.75	6,859.64	695.14
55,000.000	TOTAL BHP BILLITON FIN USA LTD	60,573.11 110.1329	67,432.75 122.6050	6,859.64	695.14
	BIOGEN INC DTD 09/15/15 5.200 09/15/2045 09062XAD5				
120,000.000	26083301	137,485.20	142,449.60	4,964.40	1,837.33
120,000.000	TOTAL BIOGEN INC	137,485.20 114.5710	142,449.60 118.7080	4,964.40	1,837.33
	BLACK HILLS CORP DTD 08/19/16 4.200 09/15/2046 092113AN9				
70,000.000	26083301	69,618.50	71,452.50	1,834.00	865.67
70,000.000	TOTAL BLACK HILLS CORP	69,618.50 99.4550	71,452.50 102.0750	1,834.00	865.67
	BOEING CO DTD 05/18/16 3.375 06/15/2046 097023BS3				
30,000.000	26083301	28,347.96	29,153.70	805.74	45.00
30,000.000	TOTAL BOEING CO	28,347.96 94.4932	29,153.70 97.1790	805.74	45.00

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	BOEING CO DTD 10/19/93 6.8750 10/15/2043 097023AN5				
50,000.000	26083301	70,482.00	73,476.50	2,994.50	725.69
50,000.000	TOTAL BOEING CO DTD 10/19/93	70,482.00	73,476.50	2,994.50	725.69
		140.9640	146.9530		
	BORGWARNER INC DTD 03/16/15 4.375 03/15/2045 099724AH9				
165,000.000	26083301	159,889.46	169,938.45	10,048.99	2,125.52
165,000.000	TOTAL BORGWARNER INC	159,889.46	169,938.45	10,048.99	2,125.52
		96.9027	102.9930		
	BP CAPITAL MARKETS PLC DTD 09/19/17 3.279 09/19/2027 05565QDN5				
130,000.000	26083301	130,000.00	131,597.70	1,597.70	1,207.77
130,000.000	TOTAL BP CAPITAL MARKETS PLC	130,000.00	131,597.70	1,597.70	1,207.77
		100.0000	101.2290		
	BUCKEYE PARTNERS LP DTD 11/14/13 5.850 11/15/2043 118230AM3				
110,000.000	26083301	115,597.77	118,479.90	2,882.13	822.25
110,000.000	TOTAL BUCKEYE PARTNERS LP	115,597.77	118,479.90	2,882.13	822.25
		105.0889	107.7090		
	BUNGE LTD FINANCE CORP DTD 09/25/17 3.750 09/25/2027 120568AZ3				
110,000.000	26083301	110,038.50	108,413.80	1,624.70-	1,100.00
110,000.000	TOTAL BUNGE LTD FINANCE CORP	110,038.50	108,413.80	1,624.70-	1,100.00
		100.0350	98.5580		

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BURLINGTN NORTH SANTA FE DTD 08/23/12 4.375 09/01/2042 12189LAK7				
25,000.000	26083301	25,823.25	27,923.75	2,100.50	364.58
25,000.000	TOTAL BURLINGTN NORTH SANTA FE	25,823.25 103.2930	27,923.75 111.6950	2,100.50	364.58
	BURLINGTN NORTH SANTA FE DTD 08/22/11 4.950 09/15/2041 12189LAG6				
220,000.000	26083301	238,088.04	261,100.40	23,012.36	3,206.50
220,000.000	TOTAL BURLINGTN NORTH SANTA FE	238,088.04 108.2218	261,100.40 118.6820	23,012.36	3,206.50
	BURLINGTN NORTH SANTA FE DTD 09/10/10 5.050 03/01/2041 12189LAC5				
50,000.000	26083301	58,145.00	60,321.00	2,176.00	813.61
50,000.000	TOTAL BURLINGTN NORTH SANTA FE	58,145.00 116.2900	60,321.00 120.6420	2,176.00	813.61
	CAMPBELL SOUP CO DTD 08/02/12 3.800 08/02/2042 134429AZ2				
105,000.000	26083301	95,636.02	100,216.20	4,580.18	1,651.42
105,000.000	TOTAL CAMPBELL SOUP CO	95,636.02 91.0819	100,216.20 95.4440	4,580.18	1,651.42
	CANADIAN NAT RES LTD DTD 08/17/06 6.500 02/15/2037 136385AJ0				
195,000.000	26083301	232,264.50	247,445.25	15,180.75	4,788.33
195,000.000	TOTAL CANADIAN NAT RES LTD	232,264.50 119.1100	247,445.25 126.8950	15,180.75	4,788.33

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CANADIAN PACIFIC RR CO DTD 09/11/15 6.125 09/15/2115 13645RAX2				
60,000.000	26083301	75,318.89	80,109.60	4,790.71	1,081.14
60,000.000	TOTAL CANADIAN PACIFIC RR CO	75,318.89 125.5315	80,109.60 133.5160	4,790.71	1,081.14
	CAPITAL ONE FINANCIAL CO DTD 03/09/17 3.750 03/09/2027 14040HBN4				
235,000.000	26083301	234,060.95	237,507.45	3,446.50	2,741.67
235,000.000	TOTAL CAPITAL ONE FINANCIAL CO	234,060.95 99.6004	237,507.45 101.0670	3,446.50	2,741.67
	CARDINAL HEALTH INC DTD 06/23/15 4.900 09/15/2045 14149YBD9				
140,000.000	26083301	149,340.80	150,479.00	1,138.20	2,019.89
140,000.000	TOTAL CARDINAL HEALTH INC	149,340.80 106.6720	150,479.00 107.4850	1,138.20	2,019.89
	CATERPILLAR INC DTD 05/08/14 4.750 05/15/2064 149123CE9				
50,000.000	26083301	49,509.61	58,755.50	9,245.89	303.47
50,000.000	TOTAL CATERPILLAR INC	49,509.61 99.0192	58,755.50 117.5110	9,245.89	303.47
	CELGENE CORP DTD 11/09/17 3.450 11/15/2027 151020AY0				
110,000.000	26083301	109,832.80	109,918.60	85.80	548.17
110,000.000	TOTAL CELGENE CORP	109,832.80 99.8480	109,918.60 99.9260	85.80	548.17

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	CELGENE CORP DTD 11/09/17 4.350 11/15/2047 151020AW4				
195,000.000	26083301	195,292.80	202,552.35	7,259.55	1,225.25
195,000.000	TOTAL CELGENE CORP	195,292.80 100.1502	202,552.35 103.8730	7,259.55	1,225.25
	CELGENE CORP DTD 05/15/14 4.625 05/15/2044 151020AM6				
170,000.000	26083301	170,062.57	181,376.40	11,313.83	1,004.65
170,000.000	TOTAL CELGENE CORP	170,062.57 100.0368	181,376.40 106.6920	11,313.83	1,004.65
	CELGENE CORP DTD 08/12/15 5.000 08/15/2045 151020AU8				
105,000.000	26083301	115,925.10	119,131.95	3,206.85	1,983.33
105,000.000	TOTAL CELGENE CORP	115,925.10 110.4049	119,131.95 113.4590	3,206.85	1,983.33
	CELGENE CORP DTD 10/07/10 5.700 10/15/2040 151020AF1				
40,000.000	26083301	46,425.73	47,471.20	1,045.47	481.33
40,000.000	TOTAL CELGENE CORP	46,425.73 116.0643	47,471.20 118.6780	1,045.47	481.33
	CENTERPOINT ENERGY RES DTD 08/23/17 4.100 09/01/2047 15189WAJ9				
60,000.000	26083301	59,650.20	63,043.80	3,393.60	874.67
60,000.000	TOTAL CENTERPOINT ENERGY RES	59,650.20 99.4170	63,043.80 105.0730	3,393.60	874.67

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	CENTERPOINT ENERGY RESOU DTD 07/15/11 5.850 01/15/2041 15189WAH3				
60,000.000	26083301	70,797.00	76,551.00	5,754.00	1,618.50
60,000.000	TOTAL CENTERPOINT ENERGY RESOU	70,797.00 117.9950	76,551.00 127.5850	5,754.00	1,618.50
	CHARTER COMM OPT LLC/CAP DTD 11/01/17 5.375 05/01/2047 161175BL7				
265,000.000	26083301	267,916.65	271,717.75	3,801.10	2,373.96
265,000.000	TOTAL CHARTER COMM OPT LLC/CAP	267,916.65 101.1006	271,717.75 102.5350	3,801.10	2,373.96
	CHARTER COMM OPT LLC/CAP DTD 10/23/16 6.834 10/23/2055 161175BC7				
105,000.000	26083301	125,905.60	126,298.20	392.60	1,355.41
105,000.000	TOTAL CHARTER COMM OPT LLC/CAP	125,905.60 119.9101	126,298.20 120.2840	392.60	1,355.41
	CHURCH & DWIGHT CO INC DTD 07/25/17 3.150 08/01/2027 171340AN2				
100,000.000	26083301	100,571.00	98,523.00	2,048.00-	1,365.00
100,000.000	TOTAL CHURCH & DWIGHT CO INC	100,571.00 100.5710	98,523.00 98.5230	2,048.00-	1,365.00
	CHURCH & DWIGHT CO INC DTD 07/25/17 3.950 08/01/2047 171340AL6				
155,000.000	26083301	154,216.73	155,558.00	1,341.27	2,653.08
155,000.000	TOTAL CHURCH & DWIGHT CO INC	154,216.73 99.4947	155,558.00 100.3600	1,341.27	2,653.08

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	CIGNA CORP DTD 09/14/17 3.875 10/15/2047 125509BW8				
295,000.000	26083301	289,196.88	295,354.00	6,157.12	3,397.62
295,000.000	TOTAL CIGNA CORP	289,196.88 98.0328	295,354.00 100.1200	6,157.12	3,397.62
	CINCINNATI FINL CORP DTD 04/29/05 6.920 05/15/2028 172062AF8				
100,000.000	26083301	120,207.00	129,116.00	8,909.00	884.22
100,000.000	TOTAL CINCINNATI FINL CORP	120,207.00 120.2070	129,116.00 129.1160	8,909.00	884.22
	CINGULAR WIRELESS LLC DTD 06/15/02 7.125 12/15/2031 17248RAJ5				
190,000.000	26083301	245,021.62	241,661.00	3,360.62-	601.67
190,000.000	TOTAL CINGULAR WIRELESS LLC	245,021.62 128.9587	241,661.00 127.1900	3,360.62-	601.67
	CINTAS CORPORATION NO. 2 DTD 03/14/17 3.700 04/01/2027 17252MAN0				
180,000.000	26083301	179,308.80	187,295.40	7,986.60	1,665.00
180,000.000	TOTAL CINTAS CORPORATION NO. 2	179,308.80 99.6160	187,295.40 104.0530	7,986.60	1,665.00
	CITIGROUP INC DTD 05/18/16 4.750 05/18/2046 172967KR1				
360,000.000	26083301	369,044.90	396,846.00	27,801.10	2,042.12
360,000.000	TOTAL CITIGROUP INC	369,044.90 102.5125	396,846.00 110.2350	27,801.10	2,042.12

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	CITIGROUP INC DTD 10/30/03 6.000 10/31/2033 172967CC3				
80,000.000	26083301	97,119.20	97,629.60	510.40	813.33
80,000.000	TOTAL CITIGROUP INC	97,119.20 121.3990	97,629.60 122.0370	510.40	813.33
	CITIGROUP INC DTD 06/06/02 6.625 06/15/2032 172967BL4				
120,000.000	26083301	134,379.87	152,919.60	18,539.73	353.33
120,000.000	TOTAL CITIGROUP INC	134,379.87 111.9832	152,919.60 127.4330	18,539.73	353.33
	CITIGROUP INC DTD 02/15/98 6.875 02/15/2098 172967AS0				
25,000.000	26083301	33,427.85	34,169.00	741.15	649.31
25,000.000	TOTAL CITIGROUP INC	33,427.85 133.7114	34,169.00 136.6760	741.15	649.31
	CLEVELAND CLINIC FOUND DTD 09/18/14 4.858 01/01/2114 18600TAA0				
60,000.000	26083301	60,000.00	67,471.20	7,471.20	1,457.40
60,000.000	TOTAL CLEVELAND CLINIC FOUND	60,000.00 100.0000	67,471.20 112.4520	7,471.20	1,457.40
	COCA-COLA FEMSA SAB CV DTD 11/26/13 5.250 11/26/2043 191241AF5				
75,000.000	26083301	82,939.50	88,847.25	5,907.75	382.81
75,000.000	TOTAL COCA-COLA FEMSA SAB CV	82,939.50 110.5860	88,847.25 118.4630	5,907.75	382.81

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	COLGATE-PALMOLIVE CO MED TERM NOTE DTD 07/28/17 3.700 08/01/2047 19416QEK2				
50,000.000	26083301	48,916.00	51,143.00	2,227.00	786.25
50,000.000	TOTAL COLGATE-PALMOLIVE CO	48,916.00 97.8320	51,143.00 102.2860	2,227.00	786.25
	COMCAST CORP DTD 10/19/17 3.999 11/01/2049 20030NCE9				
798,000.000	26083301	798,000.00	817,167.96	19,167.96	6,382.40
798,000.000	TOTAL COMCAST CORP	798,000.00 100.0000	817,167.96 102.4020	19,167.96	6,382.40
	COMCAST CORP DTD 10/19/17 4.049 11/01/2052 20030NCG4				
581,000.000	26083301	581,000.00	594,496.63	13,496.63	4,704.94
581,000.000	TOTAL COMCAST CORP	581,000.00 100.0000	594,496.63 102.3230	13,496.63	4,704.94
	COMCAST CORP DTD 01/14/13 4.500 01/15/2043 20030NBG5				
225,000.000	26083301	246,625.59	248,618.25	1,992.66	4,668.75
225,000.000	TOTAL COMCAST CORP	246,625.59 109.6114	248,618.25 110.4970	1,992.66	4,668.75
	COMCAST CORP DTD 11/14/05 6.500 11/15/2035 20030NAK7				
20,000.000	26083301	28,097.60	27,038.80	1,058.80-	166.11
20,000.000	TOTAL COMCAST CORP	28,097.60 140.4880	27,038.80 135.1940	1,058.80-	166.11

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	COMMONWEALTH EDISON CO DTD 08/23/17 3.750 08/15/2047 202795JL5				
260,000.000	26083301	260,482.85	270,176.40	9,693.55	3,460.42
260,000.000	TOTAL COMMONWEALTH EDISON CO	260,482.85 100.1857	270,176.40 103.9140	9,693.55	3,460.42
	CONOCOPHILLIPS DTD 10/09/02 5.900 10/15/2032 20825CAF1				
50,000.000	26083301	59,601.50	61,916.00	2,314.50	622.78
50,000.000	TOTAL CONOCOPHILLIPS	59,601.50 119.2030	61,916.00 123.8320	2,314.50	622.78
	CONOCOPHILLIPS COMPANY DTD 11/12/14 4.150 11/15/2034 20826FAF3				
55,000.000	26083301	54,962.05	58,440.80	3,478.75	291.65
55,000.000	TOTAL CONOCOPHILLIPS COMPANY	54,962.05 99.9310	58,440.80 106.2560	3,478.75	291.65
	CONOCOPHILLIPS COMPANY DTD 03/08/16 5.950 03/15/2046 20826FAR7				
95,000.000	26083301	127,436.80	127,965.95	529.15	1,664.35
95,000.000	TOTAL CONOCOPHILLIPS COMPANY	127,436.80 134.1440	127,965.95 134.7010	529.15	1,664.35
	CONS EDISON CO OF NY DTD 04/04/08 6.750 04/01/2038 209111EU3				
65,000.000	26083301	85,666.10	93,334.15	7,668.05	1,096.88
65,000.000	TOTAL CONS EDISON CO OF NY	85,666.10 131.7940	93,334.15 143.5910	7,668.05	1,096.88

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	CONSOLIDATED EDISON CO 0 DTD 06/17/16 3.850 06/15/2046 209111FH1				
145,000.000	26083301	152,680.65	151,013.15	1,667.50-	248.11
145,000.000	TOTAL CONSOLIDATED EDISON CO 0	152,680.65 105.2970	151,013.15 104.1470	1,667.50-	248.11
	CONSOLIDATED EDISON CO 0 DTD 06/08/17 3.875 06/15/2047 209111FL2				
120,000.000	26083301	119,556.00	125,498.40	5,942.40	206.67
120,000.000	TOTAL CONSOLIDATED EDISON CO 0	119,556.00 99.6300	125,498.40 104.5820	5,942.40	206.67
	CONSOLIDATED EDISON CO 0 DTD 11/16/16 4.300 12/01/2056 209111FK4				
70,000.000	26083301	69,390.30	76,382.60	6,992.30	250.83
70,000.000	TOTAL CONSOLIDATED EDISON CO 0	69,390.30 99.1290	76,382.60 109.1180	6,992.30	250.83
	CONSOLIDATED EDISON CO 0 DTD 11/17/15 4.500 12/01/2045 209111FG3				
200,000.000	26083301	199,800.00	230,018.00	30,218.00	750.00
200,000.000	TOTAL CONSOLIDATED EDISON CO 0	199,800.00 99.9000	230,018.00 115.0090	30,218.00	750.00
	CONSOLIDATED EDISON CO 0 DTD 11/24/14 4.625 12/01/2054 209111FF5				
135,000.000	26083301	135,685.80	154,533.15	18,847.35	520.31
135,000.000	TOTAL CONSOLIDATED EDISON CO 0	135,685.80 100.5080	154,533.15 114.4690	18,847.35	520.31

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	CONSTELLATION BRANDS INC DTD 05/09/17 3.500 05/09/2027 21036PAS7				
125,000.000	26083301	124,707.50	127,540.00	2,832.50	631.94
125,000.000	TOTAL CONSTELLATION BRANDS INC	124,707.50 99.7660	127,540.00 102.0320	2,832.50	631.94
	CONSTELLATION BRANDS INC DTD 05/09/17 4.500 05/09/2047 21036PAT5				
185,000.000	26083301	187,926.35	202,922.80	14,996.45	1,202.50
185,000.000	TOTAL CONSTELLATION BRANDS INC	187,926.35 101.5818	202,922.80 109.6880	14,996.45	1,202.50
	COSTCO WHOLESALE CORP DTD 05/18/17 3.000 05/18/2027 22160KAM7				
135,000.000	26083301	133,834.95	135,197.10	1,362.15	483.75
135,000.000	TOTAL COSTCO WHOLESALE CORP	133,834.95 99.1370	135,197.10 100.1460	1,362.15	483.75
	CSX CORP DTD 10/18/16 3.800 11/01/2046 126408HF3				
65,000.000	26083301	63,657.10	64,628.85	971.75	411.67
65,000.000	TOTAL CSX CORP	63,657.10 97.9340	64,628.85 99.4290	971.75	411.67
	CSX CORP DTD 04/21/15 3.950 05/01/2050 126408HC0				
135,000.000	26083301	130,226.00	134,326.35	4,100.35	908.17
135,000.000	TOTAL CSX CORP	130,226.00 96.4637	134,326.35 99.5010	4,100.35	908.17

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	CSX CORP DTD 10/18/16 4.250 11/01/2066 126408HG1				
15,000.000	26083301	14,387.23	14,987.85	600.62	106.25
15,000.000	TOTAL CSX CORP	14,387.23 95.9149	14,987.85 99.9190	600.62	106.25
	CSX CORP DTD 02/28/12 4.400 03/01/2043 126408GX5				
60,000.000	26083301	58,778.35	64,967.40	6,189.05	880.00
60,000.000	TOTAL CSX CORP	58,778.35 97.9639	64,967.40 108.2790	6,189.05	880.00
	CSX CORP DTD 07/21/14 4.500 08/01/2054 126408HA4				
55,000.000	26083301	55,066.55	57,905.10	2,838.55	1,031.25
55,000.000	TOTAL CSX CORP	55,066.55 100.1210	57,905.10 105.2820	2,838.55	1,031.25
	CVS CAREMARK CORP DTD 12/05/13 5.300 12/05/2043 126650CD0				
150,000.000	26083301	177,655.87	174,544.50	3,111.37-	574.17
150,000.000	TOTAL CVS CAREMARK CORP	177,655.87 118.4372	174,544.50 116.3630	3,111.37-	574.17
	CVS HEALTH CORP DTD 07/20/15 5.125 07/20/2045 126650CN8				
350,000.000	26083301	393,339.84	401,131.50	7,791.66	8,022.05
350,000.000	TOTAL CVS HEALTH CORP	393,339.84 112.3828	401,131.50 114.6090	7,791.66	8,022.05

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	DEUTSCHE TELEKOM INT FIN DTD 05/29/02 9.250 06/01/2032 25156PAD5				
225,000.000	26083301	315,436.89	353,373.75	37,936.86	1,734.38
225,000.000	TOTAL DEUTSCHE TELEKOM INT FIN	315,436.89 140.1942	353,373.75 157.0550	37,936.86	1,734.38
	DISCOVERY COMMUNICATIONS DTD 09/21/17 5.200 09/20/2047 25470DAT6				
145,000.000	26083301	144,824.55	151,339.40	6,514.85	2,094.44
145,000.000	TOTAL DISCOVERY COMMUNICATIONS	144,824.55 99.8790	151,339.40 104.3720	6,514.85	2,094.44
	DOLLAR GENERAL CORP DTD 04/11/17 3.875 04/15/2027 256677AE5				
160,000.000	26083301	161,962.60	166,865.60	4,903.00	1,308.89
160,000.000	TOTAL DOLLAR GENERAL CORP	161,962.60 101.2266	166,865.60 104.2910	4,903.00	1,308.89
	DOMINION GAS HLDGS LLC DTD 12/08/14 4.600 12/15/2044 257375AJ4				
145,000.000	26083301	146,815.86	159,526.10	12,710.24	296.44
145,000.000	TOTAL DOMINION GAS HLDGS LLC	146,815.86 101.2523	159,526.10 110.0180	12,710.24	296.44
	DOMINION RESOURCES INC DTD 09/13/12 4.050 09/15/2042 25746UBQ1				
80,000.000	26083301	73,072.81	82,325.60	9,252.79	954.44
80,000.000	TOTAL DOMINION RESOURCES INC	73,072.81 91.3410	82,325.60 102.9070	9,252.79	954.44

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	DOMINION RESOURCES INC DTD 08/05/11 4.900 08/01/2041 25746UBM0				
50,000.000	26083301	50,018.50	57,780.50	7,762.00	1,020.83
50,000.000	TOTAL DOMINION RESOURCES INC	50,018.50 100.0370	57,780.50 115.5610	7,762.00	1,020.83
	DOMINION RESOURCES INC DTD 07/24/03 5.250 08/01/2033 257469AJ5				
115,000.000	26083301	131,739.40	134,558.05	2,818.65	0.00
115,000.000	TOTAL DOMINION RESOURCES INC	131,739.40 114.5560	134,558.05 117.0070	2,818.65	0.00
	DOMTAR CORP DTD 11/26/13 6.750 02/15/2044 257559AK0				
60,000.000	26083301	66,471.00	69,379.20	2,908.20	1,530.00
60,000.000	TOTAL DOMTAR CORP	66,471.00 110.7850	69,379.20 115.6320	2,908.20	1,530.00
	DOW CHEMICAL CO/THE DTD 11/14/12 4.375 11/15/2042 260543CG6				
285,000.000	26083301	282,471.90	299,865.60	17,393.70	1,593.23
285,000.000	TOTAL DOW CHEMICAL CO/THE	282,471.90 99.1129	299,865.60 105.2160	17,393.70	1,593.23
	DR PEPPER SNAPPLE GROUP DTD 12/14/16 4.420 12/15/2046 26138EAY5				
40,000.000	26083301	39,966.80	42,031.20	2,064.40	78.58
40,000.000	TOTAL DR PEPPER SNAPPLE GROUP	39,966.80 99.9170	42,031.20 105.0780	2,064.40	78.58

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	DR PEPPER SNAPPLE GROUP DTD 11/09/15 4.500 11/15/2045 26138EAT6				
35,000.000	26083301	34,908.30	37,608.55	2,700.25	201.25
35,000.000	TOTAL DR PEPPER SNAPPLE GROUP	34,908.30 99.7380	37,608.55 107.4530	2,700.25	201.25
	DR PEPPER SNAPPLE GROUP DTD 11/01/08 7.450 05/01/2038 26138EAJ8				
45,000.000	26083301	64,240.00	65,223.90	983.90	558.75
45,000.000	TOTAL DR PEPPER SNAPPLE GROUP	64,240.00 142.7556	65,223.90 144.9420	983.90	558.75
	DUKE ENERGY CAROLINAS DTD 12/08/11 4.250 12/15/2041 26442CAM6				
90,000.000	26083301	91,589.29	99,057.60	7,468.31	170.00
90,000.000	TOTAL DUKE ENERGY CAROLINAS	91,589.29 101.7659	99,057.60 110.0640	7,468.31	170.00
	DUKE ENERGY FL PROJ FIN DTD 06/22/16 2.858 03/01/2033 26444GAD5				
65,000.000	26083301	64,996.75	60,323.25	4,673.50-	619.23
65,000.000	TOTAL DUKE ENERGY FL PROJ FIN	64,996.75 99.9950	60,323.25 92.8050	4,673.50-	619.23
	DUKE ENERGY FL PROJ FIN DTD 06/22/16 3.112 09/01/2036 26444GAE3				
80,000.000	26083301	79,995.20	75,835.20	4,160.00-	829.87
80,000.000	TOTAL DUKE ENERGY FL PROJ FIN	79,995.20 99.9940	75,835.20 94.7940	4,160.00-	829.87

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	DUKE ENERGY OHIO INC DTD 06/23/16 3.700 06/15/2046 26442EAE0				
145,000.000	26083301	138,867.14	147,421.50	8,554.36	238.44
145,000.000	TOTAL DUKE ENERGY OHIO INC	138,867.14 95.7704	147,421.50 101.6700	8,554.36	238.44
	DUKE ENERGY PROGRESS INC DTD 11/20/14 4.150 12/01/2044 26442RAD3				
25,000.000	26083301	25,259.00	27,268.75	2,009.75	86.46
25,000.000	TOTAL DUKE ENERGY PROGRESS INC	25,259.00 101.0360	27,268.75 109.0750	2,009.75	86.46
	DUKE ENERGY PROGRESS INC DTD 08/13/15 4.200 08/15/2045 26442UAB0				
70,000.000	26083301	69,645.10	77,200.20	7,555.10	1,110.67
70,000.000	TOTAL DUKE ENERGY PROGRESS INC	69,645.10 99.4930	77,200.20 110.2860	7,555.10	1,110.67
	DUKE UNIVERSITY HEALTH DTD 06/06/17 3.920 06/01/2047 26443CAA1				
110,000.000	26083301	110,000.00	115,078.70	5,078.70	359.33
110,000.000	TOTAL DUKE UNIVERSITY HEALTH	110,000.00 100.0000	115,078.70 104.6170	5,078.70	359.33
	EASTMAN CHEMICAL CO DTD 06/05/12 4.800 09/01/2042 277432AL4				
80,000.000	26083301	78,328.54	87,962.40	9,633.86	1,280.00
80,000.000	TOTAL EASTMAN CHEMICAL CO	78,328.54 97.9107	87,962.40 109.9530	9,633.86	1,280.00

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	EL PASO PIPELINE PART OP DTD 11/08/12 4.700 11/01/2042 28370TAF6				
60,000.000	26083301	57,912.00	58,084.80	172.80	470.00
60,000.000	TOTAL EL PASO PIPELINE PART OP	57,912.00 96.5200	58,084.80 96.8080	172.80	470.00
	EL PASO PIPELINE PART OP DTD 11/19/10 7.500 11/15/2040 28370TAD1				
105,000.000	26083301	133,010.85	134,390.55	1,379.70	1,006.25
105,000.000	TOTAL EL PASO PIPELINE PART OP	133,010.85 126.6770	134,390.55 127.9910	1,379.70	1,006.25
	ELI LILLY & CO DTD 03/05/15 3.700 03/01/2045 532457BJ6				
50,000.000	26083301	50,194.00	51,689.50	1,495.50	616.67
50,000.000	TOTAL ELI LILLY & CO	50,194.00 100.3880	51,689.50 103.3790	1,495.50	616.67
	ELI LILLY & CO DTD 05/09/17 3.950 05/15/2047 532457BR8				
30,000.000	26083301	29,837.70	32,210.10	2,372.40	151.42
30,000.000	TOTAL ELI LILLY & CO	29,837.70 99.4590	32,210.10 107.3670	2,372.40	151.42
	ENABLE MIDSTREAM PARTNERS LP DTD 12/28/15 5.000 05/15/2044 292480AJ9				
95,000.000	26083301	95,732.90	93,304.25	2,428.65-	606.94
95,000.000	TOTAL ENABLE MIDSTREAM PARTNERS LP	95,732.90 100.7715	93,304.25 98.2150	2,428.65-	606.94

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	ENBRIDGE ENERGY PARTNERS DTD 10/06/15 7.375 10/15/2045 29250RAX4				
60,000.000	26083301	63,872.76	79,725.60	15,852.84	934.17
60,000.000	TOTAL ENBRIDGE ENERGY PARTNERS	63,872.76 106.4546	79,725.60 132.8760	15,852.84	934.17
	ENBRIDGE INC DTD 07/07/17 3.700 07/15/2027 29250NAR6				
200,000.000	26083301	199,948.00	200,844.00	896.00	3,576.67
200,000.000	TOTAL ENBRIDGE INC	199,948.00 99.9740	200,844.00 100.4220	896.00	3,576.67
	ENERGY TRANSFER PARTNERS DTD 09/19/13 5.950 10/01/2043 29273RAZ2				
275,000.000	26083301	271,582.35	292,388.25	20,805.90	4,090.63
275,000.000	TOTAL ENERGY TRANSFER PARTNERS	271,582.35 98.7572	292,388.25 106.3230	20,805.90	4,090.63
	ENERGY TRANSFER PARTNERS DTD 05/12/11 6.050 06/01/2041 29273RAP4				
40,000.000	26083301	42,986.00	42,858.00	128.00-	201.67
40,000.000	TOTAL ENERGY TRANSFER PARTNERS	42,986.00 107.4650	42,858.00 107.1450	128.00-	201.67
	ENERGY TRANSFER PARTNERS DTD 06/23/15 6.125 12/15/2045 29273RBJ7				
80,000.000	26083301	86,320.00	86,873.60	553.60	217.78
80,000.000	TOTAL ENERGY TRANSFER PARTNERS	86,320.00 107.9000	86,873.60 108.5920	553.60	217.78

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	ENERGY TRANSFER PARTNERS DTD 01/17/12 6.500 02/01/2042 29273RAR0				
55,000.000	26083301	59,868.29	62,277.60	2,409.31	1,489.58
55,000.000	TOTAL ENERGY TRANSFER PARTNERS	59,868.29 108.8514	62,277.60 113.2320	2,409.31	1,489.58
	ENLINK MIDSTREAM PARTNER DTD 11/12/14 5.050 04/01/2045 29336UAD9				
125,000.000	26083301	121,656.50	123,463.75	1,807.25	1,578.13
125,000.000	TOTAL ENLINK MIDSTREAM PARTNER	121,656.50 97.3252	123,463.75 98.7710	1,807.25	1,578.13
	ENLINK MIDSTREAM PARTNER DTD 05/11/17 5.450 06/01/2047 29336UAG2				
180,000.000	26083301	178,871.44	190,204.20	11,332.76	857.81
180,000.000	TOTAL ENLINK MIDSTREAM PARTNER	178,871.44 99.3730	190,204.20 105.6690	11,332.76	857.81
	ENLINK MIDSTREAM PARTNER DTD 03/19/14 5.600 04/01/2044 29336UAC1				
80,000.000	26083301	82,500.80	83,994.40	1,493.60	1,120.00
80,000.000	TOTAL ENLINK MIDSTREAM PARTNER	82,500.80 103.1260	83,994.40 104.9930	1,493.60	1,120.00
	ENTERPRISE PRODUCTS OPER DTD 02/15/12 4.850 08/15/2042 29379VAW3				
145,000.000	26083301	138,349.85	159,227.40	20,877.55	2,656.72
145,000.000	TOTAL ENTERPRISE PRODUCTS OPER	138,349.85 95.4137	159,227.40 109.8120	20,877.55	2,656.72

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	ENTERPRISE PRODUCTS OPER DTD 10/05/09 6.125 10/15/2039 29379VAG8				
245,000.000	26083301	257,018.35	308,205.10	51,186.75	3,167.99
245,000.000	TOTAL ENTERPRISE PRODUCTS OPER	257,018.35 104.9054	308,205.10 125.7980	51,186.75	3,167.99
	ENTERPRISE PRODUCTS OPER SER WI DTD 10/15/09 7.550 04/15/2038 29379VAM5				
160,000.000	26083301	207,736.00	224,086.40	16,350.40	2,550.22
160,000.000	TOTAL ENTERPRISE PRODUCTS OPER	207,736.00 129.8350	224,086.40 140.0540	16,350.40	2,550.22
	EOG RESOURCES INC DTD 03/17/15 3.900 04/01/2035 26875PAN1				
115,000.000	26083301	115,253.65	117,378.20	2,124.55	1,121.25
115,000.000	TOTAL EOG RESOURCES INC	115,253.65 100.2206	117,378.20 102.0680	2,124.55	1,121.25
	EOG RESOURCES INC DTD 01/14/16 5.100 01/15/2036 26875PAQ4				
170,000.000	26083301	175,733.86	196,350.00	20,616.14	3,997.83
170,000.000	TOTAL EOG RESOURCES INC	175,733.86 103.3729	196,350.00 115.5000	20,616.14	3,997.83
	ERP OPERATING LP DTD 08/03/17 4.000 08/01/2047 26884ABH5				
60,000.000	26083301	58,635.60	61,734.00	3,098.40	986.67
60,000.000	TOTAL ERP OPERATING LP	58,635.60 97.7260	61,734.00 102.8900	3,098.40	986.67

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	ERP OPERATING LP DTD 06/19/14 4.500 07/01/2044 26884ABB8				
60,000.000	26083301	60,973.20	65,682.00	4,708.80	1,350.00
60,000.000	TOTAL ERP OPERATING LP	60,973.20 101.6220	65,682.00 109.4700	4,708.80	1,350.00
	EXELON CORP DTD 04/07/16 4.450 04/15/2046 30161NAV3				
30,000.000	26083301	30,014.01	32,601.60	2,587.59	281.83
30,000.000	TOTAL EXELON CORP	30,014.01 100.0467	32,601.60 108.6720	2,587.59	281.83
	EXELON CORP DTD 06/09/05 5.625 06/15/2035 30161NAC5				
205,000.000	26083301	233,490.50	251,942.95	18,452.45	512.50
205,000.000	TOTAL EXELON CORP	233,490.50 113.8978	251,942.95 122.8990	18,452.45	512.50
	EXXON MOBIL CORPORATION DTD 03/06/15 3.567 03/06/2045 30231GAN2				
215,000.000	26083301	206,071.05	217,263.95	11,192.90	2,429.27
215,000.000	TOTAL EXXON MOBIL CORPORATION	206,071.05 95.8470	217,263.95 101.0530	11,192.90	2,429.27
	EXXON MOBIL CORPORATION DTD 03/03/16 4.114 03/01/2046 30231GAW2				
5,000.000	26083301	5,155.28	5,596.20	440.92	68.57
5,000.000	TOTAL EXXON MOBIL CORPORATION	5,155.28 103.1056	5,596.20 111.9240	440.92	68.57

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	FEDERATED RETAIL HLDGS INC DTD 03/12/07 6.375 03/15/2037 314275AC2				
49,000.000	26083301	53,419.80	49,969.71	3,450.09-	919.77
49,000.000	TOTAL FEDERATED RETAIL HLDGS INC	53,419.80 109.0200	49,969.71 101.9790	3,450.09-	919.77
	FEDEX CORP DTD 04/11/13 4.100 04/15/2043 31428XAU0				
220,000.000	26083301	215,016.35	224,749.80	9,733.45	1,904.22
220,000.000	TOTAL FEDEX CORP	215,016.35 97.7347	224,749.80 102.1590	9,733.45	1,904.22
	FEDEX CORP DTD 01/09/15 4.500 02/01/2065 31428XBD7				
175,000.000	26083301	168,203.50	176,701.00	8,497.50	3,281.25
175,000.000	TOTAL FEDEX CORP	168,203.50 96.1163	176,701.00 100.9720	8,497.50	3,281.25
	FEDEX CORP DTD 01/09/14 5.100 01/15/2044 31428XAW6				
85,000.000	26083301	92,309.64	98,917.90	6,608.26	2,010.96
85,000.000	TOTAL FEDEX CORP	92,309.64 108.5996	98,917.90 116.3740	6,608.26	2,010.96
	FEDEX CORP DTD 07/01/97 7.600 07/01/2097 313309AP1				
120,000.000	26083301	158,848.45	179,774.40	20,925.95	4,560.00
120,000.000	TOTAL FEDEX CORP	158,848.45 132.3737	179,774.40 149.8120	20,925.95	4,560.00

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FIRST REPUBLIC BANK DTD 02/13/17 4.625 02/13/2047 33616CAC4				
40,000.000	26083301	40,528.66	42,778.80	2,250.14	709.17
40,000.000	TOTAL FIRST REPUBLIC BANK	40,528.66 101.3216	42,778.80 106.9470	2,250.14	709.17
	FLORIDA POWER & LIGHT CO DTD 11/16/17 3.700 12/01/2047 341081FP7				
165,000.000	26083301	163,694.85	171,981.15	8,286.30	763.13
165,000.000	TOTAL FLORIDA POWER & LIGHT CO	163,694.85 99.2090	171,981.15 104.2310	8,286.30	763.13
	FLORIDA PWR & LT CO DTD 06/07/05 4.950 06/01/2035 341081ET0				
150,000.000	26083301	161,556.00	177,739.50	16,183.50	618.75
150,000.000	TOTAL FLORIDA PWR & LT CO	161,556.00 107.7040	177,739.50 118.4930	16,183.50	618.75
	FOMENTO ECONOMICO MEX DTD 05/10/13 4.375 05/10/2043 344419AB2				
70,000.000	26083301	72,032.10	73,719.10	1,687.00	1,965.10
70,000.000	TOTAL FOMENTO ECONOMICO MEX	72,032.10 102.9030	73,719.10 105.3130	1,687.00	1,965.10
	FORD MOTOR COMPANY DTD 01/08/13 4.750 01/15/2043 345370CQ1				
395,000.000	26083301	399,021.93	400,581.35	1,559.42	8,651.60
395,000.000	TOTAL FORD MOTOR COMPANY	399,021.93 101.0182	400,581.35 101.4130	1,559.42	8,651.60

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	FORD MOTOR COMPANY DTD 12/08/16 5.291 12/08/2046 345370CS7				
180,000.000	26083301	181,909.23	195,877.80	13,968.57	608.47
180,000.000	TOTAL FORD MOTOR COMPANY	181,909.23 101.0607	195,877.80 108.8210	13,968.57	608.47
	FORD MOTOR COMPANY DTD 07/16/99 7.450 07/16/2031 345370CA6				
95,000.000	26083301	119,398.78	124,184.95	4,786.17	3,243.85
95,000.000	TOTAL FORD MOTOR COMPANY	119,398.78 125.6829	124,184.95 130.7210	4,786.17	3,243.85
	FORD MOTOR COMPANY DTD 05/13/97 7.700 05/15/2097 345370BS8				
60,000.000	26083301	71,946.60	78,926.40	6,979.80	590.33
60,000.000	TOTAL FORD MOTOR COMPANY	71,946.60 119.9110	78,926.40 131.5440	6,979.80	590.33
	FORTIVE CORPORATION DTD 06/15/17 4.300 06/15/2046 34959JAH1				
105,000.000	26083301	105,662.65	112,096.95	6,434.30	200.67
105,000.000	TOTAL FORTIVE CORPORATION	105,662.65 100.6311	112,096.95 106.7590	6,434.30	200.67
	GE CAPITAL INTL FUNDING DTD 05/15/16 4.418 11/15/2035 36164QNA2				
1,589,000.000	26083301	1,680,573.64	1,719,711.14	39,137.50	8,970.26
1,589,000.000	TOTAL GE CAPITAL INTL FUNDING	1,680,573.64 105.7630	1,719,711.14 108.2260	39,137.50	8,970.26

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GENERAL ELEC CAP CORP DTD 01/14/08 5.875 01/14/2038 36962G3P7				
230,000.000	26083301	295,264.52	297,433.70	2,169.18	6,268.30
230,000.000	TOTAL GENERAL ELEC CAP CORP	295,264.52 128.3759	297,433.70 129.3190	2,169.18	6,268.30
	GENERAL ELEC CAP CORP DTD 08/07/2007 6.150 08/07/2037 36962G3A0				
60,000.000	26083301	80,113.80	79,238.40	875.40-	1,476.00
60,000.000	TOTAL GENERAL ELEC CAP CORP	80,113.80 133.5230	79,238.40 132.0640	875.40-	1,476.00
	GENERAL ELECTRIC CO DTD 10/09/12 4.125 10/09/2042 369604BF9				
210,000.000	26083301	215,417.12	219,996.00	4,578.88	1,972.13
210,000.000	TOTAL GENERAL ELECTRIC CO	215,417.12 102.5796	219,996.00 104.7600	4,578.88	1,972.13
	GENERAL MOTORS CO DTD 08/07/17 5.150 04/01/2038 37045VAP5				
150,000.000	26083301	149,905.50	159,922.50	10,017.00	3,090.00
150,000.000	TOTAL GENERAL MOTORS CO	149,905.50 99.9370	159,922.50 106.6150	10,017.00	3,090.00
	GENERAL MOTORS CO DTD 11/12/14 5.200 04/01/2045 37045VAJ9				
75,000.000	26083301	75,690.00	79,248.00	3,558.00	975.00
75,000.000	TOTAL GENERAL MOTORS CO	75,690.00 100.9200	79,248.00 105.6640	3,558.00	975.00

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	GENERAL MOTORS CO DTD 04/02/14 6.250 10/02/2043 37045VAF7				
165,000.000	26083301	171,396.65	195,437.55	24,040.90	2,549.48
165,000.000	TOTAL GENERAL MOTORS CO	171,396.65 103.8768	195,437.55 118.4470	24,040.90	2,549.48
	GENERAL MOTORS CO DTD 02/23/16 6.600 04/01/2036 37045VAK6				
405,000.000	26083301	433,299.75	493,447.95	60,148.20	6,682.50
405,000.000	TOTAL GENERAL MOTORS CO	433,299.75 106.9876	493,447.95 121.8390	60,148.20	6,682.50
	GEORGE WASHINGTON UNIVER DTD 08/07/14 4.300 09/15/2044 372546AT8				
100,000.000	26083301	100,000.00	109,590.00	9,590.00	1,266.00
100,000.000	TOTAL GEORGE WASHINGTON UNIVER	100,000.00 100.0000	109,590.00 109.5900	9,590.00	1,266.00
	GEORGE WASHINGTON UNIVER DTD 07/01/15 4.868 09/15/2045 372546AU5				
30,000.000	26083301	30,519.60	35,814.90	5,295.30	429.01
30,000.000	TOTAL GEORGE WASHINGTON UNIVER	30,519.60 101.7320	35,814.90 119.3830	5,295.30	429.01
	GEORGIA POWER COMPANY DTD 03/06/12 4.300 03/15/2042 373334JW2				
145,000.000	26083301	147,422.39	154,172.70	6,750.31	1,828.75
145,000.000	TOTAL GEORGIA POWER COMPANY	147,422.39 101.6706	154,172.70 106.3260	6,750.31	1,828.75

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GILEAD SCIENCES INC DTD 11/17/14 4.500 02/01/2045 375558BA0				
70,000.000	26083301	71,556.40	77,800.10	6,243.70	1,312.50
70,000.000	TOTAL GILEAD SCIENCES INC	71,556.40 102.2234	77,800.10 111.1430	6,243.70	1,312.50
	GILEAD SCIENCES INC DTD 03/07/14 4.800 04/01/2044 375558AX1				
375,000.000	26083301	387,206.28	435,120.00	47,913.72	4,500.00
375,000.000	TOTAL GILEAD SCIENCES INC	387,206.28 103.2550	435,120.00 116.0320	47,913.72	4,500.00
	GLAXOSMITHKLINE CAPITAL DTD 05/13/08 6.375 05/15/2038 377372AE7				
110,000.000	26083301	152,263.10	155,180.30	2,917.20	896.04
110,000.000	TOTAL GLAXOSMITHKLINE CAPITAL	152,263.10 138.4210	155,180.30 141.0730	2,917.20	896.04
	GOLDCORP INC DTD 06/09/14 5.450 06/09/2044 380956AE2				
30,000.000	26083301	29,855.10	34,921.80	5,066.70	99.92
30,000.000	TOTAL GOLDCORP INC	29,855.10 99.5170	34,921.80 116.4060	5,066.70	99.92
	GOLDMAN SACHS GROUP INC DTD 02/13/03 6.125 02/15/2033 38141GCU6				
130,000.000	26083301	149,415.13	165,692.80	16,277.67	3,008.06
130,000.000	TOTAL GOLDMAN SACHS GROUP INC	149,415.13 114.9347	165,692.80 127.4560	16,277.67	3,008.06

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	GOLDMAN SACHS GROUP INC DTD 07/08/14 4.800 07/08/2044 38141EC31				
150,000.000	26083301	168,457.80	171,084.00	2,626.20	3,460.00
150,000.000	TOTAL GOLDMAN SACHS GROUP INC	168,457.80 112.3052	171,084.00 114.0560	2,626.20	3,460.00
	GOLDMAN SACHS GROUP INC DTD 05/22/15 5.150 05/22/2045 38148LAF3				
65,000.000	26083301	73,002.15	75,377.25	2,375.10	362.65
65,000.000	TOTAL GOLDMAN SACHS GROUP INC	73,002.15 112.3110	75,377.25 115.9650	2,375.10	362.65
	GOLDMAN SACHS GROUP INC DTD 04/18/06 6.450 05/01/2036 38143YAC7				
85,000.000	26083301	108,467.65	109,598.15	1,130.50	913.75
85,000.000	TOTAL GOLDMAN SACHS GROUP INC	108,467.65 127.6090	109,598.15 128.9390	1,130.50	913.75
	GOLDMAN SACHS GROUP INC DTD 10/03/07 6.750 10/01/2037 38141GFD1				
295,000.000	26083301	373,411.86	394,898.80	21,486.94	4,978.13
295,000.000	TOTAL GOLDMAN SACHS GROUP INC	373,411.86 126.5803	394,898.80 133.8640	21,486.94	4,978.13
	GRUPO TELEVISA S.A. DTD 11/30/09 6.625 01/15/2040 40049JAZ0				
45,000.000	26083301	54,671.35	55,344.60	673.25	1,374.69
45,000.000	TOTAL GRUPO TELEVISA S.A.	54,671.35 121.4919	55,344.60 122.9880	673.25	1,374.69

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	HALLIBURTON CO DTD 11/13/15 4.850 11/15/2035 406216BJ9				
105,000.000	26083301	112,782.60	117,793.20	5,010.60	650.71
105,000.000	TOTAL HALLIBURTON CO	112,782.60 107.4120	117,793.20 112.1840	5,010.60	650.71
	HALLIBURTON CO DTD 11/13/15 5.000 11/15/2045 406216BK6				
265,000.000	26083301	282,108.87	304,315.40	22,206.53	1,693.06
265,000.000	TOTAL HALLIBURTON CO	282,108.87 106.4562	304,315.40 114.8360	22,206.53	1,693.06
	HALLIBURTON COMPANY DTD 08/05/13 4.750 08/01/2043 406216BE0				
45,000.000	26083301	48,606.30	49,132.35	526.05	890.63
45,000.000	TOTAL HALLIBURTON COMPANY	48,606.30 108.0140	49,132.35 109.1830	526.05	890.63
	HALLIBURTON COMPANY DTD 12/15/03 7.600 08/15/2096 406216AS0				
170,000.000	26083301	239,048.50	241,360.90	2,312.40	4,880.89
170,000.000	TOTAL HALLIBURTON COMPANY	239,048.50 140.6168	241,360.90 141.9770	2,312.40	4,880.89
	HARTFORD FINL SVCS GROUP INC DTD 10/10/06 6.100 10/01/2041 416515AP9				
60,000.000	26083301	71,750.40	79,599.00	7,848.60	915.00
60,000.000	TOTAL HARTFORD FINL SVCS GROUP INC	71,750.40 119.5840	79,599.00 132.6650	7,848.60	915.00

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	HESS CORP DTD 08/10/10 5.600 02/15/2041 42809HAD9				
25,000.000	26083301	24,214.22	26,959.00	2,744.78	474.22
25,000.000	TOTAL HESS CORP	24,214.22 96.8569	26,959.00 107.8360	2,744.78	474.22
	HESS CORP DTD 09/28/16 5.800 04/01/2047 42809HAH0				
40,000.000	26083301	43,470.40	44,511.60	1,041.20	580.00
40,000.000	TOTAL HESS CORP	43,470.40 108.6760	44,511.60 111.2790	1,041.20	580.00
	HESS CORP DTD 12/14/09 6.000 01/15/2040 42809HAC1				
130,000.000	26083301	143,779.40	143,657.80	121.60-	3,596.67
130,000.000	TOTAL HESS CORP	143,779.40 110.5995	143,657.80 110.5060	121.60-	3,596.67
	HEWLETT-PACKARD CO DTD 09/19/11 6.000 09/15/2041 428236BR3				
60,000.000	26083301	65,019.18	64,158.60	860.58-	1,060.00
60,000.000	TOTAL HEWLETT-PACKARD CO	65,019.18 108.3653	64,158.60 106.9310	860.58-	1,060.00
	HOME DEPOT INC DTD 06/05/17 3.900 06/15/2047 437076BS0				
130,000.000	26083301	130,114.59	137,098.00	6,983.41	225.33
130,000.000	TOTAL HOME DEPOT INC	130,114.59 100.0881	137,098.00 105.4600	6,983.41	225.33

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	HOME DEPOT INC DTD 04/05/13 4.200 04/01/2043 437076BA9				
185,000.000	26083301	189,081.65	203,760.85	14,679.20	1,942.50
185,000.000	TOTAL HOME DEPOT INC	189,081.65 102.2063	203,760.85 110.1410	14,679.20	1,942.50
	HOME DEPOT INC DTD 06/12/14 4.400 03/15/2045 437076BF8				
40,000.000	26083301	44,088.80	45,298.40	1,209.60	518.22
40,000.000	TOTAL HOME DEPOT INC	44,088.80 110.2220	45,298.40 113.2460	1,209.60	518.22
	HOME DEPOT INC DTD 09/10/13 4.875 02/15/2044 437076BD3				
95,000.000	26083301	111,974.21	114,866.40	2,892.19	1,749.58
95,000.000	TOTAL HOME DEPOT INC	111,974.21 117.8676	114,866.40 120.9120	2,892.19	1,749.58
	HOME DEPOT INC DTD 09/10/10 5.400 09/15/2040 437076AU6				
50,000.000	26083301	60,253.00	63,681.50	3,428.50	795.00
50,000.000	TOTAL HOME DEPOT INC	60,253.00 120.5060	63,681.50 127.3630	3,428.50	795.00
	HP ENTERPRISE CO DTD 10/15/16 6.350 10/15/2045 42824CAY5				
135,000.000	26083301	139,615.48	142,919.10	3,303.62	1,809.75
135,000.000	TOTAL HP ENTERPRISE CO	139,615.48 103.4189	142,919.10 105.8660	3,303.62	1,809.75

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	HSBC BANK USA NA SER BKNT DTD 06/18/08 7.000 01/15/2039 404201AD9				
150,000.000	26083301	193,947.20	221,634.00	27,686.80	4,841.67
150,000.000	TOTAL HSBC BANK USA NA	193,947.20 129.2981	221,634.00 147.7560	27,686.80	4,841.67
	HSBC HOLDINGS PLC DTD 05/03/06 6.500 05/02/2036 404280AG4				
25,000.000	26083301	32,182.25	32,627.00	444.75	266.32
25,000.000	TOTAL HSBC HOLDINGS PLC	32,182.25 128.7290	32,627.00 130.5080	444.75	266.32
	HSBC HOLDINGS PLC DTD 09/12/2007 6.500 09/15/2037 404280AH2				
125,000.000	26083301	164,661.20	164,385.00	276.20-	2,392.36
125,000.000	TOTAL HSBC HOLDINGS PLC	164,661.20 131.7290	164,385.00 131.5080	276.20-	2,392.36
	HSBC HOLDINGS PLC DTD 05/27/08 6.800 06/01/2038 404280AJ8				
55,000.000	26083301	75,290.00	74,989.75	300.25-	311.67
55,000.000	TOTAL HSBC HOLDINGS PLC	75,290.00 136.8909	74,989.75 136.3450	300.25-	311.67
	HUMANA INC DTD 03/16/17 3.950 03/15/2027 444859BF8				
135,000.000	26083301	141,442.20	139,777.65	1,664.55-	1,570.13
135,000.000	TOTAL HUMANA INC	141,442.20 104.7720	139,777.65 103.5390	1,664.55-	1,570.13

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	IBM CORP DTD 06/20/12 4.000 06/20/2042 459200HF1				
65,000.000	26083301	65,122.65	68,836.30	3,713.65	79.44
65,000.000	TOTAL IBM CORP	65,122.65 100.1887	68,836.30 105.9020	3,713.65	79.44
	IBM CORP DTD 02/19/16 4.700 02/19/2046 459200JH5				
20,000.000	26083301	20,858.02	23,643.00	2,784.98	344.67
20,000.000	TOTAL IBM CORP	20,858.02 104.2901	23,643.00 118.2150	2,784.98	344.67
	INTER-AMERICAN DEVEL BK DTD 01/24/14 4.375 01/24/2044 4581X0CE6				
55,000.000	26083301	57,199.45	67,136.30	9,936.85	629.64
55,000.000	TOTAL INTER-AMERICAN DEVEL BK	57,199.45 103.9990	67,136.30 122.0660	9,936.85	629.64
	INTERNATIONAL PAPER CO DTD 08/09/17 4.350 08/15/2048 460146CS0				
270,000.000	26083301	270,343.80	281,890.80	11,547.00	4,632.75
270,000.000	TOTAL INTERNATIONAL PAPER CO	270,343.80 100.1273	281,890.80 104.4040	11,547.00	4,632.75
	INTERNATIONAL PAPER CO DTD 08/11/16 4.400 08/15/2047 460146CQ4				
205,000.000	26083301	198,996.48	214,216.80	15,220.32	3,407.56
205,000.000	TOTAL INTERNATIONAL PAPER CO	198,996.48 97.0715	214,216.80 104.4960	15,220.32	3,407.56

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	INTERNATIONAL PAPER CO DTD 06/10/14 4.800 06/15/2044 460146CK7				
85,000.000	26083301	90,080.30	93,046.10	2,965.80	181.33
85,000.000	TOTAL INTERNATIONAL PAPER CO	90,080.30 105.9768	93,046.10 109.4660	2,965.80	181.33
	INTL PAPER CO DTD 11/16/11 6.000 11/15/2041 460146CH4				
55,000.000	26083301	65,855.05	68,841.85	2,986.80	421.67
55,000.000	TOTAL INTL PAPER CO	65,855.05 119.7365	68,841.85 125.1670	2,986.80	421.67
	INTL PAPER CO DTD 12/07/09 7.300 11/15/2039 460146CF8				
70,000.000	26083301	91,286.30	98,609.00	7,322.70	652.94
70,000.000	TOTAL INTL PAPER CO	91,286.30 130.4090	98,609.00 140.8700	7,322.70	652.94
	INVESCO FINANCE PLC DTD 11/12/13 5.375 11/30/2043 46132FAC4				
15,000.000	26083301	16,031.10	18,576.45	2,545.35	69.44
15,000.000	TOTAL INVESCO FINANCE PLC	16,031.10 106.8740	18,576.45 123.8430	2,545.35	69.44
	JM SMUCKER CO DTD 12/07/17 3.375 12/15/2027 832696AR9				
120,000.000	26083301	119,959.20	120,159.60	200.40	270.00
120,000.000	TOTAL JM SMUCKER CO	119,959.20 99.9660	120,159.60 100.1330	200.40	270.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHN SEVIER COMB CYCLE DTD 01/17/12 4.626 01/15/2042 478045AA5				
87,624.230	26083301	100,795.02	96,664.42	4,130.60-	1,869.11
87,624.230	TOTAL JOHN SEVIER COMB CYCLE	100,795.02 115.0310	96,664.42 110.3170	4,130.60-	1,869.11
	JOHNSON & JOHNSON DTD 11/10/17 3.400 01/15/2038 478160CL6				
190,000.000	26083301	190,617.10	194,609.40	3,992.30	915.17
190,000.000	TOTAL JOHNSON & JOHNSON	190,617.10 100.3248	194,609.40 102.4260	3,992.30	915.17
	JOHNSON & JOHNSON DTD 11/10/17 3.500 01/15/2048 478160CM4				
145,000.000	26083301	147,652.05	148,332.10	680.05	718.96
145,000.000	TOTAL JOHNSON & JOHNSON	147,652.05 101.8290	148,332.10 102.2980	680.05	718.96
	JOHNSON & JOHNSON DTD 03/03/17 3.625 03/03/2037 478160CF9				
355,000.000	26083301	354,098.30	375,050.40	20,952.10	4,217.19
355,000.000	TOTAL JOHNSON & JOHNSON	354,098.30 99.7460	375,050.40 105.6480	20,952.10	4,217.19
	JOHNSON & JOHNSON DTD 03/03/17 3.750 03/03/2047 478160CG7				
130,000.000	26083301	130,558.59	138,815.30	8,256.71	1,589.29
130,000.000	TOTAL JOHNSON & JOHNSON	130,558.59 100.4297	138,815.30 106.7810	8,256.71	1,589.29

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHNSON CONTROLS INTL PL DTD 02/07/17 4.500 02/15/2047 478375AU2				
100,000.000	26083301	102,638.52	109,859.00	7,220.48	1,700.00
100,000.000	TOTAL JOHNSON CONTROLS INTL PL	102,638.52 102.6385	109,859.00 109.8590	7,220.48	1,700.00
	JOHNSON CONTROLS INTL PL DTD 09/14/16 5.125 09/14/2045 478375AS7				
70,000.000	26083301	74,140.78	82,170.90	8,030.12	1,056.87
70,000.000	TOTAL JOHNSON CONTROLS INTL PL	74,140.78 105.9154	82,170.90 117.3870	8,030.12	1,056.87
	JPMORGAN CHASE & CO DTD 10/21/10 5.500 10/15/2040 46625HHV5				
196,000.000	26083301	224,234.76	246,838.48	22,603.72	2,275.78
196,000.000	TOTAL JPMORGAN CHASE & CO	224,234.76 114.4055	246,838.48 125.9380	22,603.72	2,275.78
	JPMORGAN CHASE & CO DTD 07/21/11 5.600 07/15/2041 46625HJB7				
35,000.000	26083301	39,575.84	45,020.50	5,444.66	903.78
35,000.000	TOTAL JPMORGAN CHASE & CO	39,575.84 113.0738	45,020.50 128.6300	5,444.66	903.78
	JUNIPER NETWORKS INC DTD 03/03/11 5.950 03/15/2041 48203RAD6				
75,000.000	26083301	75,894.57	83,950.50	8,055.93	1,313.38
75,000.000	TOTAL JUNIPER NETWORKS INC	75,894.57 101.1928	83,950.50 111.9340	8,055.93	1,313.38

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	KELLOGG CO DTD 03/07/16 4.500 04/01/2046 487836BQ0				
65,000.000	26083301	64,351.95	68,959.80	4,607.85	731.25
65,000.000	TOTAL KELLOGG CO	64,351.95 99.0030	68,959.80 106.0920	4,607.85	731.25
	KIMCO REALTY CORP DTD 11/10/16 4.125 12/01/2046 49446RAQ2				
155,000.000	26083301	152,063.95	151,063.00	1,000.95-	532.81
155,000.000	TOTAL KIMCO REALTY CORP	152,063.95 98.1058	151,063.00 97.4600	1,000.95-	532.81
	KIMCO REALTY CORP DTD 08/10/17 4.450 09/01/2047 49446RAT6				
115,000.000	26083301	114,153.05	118,138.35	3,985.30	2,004.35
115,000.000	TOTAL KIMCO REALTY CORP	114,153.05 99.2635	118,138.35 102.7290	3,985.30	2,004.35
	KINDER MORGAN ENER PART DTD 03/15/05 5.800 03/15/2035 494550AT3				
310,000.000	26083301	304,022.32	343,197.90	39,175.58	5,295.00
310,000.000	TOTAL KINDER MORGAN ENER PART	304,022.32 98.0717	343,197.90 110.7090	39,175.58	5,295.00
	KINDER MORGAN ENER PART DTD 03/04/11 6.375 03/01/2041 494550BH8				
90,000.000	26083301	102,500.63	104,612.40	2,111.77	1,912.50
90,000.000	TOTAL KINDER MORGAN ENER PART	102,500.63 113.8896	104,612.40 116.2360	2,111.77	1,912.50

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	KINDER MORGAN ENER PART DTD 05/19/10 6.550 09/15/2040 494550BF2				
45,000.000	26083301	49,013.10	52,610.85	3,597.75	867.88
45,000.000	TOTAL KINDER MORGAN ENER PART	49,013.10 108.9180	52,610.85 116.9130	3,597.75	867.88
	KINDER MORGAN INC/DELAWA DTD 11/26/14 5.300 12/01/2034 49456BAG6				
110,000.000	26083301	113,697.86	117,343.60	3,645.74	485.83
110,000.000	TOTAL KINDER MORGAN INC/DELAWA	113,697.86 103.3617	117,343.60 106.6760	3,645.74	485.83
	KRAFT FOODS GROUP INC DTD 12/04/12 5.000 06/04/2042 500760AE6				
195,000.000	26083301	207,565.85	209,238.90	1,673.05	731.25
195,000.000	TOTAL KRAFT FOODS GROUP INC	207,565.85 106.4440	209,238.90 107.3020	1,673.05	731.25
	KRAFT FOODS GROUP INC DTD 01/14/13 6.500 02/09/2040 500760AN6				
20,000.000	26083301	24,757.07	25,374.40	617.33	512.78
20,000.000	TOTAL KRAFT FOODS GROUP INC	24,757.07 123.7853	25,374.40 126.8720	617.33	512.78
	KRAFT FOODS GROUP INC DTD 07/26/12 6.875 01/26/2039 500760AR7				
115,000.000	26083301	146,984.70	151,384.85	4,400.15	3,404.08
115,000.000	TOTAL KRAFT FOODS GROUP INC	146,984.70 127.8128	151,384.85 131.6390	4,400.15	3,404.08

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	KRAFT HEINZ FOODS CO DTD 05/24/16 4.375 06/01/2046 50077LAB2				
45,000.000	26083301	44,163.45	44,574.75	411.30	164.06
45,000.000	TOTAL KRAFT HEINZ FOODS CO	44,163.45 98.1410	44,574.75 99.0550	411.30	164.06
	KROGER CO DTD 10/03/16 3.875 10/15/2046 501044DF5				
285,000.000	26083301	270,136.17	260,914.65	9,221.52-	2,331.46
285,000.000	TOTAL KROGER CO	270,136.17 94.7846	260,914.65 91.5490	9,221.52-	2,331.46
	KROGER CO DTD 01/24/17 4.450 02/01/2047 501044DG3				
105,000.000	26083301	102,752.54	104,841.45	2,088.91	1,946.88
105,000.000	TOTAL KROGER CO	102,752.54 97.8596	104,841.45 99.8490	2,088.91	1,946.88
	KROGER CO/THE DTD 04/16/12 5.000 04/15/2042 501044CR0				
90,000.000	26083301	93,673.50	95,622.30	1,948.80	950.00
90,000.000	TOTAL KROGER CO/THE	93,673.50 104.0817	95,622.30 106.2470	1,948.80	950.00
	LEGG MASON INC DTD 01/22/14 5.625 01/15/2044 524901AR6				
25,000.000	26083301	25,860.20	27,872.00	2,011.80	648.44
25,000.000	TOTAL LEGG MASON INC	25,860.20 103.4408	27,872.00 111.4880	2,011.80	648.44

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LINCOLN NATIONAL CORP DTD 04/06/06 6.150 04/07/2036 534187AR0				
4,000.000	26083301	4,717.40	4,961.92	244.52	57.40
4,000.000	TOTAL LINCOLN NATIONAL CORP	4,717.40 117.9350	4,961.92 124.0480	244.52	57.40
	LOCKHEED MARTIN CORP DTD 02/20/15 3.800 03/01/2045 539830BD0				
350,000.000	26083301	350,463.65	354,476.50	4,012.85	4,433.33
350,000.000	TOTAL LOCKHEED MARTIN CORP	350,463.65 100.1325	354,476.50 101.2790	4,012.85	4,433.33
	LOCKHEED MARTIN CORP DTD 12/14/12 4.070 12/15/2042 539830BB4				
115,000.000	26083301	110,006.83	121,065.10	11,058.27	208.02
115,000.000	TOTAL LOCKHEED MARTIN CORP	110,006.83 95.6581	121,065.10 105.2740	11,058.27	208.02
	LOCKHEED MARTIN CORP DTD 11/23/15 4.500 05/15/2036 539830BK4				
50,000.000	26083301	52,787.00	56,065.00	3,278.00	287.50
50,000.000	TOTAL LOCKHEED MARTIN CORP	52,787.00 105.5740	56,065.00 112.1300	3,278.00	287.50
	LOWE'S COMPANIES INC DTD 04/23/12 4.650 04/15/2042 548661CX3				
90,000.000	26083301	92,235.38	102,848.40	10,613.02	883.50
90,000.000	TOTAL LOWE'S COMPANIES INC	92,235.38 102.4838	102,848.40 114.2760	10,613.02	883.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LOWE'S COS INC DTD 04/20/16 3.700 04/15/2046 548661DN4				
55,000.000	26083301	52,576.15	55,224.95	2,648.80	429.61
55,000.000	TOTAL LOWE'S COS INC	52,576.15 95.5930	55,224.95 100.4090	2,648.80	429.61
	LOWE'S COS INC DTD 05/03/17 4.050 05/03/2047 548661DQ7				
410,000.000	26083301	409,239.44	436,453.20	27,213.76	2,675.25
410,000.000	TOTAL LOWE'S COS INC	409,239.44 99.8145	436,453.20 106.4520	27,213.76	2,675.25
	LYB INTL FINANCE BV DTD 07/16/13 5.250 07/15/2043 50247VAB5				
50,000.000	26083301	54,107.50	58,151.00	4,043.50	1,210.42
50,000.000	TOTAL LYB INTL FINANCE BV	54,107.50 108.2150	58,151.00 116.3020	4,043.50	1,210.42
	LYONDELLBASELL IND NV DTD 03/05/15 4.625 02/26/2055 552081AM3				
60,000.000	26083301	56,569.20	63,495.00	6,925.80	963.54
60,000.000	TOTAL LYONDELLBASELL IND NV	56,569.20 94.2820	63,495.00 105.8250	6,925.80	963.54
	MACYS RETAIL HLDGS INC DTD 01/13/12 5.125 01/15/2042 55616XAG2				
125,000.000	26083301	117,703.00	112,026.25	5,676.75-	2,953.99
125,000.000	TOTAL MACYS RETAIL HLDGS INC	117,703.00 94.1624	112,026.25 89.6210	5,676.75-	2,953.99

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	MAGELLAN MIDSTREAM PARTN DTD 10/03/17 4.200 10/03/2047 559080AM8				
95,000.000	26083301	93,296.65	95,789.45	2,492.80	975.33
95,000.000	TOTAL MAGELLAN MIDSTREAM PARTN	93,296.65 98.2070	95,789.45 100.8310	2,492.80	975.33
	MAGELLAN MIDSTREAM PARTN DTD 10/10/13 5.150 10/15/2043 559080AG1				
95,000.000	26083301	97,085.25	107,459.25	10,374.00	1,032.86
95,000.000	TOTAL MAGELLAN MIDSTREAM PARTN	97,085.25 102.1950	107,459.25 113.1150	10,374.00	1,032.86
	MARATHON OIL DTD 03/04/02 6.800 03/15/2032 565849AB2				
125,000.000	26083301	143,008.05	152,090.00	9,081.95	2,502.78
125,000.000	TOTAL MARATHON OIL	143,008.05 114.4064	152,090.00 121.6720	9,081.95	2,502.78
	MARATHON OIL CORP DTD 09/27/07 6.600 10/01/2037 565849AE6				
85,000.000	26083301	97,017.70	106,499.05	9,481.35	1,402.50
85,000.000	TOTAL MARATHON OIL CORP	97,017.70 114.1385	106,499.05 125.2930	9,481.35	1,402.50
	MARATHON PETROLEUM CORP DTD 09/05/14 5.000 09/15/2054 56585AAJ1				
140,000.000	26083301	128,171.13	141,786.40	13,615.27	2,061.00
140,000.000	TOTAL MARATHON PETROLEUM CORP	128,171.13 91.5508	141,786.40 101.2760	13,615.27	2,061.00

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	MARATHON PETROLEUM CORP DTD 12/14/15 5.850 12/15/2045 56585AAM4				
135,000.000	26083301	131,919.45	155,502.45	23,583.00	351.00
135,000.000	TOTAL MARATHON PETROLEUM CORP	131,919.45 97.7181	155,502.45 115.1870	23,583.00	351.00
	MARATHON PETROLEUM CORP DTD 09/01/11 6.500 03/01/2041 56585AAF9				
190,000.000	26083301	225,093.05	238,136.50	13,043.45	4,116.67
190,000.000	TOTAL MARATHON PETROLEUM CORP	225,093.05 118.4700	238,136.50 125.3350	13,043.45	4,116.67
	MARKEL CORP DTD 11/02/17 3.500 11/01/2027 570535AR5				
105,000.000	26083301	104,772.15	104,466.60	305.55-	602.29
105,000.000	TOTAL MARKEL CORP	104,772.15 99.7830	104,466.60 99.4920	305.55-	602.29
	MARKEL CORP DTD 11/02/17 4.300 11/01/2047 570535AS3				
25,000.000	26083301	24,966.50	25,677.50	711.00	176.18
25,000.000	TOTAL MARKEL CORP	24,966.50 99.8660	25,677.50 102.7100	711.00	176.18
	MARSH & MCLENNAN COS INC DTD 01/12/17 4.350 01/30/2047 571748BC5				
40,000.000	26083301	39,904.90	44,307.20	4,402.30	729.83
40,000.000	TOTAL MARSH & MCLENNAN COS INC	39,904.90 99.7622	44,307.20 110.7680	4,402.30	729.83

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	MASS INSTITUTE OF TECH DTD 08/02/16 3.885 07/01/2116 575718AF8				
140,000.000	26083301	140,000.00	137,435.20	2,564.80-	2,719.50
140,000.000	TOTAL MASS INSTITUTE OF TECH	140,000.00 100.0000	137,435.20 98.1680	2,564.80-	2,719.50
	MASS INSTITUTE OF TECH DTD 04/08/14 4.678 07/01/2114 575718AB7				
125,000.000	26083301	125,000.00	145,970.00	20,970.00	2,923.75
125,000.000	TOTAL MASS INSTITUTE OF TECH	125,000.00 100.0000	145,970.00 116.7760	20,970.00	2,923.75
	MASTERCARD INC DTD 11/21/16 3.800 11/21/2046 57636QAH7				
35,000.000	26083301	35,738.50	37,201.50	1,463.00	147.78
35,000.000	TOTAL MASTERCARD INC	35,738.50 102.1100	37,201.50 106.2900	1,463.00	147.78
	MCDONALD'S CORP MED TERM NOTE DTD 05/06/13 3.625 05/01/2043 58013MER1				
125,000.000	26083301	110,451.00	120,097.50	9,646.50	755.21
125,000.000	TOTAL MCDONALD'S CORP	110,451.00 88.3608	120,097.50 96.0780	9,646.50	755.21
	MCDONALD'S CORP MED TERM NOTE DTD 02/07/12 3.700 02/15/2042 58013MEN0				
135,000.000	26083301	120,172.95	131,788.35	11,615.40	1,887.00
135,000.000	TOTAL MCDONALD'S CORP	120,172.95 89.0170	131,788.35 97.6210	11,615.40	1,887.00

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	MCDONALD'S CORP MED TERM NOTE DTD 08/02/10 4.875 07/15/2040 58013MEK6				
115,000.000	26083301	126,947.35	132,600.75	5,653.40	2,585.10
115,000.000	TOTAL MCDONALD'S CORP	126,947.35 110.3890	132,600.75 115.3050	5,653.40	2,585.10
	MCDONALD'S CORP DTD 01/16/09 5.700 02/01/2039 58013MEH3				
25,000.000	26083301	30,435.25	31,533.50	1,098.25	593.75
25,000.000	TOTAL MCDONALD'S CORP	30,435.25 121.7410	31,533.50 126.1340	1,098.25	593.75
	MEDTRONIC INC DTD 03/15/15 4.375 03/15/2035 585055BT2				
85,000.000	26083301	84,450.05	95,821.35	11,371.30	1,094.69
85,000.000	TOTAL MEDTRONIC INC	84,450.05 99.3530	95,821.35 112.7310	11,371.30	1,094.69
	MEDTRONIC INC DTD 02/27/14 4.625 03/15/2044 585055BD7				
145,000.000	26083301	161,799.85	166,078.65	4,278.80	1,974.56
145,000.000	TOTAL MEDTRONIC INC	161,799.85 111.5861	166,078.65 114.5370	4,278.80	1,974.56
	MEDTRONIC INC DTD 03/15/15 4.625 03/15/2045 585055BU9				
265,000.000	26083301	292,249.21	308,738.25	16,489.04	3,614.06
265,000.000	TOTAL MEDTRONIC INC	292,249.21 110.2827	308,738.25 116.5050	16,489.04	3,614.06

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	MEMORIAL SLOAN-KETTERING DTD 12/05/12 4.125 07/01/2052 586054AB4				
80,000.000	26083301	76,060.35	84,280.00	8,219.65	1,650.00
80,000.000	TOTAL MEMORIAL SLOAN-KETTERING	76,060.35 95.0754	84,280.00 105.3500	8,219.65	1,650.00
	MEMORIAL SLOAN-KETTERING DTD 02/11/15 4.200 07/01/2055 586054AC2				
65,000.000	26083301	64,764.05	70,276.05	5,512.00	1,365.00
65,000.000	TOTAL MEMORIAL SLOAN-KETTERING	64,764.05 99.6370	70,276.05 108.1170	5,512.00	1,365.00
	MEMORIAL SLOAN-KETTERING DTD 12/08/11 5.000 07/01/2042 586054AA6				
40,000.000	26083301	44,759.20	48,163.20	3,404.00	1,000.00
40,000.000	TOTAL MEMORIAL SLOAN-KETTERING	44,759.20 111.8980	48,163.20 120.4080	3,404.00	1,000.00
	MERCK & CO INC DTD 05/20/13 4.150 05/18/2043 58933YAJ4				
95,000.000	26083301	106,167.09	106,226.15	59.06	424.19
95,000.000	TOTAL MERCK & CO INC	106,167.09 111.7548	106,226.15 111.8170	59.06	424.19
	MERRILL LYNCH & CO DTD 05/14/08 7.750 05/14/2038 59023VAA8				
130,000.000	26083301	190,374.20	194,790.70	4,416.50	1,323.16
130,000.000	TOTAL MERRILL LYNCH & CO	190,374.20 146.4417	194,790.70 149.8390	4,416.50	1,323.16

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	METHANEX CORP DTD 11/18/14 5.650 12/01/2044 59151KAJ7				
195,000.000	26083301	196,901.85	202,630.35	5,728.50	918.13
195,000.000	TOTAL METHANEX CORP	196,901.85 100.9753	202,630.35 103.9130	5,728.50	918.13
	METLIFE INC DTD 03/05/15 4.050 03/01/2045 59156RBN7				
70,000.000	26083301	72,130.64	73,412.50	1,281.86	931.50
70,000.000	TOTAL METLIFE INC	72,130.64 103.0438	73,412.50 104.8750	1,281.86	931.50
	METLIFE INC DTD 08/13/12 4.125 08/13/2042 59156RBD9				
25,000.000	26083301	23,824.69	26,464.25	2,639.56	380.62
25,000.000	TOTAL METLIFE INC	23,824.69 95.2988	26,464.25 105.8570	2,639.56	380.62
	METLIFE INC DTD 11/13/15 4.600 05/13/2046 59156RBR8				
0.000	26083301	0.00	0.00	0.00	14.92
0.000	TOTAL METLIFE INC	0.00 0.0000	0.00 114.0660	0.00	14.92
	METLIFE INC DTD 09/15/14 4.721 12/15/2044 59156RBL1				
280,000.000	26083301	295,427.86	325,508.40	30,080.54	583.93
280,000.000	TOTAL METLIFE INC	295,427.86 105.5099	325,508.40 116.2530	30,080.54	583.93

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	METLIFE INC DTD 11/13/13 4.875 11/13/2043 59156RBG2				
80,000.000	26083301	89,733.88	93,878.40	4,144.52	520.00
80,000.000	TOTAL METLIFE INC	89,733.88 112.1673	93,878.40 117.3480	4,144.52	520.00
	METLIFE INC DTD 08/06/10 5.875 02/06/2041 59156RAY4				
35,000.000	26083301	42,950.46	45,502.45	2,551.99	828.21
35,000.000	TOTAL METLIFE INC	42,950.46 122.7156	45,502.45 130.0070	2,551.99	828.21
	METLIFE INC DTD 07/08/09 10.750 08/01/2039 59156RAV0				
65,000.000	26083301	101,018.40	108,712.50	7,694.10	2,911.46
65,000.000	TOTAL METLIFE INC	101,018.40 155.4129	108,712.50 167.2500	7,694.10	2,911.46
	MICROSOFT CORP DTD 08/08/16 3.700 08/08/2046 594918BT0				
755,000.000	26083301	755,260.21	787,095.05	31,834.84	11,096.40
755,000.000	TOTAL MICROSOFT CORP	755,260.21 100.0345	787,095.05 104.2510	31,834.84	11,096.40
	MICROSOFT CORP DTD 02/12/15 3.750 02/12/2045 594918BD5				
125,000.000	26083301	116,888.80	131,687.50	14,798.70	1,809.90
125,000.000	TOTAL MICROSOFT CORP	116,888.80 93.5110	131,687.50 105.3500	14,798.70	1,809.90

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	MICROSOFT CORP DTD 05/02/13 3.750 05/01/2043 594918AU8				
45,000.000	26083301	45,565.65	47,190.15	1,624.50	281.25
45,000.000	TOTAL MICROSOFT CORP	45,565.65 101.2570	47,190.15 104.8670	1,624.50	281.25
	MICROSOFT CORP DTD 08/08/16 3.950 08/08/2056 594918BU7				
45,000.000	26083301	47,050.65	48,032.55	981.90	706.06
45,000.000	TOTAL MICROSOFT CORP	47,050.65 104.5570	48,032.55 106.7390	981.90	706.06
	MICROSOFT CORP DTD 02/12/15 4.000 02/12/2055 594918BE3				
600,000.000	26083301	572,129.11	641,898.00	69,768.89	9,266.67
600,000.000	TOTAL MICROSOFT CORP	572,129.11 95.3549	641,898.00 106.9830	69,768.89	9,266.67
	MICROSOFT CORP DTD 02/06/17 4.100 02/06/2037 594918BZ6				
240,000.000	26083301	251,634.60	267,962.40	16,327.80	3,963.33
240,000.000	TOTAL MICROSOFT CORP	251,634.60 104.8477	267,962.40 111.6510	16,327.80	3,963.33
	MICROSOFT CORP DTD 11/03/15 4.450 11/03/2045 594918BL7				
45,000.000	26083301	49,913.70	52,744.50	2,830.80	322.63
45,000.000	TOTAL MICROSOFT CORP	49,913.70 110.9193	52,744.50 117.2100	2,830.80	322.63

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MICROSOFT CORP DTD 02/06/17 4.500 02/06/2057 594918CB8				
245,000.000	26083301	257,117.39	290,109.40	32,992.01	4,440.63
245,000.000	TOTAL MICROSOFT CORP	257,117.39 104.9459	290,109.40 118.4120	32,992.01	4,440.63
	MIDAMERICAN ENERGY HLDGS DTD 05/11/2007 5.950 05/15/2037 59562VAP2				
205,000.000	26083301	252,639.95	268,574.60	15,934.65	1,558.57
205,000.000	TOTAL MIDAMERICAN ENERGY HLDGS	252,639.95 123.2390	268,574.60 131.0120	15,934.65	1,558.57
	MONSANTO CO DTD 04/10/15 3.950 04/15/2045 61166WAV3				
85,000.000	26083301	79,176.73	83,172.50	3,995.77	708.81
85,000.000	TOTAL MONSANTO CO	79,176.73 93.1491	83,172.50 97.8500	3,995.77	708.81
	MONSANTO CO DTD 07/01/14 4.700 07/15/2064 61166WAQ4				
240,000.000	26083301	227,331.67	250,459.20	23,127.53	5,201.33
240,000.000	TOTAL MONSANTO CO	227,331.67 94.7215	250,459.20 104.3580	23,127.53	5,201.33
	MORGAN STANLEY DTD 01/20/17 4.375 01/22/2047 61746BEG7				
440,000.000	26083301	451,971.97	482,319.20	30,347.23	8,502.08
440,000.000	TOTAL MORGAN STANLEY	451,971.97 102.7209	482,319.20 109.6180	30,347.23	8,502.08

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY DTD 07/24/12 6.375 07/24/2042 617482V92				
60,000.000	26083301	79,375.45	83,421.00	4,045.55	1,687.30
60,000.000	TOTAL MORGAN STANLEY	79,375.45 132.2924	83,421.00 139.0350	4,045.55	1,687.30
	MT SINAI HOSPITAL DTD 12/21/17 3.981 07/01/2048 623115AD4				
95,000.000	26083301	95,000.00	96,098.20	1,098.20	105.05
95,000.000	TOTAL MT SINAI HOSPITAL	95,000.00 100.0000	96,098.20 101.1560	1,098.20	105.05
	NEWELL RUBBERMAID INC DTD 03/30/16 5.375 04/01/2036 651229AX4				
240,000.000	26083301	268,674.28	280,893.60	12,219.32	3,225.00
240,000.000	TOTAL NEWELL RUBBERMAID INC	268,674.28 111.9476	280,893.60 117.0390	12,219.32	3,225.00
	NEWELL RUBBERMAID INC DTD 03/30/16 5.500 04/01/2046 651229AY2				
255,000.000	26083301	293,554.34	304,031.40	10,477.06	3,506.25
255,000.000	TOTAL NEWELL RUBBERMAID INC	293,554.34 115.1193	304,031.40 119.2280	10,477.06	3,506.25
	NEWMONT MINING CORP DTD 09/18/09 6.250 10/01/2039 651639AM8				
145,000.000	26083301	160,835.99	185,417.30	24,581.31	2,265.63
145,000.000	TOTAL NEWMONT MINING CORP	160,835.99 110.9214	185,417.30 127.8740	24,581.31	2,265.63

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NIKE INC DTD 10/21/16 3.375 11/01/2046 654106AG8				
50,000.000	26083301	47,014.50	48,220.50	1,206.00	281.25
50,000.000	TOTAL NIKE INC	47,014.50 94.0290	48,220.50 96.4410	1,206.00	281.25
	NIKE INC DTD 04/26/13 3.625 05/01/2043 654106AD5				
25,000.000	26083301	24,084.35	25,102.50	1,018.15	151.04
25,000.000	TOTAL NIKE INC	24,084.35 96.3374	25,102.50 100.4100	1,018.15	151.04
	NIKE INC DTD 10/29/15 3.875 11/01/2045 654106AE3				
130,000.000	26083301	131,993.77	136,134.70	4,140.93	839.58
130,000.000	TOTAL NIKE INC	131,993.77 101.5337	136,134.70 104.7190	4,140.93	839.58
	NISOURCE FINANCE CORP DTD 09/14/17 3.950 03/30/2048 65473QBG7				
205,000.000	26083301	202,824.75	210,002.00	7,177.25	2,406.76
205,000.000	TOTAL NISOURCE FINANCE CORP	202,824.75 98.9389	210,002.00 102.4400	7,177.25	2,406.76
	NOBLE ENERGY INC DTD 08/15/17 4.950 08/15/2047 655044AN5				
175,000.000	26083301	174,178.30	187,278.00	13,099.70	3,272.50
175,000.000	TOTAL NOBLE ENERGY INC	174,178.30 99.5305	187,278.00 107.0160	13,099.70	3,272.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NOBLE ENERGY INC DTD 11/08/13 5.250 11/15/2043 655044AG0				
110,000.000	26083301	110,913.30	121,743.60	10,830.30	737.92
110,000.000	TOTAL NOBLE ENERGY INC	110,913.30 100.8303	121,743.60 110.6760	10,830.30	737.92
	NORDSTROM INC DTD 06/06/14 5.000 01/15/2044 655664AR1				
435,000.000	26083301	431,617.39	419,370.45	12,246.94-	10,029.17
435,000.000	TOTAL NORDSTROM INC	431,617.39 99.2224	419,370.45 96.4070	12,246.94-	10,029.17
	NORTHERN STATES PWR-MINN DTD 09/13/17 3.600 09/15/2047 665772CQ0				
65,000.000	26083301	64,351.95	66,140.10	1,788.15	702.00
65,000.000	TOTAL NORTHERN STATES PWR-MINN	64,351.95 99.0030	66,140.10 101.7540	1,788.15	702.00
	NORTHERN STATES PWR-MINN DTD 05/13/14 4.125 05/15/2044 665772CL1				
55,000.000	26083301	54,839.95	59,990.70	5,150.75	289.90
55,000.000	TOTAL NORTHERN STATES PWR-MINN	54,839.95 99.7090	59,990.70 109.0740	5,150.75	289.90
	NORTHROP GRUMMAN CORP DTD 10/13/17 3.250 01/15/2028 666807BN1				
190,000.000	26083301	190,282.90	190,277.40	5.50-	1,337.92
190,000.000	TOTAL NORTHROP GRUMMAN CORP	190,282.90 100.1489	190,277.40 100.1460	5.50-	1,337.92

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	NORTHROP GRUMMAN CORP DTD 02/06/15 3.850 04/15/2045 666807BJ0				
90,000.000	26083301	88,887.00	90,711.00	1,824.00	731.50
90,000.000	TOTAL NORTHROP GRUMMAN CORP	88,887.00 98.7633	90,711.00 100.7900	1,824.00	731.50
	NORTHROP GRUMMAN CORP DTD 10/13/17 4.030 10/15/2047 666807BP6				
380,000.000	26083301	381,721.80	397,138.00	15,416.20	3,318.03
380,000.000	TOTAL NORTHROP GRUMMAN CORP	381,721.80 100.4531	397,138.00 104.5100	15,416.20	3,318.03
	NORTHROP GRUMMAN CORP DTD 02/27/01 7.750 02/15/2031 666807AW2				
75,000.000	26083301	102,337.21	106,854.75	4,517.54	2,195.83
75,000.000	TOTAL NORTHROP GRUMMAN CORP	102,337.21 136.4496	106,854.75 142.4730	4,517.54	2,195.83
	NORTHWESTERN UNIVERSITY DTD 10/29/13 4.643 12/01/2044 668444AC6				
45,000.000	26083301	46,906.20	54,322.65	7,416.45	174.11
45,000.000	TOTAL NORTHWESTERN UNIVERSITY	46,906.20 104.2360	54,322.65 120.7170	7,416.45	174.11
	NOVARTIS CAPITAL CORP DTD 02/21/14 4.400 05/06/2044 66989HAH1				
95,000.000	26083301	105,024.75	108,918.45	3,893.70	638.61
95,000.000	TOTAL NOVARTIS CAPITAL CORP	105,024.75 110.5524	108,918.45 114.6510	3,893.70	638.61

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	NUCOR CORP DTD 07/29/13 5.200 08/01/2043 670346AN5				
45,000.000	26083301	52,508.70	54,518.85	2,010.15	975.00
45,000.000	TOTAL NUCOR CORP	52,508.70 116.6860	54,518.85 121.1530	2,010.15	975.00
	NY & PRESBYTERIAN HOSPIT DTD 02/05/15 4.024 08/01/2045 649322AA2				
40,000.000	26083301	40,000.00	42,321.20	2,321.20	670.67
40,000.000	TOTAL NY & PRESBYTERIAN HOSPIT	40,000.00 100.0000	42,321.20 105.8030	2,321.20	670.67
	NYU HOSPITALS CENTER DTD 08/01/13 5.750 07/01/2043 62952EAB3				
85,000.000	26083301	96,541.25	110,666.60	14,125.35	2,443.75
85,000.000	TOTAL NYU HOSPITALS CENTER	96,541.25 113.5779	110,666.60 130.1960	14,125.35	2,443.75
	O'REILLY AUTOMOTIVE INC DTD 08/17/17 3.600 09/01/2027 67103HAF4				
75,000.000	26083301	74,880.00	75,276.00	396.00	1,005.00
75,000.000	TOTAL O'REILLY AUTOMOTIVE INC	74,880.00 99.8400	75,276.00 100.3680	396.00	1,005.00
	OCCIDENTAL PETROLEUM COR DTD 04/04/16 4.400 04/15/2046 674599CJ2				
95,000.000	26083301	96,877.55	105,160.25	8,282.70	882.44
95,000.000	TOTAL OCCIDENTAL PETROLEUM COR	96,877.55 101.9764	105,160.25 110.6950	8,282.70	882.44

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	OCHSNER CLINIC FOUNDATIO DTD 06/24/15 5.897 05/15/2045 675553AA9				
25,000.000	26083301	25,000.00	32,642.00	7,642.00	188.38
25,000.000	TOTAL OCHSNER CLINIC FOUNDATIO	25,000.00 100.0000	32,642.00 130.5680	7,642.00	188.38
	OGLETHORPE POWER CORP DTD 08/19/11 5.250 09/01/2050 677050AH9				
35,000.000	26083301	37,312.10	40,236.35	2,924.25	612.50
35,000.000	TOTAL OGLETHORPE POWER CORP	37,312.10 106.6060	40,236.35 114.9610	2,924.25	612.50
	OKLAHOMA G&E CO DTD 08/11/17 3.850 08/15/2047 678858BS9				
120,000.000	26083301	119,618.40	124,915.20	5,296.80	1,796.67
120,000.000	TOTAL OKLAHOMA G&E CO	119,618.40 99.6820	124,915.20 104.0960	5,296.80	1,796.67
	ONCOR ELECTRIC DELIVERY DTD 08/23/12 4.550 12/01/2041 68233JAT1				
70,000.000	26083301	69,292.43	80,907.40	11,614.97	271.42
70,000.000	TOTAL ONCOR ELECTRIC DELIVERY	69,292.43 98.9892	80,907.40 115.5820	11,614.97	271.42
	ONCOR ELECTRIC DELIVERY DTD 03/30/11 5.250 09/30/2040 68233JAH7				
65,000.000	26083301	73,440.25	81,045.25	7,605.00	862.60
65,000.000	TOTAL ONCOR ELECTRIC DELIVERY	73,440.25 112.9850	81,045.25 124.6850	7,605.00	862.60

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	ORACLE CORP DTD 11/09/17 3.800 11/15/2037 68389XBP9				
315,000.000	26083301	315,134.40	330,362.55	15,228.15	1,729.00
315,000.000	TOTAL ORACLE CORP	315,134.40 100.0427	330,362.55 104.8770	15,228.15	1,729.00
	ORACLE CORP DTD 07/07/16 3.850 07/15/2036 68389XBH7				
70,000.000	26083301	72,147.60	73,972.50	1,824.90	1,242.69
70,000.000	TOTAL ORACLE CORP	72,147.60 103.0680	73,972.50 105.6750	1,824.90	1,242.69
	ORACLE CORP DTD 07/07/16 4.000 07/15/2046 68389XBJ3				
415,000.000	26083301	413,592.14	441,564.15	27,972.01	7,654.44
415,000.000	TOTAL ORACLE CORP	413,592.14 99.6608	441,564.15 106.4010	27,972.01	7,654.44
	ORACLE CORP DTD 11/09/17 4.000 11/15/2047 68389XBQ7				
370,000.000	26083301	372,591.70	394,005.60	21,413.90	2,137.78
370,000.000	TOTAL ORACLE CORP	372,591.70 100.7005	394,005.60 106.4880	21,413.90	2,137.78
	ORACLE CORP DTD 05/05/15 4.125 05/15/2045 68389XBF1				
190,000.000	26083301	190,075.17	204,922.60	14,847.43	1,001.46
190,000.000	TOTAL ORACLE CORP	190,075.17 100.0396	204,922.60 107.8540	14,847.43	1,001.46

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	ORACLE CORP DTD 05/05/15 4.375 05/15/2055 68389XBG9				
115,000.000	26083301	110,913.48	128,537.80	17,624.32	642.88
115,000.000	TOTAL ORACLE CORP	110,913.48 96.4465	128,537.80 111.7720	17,624.32	642.88
	ORACLE CORP DTD 07/15/11 5.375 07/15/2040 68389XAM7				
280,000.000	26083301	325,175.31	354,012.40	28,837.09	6,939.72
280,000.000	TOTAL ORACLE CORP	325,175.31 116.1340	354,012.40 126.4330	28,837.09	6,939.72
	PACIFIC GAS & ELECTRIC DTD 03/01/16 2.950 03/01/2026 694308HP5				
130,000.000	26083301	127,198.50	126,566.70	631.80-	1,278.33
130,000.000	TOTAL PACIFIC GAS & ELECTRIC	127,198.50 97.8450	126,566.70 97.3590	631.80-	1,278.33
	PACIFIC GAS & ELECTRIC DTD 08/16/12 3.750 08/15/2042 694308HA8				
60,000.000	26083301	60,196.20	57,811.20	2,385.00-	834.90
60,000.000	TOTAL PACIFIC GAS & ELECTRIC	60,196.20 100.3270	57,811.20 96.3520	2,385.00-	834.90
	PACIFIC GAS & ELECTRIC DTD 04/16/12 4.450 04/15/2042 694308GZ4				
25,000.000	26083301	25,809.10	26,739.75	930.65	234.86
25,000.000	TOTAL PACIFIC GAS & ELECTRIC	25,809.10 103.2364	26,739.75 106.9590	930.65	234.86

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	PACIFIC GAS & ELECTRIC DTD 12/01/11 4.500 12/15/2041 694308GY7				
110,000.000	26083301	111,533.40	117,555.90	6,022.50	220.00
110,000.000	TOTAL PACIFIC GAS & ELECTRIC	111,533.40 101.3940	117,555.90 106.8690	6,022.50	220.00
	PACIFIC GAS & ELECTRIC DTD 11/12/13 5.125 11/15/2043 694308HF7				
125,000.000	26083301	129,318.12	145,921.25	16,603.13	818.58
125,000.000	TOTAL PACIFIC GAS & ELECTRIC	129,318.12 103.4545	145,921.25 116.7370	16,603.13	818.58
	PACIFIC GAS & ELECTRIC DTD 11/18/09 5.400 01/15/2040 694308GS0				
195,000.000	26083301	236,420.69	235,199.25	1,221.44-	4,855.50
195,000.000	TOTAL PACIFIC GAS & ELECTRIC	236,420.69 121.2414	235,199.25 120.6150	1,221.44-	4,855.50
	PACIFIC GAS & ELECTRIC DTD 03/13/07 5.800 03/01/2037 694308GJ0				
253,000.000	26083301	283,744.35	315,721.23	31,976.88	4,891.33
253,000.000	TOTAL PACIFIC GAS & ELECTRIC	283,744.35 112.1519	315,721.23 124.7910	31,976.88	4,891.33
	PACIFICORP DTD 01/06/12 4.100 02/01/2042 695114CN6				
60,000.000	26083301	60,594.00	65,017.20	4,423.20	1,025.00
60,000.000	TOTAL PACIFICORP	60,594.00 100.9900	65,017.20 108.3620	4,423.20	1,025.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PACIFICORP DTD 06/13/05 5.250 06/15/2035 695114BZ0				
40,000.000	26083301	46,346.00	48,882.40	2,536.40	93.33
40,000.000	TOTAL PACIFICORP	46,346.00 115.8650	48,882.40 122.2060	2,536.40	93.33
	PACIFICORP DTD 03/14/07 5.750 04/01/2037 695114CD8				
55,000.000	26083301	67,098.35	71,010.50	3,912.15	790.63
55,000.000	TOTAL PACIFICORP	67,098.35 121.9970	71,010.50 129.1100	3,912.15	790.63
	PACIFICORP DTD 01/08/09 6.000 01/15/2039 695114CL0				
175,000.000	26083301	223,466.25	235,159.75	11,693.50	4,841.67
175,000.000	TOTAL PACIFICORP	223,466.25 127.6950	235,159.75 134.3770	11,693.50	4,841.67
	PACIFICORP DTD 10/03/07 6.250 10/15/2037 695114CG1				
90,000.000	26083301	120,400.20	122,985.00	2,584.80	1,187.50
90,000.000	TOTAL PACIFICORP	120,400.20 133.7780	122,985.00 136.6500	2,584.80	1,187.50
	PECO ENERGY CO DTD 09/15/14 4.150 10/01/2044 693304AS6				
125,000.000	26083301	124,571.25	136,611.25	12,040.00	1,296.88
125,000.000	TOTAL PECO ENERGY CO	124,571.25 99.6570	136,611.25 109.2890	12,040.00	1,296.88

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	PEPSICO INC DTD 10/06/16 3.450 10/06/2046 713448DP0				
240,000.000	26083301	233,648.54	232,831.20	817.34-	1,955.00
240,000.000	TOTAL PEPSICO INC	233,648.54 97.3536	232,831.20 97.0130	817.34-	1,955.00
	PEPSICO INC DTD 10/22/14 4.250 10/22/2044 713448CQ9				
40,000.000	26083301	43,612.49	44,143.60	531.11	325.83
40,000.000	TOTAL PEPSICO INC	43,612.49 109.0312	44,143.60 110.3590	531.11	325.83
	PERRIGO FINANCE PLC DTD 12/02/14 4.900 12/15/2044 714295AA0				
140,000.000	26083301	138,981.77	144,800.60	5,818.83	304.89
140,000.000	TOTAL PERRIGO FINANCE PLC	138,981.77 99.2727	144,800.60 103.4290	5,818.83	304.89
	PETRO-CANADA DTD 05/16/05 5.950 05/15/2035 71644EAG7				
145,000.000	26083301	145,252.30	181,529.85	36,277.55	1,102.40
145,000.000	TOTAL PETRO-CANADA	145,252.30 100.1740	181,529.85 125.1930	36,277.55	1,102.40
	PETRO-CANADA DTD 05/15/08 6.800 05/15/2038 71644EAJ1				
110,000.000	26083301	131,541.86	151,605.30	20,063.44	955.78
110,000.000	TOTAL PETRO-CANADA	131,541.86 119.5835	151,605.30 137.8230	20,063.44	955.78

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PETROLEOS MEXICANOS DTD 09/21/16 6.750 09/21/2047 71654QCC4				
70,000.000	26083301	73,110.80	73,069.50	41.30-	1,250.00
70,000.000	TOTAL PETROLEOS MEXICANOS	73,110.80 104.4440	73,069.50 104.3850	41.30- 	1,250.00
	PFIZER INC DTD 11/21/16 4.125 12/15/2046 717081ED1				
105,000.000	26083301	104,519.71	116,563.65	12,043.94	192.50
105,000.000	TOTAL PFIZER INC	104,519.71 99.5426	116,563.65 111.0130	12,043.94 	192.50
	PFIZER INC DTD 09/15/15 5.600 09/15/2040 717081DJ7				
130,000.000	26083301	159,877.55	169,325.00	9,447.45	2,150.00
130,000.000	TOTAL PFIZER INC	159,877.55 122.9827	169,325.00 130.2500	9,447.45 	2,150.00
	PFIZER INC DTD 03/24/09 7.200 03/15/2039 717081CY7				
160,000.000	26083301	223,178.86	245,366.40	22,187.54	3,385.00
160,000.000	TOTAL PFIZER INC	223,178.86 139.4868	245,366.40 153.3540	22,187.54 	3,385.00
	PHILIP MORRIS INTL INC DTD 03/04/13 4.125 03/04/2043 718172AW9				
65,000.000	26083301	63,023.35	66,845.35	3,822.00	879.69
65,000.000	TOTAL PHILIP MORRIS INTL INC	63,023.35 96.9590	66,845.35 102.8390	3,822.00 	879.69

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PHILIP MORRIS INTL INC DTD 11/15/11 4.375 11/15/2041 718172AM1				
255,000.000	26083301	273,229.00	274,402.95	1,173.95	1,425.52
255,000.000	TOTAL PHILIP MORRIS INTL INC	273,229.00 107.1486	274,402.95 107.6090	1,173.95	1,425.52
	PHILLIPS 66 DTD 11/17/14 4.650 11/15/2034 718546AK0				
110,000.000	26083301	116,040.10	120,521.50	4,481.40	653.58
110,000.000	TOTAL PHILLIPS 66	116,040.10 105.4910	120,521.50 109.5650	4,481.40	653.58
	PHILLIPS 66 DTD 11/17/14 4.875 11/15/2044 718546AL8				
130,000.000	26083301	139,017.00	148,900.70	9,883.70	809.79
130,000.000	TOTAL PHILLIPS 66	139,017.00 106.9362	148,900.70 114.5390	9,883.70	809.79
	PHILLIPS 66 PARTNERS LP DTD 10/13/17 3.750 03/01/2028 718549AF5				
75,000.000	26083301	74,715.00	75,034.50	319.50	609.38
75,000.000	TOTAL PHILLIPS 66 PARTNERS LP	74,715.00 99.6200	75,034.50 100.0460	319.50	609.38
	PLAINS ALL AMER PIPELINE DTD 12/10/12 4.300 01/31/2043 72650RBC5				
40,000.000	26083301	26,571.60	35,324.80	8,753.20	721.44
40,000.000	TOTAL PLAINS ALL AMER PIPELINE	26,571.60 66.4290	35,324.80 88.3120	8,753.20	721.44

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PLAINS ALL AMER PIPELINE DTD 12/09/14 4.900 02/15/2045 72650RBH4				
30,000.000	26083301	28,412.70	28,808.40	395.70	555.33
30,000.000	TOTAL PLAINS ALL AMER PIPELINE	28,412.70 94.7090	28,808.40 96.0280	395.70	555.33
	PLAINS ALL AMER PIPELINE DTD 03/22/12 5.150 06/01/2042 72650RBA9				
115,000.000	26083301	94,643.70	111,975.50	17,331.80	493.54
115,000.000	TOTAL PLAINS ALL AMER PIPELINE	94,643.70 82.2989	111,975.50 97.3700	17,331.80	493.54
	PLAINS ALL AMER PIPELINE DTD 07/15/07 6.650 01/15/2037 72650RAR3				
65,000.000	26083301	70,188.30	74,219.60	4,031.30	1,993.15
65,000.000	TOTAL PLAINS ALL AMER PIPELINE	70,188.30 107.9820	74,219.60 114.1840	4,031.30	1,993.15
	POTOMAC ELECTRIC POWER DTD 03/18/13 4.150 03/15/2043 737679DE7				
135,000.000	26083301	133,453.30	147,194.55	13,741.25	1,650.63
135,000.000	TOTAL POTOMAC ELECTRIC POWER	133,453.30 98.8543	147,194.55 109.0330	13,741.25	1,650.63
	PPL CAPITAL FUNDING INC DTD 03/10/14 5.000 03/15/2044 69352PAJ2				
75,000.000	26083301	80,580.00	86,902.50	6,322.50	1,062.50
75,000.000	TOTAL PPL CAPITAL FUNDING INC	80,580.00 107.4400	86,902.50 115.8700	6,322.50	1,062.50

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	PROGRESS ENERGY CAROLINA DTD 05/18/12 4.100 05/15/2042 144141DB1				
440,000.000	26083301	440,777.59	476,515.60	35,738.01	2,305.11
440,000.000	TOTAL PROGRESS ENERGY CAROLINA	440,777.59 100.1767	476,515.60 108.2990	35,738.01	2,305.11
	PROGRESS ENERGY INC DTD 11/19/09 6.000 12/01/2039 743263AP0				
180,000.000	26083301	186,471.30	232,462.80	45,991.50	900.00
180,000.000	TOTAL PROGRESS ENERGY INC	186,471.30 103.5952	232,462.80 129.1460	45,991.50	900.00
	PROGRESSIVE CORP DTD 01/26/15 3.700 01/26/2045 743315AQ6				
45,000.000	26083301	42,219.00	45,369.45	3,150.45	716.88
45,000.000	TOTAL PROGRESSIVE CORP	42,219.00 93.8200	45,369.45 100.8210	3,150.45	716.88
	PROGRESSIVE CORP DTD 04/06/17 4.125 04/15/2047 743315AS2				
240,000.000	26083301	244,678.12	259,197.60	14,519.48	2,163.23
240,000.000	TOTAL PROGRESSIVE CORP	244,678.12 101.9492	259,197.60 107.9990	14,519.48	2,163.23
	PROGRESSIVE CORP DTD 04/25/14 4.350 04/25/2044 743315AP8				
30,000.000	26083301	32,242.80	33,348.00	1,105.20	239.25
30,000.000	TOTAL PROGRESSIVE CORP	32,242.80 107.4760	33,348.00 111.1600	1,105.20	239.25

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PRUDENTIAL FINANCIAL INC DTD 06/21/10 6.625 06/21/2040 744320BN4				
30,000.000	26083301	37,339.78	42,129.30	4,789.52	55.21
30,000.000	TOTAL PRUDENTIAL FINANCIAL INC	37,339.78 124.4659	42,129.30 140.4310	4,789.52	55.21
	PSEG POWER LLC DTD 10/15/01 8.625 04/15/2031 69362BAJ1				
100,000.000	26083301	142,463.00	131,847.00	10,616.00-	1,820.83
100,000.000	TOTAL PSEG POWER LLC	142,463.00 142.4630	131,847.00 131.8470	10,616.00-	1,820.83
	PUBLIC SERVICE COLORADO DTD 06/13/16 3.550 06/15/2046 744448CM1				
35,000.000	26083301	34,636.00	34,605.20	30.80-	55.22
35,000.000	TOTAL PUBLIC SERVICE COLORADO	34,636.00 98.9600	34,605.20 98.8720	30.80-	55.22
	PUBLIC SERVICE COLORADO DTD 06/19/17 3.800 06/15/204/ 744448CN9				
140,000.000	26083301	139,428.80	146,809.60	7,380.80	236.44
140,000.000	TOTAL PUBLIC SERVICE COLORADO	139,428.80 99.5920	146,809.60 104.8640	7,380.80	236.44
	PUBLIC SERVICE COLORADO DTD 08/13/08 6.500 08/01/2038 744448CA7				
100,000.000	26083301	123,443.00	141,099.00	17,656.00	2,708.33
100,000.000	TOTAL PUBLIC SERVICE COLORADO	123,443.00 123.4430	141,099.00 141.0990	17,656.00	2,708.33

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	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 03/03/16 3.800 03/01/2046 744560BQ8				
130,000.000	26083301	129,645.27	136,750.90	7,105.63	1,646.67
130,000.000	TOTAL PUBLIC SERVICE ELECTRIC	129,645.27 99.7271	136,750.90 105.1930	7,105.63	1,646.67
	PUBLIC SERVICE ELECTRIC MED TERM NOTE SER I DTD 06/02/14 4.000 06/01/2044 744560BF2				
100,000.000	26083301	104,364.00	107,016.00	2,652.00	333.33
100,000.000	TOTAL PUBLIC SERVICE ELECTRIC	104,364.00 104.3640	107,016.00 107.0160	2,652.00	333.33
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 11/06/15 4.150 11/01/2045 744560BN5				
30,000.000	26083301	33,047.70	32,783.10	264.60-	207.50
30,000.000	TOTAL PUBLIC SERVICE ELECTRIC	33,047.70 110.1590	32,783.10 109.2770	264.60-	207.50
	PUGET SOUND ENERGY INC DTD 05/26/15 4.300 05/20/2045 745332CG9				
70,000.000	26083301	71,576.48	79,145.50	7,569.02	342.81
70,000.000	TOTAL PUGET SOUND ENERGY INC	71,576.48 102.2521	79,145.50 113.0650	7,569.02	342.81
	PUGET SOUND ENERGY INC DTD 06/29/10 5.764 07/15/2040 745332CC8				
135,000.000	26083301	162,086.40	178,001.55	15,915.15	3,588.09
135,000.000	TOTAL PUGET SOUND ENERGY INC	162,086.40 120.0640	178,001.55 131.8530	15,915.15	3,588.09

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	PUGET SOUND ENERGY INC DTD 09/18/06 6.274 03/15/2037 745332BX3				
30,000.000	26083301	38,688.60	39,693.60	1,005.00	559.45
30,000.000	TOTAL PUGET SOUND ENERGY INC	38,688.60 128.9620	39,693.60 132.3120	1,005.00	559.45
	RABOBANK DTD 08/04/15 5.250 08/04/2045 21684AAD8				
40,000.000	26083301	48,066.00	48,140.80	74.80	857.50
40,000.000	TOTAL RABOBANK	48,066.00 120.1650	48,140.80 120.3520	74.80	857.50
	RABOBANK NEDERLANDS MED TERM NOTE DTD 05/24/11 5.250 05/24/2041 21685WCJ4				
30,000.000	26083301	35,951.90	37,832.70	1,880.80	161.88
30,000.000	TOTAL RABOBANK NEDERLANDS	35,951.90 119.8397	37,832.70 126.1090	1,880.80	161.88
	REGENCY CENTERS LP DTD 01/26/17 4.400 02/01/2047 75884RAW3				
70,000.000	26083301	70,548.80	72,136.40	1,587.60	1,283.33
70,000.000	TOTAL REGENCY CENTERS LP	70,548.80 100.7840	72,136.40 103.0520	1,587.60	1,283.33
	REGIONS FINANCIAL CORP DTD 12/10/07 7.375 12/10/2037 7591EPAE0				
40,000.000	26083301	52,287.33	55,912.80	3,625.47	172.08
40,000.000	TOTAL REGIONS FINANCIAL CORP	52,287.33 130.7183	55,912.80 139.7820	3,625.47	172.08

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	REPUBLIC NEW YORK CORP DTD 07/22/97 7.200 07/15/2097 760719BH6				
45,000.000	26083301	59,904.60	65,527.65	5,623.05	1,494.00
45,000.000	TOTAL REPUBLIC NEW YORK CORP	59,904.60 133.1213	65,527.65 145.6170	5,623.05	1,494.00
	REYNOLDS AMERICAN INC DTD 06/12/15 5.700 08/15/2035 761713BA3				
75,000.000	26083301	76,504.58	89,399.25	12,894.67	1,615.00
75,000.000	TOTAL REYNOLDS AMERICAN INC	76,504.58 102.0061	89,399.25 119.1990	12,894.67	1,615.00
	REYNOLDS AMERICAN INC DTD 06/12/15 5.850 08/15/2045 761713BB1				
120,000.000	26083301	145,751.50	149,852.40	4,100.90	2,599.50
120,000.000	TOTAL REYNOLDS AMERICAN INC	145,751.50 121.4596	149,852.40 124.8770	4,100.90	2,599.50
	REYNOLDS AMERICAN INC DTD 08/04/15 7.000 08/04/2041 761713BW5				
45,000.000	26083301	60,103.35	60,893.10	789.75	1,286.25
45,000.000	TOTAL REYNOLDS AMERICAN INC	60,103.35 133.5630	60,893.10 135.3180	789.75	1,286.25
	RICE UNIVERSITY DTD 04/22/15 3.774 05/15/2055 96926GAD5				
110,000.000	26083301	110,000.00	116,881.60	6,881.60	530.46
110,000.000	TOTAL RICE UNIVERSITY	110,000.00 100.0000	116,881.60 106.2560	6,881.60	530.46

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	RIO TINTO FIN USA LTD DTD 03/22/12 4.750 03/22/2042 76720AAD8				
40,000.000	26083301	44,695.60	46,821.20	2,125.60	525.00
40,000.000	TOTAL RIO TINTO FIN USA LTD	44,695.60 111.7390	46,821.20 117.0530	2,125.60	525.00
	ROCKWELL COLLINS INC DTD 04/10/17 4.350 04/15/2047 774341AL5				
40,000.000	26083301	40,025.11	43,442.80	3,417.69	367.33
40,000.000	TOTAL ROCKWELL COLLINS INC	40,025.11 100.0628	43,442.80 108.6070	3,417.69	367.33
	RPM INTERNATIONAL INC DTD 05/29/15 5.250 06/01/2045 749685AU7				
25,000.000	26083301	26,558.00	28,798.00	2,240.00	109.38
25,000.000	TOTAL RPM INTERNATIONAL INC	26,558.00 106.2320	28,798.00 115.1920	2,240.00	109.38
	RWJ BARNABAS HEALTH DTD 11/02/16 3.949 07/01/2046 78349AAB9				
95,000.000	26083301	95,000.00	96,846.80	1,846.80	1,875.78
95,000.000	TOTAL RWJ BARNABAS HEALTH	95,000.00 100.0000	96,846.80 101.9440	1,846.80	1,875.78
	SAN DIEGO G & E DTD 06/08/17 3.750 06/01/2047 797440BV5				
50,000.000	26083301	49,777.00	52,535.00	2,758.00	156.25
50,000.000	TOTAL SAN DIEGO G & E	49,777.00 99.5540	52,535.00 105.0700	2,758.00	156.25

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	SAN DIEGO G & E DTD 08/26/10 4.500 08/15/2040 797440BM5				
65,000.000	26083301	67,893.15	75,767.25	7,874.10	1,105.00
65,000.000	TOTAL SAN DIEGO G & E	67,893.15 104.4510	75,767.25 116.5650	7,874.10	1,105.00
	SEMPRA ENERGY DTD 10/08/09 6.000 10/15/2039 816851AP4				
80,000.000	26083301	103,163.20	103,225.60	62.40	1,013.33
80,000.000	TOTAL SEMPRA ENERGY	103,163.20 128.9540	103,225.60 129.0320	62.40	1,013.33
	SHELL INTERNATIONAL FIN DTD 08/21/12 3.625 08/21/2042 822582AT9				
105,000.000	26083301	95,865.94	103,668.60	7,802.66	1,374.48
105,000.000	TOTAL SHELL INTERNATIONAL FIN	95,865.94 91.3009	103,668.60 98.7320	7,802.66	1,374.48
	SHELL INTERNATIONAL FIN DTD 09/12/16 3.750 09/12/2046 822582BY7				
105,000.000	26083301	97,966.00	107,091.60	9,125.60	1,184.38
105,000.000	TOTAL SHELL INTERNATIONAL FIN	97,966.00 93.3010	107,091.60 101.9920	9,125.60	1,184.38
	SHELL INTERNATIONAL FIN DTD 05/10/16 4.000 05/10/2046 822582BQ4				
40,000.000	26083301	42,089.20	42,602.00	512.80	226.67
40,000.000	TOTAL SHELL INTERNATIONAL FIN	42,089.20 105.2230	42,602.00 106.5050	512.80	226.67

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SHELL INTERNATIONAL FIN DTD 05/11/15 4.375 05/11/2045 822582BF8				
95,000.000	26083301	98,474.60	106,815.15	8,340.55	577.27
95,000.000	TOTAL SHELL INTERNATIONAL FIN	98,474.60 103.6575	106,815.15 112.4370	8,340.55	577.27
	SHERWIN-WILLIAMS CO DTD 12/07/12 4.000 12/15/2042 824348AQ9				
135,000.000	26083301	128,811.75	135,364.50	6,552.75	240.00
135,000.000	TOTAL SHERWIN-WILLIAMS CO	128,811.75 95.4161	135,364.50 100.2700	6,552.75	240.00
	SHERWIN-WILLIAMS COMPANY (THE) DTD 08/01/17 4.400 02/01/2045 824348BH8				
45,000.000	26083301	44,684.55	46,119.60	1,435.05	825.00
45,000.000	TOTAL SHERWIN-WILLIAMS COMPANY (THE)	44,684.55 99.2990	46,119.60 102.4880	1,435.05	825.00
	SOUTH CAROLINA ELEC&GAS DTD 06/13/16 4.100 06/15/2046 837004CK4				
90,000.000	26083301	89,814.60	91,448.10	1,633.50	164.00
90,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	89,814.60 99.7940	91,448.10 101.6090	1,633.50	164.00
	SOUTH CAROLINA ELEC&GAS DTD 05/27/14 4.500 06/01/2064 837004CH1				
50,000.000	26083301	49,469.00	51,853.00	2,384.00	187.50
50,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	49,469.00 98.9380	51,853.00 103.7060	2,384.00	187.50

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SOUTH CAROLINA ELEC&GAS DTD 06/14/13 4.600 06/15/2043 837004CG3				
200,000.000	26083301	205,516.00	216,058.00	10,542.00	408.89
200,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	205,516.00 102.7580	216,058.00 108.0290	10,542.00	408.89
	SOUTH CAROLINA ELEC&GAS DTD 05/22/15 5.100 06/01/2065 837004CJ7				
115,000.000	26083301	114,071.95	131,583.00	17,511.05	488.75
115,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	114,071.95 99.1930	131,583.00 114.4200	17,511.05	488.75
	SOUTHERN BAPTIST HOSPITA DTD 06/01/15 4.857 07/15/2045 842329AA2				
105,000.000	26083301	105,000.00	120,915.90	15,915.90	2,351.60
105,000.000	TOTAL SOUTHERN BAPTIST HOSPITA	105,000.00 100.0000	120,915.90 115.1580	15,915.90	2,351.60
	SOUTHERN CAL EDISON DTD 03/07/13 3.900 03/15/2043 842400FW8				
35,000.000	26083301	35,598.15	36,821.40	1,223.25	401.25
35,000.000	TOTAL SOUTHERN CAL EDISON	35,598.15 101.7090	36,821.40 105.2040	1,223.25	401.25
	SOUTHERN CAL EDISON DTD 11/22/11 3.900 12/01/2041 842400FT5				
295,000.000	26083301	293,669.92	306,649.55	12,979.63	958.75
295,000.000	TOTAL SOUTHERN CAL EDISON	293,669.92 99.5491	306,649.55 103.9490	12,979.63	958.75

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SOUTHERN CAL EDISON DTD 03/13/12 4.050 03/15/2042 842400FV0				
170,000.000	26083301	159,883.30	182,540.90	22,657.60	2,028.75
170,000.000	TOTAL SOUTHERN CAL EDISON	159,883.30 94.0490	182,540.90 107.3770	22,657.60	2,028.75
	SOUTHERN CAL EDISON DTD 08/30/10 4.500 09/01/2040 842400FQ1				
65,000.000	26083301	67,163.85	73,223.15	6,059.30	975.00
65,000.000	TOTAL SOUTHERN CAL EDISON	67,163.85 103.3290	73,223.15 112.6510	6,059.30	975.00
	SOUTHERN CALIF GAS CO DTD 03/13/14 4.450 03/15/2044 842434CL4				
95,000.000	26083301	103,582.75	107,399.40	3,816.65	1,256.87
95,000.000	TOTAL SOUTHERN CALIF GAS CO	103,582.75 109.0345	107,399.40 113.0520	3,816.65	1,256.87
	SOUTHERN CALIF GAS CO DTD 11/18/10 5.125 11/15/2040 842434CJ9				
65,000.000	26083301	76,888.50	80,776.80	3,888.30	425.66
65,000.000	TOTAL SOUTHERN CALIF GAS CO	76,888.50 118.2900	80,776.80 124.2720	3,888.30	425.66
	SOUTHERN CO DTD 05/24/16 4.250 07/01/2036 842587CW5				
190,000.000	26083301	193,549.90	200,222.00	6,672.10	4,037.50
190,000.000	TOTAL SOUTHERN CO	193,549.90 101.8684	200,222.00 105.3800	6,672.10	4,037.50

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	SOUTHERN CO DTD 05/24/16 4.400 07/01/2046 842587CX3				
55,000.000	26083301	54,961.77	58,573.35	3,611.58	1,210.00
55,000.000	TOTAL SOUTHERN CO	54,961.77 99.9306	58,573.35 106.4970	3,611.58	1,210.00
	SOUTHERN COPPER CORP DTD 11/08/12 5.250 11/08/2042 84265VAG0				
130,000.000	26083301	126,891.95	145,213.90	18,321.95	1,004.79
130,000.000	TOTAL SOUTHERN COPPER CORP	126,891.95 97.6092	145,213.90 111.7030	18,321.95	1,004.79
	SOUTHERN COPPER CORP DTD 04/23/15 5.875 04/23/2045 84265VAJ4				
310,000.000	26083301	361,221.35	374,430.40	13,209.05	3,440.14
310,000.000	TOTAL SOUTHERN COPPER CORP	361,221.35 116.5230	374,430.40 120.7840	13,209.05	3,440.14
	SOUTHERN COPPER CORP DEL DTD 07/27/05 7.500 07/27/2035 84265VAA3				
90,000.000	26083301	122,808.20	122,312.70	495.50-	2,887.50
90,000.000	TOTAL SOUTHERN COPPER CORP DEL	122,808.20 136.4536	122,312.70 135.9030	495.50-	2,887.50
	SOUTHERN POWER CO DTD 11/16/16 4.950 12/15/2046 843646AU4				
75,000.000	26083301	73,921.50	82,266.75	8,345.25	165.00
75,000.000	TOTAL SOUTHERN POWER CO	73,921.50 98.5620	82,266.75 109.6890	8,345.25	165.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SOUTHERN POWER CO DTD 07/16/13 5.250 07/15/2043 843646AJ9				
120,000.000	26083301	137,525.10	135,674.40	1,850.70-	2,905.00
120,000.000	TOTAL SOUTHERN POWER CO	137,525.10 114.6042	135,674.40 113.0620	1,850.70-	2,905.00
	SOUTHWESTERN ELEC POWER DTD 03/26/15 3.900 04/01/2045 845437BN1				
90,000.000	26083301	89,197.20	92,336.40	3,139.20	877.50
90,000.000	TOTAL SOUTHWESTERN ELEC POWER	89,197.20 99.1080	92,336.40 102.5960	3,139.20	877.50
	SOUTHWESTERN PUBLIC SERV DTD 08/09/17 3.700 08/15/2047 845743BR3				
65,000.000	26083301	64,626.25	66,513.20	1,886.95	948.64
65,000.000	TOTAL SOUTHWESTERN PUBLIC SERV	64,626.25 99.4250	66,513.20 102.3280	1,886.95	948.64
	SOUTHWESTERN PUBLIC SERV DTD 08/10/11 4.500 08/15/2041 845743BN2				
65,000.000	26083301	67,715.05	74,201.40	6,486.35	1,105.00
65,000.000	TOTAL SOUTHWESTERN PUBLIC SERV	67,715.05 104.1770	74,201.40 114.1560	6,486.35	1,105.00
	STARBUCKS CORP DTD 11/22/17 3.750 12/01/2047 855244AM1				
100,000.000	26083301	99,731.00	101,353.00	1,622.00	406.25
100,000.000	TOTAL STARBUCKS CORP	99,731.00 99.7310	101,353.00 101.3530	1,622.00	406.25

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	STATOIL ASA DTD 08/17/10 5.100 08/17/2040 85771PAC6				
20,000.000	26083301	21,760.80	24,113.80	2,353.00	379.67
20,000.000	TOTAL STATOIL ASA	21,760.80 108.8040	24,113.80 120.5690	2,353.00	379.67
	SUNCOR ENERGY INC DTD 11/15/17 4.000 11/15/2047 867224AB3				
145,000.000	26083301	144,300.47	148,398.80	4,098.33	741.11
145,000.000	TOTAL SUNCOR ENERGY INC	144,300.47 99.5176	148,398.80 102.3440	4,098.33	741.11
	SUNCOR ENERGY INC DTD 06/06/08 6.850 06/01/2039 86722TAB8				
75,000.000	26083301	100,279.50	104,355.00	4,075.50	428.13
75,000.000	TOTAL SUNCOR ENERGY INC	100,279.50 133.7060	104,355.00 139.1400	4,075.50	428.13
	SUNOCO LOGISTICS PARTNER DTD 01/10/13 4.950 01/15/2043 86765BAM1				
85,000.000	26083301	84,248.99	79,962.05	4,286.94-	1,940.13
85,000.000	TOTAL SUNOCO LOGISTICS PARTNER	84,248.99 99.1165	79,962.05 94.0730	4,286.94-	1,940.13
	SUNOCO LOGISTICS PARTNER DTD 04/03/14 5.300 04/01/2044 86765BAP4				
200,000.000	26083301	194,913.65	197,380.00	2,466.35	2,650.00
200,000.000	TOTAL SUNOCO LOGISTICS PARTNER	194,913.65 97.4568	197,380.00 98.6900	2,466.35	2,650.00

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	SUNOCO LOGISTICS PARTNER DTD 11/17/14 5.350 05/15/2045 86765BAQ2				
130,000.000	26083301	107,221.47	129,182.30	21,960.83	888.69
130,000.000	TOTAL SUNOCO LOGISTICS PARTNER	107,221.47 82.4781	129,182.30 99.3710	21,960.83	888.69
	SYNCHRONY FINANCIAL DTD 12/01/17 3.950 12/01/2027 87165BAM5				
225,000.000	26083301	224,058.15	224,052.75	5.40-	740.63
225,000.000	TOTAL SYNCHRONY FINANCIAL	224,058.15 99.5814	224,052.75 99.5790	5.40-	740.63
	SYSCO CORPORATION DTD 09/28/15 4.850 10/01/2045 871829AY3				
225,000.000	26083301	234,696.98	257,161.50	22,464.52	2,728.13
225,000.000	TOTAL SYSCO CORPORATION	234,696.98 104.3098	257,161.50 114.2940	22,464.52	2,728.13
	TARGET CORP DTD 04/11/16 3.625 04/15/2046 87612EBF2				
240,000.000	26083301	230,574.67	233,594.40	3,019.73	1,836.67
240,000.000	TOTAL TARGET CORP	230,574.67 96.0728	233,594.40 97.3310	3,019.73	1,836.67
	TARGET CORP DTD 10/20/17 3.900 11/15/2047 87612EBG0				
285,000.000	26083301	282,027.50	290,095.80	8,068.30	2,192.13
285,000.000	TOTAL TARGET CORP	282,027.50 98.9570	290,095.80 101.7880	8,068.30	2,192.13

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TELEFONICA EMISIONES SAU DTD 03/08/17 5.213 03/08/2047 87938WAU7				
395,000.000	26083301	413,605.10	448,265.75	34,660.65	6,463.40
395,000.000	TOTAL TELEFONICA EMISIONES SAU	413,605.10 104.7107	448,265.75 113.4850	34,660.65	6,463.40
	TIME WARNER CABLE INC DTD 08/10/12 4.500 09/15/2042 88732JBD9				
50,000.000	26083301	46,726.50	46,911.00	184.50	662.50
50,000.000	TOTAL TIME WARNER CABLE INC	46,726.50 93.4530	46,911.00 93.8220	184.50	662.50
	TIME WARNER CABLE INC DTD 09/12/11 5.500 09/01/2041 88732JBB3				
320,000.000	26083301	328,629.03	333,532.80	4,903.77	5,866.67
320,000.000	TOTAL TIME WARNER CABLE INC	328,629.03 102.6966	333,532.80 104.2290	4,903.77	5,866.67
	TIME WARNER CABLE INC DTD 11/15/10 5.875 11/15/2040 88732JAY4				
380,000.000	26083301	422,271.31	412,296.20	9,975.11-	2,852.64
380,000.000	TOTAL TIME WARNER CABLE INC	422,271.31 111.1240	412,296.20 108.4990	9,975.11-	2,852.64
	TIME WARNER CABLE INC DTD 10/30/07 6.550 05/01/2037 88732JAJ7				
200,000.000	26083301	221,521.46	235,214.00	13,692.54	2,183.33
200,000.000	TOTAL TIME WARNER CABLE INC	221,521.46 110.7607	235,214.00 117.6070	13,692.54	2,183.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TIME WARNER INC DTD 05/28/14 4.650 06/01/2044 887317AU9				
165,000.000	26083301	165,579.44	167,790.15	2,210.71	598.55
165,000.000	TOTAL TIME WARNER INC	165,579.44 100.3512	167,790.15 101.6910	2,210.71	598.55
	TIME WARNER INC DTD 06/13/12 4.900 06/15/2042 887317AP0				
105,000.000	26083301	107,656.35	109,376.40	1,720.05	228.67
105,000.000	TOTAL TIME WARNER INC	107,656.35 102.5299	109,376.40 104.1680	1,720.05	228.67
	TRANS-CANADA PIPELINES DTD 10/05/07 6.200 10/15/2037 89352HAD1				
70,000.000	26083301	74,669.00	92,375.50	17,706.50	916.22
70,000.000	TOTAL TRANS-CANADA PIPELINES	74,669.00 106.6700	92,375.50 131.9650	17,706.50	916.22
	TRANSCONT GAS PIPE LINE DTD 08/01/16 7.850 02/01/2026 893574AH6				
195,000.000	26083301	246,965.85	249,243.15	2,277.30	6,378.13
195,000.000	TOTAL TRANSCONT GAS PIPE LINE	246,965.85 126.6492	249,243.15 127.8170	2,277.30	6,378.13
	TRAVELERS COS INC DTD 05/11/16 3.750 05/15/2046 89417EAL3				
145,000.000	26083301	138,680.25	147,956.55	9,276.30	694.79
145,000.000	TOTAL TRAVELERS COS INC	138,680.25 95.6416	147,956.55 102.0390	9,276.30	694.79

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	TRAVELERS COS INC DTD 05/22/17 4.000 05/30/2047 89417EAM1				
210,000.000	26083301	213,973.31	223,616.40	9,643.09	705.55
210,000.000	TOTAL TRAVELERS COS INC	213,973.31 101.8921	223,616.40 106.4840	9,643.09	705.55
	TRAVELERS COS INC DTD 11/01/10 5.350 11/01/2040 89417EAH2				
30,000.000	26083301	35,609.40	37,953.00	2,343.60	267.50
30,000.000	TOTAL TRAVELERS COS INC	35,609.40 118.6980	37,953.00 126.5100	2,343.60	267.50
	TRAVELERS COS INC MED TERM NOTE DTD 05/29/07 6.250 06/15/2037 89417EAD1				
80,000.000	26083301	102,008.70	109,006.40	6,997.70	222.22
80,000.000	TOTAL TRAVELERS COS INC	102,008.70 127.5109	109,006.40 136.2580	6,997.70	222.22
	TRAVELERS COS INC DTD 06/20/06 6.750 06/20/2036 792860AK4				
20,000.000	26083301	26,367.60	28,330.00	1,962.40	41.25
20,000.000	TOTAL TRAVELERS COS INC	26,367.60 131.8380	28,330.00 141.6500	1,962.40	41.25
	TRINITY HEALTH CREDIT GR DTD 02/12/15 4.125 12/01/2045 896516AA9				
100,000.000	26083301	99,901.00	106,031.00	6,130.00	343.75
100,000.000	TOTAL TRINITY HEALTH CREDIT GR	99,901.00 99.9010	106,031.00 106.0310	6,130.00	343.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TUFTS UNIVERSITY DTD 03/29/12 5.017 04/15/2112 899043AA1				
25,000.000	26083301	25,253.75	28,571.75	3,318.00	264.79
25,000.000	TOTAL TUFTS UNIVERSITY	25,253.75 101.0150	28,571.75 114.2870	3,318.00	264.79
	TYSON FOODS INC DTD 06/02/17 4.550 06/02/2047 902494BD4				
30,000.000	26083301	29,824.80	32,673.30	2,848.50	89.63
30,000.000	TOTAL TYSON FOODS INC	29,824.80 99.4160	32,673.30 108.9110	2,848.50	89.63
	UNION CARBIDE CORP DTD 10/01/96 7.750 10/01/2096 905581AS3				
30,000.000	26083301	41,032.80	41,515.80	483.00	581.25
30,000.000	TOTAL UNION CARBIDE CORP	41,032.80 136.7760	41,515.80 138.3860	483.00	581.25
	UNION ELECTRIC CO DTD 06/15/17 2.950 06/15/2027 906548CM7				
95,000.000	26083301	94,690.30	94,113.65	576.65-	124.53
95,000.000	TOTAL UNION ELECTRIC CO	94,690.30 99.6740	94,113.65 99.0670	576.65-	124.53
	UNION ELECTRIC CO DTD 09/11/12 3.900 09/15/2042 906548CJ9				
125,000.000	26083301	115,078.75	132,821.25	17,742.50	1,431.25
125,000.000	TOTAL UNION ELECTRIC CO	115,078.75 92.0630	132,821.25 106.2570	17,742.50	1,431.25

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	UNION PACIFIC CORP DTD 09/19/17 3.600 09/15/2037 907818EQ7				
140,000.000	26083301	140,474.60	145,048.40	4,573.80	1,428.00
140,000.000	TOTAL UNION PACIFIC CORP	140,474.60 100.3390	145,048.40 103.6060	4,573.80	1,428.00
	UNION PACIFIC CORP DTD 01/29/15 3.875 02/01/2055 907818EC8				
45,000.000	26083301	40,646.25	45,719.55	5,073.30	726.56
45,000.000	TOTAL UNION PACIFIC CORP	40,646.25 90.3250	45,719.55 101.5990	5,073.30	726.56
	UNION PACIFIC CORP DTD 03/01/16 4.050 03/01/2046 907818EJ3				
45,000.000	26083301	47,040.30	48,661.20	1,620.90	607.50
45,000.000	TOTAL UNION PACIFIC CORP	47,040.30 104.5340	48,661.20 108.1360	1,620.90	607.50
	UNION PACIFIC CORP DTD 10/29/15 4.375 11/15/2065 907818EG9				
135,000.000	26083301	133,698.36	147,426.75	13,728.39	822.75
135,000.000	TOTAL UNION PACIFIC CORP	133,698.36 99.0358	147,426.75 109.2050	13,728.39	822.75
	UNION PACIFIC CORP DTD 10/25/13 4.750 12/15/2043 907818DU9				
60,000.000	26083301	67,042.20	69,634.80	2,592.60	126.67
60,000.000	TOTAL UNION PACIFIC CORP	67,042.20 111.7370	69,634.80 116.0580	2,592.60	126.67

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REMINGTON ARMS CO PENSION COMBI
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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNION PACIFIC CORP DTD 08/21/13 4.821 02/01/2044 907818D12				
45,000.000	26083301	52,411.85	53,197.20	785.35	903.94
45,000.000	TOTAL UNION PACIFIC CORP	52,411.85 116.4708	53,197.20 118.2160	785.35	903.94
	UNITED HEALTHCARE GROUP DTD 03/02/06 5.800 03/15/2036 91324PAR3				
105,000.000	26083301	113,543.60	136,534.65	22,991.05	1,777.50
105,000.000	TOTAL UNITED HEALTHCARE GROUP	113,543.60 108.1368	136,534.65 130.0330	22,991.05	1,777.50
	UNITED PARCEL SERVICE DTD 11/14/17 3.750 11/15/2047 911312BN5				
510,000.000	26083301	516,068.20	526,580.10	10,511.90	2,496.88
510,000.000	TOTAL UNITED PARCEL SERVICE	516,068.20 101.1898	526,580.10 103.2510	10,511.90	2,496.88
	UNITED TECHNOLOGIES CORP DTD 05/04/15 4.150 05/15/2045 913017CA5				
115,000.000	26083301	118,178.86	122,504.90	4,326.04	639.71
115,000.000	TOTAL UNITED TECHNOLOGIES CORP	118,178.86 102.7642	122,504.90 106.5260	4,326.04	639.71
	UNITED TECHNOLOGIES CORP DTD 06/01/12 4.500 06/01/2042 913017BT5				
255,000.000	26083301	272,876.27	282,634.35	9,758.08	957.50
255,000.000	TOTAL UNITED TECHNOLOGIES CORP	272,876.27 107.0103	282,634.35 110.8370	9,758.08	957.50

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	UNITEDHEALTH GROUP INC DTD 10/25/17 3.750 10/15/2047 91324PDF6				
90,000.000	26083301	89,316.80	91,824.30	2,507.50	618.75
90,000.000	TOTAL UNITEDHEALTH GROUP INC	89,316.80 99.2409	91,824.30 102.0270	2,507.50	618.75
	UNITEDHEALTH GROUP INC DTD 03/08/12 4.375 03/15/2042 91324PBW1				
55,000.000	26083301	60,634.20	60,749.70	115.50	703.44
55,000.000	TOTAL UNITEDHEALTH GROUP INC	60,634.20 110.2440	60,749.70 110.4540	115.50	703.44
	UNITEDHEALTH GROUP INC DTD 11/10/11 4.625 11/15/2041 91324PBU5				
170,000.000	26083301	173,969.50	193,964.90	19,995.40	1,004.65
170,000.000	TOTAL UNITEDHEALTH GROUP INC	173,969.50 102.3350	193,964.90 114.0970	19,995.40	1,004.65
	UNITEDHEALTH GROUP INC DTD 12/15/07 6.500 06/15/2037 91324PAX0				
75,000.000	26083301	107,764.50	104,688.00	3,076.50-	216.67
75,000.000	TOTAL UNITEDHEALTH GROUP INC	107,764.50 143.6860	104,688.00 139.5840	3,076.50-	216.67
	UNITEDHEALTH GROUP INC DTD 11/19/07 6.625 11/15/2037 91324PBE1				
75,000.000	26083301	97,717.50	106,538.25	8,820.75	634.90
75,000.000	TOTAL UNITEDHEALTH GROUP INC	97,717.50 130.2900	106,538.25 142.0510	8,820.75	634.90

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNIV OF NOTRE DAME DTD 01/21/15 3.438 02/15/2045 914744AD9				
100,000.000	26083301	100,000.00	100,499.00	499.00	1,298.80
100,000.000	TOTAL UNIV OF NOTRE DAME	100,000.00 100.0000	100,499.00 100.4990	499.00	1,298.80
	UNIV OF SOUTHERN CALIFOR DTD 04/18/17 3.841 10/01/2047 914886AC0				
80,000.000	26083301	80,000.00	85,349.60	5,349.60	768.20
80,000.000	TOTAL UNIV OF SOUTHERN CALIFOR	80,000.00 100.0000	85,349.60 106.6870	5,349.60	768.20
	VALE OVERSEAS LIMITED DTD 11/10/09 6.875 11/10/2039 91911TAK9				
30,000.000	26083301	30,876.39	36,787.50	5,911.11	292.20
30,000.000	TOTAL VALE OVERSEAS LIMITED	30,876.39 102.9213	36,787.50 122.6250	5,911.11	292.20
	VALE OVERSEAS LIMITED DTD 11/21/06 6.875 11/21/2036 91911TAH6				
550,000.000	26083301	576,586.90	673,750.00	97,163.10	4,201.39
550,000.000	TOTAL VALE OVERSEAS LIMITED	576,586.90 104.8340	673,750.00 122.5000	97,163.10	4,201.39
	VALE OVERSEAS LTD DTD 01/15/04 8.250 01/17/2034 91911TAE3				
40,000.000	26083301	51,600.00	52,850.00	1,250.00	1,503.33
40,000.000	TOTAL VALE OVERSEAS LTD	51,600.00 129.0000	52,850.00 132.1250	1,250.00	1,503.33

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VALE SA DTD 09/11/12 5.625 09/11/2042 91912EAA3				
150,000.000	26083301	158,277.50	164,250.00	5,972.50	2,578.13
150,000.000	TOTAL VALE SA	158,277.50 105.5183	164,250.00 109.5000	5,972.50	2,578.13
	VALERO ENERGY CORP DTD 03/13/15 4.900 03/15/2045 91913YAT7				
50,000.000	26083301	47,002.04	56,948.00	9,945.96	686.67
50,000.000	TOTAL VALERO ENERGY CORP	47,002.04 94.0041	56,948.00 113.8960	9,945.96	686.67
	VALERO ENERGY CORP DTD 04/15/02 7.500 04/15/2032 91913YAE0				
90,000.000	26083301	114,641.10	121,286.70	6,645.60	1,425.00
90,000.000	TOTAL VALERO ENERGY CORP	114,641.10 127.3790	121,286.70 134.7630	6,645.60	1,425.00
	VERIZON COMMUNICATIONS DTD 11/07/12 3.850 11/01/2042 92343VBG8				
357,000.000	26083301	320,517.85	322,924.35	2,406.50	2,290.75
357,000.000	TOTAL VERIZON COMMUNICATIONS	320,517.85 89.7809	322,924.35 90.4550	2,406.50	2,290.75
	VERIZON COMMUNICATIONS DTD 03/13/15 4.672 03/15/2055 92343VCZ5				
1,180,000.000	26083301	1,098,635.92	1,139,219.20	40,583.28	16,232.60
1,180,000.000	TOTAL VERIZON COMMUNICATIONS	1,098,635.92 93.1047	1,139,219.20 96.5440	40,583.28	16,232.60

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VERIZON COMMUNICATIONS DTD 11/03/11 4.750 11/01/2041 92343VBE3				
240,000.000	26083301	237,048.30	244,670.40	7,622.10	1,900.00
240,000.000	TOTAL VERIZON COMMUNICATIONS	237,048.30 98.7701	244,670.40 101.9460	7,622.10	1,900.00
	VERIZON COMMUNICATIONS DTD 02/03/17 4.812 03/15/2039 92343VDR2				
755,000.000	26083301	754,919.22	789,888.55	34,969.33	10,751.15
755,000.000	TOTAL VERIZON COMMUNICATIONS	754,919.22 99.9893	789,888.55 104.6210	34,969.33	10,751.15
	VERIZON COMMUNICATIONS DTD 02/21/15 4.862 08/21/2046 92343VCK8				
55,000.000	26083301	55,639.10	57,289.10	1,650.00	965.65
55,000.000	TOTAL VERIZON COMMUNICATIONS	55,639.10 101.1620	57,289.10 104.1620	1,650.00	965.65
	VERIZON COMMUNICATIONS DTD 02/21/15 5.012 08/21/2054 92343VCM4				
645,000.000	26083301	636,000.93	660,473.55	24,472.62	11,673.78
645,000.000	TOTAL VERIZON COMMUNICATIONS	636,000.93 98.6048	660,473.55 102.3990	24,472.62	11,673.78
	VIACOM INC DTD 03/15/13 4.375 03/15/2043 92553PAP7				
110,000.000	26083301	94,947.80	95,225.90	278.10	1,430.55
110,000.000	TOTAL VIACOM INC	94,947.80 86.3162	95,225.90 86.5690	278.10	1,430.55

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	VIACOM INC DTD 08/19/13 5.850 09/01/2043 92553PAU6				
155,000.000	26083301	161,494.30	160,381.60	1,112.70-	3,022.50
155,000.000	TOTAL VIACOM INC	161,494.30 104.1899	160,381.60 103.4720	1,112.70-	3,022.50
	VIACOM INC DTD 04/12/06 6.875 04/30/2036 925524AX8				
85,000.000	26083301	92,133.28	96,446.10	4,312.82	990.19
85,000.000	TOTAL VIACOM INC	92,133.28 108.3921	96,446.10 113.4660	4,312.82	990.19
	VIRGINIA ELEC & POWER CO DTD 09/13/17 3.800 09/15/2047 927804FY5				
70,000.000	26083301	69,713.70	72,466.10	2,752.40	798.00
70,000.000	TOTAL VIRGINIA ELEC & POWER CO	69,713.70 99.5910	72,466.10 103.5230	2,752.40	798.00
	VIRGINIA ELEC & POWER CO DTD 02/07/14 4.450 02/15/2044 927804FR0				
70,000.000	26083301	74,288.90	78,975.40	4,686.50	1,176.78
70,000.000	TOTAL VIRGINIA ELEC & POWER CO	74,288.90 106.1270	78,975.40 112.8220	4,686.50	1,176.78
	VIRGINIA ELEC & POWER CO DTD 11/06/08 8.875 11/15/2038 927804FG4				
265,000.000	26083301	418,856.38	456,573.80	37,717.42	3,005.17
265,000.000	TOTAL VIRGINIA ELEC & POWER CO	418,856.38 158.0590	456,573.80 172.2920	37,717.42	3,005.17

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VISA INC DTD 09/11/17 2.750 09/15/2027 92826CAH5				
90,000.000	26083301	89,329.50	88,799.40	530.10-	756.25
90,000.000	TOTAL VISA INC	89,329.50 99.2550	88,799.40 98.6660	530.10-	756.25
	VISA INC DTD 09/11/17 3.650 09/15/2047 92826CAJ1				
90,000.000	26083301	89,249.97	92,338.20	3,088.23	1,003.75
90,000.000	TOTAL VISA INC	89,249.97 99.1666	92,338.20 102.5980	3,088.23	1,003.75
	VISA INC DTD 12/14/15 4.300 12/14/2045 92826CAF9				
420,000.000	26083301	448,798.45	477,930.60	29,132.15	852.83
420,000.000	TOTAL VISA INC	448,798.45 106.8568	477,930.60 113.7930	29,132.15	852.83
	BANK OF AMERICA CORP DTD 04/24/17 04/24/2028 06051GGL7				
50,000.000	26083301	50,304.50	51,319.50	1,015.00	344.77
50,000.000	TOTAL BANK OF AMERICA CORP	50,304.50 100.6090	51,319.50 102.6390	1,015.00	344.77
	BANK OF AMERICA CORP MED TERM NOTE DTD 01/20/17 01/20/2028 06051GGF0				
90,000.000	26083301	92,556.00	93,093.30	537.30	1,539.16
90,000.000	TOTAL BANK OF AMERICA CORP	92,556.00 102.8400	93,093.30 103.4370	537.30	1,539.16

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	BANK OF AMERICA CORP DTD 04/24/17 04/24/2038 06051GGM5				
330,000.000	26083301	332,858.86	357,894.90	25,036.04	2,606.52
330,000.000	TOTAL BANK OF AMERICA CORP	332,858.86 100.8663	357,894.90 108.4530	25,036.04	2,606.52
	CITIGROUP INC DTD 10/27/17 10/27/2028 172967LS8				
175,000.000	26083301	175,000.00	175,826.00	826.00	1,095.11
175,000.000	TOTAL CITIGROUP INC	175,000.00 100.0000	175,826.00 100.4720	826.00	1,095.11
	CITIGROUP INC DTD 07/24/17 07/24/2028 172967LP4				
345,000.000	26083301	345,713.19	350,019.75	4,306.56	5,518.81
345,000.000	TOTAL CITIGROUP INC	345,713.19 100.2067	350,019.75 101.4550	4,306.56	5,518.81
	CITIGROUP INC DTD 01/10/17 01/10/2028 172967LD1				
145,000.000	26083301	145,683.04	150,086.60	4,403.56	2,677.17
145,000.000	TOTAL CITIGROUP INC	145,683.04 100.4711	150,086.60 103.5080	4,403.56	2,677.17
	CITIGROUP INC DTD 04/25/17 04/24/2048 172967LJ8				
75,000.000	26083301	75,438.09	81,427.50	5,989.41	633.52
75,000.000	TOTAL CITIGROUP INC	75,438.09 100.5841	81,427.50 108.5700	5,989.41	633.52

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	GOLDMAN SACHS GROUP INC DTD 09/29/17 09/29/2025 38141GWQ3				
135,000.000	26083301	135,359.10	134,455.95	903.15-	1,128.84
135,000.000	TOTAL GOLDMAN SACHS GROUP INC	135,359.10 100.2660	134,455.95 99.6970	903.15-	1,128.84
	GOLDMAN SACHS GROUP INC DTD 10/31/17 10/31/2038 38148YAA6				
815,000.000	26083301	816,313.43	838,137.85	21,824.42	5,456.43
815,000.000	TOTAL GOLDMAN SACHS GROUP INC	816,313.43 100.1612	838,137.85 102.8390	21,824.42	5,456.43
	HSBC HOLDINGS PLC DTD 03/13/17 03/13/2028 404280BK4				
175,000.000	26083301	174,925.25	182,374.50	7,449.25	2,120.80
175,000.000	TOTAL HSBC HOLDINGS PLC	174,925.25 99.9573	182,374.50 104.2140	7,449.25	2,120.80
	JOHNSON CONTROLS INTL PL DTD 07/02/16 07/02/2044 478375AL2				
130,000.000	26083301	135,708.30	143,193.70	7,485.40	2,989.55
130,000.000	TOTAL JOHNSON CONTROLS INTL PL	135,708.30 104.3910	143,193.70 110.1490	7,485.40	2,989.55
	JOHNSON CONTROLS INTL PL DTD 07/02/16 07/02/2064 478375AN8				
55,000.000	26083301	56,705.90	60,585.80	3,879.90	1,353.69
55,000.000	TOTAL JOHNSON CONTROLS INTL PL	56,705.90 103.1016	60,585.80 110.1560	3,879.90	1,353.69

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	JPMORGAN CHASE & CO DTD 07/24/17 07/24/2038 46647PAJ5				
445,000.000	26083301	446,112.44	457,446.65	11,334.21	14,555.21
445,000.000	TOTAL JPMORGAN CHASE & CO	446,112.44 100.2500	457,446.65 102.7970	11,334.21	14,555.21
	JPMORGAN CHASE & CO DTD 11/10/17 11/15/2048 46647PALQ				
225,000.000	26083301	226,401.93	232,319.25	5,917.32	1,263.53
225,000.000	TOTAL JPMORGAN CHASE & CO	226,401.93 100.6231	232,319.25 103.2530	5,917.32	1,263.53
	JPMORGAN CHASE & CO DTD 07/24/17 07/24/2048 46647PAK2				
90,000.000	26083301	92,195.82	93,860.10	1,664.28	1,582.56
90,000.000	TOTAL JPMORGAN CHASE & CO	92,195.82 102.4398	93,860.10 104.2890	1,664.28	1,582.56
	JPMORGAN CHASE & CO DTD 02/22/17 02/22/2048 46647PAA4				
680,000.000	26083301	692,192.40	736,004.80	43,812.40	10,380.20
680,000.000	TOTAL JPMORGAN CHASE & CO	692,192.40 101.7930	736,004.80 108.2360	43,812.40	10,380.20
	MORGAN STANLEY DTD 07/24/17 07/22/2038 61744YAL2				
420,000.000	26083301	421,310.26	434,905.80	13,595.54	7,273.55
420,000.000	TOTAL MORGAN STANLEY	421,310.26 100.3120	434,905.80 103.5490	13,595.54	7,273.55

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	WACHOVIA BANK NA SER BKNT DTD 12/07/07 6.600 01/15/2038 92976GAJ0				
20,000.000	26083301	27,271.00	27,895.60	624.60	608.67
20,000.000	TOTAL WACHOVIA BANK NA	27,271.00 136.3550	27,895.60 139.4780	624.60	608.67
	WACHOVIA CORPORATION DTD 08/01/05 5.500 08/01/2035 929903AM4				
50,000.000	26083301	57,121.50	59,838.50	2,717.00	1,145.83
50,000.000	TOTAL WACHOVIA CORPORATION	57,121.50 114.2430	59,838.50 119.6770	2,717.00	1,145.83
	WAL-MART STORES INC DTD 10/20/17 3.625 12/15/2047 931142DW0				
185,000.000	26083301	184,718.80	193,815.25	9,096.45	1,322.62
185,000.000	TOTAL WAL-MART STORES INC	184,718.80 99.8480	193,815.25 104.7650	9,096.45	1,322.62
	WALGREEN CO DTD 09/13/12 4.400 09/15/2042 931422AK5				
160,000.000	26083301	152,465.02	160,422.40	7,957.38	2,072.89
160,000.000	TOTAL WALGREEN CO	152,465.02 95.2906	160,422.40 100.2640	7,957.38	2,072.89
	WALGREENS BOOTS ALLIANCE DTD 11/18/14 4.800 11/18/2044 931427AC2				
50,000.000	26083301	51,901.00	53,832.50	1,931.50	286.67
50,000.000	TOTAL WALGREENS BOOTS ALLIANCE	51,901.00 103.8020	53,832.50 107.6650	1,931.50	286.67

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	WASHINGTON GAS LIGHT CO MED TERM NOTE SER K DTD 09/16/16 3.796 09/15/2046 93884PDW7				
155,000.000	26083301	152,718.40	159,059.45	6,341.05	1,732.45
155,000.000	TOTAL WASHINGTON GAS LIGHT CO	152,718.40 98.5280	159,059.45 102.6190	6,341.05	1,732.45
	WELLPOINT INC DTD 05/07/12 4.625 05/15/2042 94973VAY3				
90,000.000	26083301	89,207.27	98,055.90	8,848.63	531.88
90,000.000	TOTAL WELLPOINT INC	89,207.27 99.1192	98,055.90 108.9510	8,848.63	531.88
	WELLPOINT INC DTD 08/12/14 4.850 08/15/2054 94973VBL0				
50,000.000	26083301	53,865.50	54,909.50	1,044.00	916.11
50,000.000	TOTAL WELLPOINT INC	53,865.50 107.7310	54,909.50 109.8190	1,044.00	916.11
	WELLS FARGO & CO DTD 02/07/05 5.375 02/07/2035 949746JM4				
45,000.000	26083301	51,316.46	55,007.10	3,690.64	967.50
45,000.000	TOTAL WELLS FARGO & CO	51,316.46 114.0366	55,007.10 122.2380	3,690.64	967.50
	WELLS FARGO & COMPANY DTD 04/30/15 3.900 05/01/2045 94974BGK0				
45,000.000	26083301	44,416.01	46,675.35	2,259.34	295.50
45,000.000	TOTAL WELLS FARGO & COMPANY	44,416.01 98.7022	46,675.35 103.7230	2,259.34	295.50

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO & COMPANY MED TERM NOTE DTD 06/14/16 4.400 06/14/2046 94974BGT1				
95,000.000	26083301	93,855.87	100,190.80	6,334.93	197.39
95,000.000	TOTAL WELLS FARGO & COMPANY	93,855.87 98.7957	100,190.80 105.4640	6,334.93	197.39
	WELLS FARGO & COMPANY DTD 11/04/14 4.650 11/04/2044 94974BGE4				
265,000.000	26083301	276,054.90	288,979.85	12,924.95	1,951.06
265,000.000	TOTAL WELLS FARGO & COMPANY	276,054.90 104.1717	288,979.85 109.0490	12,924.95	1,951.06
	WELLS FARGO & COMPANY MED TERM NOTE DTD 12/08/16 4.750 12/07/2046 94974BGU8				
330,000.000	26083301	352,764.64	368,821.20	16,056.56	1,045.00
330,000.000	TOTAL WELLS FARGO & COMPANY	352,764.64 106.8984	368,821.20 111.7640	16,056.56	1,045.00
	WELLS FARGO & COMPANY DTD 11/17/15 4.900 11/17/2045 94974BGQ7				
300,000.000	26083301	303,506.84	339,534.00	36,027.16	1,796.67
300,000.000	TOTAL WELLS FARGO & COMPANY	303,506.84 101.1689	339,534.00 113.1780	36,027.16	1,796.67
	WELLS FARGO & COMPANY DTD 10/28/13 5.375 11/02/2043 94974BFP0				
150,000.000	26083301	166,733.73	178,618.50	11,884.77	1,321.35
150,000.000	TOTAL WELLS FARGO & COMPANY	166,733.73 111.1558	178,618.50 119.0790	11,884.77	1,321.35

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO & COMPANY DTD 02/04/14 5.606 01/15/2044 949746RF0				
80,000.000	26083301	96,412.80	98,632.00	2,219.20	2,067.99
80,000.000	TOTAL WELLS FARGO & COMPANY	96,412.80 120.5160	98,632.00 123.2900	2,219.20	2,067.99
	WELLS FARGO CAPITAL X DTD 12/05/06 5.950 12/15/2036 94978SAA7				
40,000.000	26083301	44,400.00	45,400.00	1,000.00	105.78
40,000.000	TOTAL WELLS FARGO CAPITAL X	44,400.00 111.0000	45,400.00 113.5000	1,000.00	105.78
	WESTAR ENERGY INC DTD 03/28/13 4.100 04/01/2043 95709TAJ9				
55,000.000	26083301	56,911.25	59,446.20	2,534.95	563.75
55,000.000	TOTAL WESTAR ENERGY INC	56,911.25 103.4750	59,446.20 108.0840	2,534.95	563.75
	WESTAR ENERGY INC DTD 03/01/12 4.125 03/01/2042 95709TAH3				
130,000.000	26083301	123,558.50	139,461.40	15,902.90	1,787.50
130,000.000	TOTAL WESTAR ENERGY INC	123,558.50 95.0450	139,461.40 107.2780	15,902.90	1,787.50
	WESTAR ENERGY INC DTD 11/13/15 4.250 12/01/2045 95709TAM2				
70,000.000	26083301	69,715.80	77,199.50	7,483.70	247.92
70,000.000	TOTAL WESTAR ENERGY INC	69,715.80 99.5940	77,199.50 110.2850	7,483.70	247.92

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WESTERN GAS PARTNERS LP DTD 03/20/14 5.450 04/01/2044 958254AD6				
40,000.000	26083301	42,062.80	42,504.40	441.60	545.00
40,000.000	TOTAL WESTERN GAS PARTNERS LP	42,062.80 105.1570	42,504.40 106.2610	441.60	545.00
	WESTERN UN CO DTD 11/17/06 6.200 11/17/2036 959802AH2				
35,000.000	26083301	36,008.00	38,621.10	2,613.10	265.22
35,000.000	TOTAL WESTERN UN CO	36,008.00 102.8800	38,621.10 110.3460	2,613.10	265.22
	WESTLAKE CHEMICAL CORP DTD 02/15/17 5.000 08/15/2046 960413AS1				
310,000.000	26083301	303,258.70	348,232.30	44,973.60	5,855.56
310,000.000	TOTAL WESTLAKE CHEMICAL CORP	303,258.70 97.8254	348,232.30 112.3330	44,973.60	5,855.56
	WILLIAMS PARTNERS LP DTD 06/05/17 3.750 06/15/2027 96949LAD7				
130,000.000	26083301	129,933.70	130,270.40	336.70	216.67
130,000.000	TOTAL WILLIAMS PARTNERS LP	129,933.70 99.9490	130,270.40 100.2080	336.70	216.67
	WILLIAMS PARTNERS LP DTD 06/27/14 4.900 01/15/2045 96950FAP9				
70,000.000	26083301	69,704.60	74,260.90	4,556.30	1,581.61
70,000.000	TOTAL WILLIAMS PARTNERS LP	69,704.60 99.5780	74,260.90 106.0870	4,556.30	1,581.61

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WILLIAMS PARTNERS LP DTD 03/04/14 5.400 03/04/2044 96950FAN4				
320,000.000	26083301	258,898.80	359,158.40	100,259.60	5,680.00
320,000.000	TOTAL WILLIAMS PARTNERS LP	258,898.80 80.9059	359,158.40 112.2370	100,259.60	5,680.00
	WISCONSIN PUBLIC SERVICE DTD 11/21/13 4.752 11/01/2044 976843BJ0				
130,000.000	26083301	136,942.00	155,192.70	18,250.70	1,029.60
130,000.000	TOTAL WISCONSIN PUBLIC SERVICE	136,942.00 105.3400	155,192.70 119.3790	18,250.70	1,029.60
	WW GRAINGER INC DTD 05/16/16 3.750 05/15/2046 384802AC8				
125,000.000	26083301	121,956.45	120,468.75	1,487.70-	598.96
125,000.000	TOTAL WW GRAINGER INC	121,956.45 97.5652	120,468.75 96.3750	1,487.70-	598.96
	WW GRAINGER INC DTD 05/22/17 4.200 05/15/2047 384802AD6				
135,000.000	26083301	135,791.55	140,225.85	4,434.30	724.50
135,000.000	TOTAL WW GRAINGER INC	135,791.55 100.5863	140,225.85 103.8710	4,434.30	724.50
	WW GRAINGER INC DTD 06/11/15 4.600 06/15/2045 384802AB0				
175,000.000	26083301	195,085.70	191,551.50	3,534.20-	357.78
175,000.000	TOTAL WW GRAINGER INC	195,085.70 111.4775	191,551.50 109.4580	3,534.20-	357.78

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WYETH DTD 03/27/07 5.950 04/01/2037 983024AN0				
105,000.000	26083301	124,987.00	140,767.20	15,780.20	1,561.88
105,000.000	TOTAL WYETH	124,987.00 119.0352	140,767.20 134.0640	15,780.20	1,561.88
	21ST CENTY FOX AMER INC DTD 04/01/15 5.000 02/15/2041 90131HB07				
85,000.000	26083301	98,975.63	112,840.90	13,865.27	1,974.83
85,000.000	TOTAL 21ST CENTY FOX AMER INC	98,975.63 116.4419	112,840.90 132.7540	13,865.27	1,974.83
	21ST CENTY FOX AMER INC DTD 04/01/15 6.150 03/01/2037 90131HBK0				
160,000.000	26083301	187,877.67	209,542.40	21,664.73	3,280.00
160,000.000	TOTAL 21ST CENTY FOX AMER INC	187,877.67 117.4235	209,542.40 130.9640	21,664.73	3,280.00
	21ST CENTY FOX AMER INC DTD 04/01/15 6.400 12/15/2035 90131HBG9				
90,000.000	26083301	108,520.42	119,605.50	11,085.08	256.00
90,000.000	TOTAL 21ST CENTY FOX AMER INC	108,520.42 120.5782	119,605.50 132.8950	11,085.08	256.00
	21ST CENTY FOX AMER INC DTD 04/01/15 6.650 11/15/2037 90131HBL8				
125,000.000	26083301	162,033.35	171,926.25	9,892.90	1,062.15
125,000.000	TOTAL 21ST CENTY FOX AMER INC	162,033.35 129.6267	171,926.25 137.5410	9,892.90	1,062.15

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	21ST CENTY FOX AMER INC DTD 04/01/15 6.750 01/09/2038 90131HBM6				
90,000.000	26083301	115,008.30	122,855.40	7,847.10	2,902.50
90,000.000	TOTAL 21ST CENTY FOX AMER INC	115,008.30 127.7870	122,855.40 136.5060	7,847.10	2,902.50
	21ST CENTY FOX AMER INC DTD 04/01/15 7.750 12/01/2045 90131HBR5				
30,000.000	26083301	35,419.80	47,592.30	12,172.50	193.75
30,000.000	TOTAL 21ST CENTY FOX AMER INC	35,419.80 118.0660	47,592.30 158.6410	12,172.50	193.75
	21ST CENTY FOX AMER INC DTD 04/01/15 7.850 03/01/2039 90131HBN4				
115,000.000	26083301	175,127.75	175,747.60	619.85	3,009.17
115,000.000	TOTAL 21ST CENTY FOX AMER INC	175,127.75 152.2850	175,747.60 152.8240	619.85	3,009.17
	21ST CENTY FOX AMER INC DTD 04/01/15 7.900 12/01/2095 90131HBS3				
40,000.000	26083301	54,952.80	61,573.20	6,620.40	263.33
40,000.000	TOTAL 21ST CENTY FOX AMER INC	54,952.80 137.3820	61,573.20 153.9330	6,620.40	263.33
	TOTAL CORPORATE BONDS	91,634,711.40	96,716,643.85	5,081,932.45	1,057,429.59
	CORPORATE STRIPPED/ZERO COUPON				
	ANADARKO PETROLEUM CORP ZERO CPN DTD 08/19/09 10/10/2036 032511BB2				
870,000.000	26083301	354,689.85	372,838.50	18,148.65	0.00
870,000.000	TOTAL ANADARKO PETROLEUM CORP ZERO CPN	354,689.85 40.7689	372,838.50 42.8550	18,148.65	0.00
	TOTAL CORPORATE STRIPPED/ZERO COUPON	354,689.85	372,838.50	18,148.65	0.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOTAL CORPORATE BONDS	**91,989,401.25**	**97,089,482.35**	**5,100,081.10**	**1,057,429.59**
	MUNICIPAL BONDS				
	GENERAL OBLIGATION				
	HOUSTON TX TXBL DTD 12/22/17 3.961 03/01/2047 4423313K8				
160,000.000	26083301	160,000.00	164,435.20	4,435.20	158.44
160,000.000	TOTAL HOUSTON TX	160,000.00 100.0000	164,435.20 102.7720	4,435.20	158.44
	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS DTD 12/01/09 5.770 03/15/2039 650035TD0				
40,000.000	26083301	48,448.40	48,902.80	454.40	679.00
40,000.000	TOTAL NEW YORK ST URBAN DEV CORP REV	48,448.40 121.1210	48,902.80 122.2570	454.40	679.00
	TOTAL GENERAL OBLIGATION	208,448.40	213,338.00	4,889.60	837.44
	OTHER REVENUE				
	MISSOURI ST HLTH & EDUCTNL FAC TXBL-REF-SER A-THE WASHINGTON DTD 02/26/16 3.651 01/15/2046 60636AMQ3				
80,000.000	26083301	80,000.00	81,596.00	1,596.00	1,346.81
80,000.000	TOTAL MISSOURI ST HLTH & EDUCTNL FAC	80,000.00 100.0000	81,596.00 101.9950	1,596.00	1,346.81
	MISSOURI ST HLTH & EDUCTNL FAC TXBL-WASHINGTON UNIVERSITY-SER DTD 07/06/17 3.652 08/15/2057 60636APP2				
50,000.000	26083301	49,241.50	50,817.50	1,576.00	887.64
50,000.000	TOTAL MISSOURI ST HLTH & EDUCTNL FAC	49,241.50 98.4830	50,817.50 101.6350	1,576.00	887.64

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NEW JERSEY ST TPK AUTH TPK REV BUILD AMERICA BONDS-TAXABLE-A-ISSUER SUBSIDY DTD 12/15/10 7.102 01/01/2041 646139X83				
35,000.000	26083301	47,385.35	52,287.55	4,902.20	1,242.85
35,000.000	TOTAL NEW JERSEY ST TPK AUTH TPK REV	47,385.35 135.3867	52,287.55 149.3930	4,902.20	1,242.85
	SALES TAX SECURITIZATION CORP TXBL-REF-SALES TAX SECURITIZTN DTD 12/14/17 3.587 01/01/2043 79467BAR6				
175,000.000	26083301	174,968.50	174,707.75	260.75-	296.43
175,000.000	TOTAL SALES TAX SECURITIZATION CORP	174,968.50 99.9820	174,707.75 99.8330	260.75-	296.43
	SAN JOSE CA REDEV AGY SUCCESSO TXBL-REF-SENIOR-SER A-T DTD 12/21/17 3.375 08/01/2034 798170AN6				
45,000.000	26083301	43,966.80	44,334.00	367.20	42.19
45,000.000	TOTAL SAN JOSE CA REDEV AGY SUCCESSO	43,966.80 97.7040	44,334.00 98.5200	367.20	42.19
	UNIV OF VIRGINIA VA UNIV REVEN TXBL-SER C DTD 09/28/17 4.179 09/01/2117 915217WX7				
30,000.000	26083301	30,000.00	31,284.60	1,284.60	323.87
30,000.000	TOTAL UNIV OF VIRGINIA VA UNIV REVEN	30,000.00 100.0000	31,284.60 104.2820	1,284.60	323.87
	TOTAL OTHER REVENUE	425,562.15	435,027.40	9,465.25	4,139.79
	TOTAL MUNICIPAL BONDS	**634,010.55**	**648,365.40**	**14,354.85**	**4,977.23**
	OTHER FIXED INCOME SECURITIES				
	PRIVATE PLACEMENT				

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AIRBUS SE 144A PRIV PLCMT 3.950 04/10/2047 009279AC4				
270,000.000	26083301	268,328.85	287,790.30	19,461.45	2,399.63
270,000.000	TOTAL AIRBUS SE	268,328.85 99.3811	287,790.30 106.5890	19,461.45	2,399.63
	ALIMENTATION COUCHE-TARD 144A PRIV PLCMT 3.550 07/26/2027 01626PAH9				
60,000.000	26083301	59,919.60	59,944.20	24.60	917.08
60,000.000	TOTAL ALIMENTATION COUCHE-TARD	59,919.60 99.8660	59,944.20 99.9070	24.60	917.08
	ALIMENTATION COUCHE-TARD 144A PRIV PLCMT 4.500 07/26/2047 01626PAG1				
35,000.000	26083301	35,831.95	36,427.65	595.70	676.25
35,000.000	TOTAL ALIMENTATION COUCHE-TARD	35,831.95 102.3770	36,427.65 104.0790	595.70	676.25
	AMAZON.COM INC 144A PRIV PLCMT 3.875 08/22/2037 023135BD7				
150,000.000	26083301	149,626.50	159,165.00	9,538.50	2,082.81
150,000.000	TOTAL AMAZON.COM INC	149,626.50 99.7510	159,165.00 106.1100	9,538.50	2,082.81
	AMAZON.COM INC 144A PRIV PLCMT 4.050 08/22/2047 023135BG0				
55,000.000	26083301	57,195.40	59,274.60	2,079.20	798.19
55,000.000	TOTAL AMAZON.COM INC	57,195.40 103.9916	59,274.60 107.7720	2,079.20	798.19

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	AMAZON.COM INC 144A PRIV PLCMT 4.250 08/22/2057 023135BK1				
315,000.000	26083301	321,373.75	343,630.35	22,256.60	4,789.76
315,000.000	TOTAL AMAZON.COM INC	321,373.75 102.0234	343,630.35 109.0890	22,256.60	4,789.76
	BAKER HUGHES A GE CO LLC 144A PRIV PLCMT 4.080 12/15/2047 05723KAC4				
180,000.000	26083301	181,386.05	183,072.60	1,686.55	408.00
180,000.000	TOTAL BAKER HUGHES A GE CO LLC	181,386.05 100.7700	183,072.60 101.7070	1,686.55	408.00
	BAT CAPITAL CORP 144A PRIV PLCMT 4.390 08/15/2037 05526DBC8				
465,000.000	26083301	471,777.93	488,296.50	16,518.57	7,711.77
465,000.000	TOTAL BAT CAPITAL CORP	471,777.93 101.4576	488,296.50 105.0100	16,518.57	7,711.77
	BAT CAPITAL CORP 144A PRIV PLCMT 4.540 08/15/2047 05526DBE4				
280,000.000	26083301	282,066.44	294,814.80	12,748.36	4,759.14
280,000.000	TOTAL BAT CAPITAL CORP	282,066.44 100.7380	294,814.80 105.2910	12,748.36	4,759.14
	BRIGHTHOUSE FINANCIAL IN 144A PRIV PLCMT 4.700 06/22/2047 10922NAD5				
165,000.000	26083301	162,633.66	168,321.45	5,687.79	207.25
165,000.000	TOTAL BRIGHTHOUSE FINANCIAL IN	162,633.66 98.5659	168,321.45 102.0130	5,687.79	207.25

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	CODELCO INC 144A PRIV PLCMT 4.500 08/01/2047 21987BAX6				
25,000.000	26083301	24,804.50	26,866.00	2,061.50	468.75
25,000.000	TOTAL CODELCO INC	24,804.50 99.2180	26,866.00 107.4640	2,061.50	468.75
	COMMONWEALTH BANK AUST 144A PRIV PLCMT 3.900 07/12/2047 2027A0JN0				
80,000.000	26083301	80,302.10	81,780.80	1,478.70	1,464.67
80,000.000	TOTAL COMMONWEALTH BANK AUST	80,302.10 100.3776	81,780.80 102.2260	1,478.70	1,464.67
	DR PEPPER SNAPPLE GROUP 144A PRIV PLCMT 4.500 11/15/2045 26138EBA6				
250,000.000	26083301	262,756.05	268,632.50	5,876.45	1,437.50
250,000.000	TOTAL DR PEPPER SNAPPLE GROUP	262,756.05 105.1024	268,632.50 107.4530	5,876.45	1,437.50
	ECOLAB INC 144A PRIV PLCMT 3.250 12/01/2027 278865BB5				
220,000.000	26083301	219,329.00	220,116.60	787.60	675.28
220,000.000	TOTAL ECOLAB INC	219,329.00 99.6950	220,116.60 100.0530	787.60	675.28
	ELECTRICITE DE FRANCE 144A PRIV PLCMT 6.000 01/22/2114 268317AL8				
200,000.000	26083301	232,020.90	223,310.00	8,710.90-	5,300.00
200,000.000	TOTAL ELECTRICITE DE FRANCE	232,020.90 116.0104	223,310.00 111.6550	8,710.90-	5,300.00

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	ERAC USA FINANCE LLC 144A PRIV PLCMT 4.200 11/01/2046 26884TAS1				
45,000.000	26083301	44,160.91	44,073.00	87.91-	315.00
45,000.000	TOTAL ERAC USA FINANCE LLC	44,160.91 98.1354	44,073.00 97.9400	87.91-	315.00
	GUARDIAN LIFE INSURANCE 144A PRIV PLCMT 4.850 01/24/2077 401378AC8				
45,000.000	26083301	44,565.75	49,415.40	4,849.65	951.81
45,000.000	TOTAL GUARDIAN LIFE INSURANCE	44,565.75 99.0350	49,415.40 109.8120	4,849.65	951.81
	HEINZ (H.J.) FINANCE CO 144A PRIV PLCMT 7.125 08/01/2039 42307TAH1				
295,000.000	26083301	391,835.69	399,329.70	7,494.01	8,757.81
295,000.000	TOTAL HEINZ (H.J.) FINANCE CO	391,835.69 132.8257	399,329.70 135.3660	7,494.01	8,757.81
	INTEL CORP 144A PRIV PLCMT 3.734 12/08/2047 458140BF6				
55,000.000	26083301	55,724.05	57,114.20	1,390.15	131.21
55,000.000	TOTAL INTEL CORP	55,724.05 101.3165	57,114.20 103.8440	1,390.15	131.21
	JOHNSON (S.C.) & SON INC 144A PRIV PLCMT 4.750 10/15/2046 478165AH6				
35,000.000	26083301	40,152.93	40,915.35	762.42	350.97
35,000.000	TOTAL JOHNSON (S.C.) & SON INC	40,152.93 114.7227	40,915.35 116.9010	762.42	350.97

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LIBERTY MUTUAL GROUP 144A PRIV PLCMT 6.500 05/01/2042 53079EAZ7				
50,000.000	26083301	57,852.50	66,719.50	8,867.00	541.67
50,000.000	TOTAL LIBERTY MUTUAL GROUP	57,852.50 115.7050	66,719.50 133.4390	8,867.00	541.67
	MASS MUTUAL LIFE INS CO 144A PRIV PLCMT 5.375 12/01/2041 575767AJ7				
45,000.000	26083301	48,836.25	54,752.40	5,916.15	201.56
45,000.000	TOTAL MASS MUTUAL LIFE INS CO	48,836.25 108.5250	54,752.40 121.6720	5,916.15	201.56
	MASSACHUSETTS ELECTRIC 144A PRIV PLCMT 5.900 11/15/2039 575634AS9				
55,000.000	26083301	76,490.15	72,563.70	3,926.45-	414.64
55,000.000	TOTAL MASSACHUSETTS ELECTRIC	76,490.15 139.0730	72,563.70 131.9340	3,926.45-	414.64
	MONONGAHELA POWER CO 144A PRIV PLCMT 5.400 12/15/2043 610202BP7				
200,000.000	26083301	217,666.00	248,994.00	31,328.00	480.00
200,000.000	TOTAL MONONGAHELA POWER CO	217,666.00 108.8330	248,994.00 124.4970	31,328.00	480.00
	MOTIVA ENTERPRISES LLC 144A PRIV PLCMT 6.850 01/15/2040 61980AAD5				
215,000.000	26083301	272,095.27	270,009.90	2,085.37-	6,791.01
215,000.000	TOTAL MOTIVA ENTERPRISES LLC	272,095.27 126.5559	270,009.90 125.5860	2,085.37-	6,791.01

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NEW ENGLAND POWER CO 144A PRIV PLCMT 3.800 12/05/2047 644188BF0				
110,000.000	26083301	109,258.60	112,460.70	3,202.10	301.89
110,000.000	TOTAL NEW ENGLAND POWER CO	109,258.60 99.3260	112,460.70 102.2370	3,202.10	301.89
	PACIFIC GAS & ELECTRIC 144A PRIV PLCMT 3.300 12/01/2027 694308HV2				
125,000.000	26083301	124,630.00	123,831.25	798.75-	366.67
125,000.000	TOTAL PACIFIC GAS & ELECTRIC	124,630.00 99.7040	123,831.25 99.0650	798.75-	366.67
	PRUDENTIAL FINANCIAL, INC. 144A PRIV PLCMT 3.935 12/07/2049 744320AZ5				
121,000.000	26083301	116,135.72	123,711.61	7,575.89	304.20
121,000.000	TOTAL PRUDENTIAL FINANCIAL, INC.	116,135.72 95.9799	123,711.61 102.2410	7,575.89	304.20
	TEACHERS INSUR & ANNUITY 144A PRIV PLCMT 4.270 05/15/2047 878091BF3				
165,000.000	26083301	165,745.75	174,494.10	8,748.35	900.26
165,000.000	TOTAL TEACHERS INSUR & ANNUITY	165,745.75 100.4520	174,494.10 105.7540	8,748.35	900.26
	TEACHERS INSUR & ANNUITY 144A PRIV PLCMT 6.850 12/16/2039 878091BC0				
4,000.000	26083301	5,254.63	5,651.36	396.73	11.42
4,000.000	TOTAL TEACHERS INSUR & ANNUITY	5,254.63 131.3657	5,651.36 141.2840	396.73	11.42

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA CORP 144A PRIV PLCMT 12/20/2028 06051GGW3				
115,000.000	26083301	114,123.70	115,025.30	901.60	120.14
115,000.000	TOTAL BANK OF AMERICA CORP	114,123.70 99.2380	115,025.30 100.0220	901.60	120.14
	TOTAL PRIVATE PLACEMENT	4,693,880.58	4,860,504.82	166,624.24	55,036.34
	TOTAL OTHER FIXED INCOME SECURITIES	**4,693,880.58**	**4,860,504.82**	**166,624.24**	**55,036.34**
	TOTAL BONDS & NOTES	**99,419,768.11**	**104,703,060.57**	**5,283,292.46**	**1,123,004.99**
	MUTUAL FUNDS				
	MUTUAL FUNDS - EQUITY				
	BLACKSTONE ALTERNATIVE MULTI-STRATEGY FUND CLASS I 09257V201				
922,158.831	26083302	10,033,199.35	9,894,764.26	138,435.09-	0.00
922,158.831	TOTAL BLACKSTONE ALTERNATIVE	10,033,199.35 10.8801	9,894,764.26 10.7300	138,435.09-	0.00
	VERSUS CAPITAL MULTI-MANAGER REAL ESTATE INCOME FUND LLC CLASS I 92532P207				
184,697.048	26083302	5,126,519.27	5,141,965.82	15,446.55	0.00
184,697.048	TOTAL VERSUS CAPITAL MULTI-MANAGER REAL	5,126,519.27 27.7564	5,141,965.82 27.8400	15,446.55	0.00
	TOTAL MUTUAL FUNDS - EQUITY	15,159,718.62	15,036,730.08	122,988.54-	0.00
	MUTUAL FUNDS - CORPORATE BONDS				
	PIMCO INCOME FUND CLASS INS #1821 72201F490				
417,104.068	26083302	4,977,412.17	5,176,261.48	198,849.31	0.00
417,104.068	TOTAL PIMCO INCOME FUND CLASS INS #1821	4,977,412.17 11.9333	5,176,261.48 12.4100	198,849.31	0.00

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VERSUS CAPITAL REAL ASSETS FUND LLC #003 92535N100				
202,944.688	26083302	5,100,000.00	5,104,058.90	4,058.90	0.00
202,944.688	TOTAL VERSUS CAPITAL REAL ASSETS FUND L	5,100,000.00 25.1300	5,104,058.90 25.1500	4,058.90	0.00
	TOTAL MUTUAL FUNDS - CORPORATE BONDS	10,077,412.17	10,280,320.38	202,908.21	0.00
	MONEY MARKET MUTUAL FUND				
	PREMIER US GOVERNMENT MONEY MARKET FUND (BARINGS) -SEPARATE INVESTMENT ACCOUNT G (SIA-G) IRT MIRRORED HOLDING 737999797				
5,863.832	26083300	3,760,536.28	3,764,601.74	4,065.46	0.00
5,863.832	TOTAL PREMIER US GOVERNMENT MONEY MARKE	3,760,536.28 641.3104	3,764,601.74 642.0037	4,065.46	0.00
	TOTAL MONEY MARKET MUTUAL FUND	3,760,536.28	3,764,601.74	4,065.46	0.00
	TOTAL MUTUAL FUNDS	**28,997,667.07**	**29,081,652.20**	**83,985.13**	**0.00**
	MISCELLANEOUS ASSETS				
	OTHER ASSETS				
	LIMITED LIABILITY CORPORATION				
	AKSIA LLC IRT MIRRORED HOLDING HN0008211				
1,334,589.000	26083302	2,484,588.81	1,334,589.00	1,149,999.81-	0.00
1,334,589.000	TOTAL AKSIA LLC	2,484,588.81 1.8617	1,334,589.00 1.0000	1,149,999.81-	0.00
	TOTAL LIMITED LIABILITY CORPORATION	2,484,588.81	1,334,589.00	1,149,999.81-	0.00
	RIGHTS TO RECEIVE				

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CASH HELD AT NORTHERN TRUST MS6695360				
5,038.500	26083302	5,038.50	5,038.50	0.00	0.00
5,038.500	TOTAL CASH HELD AT NORTHERN TRUST	5,038.50 1.0000	5,038.50 1.0000	0.00	0.00
	TOTAL RIGHTS TO RECEIVE	5,038.50	5,038.50	0.00	0.00
	TOTAL OTHER ASSETS	**2,489,627.31**	**1,339,627.50**	**1,149,999.81-**	**0.00**
	TOTAL MISCELLANEOUS ASSETS	**2,489,627.31**	**1,339,627.50**	**1,149,999.81-**	**0.00**
	TOTAL ASSETS AND LIABILITIES	190,476,183.67	206,301,995.51	15,825,811.84	1,124,871.01
	PENDING TRADES	515,724.22-	515,724.22-		
	ACCRUED INCOME	1,124,871.01	1,124,871.01		
	TOTAL ACCOUNT	**191,085,330.46**	**206,911,142.30**	**15,825,811.84**	

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

For the year ended December 31, 2017

BEGINNING MARKET VALUE	**188,979,885.02**
ENDING MARKET VALUE	**0.00**
COMPARATIVE VALUE (5%)	**9,448,994.25**

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	02/01/2017 B	28,500,000	1.000	0	(28,500,000)	28,500,000	0
XX02586	02/03/2017 S	(13,605,000)	1.000	0	13,605,000	(13,605,000)	0
ISSUE: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND							
XX02586	02/03/2017 B	1,411	7,720.236	0	(10,900,000)	10,900,000	0
Grand Total				0	**(25,795,000)**	**25,795,000**	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	01/04/2017 B	0	1.000	0	0	0	0
XX02586	01/18/2017 B	17,436	1.000	0	(17,436)	17,436	0
XX02586	01/24/2017 B	653,217	1.000	0	(653,217)	653,217	0
XX02586	01/24/2017 B	400,000	1.000	0	(400,000)	400,000	0
XX02586	01/24/2017 B	550,000	1.000	0	(550,000)	550,000	0
XX02586	01/24/2017 B	1,000,000	1.000	0	(1,000,000)	1,000,000	0
XX02586	01/25/2017 B	15,075	1.000	0	(15,075)	15,075	0
XX02586	02/01/2017 B	28,500,000	1.000	0	(28,500,000)	28,500,000	0
XX02586	03/02/2017 B	1,445	1.000	0	(1,445)	1,445	0
XX02586	03/30/2017 B	40,978	1.000	0	(40,978)	40,978	0
XX02586	04/04/2017 B	773	1.000	0	(773)	773	0
XX02586	04/28/2017 B	7,000,000	1.000	0	(7,000,000)	7,000,000	0
XX02586	05/02/2017 B	869	1.000	0	(869)	869	0
XX02586	05/23/2017 B	150,712	1.000	0	(150,712)	150,712	0
XX02586	06/02/2017 B	274	1.000	0	(274)	274	0
XX02586	07/03/2017 B	42,019	1.000	0	(42,019)	42,019	0
XX02586	07/05/2017 B	43	1.000	0	(43)	43	0
XX02586	07/31/2017 B	3,500,000	1.000	0	(3,500,000)	3,500,000	0
XX02586	08/02/2017 B	131	1.000	0	(131)	131	0
XX02586	08/08/2017 B	730,000	1.000	0	(730,000)	730,000	0
XX02586	08/10/2017 B	2,480,000	1.000	0	(2,480,000)	2,480,000	0
XX02586	08/25/2017 B	107,239	1.000	0	(107,239)	107,239	0
XX02586	08/30/2017 B	1,842,000	1.000	0	(1,842,000)	1,842,000	0
Sub-Total Of Buys # 23				**0**	**(47,032,211)**	**47,032,211**	**0**
XX02586	01/17/2017 S	(17,436)	1.000	0	17,436	(17,436)	0
XX02586	02/02/2017 S	(2,460,747)	1.000	0	2,460,747	(2,460,747)	0
XX02586	02/03/2017 S	(13,605,000)	1.000	0	13,605,000	(13,605,000)	0
XX02586	02/07/2017 S	(645,538)	1.000	0	645,538	(645,538)	0
XX02586	03/09/2017 S	(1,810,000)	1.000	0	1,810,000	(1,810,000)	0
XX02586	03/10/2017 S	(9,110,000)	1.000	0	9,110,000	(9,110,000)	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	03/13/2017	S	(820,752)	1.000	0	820,752	(820,752)	0
XX02586	04/13/2017	S	(60,630)	1.000	0	60,630	(60,630)	0
XX02586	04/17/2017	S	(60,311)	1.000	0	60,311	(60,311)	0
XX02586	04/18/2017	S	(57,266)	1.000	0	57,266	(57,266)	0
XX02586	04/25/2017	S	(5,875)	1.000	0	5,875	(5,875)	0
XX02586	04/25/2017	S	(47,604)	1.000	0	47,604	(47,604)	0
XX02586	05/03/2017	S	(5,385,000)	1.000	0	5,385,000	(5,385,000)	0
XX02586	05/05/2017	S	(3,700,000)	1.000	0	3,700,000	(3,700,000)	0
XX02586	05/08/2017	S	(260,357)	1.000	0	260,357	(260,357)	0
XX02586	05/09/2017	S	(150,712)	1.000	0	150,712	(150,712)	0
XX02586	05/26/2017	S	(34,459)	1.000	0	34,459	(34,459)	0
XX02586	08/10/2017	S	(3,934,000)	1.000	0	3,934,000	(3,934,000)	0
XX02586	08/11/2017	S	(2,500,000)	1.000	0	2,500,000	(2,500,000)	0
XX02586	08/11/2017	S	(450)	1.000	0	450	(450)	0
XX02586	08/11/2017	S	(2,853)	1.000	0	2,853	(2,853)	0
XX02586	08/11/2017	S	(350)	1.000	0	350	(350)	0
XX02586	08/11/2017	S	(47,677)	1.000	0	47,677	(47,677)	0
XX02586	08/14/2017	S	(276,151)	1.000	0	276,151	(276,151)	0
XX02586	08/24/2017	S	(107,239)	1.000	0	107,239	(107,239)	0
XX02586	09/01/2017	S	(1,949,239)	1.000	0	1,949,239	(1,949,239)	0
Sub-Total Of Sales # 26					**0**	**47,049,646**	**(47,049,646)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL					**0**	**17,435**	**(17,435)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD								
XX43038	01/03/2017	B	101,683	1.000	0	(101,683)	101,683	0
XX43038	01/05/2017	B	71,681	1.000	0	(71,681)	71,681	0
XX43038	01/06/2017	B	81,064	1.000	0	(81,064)	81,064	0
XX43038	01/09/2017	B	111,693	1.000	0	(111,693)	111,693	0
XX43038	01/17/2017	B	196,506	1.000	0	(196,506)	196,506	0
XX43038	01/18/2017	B	54,948	1.000	0	(54,948)	54,948	0
XX43038	01/20/2017	B	292,083	1.000	0	(292,083)	292,083	0
XX43038	01/23/2017	B	146,059	1.000	0	(146,059)	146,059	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	01/25/2017 B	36,790	1.000	0	(36,790)	36,790	0
XX43038	01/26/2017 B	972,723	1.000	0	(972,723)	972,723	0
XX43038	01/30/2017 B	68,971	1.000	0	(68,971)	68,971	0
XX43038	01/31/2017 B	188,610	1.000	0	(188,610)	188,610	0
XX43038	02/01/2017 B	34,100	1.000	0	(34,100)	34,100	0
XX43038	02/03/2017 B	788,364	1.000	0	(788,364)	788,364	0
XX43038	02/07/2017 B	19,038	1.000	0	(19,038)	19,038	0
XX43038	02/08/2017 B	46,007	1.000	0	(46,007)	46,007	0
XX43038	02/13/2017 B	32,687	1.000	0	(32,687)	32,687	0
XX43038	02/15/2017 B	124,045	1.000	0	(124,045)	124,045	0
XX43038	02/17/2017 B	95,856	1.000	0	(95,856)	95,856	0
XX43038	02/21/2017 B	83,261	1.000	0	(83,261)	83,261	0
XX43038	02/22/2017 B	31,599	1.000	0	(31,599)	31,599	0
XX43038	02/24/2017 B	99,505	1.000	0	(99,505)	99,505	0
XX43038	02/28/2017 B	357,984	1.000	0	(357,984)	357,984	0
XX43038	03/01/2017 B	117,495	1.000	0	(117,495)	117,495	0
XX43038	03/03/2017 B	70,592	1.000	0	(70,592)	70,592	0
XX43038	03/06/2017 B	424,206	1.000	0	(424,206)	424,206	0
XX43038	03/07/2017 B	86,203	1.000	0	(86,203)	86,203	0
XX43038	03/13/2017 B	46,330	1.000	0	(46,330)	46,330	0
XX43038	03/15/2017 B	154,341	1.000	0	(154,341)	154,341	0
XX43038	03/16/2017 B	326,012	1.000	0	(326,012)	326,012	0
XX43038	03/22/2017 B	216,607	1.000	0	(216,607)	216,607	0
XX43038	03/27/2017 B	76,782	1.000	0	(76,782)	76,782	0
XX43038	03/28/2017 B	229,228	1.000	0	(229,228)	229,228	0
XX43038	03/30/2017 B	77,128	1.000	0	(77,128)	77,128	0
XX43038	03/31/2017 B	36,914	1.000	0	(36,914)	36,914	0
XX43038	04/03/2017 B	153,101	1.000	0	(153,101)	153,101	0
XX43038	04/11/2017 B	174,233	1.000	0	(174,233)	174,233	0
XX43038	04/12/2017 B	48,112	1.000	0	(48,112)	48,112	0
XX43038	04/17/2017 B	155,692	1.000	0	(155,692)	155,692	0
XX43038	04/20/2017 B	1,193,208	1.000	0	(1,193,208)	1,193,208	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	04/21/2017 B	751,233	1.000	0	(751,233)	751,233	0
XX43038	04/24/2017 B	357,513	1.000	0	(357,513)	357,513	0
XX43038	04/28/2017 B	10,558	1.000	0	(10,558)	10,558	0
XX43038	05/01/2017 B	144,061	1.000	0	(144,061)	144,061	0
XX43038	05/05/2017 B	179,704	1.000	0	(179,704)	179,704	0
XX43038	05/09/2017 B	5,234	1.000	0	(5,234)	5,234	0
XX43038	05/10/2017 B	67,794	1.000	0	(67,794)	67,794	0
XX43038	05/11/2017 B	474,417	1.000	0	(474,417)	474,417	0
XX43038	05/12/2017 B	20,121	1.000	0	(20,121)	20,121	0
XX43038	05/15/2017 B	298,383	1.000	0	(298,383)	298,383	0
XX43038	05/16/2017 B	106,655	1.000	0	(106,655)	106,655	0
XX43038	05/17/2017 B	51,647	1.000	0	(51,647)	51,647	0
XX43038	05/19/2017 B	54,004	1.000	0	(54,004)	54,004	0
XX43038	05/23/2017 B	40,418	1.000	0	(40,418)	40,418	0
XX43038	05/24/2017 B	38,679	1.000	0	(38,679)	38,679	0
XX43038	05/26/2017 B	166,904	1.000	0	(166,904)	166,904	0
XX43038	05/31/2017 B	430,219	1.000	0	(430,219)	430,219	0
XX43038	06/01/2017 B	887,056	1.000	0	(887,056)	887,056	0
XX43038	06/06/2017 B	10,921	1.000	0	(10,921)	10,921	0
XX43038	06/07/2017 B	4,553	1.000	0	(4,553)	4,553	0
XX43038	06/08/2017 B	14,235	1.000	0	(14,235)	14,235	0
XX43038	06/09/2017 B	287,931	1.000	0	(287,931)	287,931	0
XX43038	06/12/2017 B	27,233	1.000	0	(27,233)	27,233	0
XX43038	06/14/2017 B	73,862	1.000	0	(73,862)	73,862	0
XX43038	06/16/2017 B	20,386	1.000	0	(20,386)	20,386	0
XX43038	06/19/2017 B	318,117	1.000	0	(318,117)	318,117	0
XX43038	06/20/2017 B	360,733	1.000	0	(360,733)	360,733	0
XX43038	06/26/2017 B	135,610	1.000	0	(135,610)	135,610	0
XX43038	06/28/2017 B	38,426	1.000	0	(38,426)	38,426	0
XX43038	06/29/2017 B	12,368	1.000	0	(12,368)	12,368	0
XX43038	06/30/2017 B	186,490	1.000	0	(186,490)	186,490	0
XX43038	07/03/2017 B	117,702	1.000	0	(117,702)	117,702	0

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

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	07/06/2017	B	12,268	1.000	0	(12,268)	12,268	0
XX43038	07/10/2017	B	23,884	1.000	0	(23,884)	23,884	0
XX43038	07/11/2017	B	82,349	1.000	0	(82,349)	82,349	0
XX43038	07/13/2017	B	80,849	1.000	0	(80,849)	80,849	0
XX43038	07/14/2017	B	41,045	1.000	0	(41,045)	41,045	0
XX43038	07/17/2017	B	131,662	1.000	0	(131,662)	131,662	0
XX43038	07/19/2017	B	133,128	1.000	0	(133,128)	133,128	0
XX43038	07/20/2017	B	670,639	1.000	0	(670,639)	670,639	0
XX43038	07/21/2017	B	150,770	1.000	0	(150,770)	150,770	0
XX43038	07/25/2017	B	205,894	1.000	0	(205,894)	205,894	0
XX43038	07/26/2017	B	232,753	1.000	0	(232,753)	232,753	0
XX43038	07/28/2017	B	100,714	1.000	0	(100,714)	100,714	0
XX43038	07/31/2017	B	224,895	1.000	0	(224,895)	224,895	0
XX43038	08/01/2017	B	431,219	1.000	0	(431,219)	431,219	0
XX43038	08/02/2017	B	292,492	1.000	0	(292,492)	292,492	0
XX43038	08/03/2017	B	226,482	1.000	0	(226,482)	226,482	0
XX43038	08/04/2017	B	361,931	1.000	0	(361,931)	361,931	0
XX43038	08/07/2017	B	44,680	1.000	0	(44,680)	44,680	0
XX43038	08/08/2017	B	17,087	1.000	0	(17,087)	17,087	0
XX43038	08/09/2017	B	2,147,465	1.000	0	(2,147,465)	2,147,465	0
XX43038	08/10/2017	B	247	1.000	0	(247)	247	0
XX43038	08/14/2017	B	42,170	1.000	0	(42,170)	42,170	0
XX43038	08/16/2017	B	24,526	1.000	0	(24,526)	24,526	0
XX43038	08/17/2017	B	19,391	1.000	0	(19,391)	19,391	0
XX43038	08/23/2017	B	760,956	1.000	0	(760,956)	760,956	0
XX43038	08/24/2017	B	2,249,524	1.000	0	(2,249,524)	2,249,524	0
XX43038	08/28/2017	B	18,130	1.000	0	(18,130)	18,130	0
XX43038	09/01/2017	B	76,761	1.000	0	(76,761)	76,761	0
Sub-Total Of Buys # 100					**0**	**(22,118,519)**	**22,118,519**	**0**
XX43038	01/04/2017	S	(681,845)	1.000	0	681,845	(681,845)	0
XX43038	01/10/2017	S	(9,483)	1.000	0	9,483	(9,483)	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	01/11/2017	S	(92,380)	1.000	0	92,380	(92,380)	0
XX43038	01/12/2017	S	(23,317)	1.000	0	23,317	(23,317)	0
XX43038	01/13/2017	S	(14,899)	1.000	0	14,899	(14,899)	0
XX43038	01/24/2017	S	(155,710)	1.000	0	155,710	(155,710)	0
XX43038	01/27/2017	S	(670,946)	1.000	0	670,946	(670,946)	0
XX43038	02/02/2017	S	(369,354)	1.000	0	369,354	(369,354)	0
XX43038	02/06/2017	S	(680,796)	1.000	0	680,796	(680,796)	0
XX43038	02/09/2017	S	(114,902)	1.000	0	114,902	(114,902)	0
XX43038	02/10/2017	S	(9,635)	1.000	0	9,635	(9,635)	0
XX43038	02/14/2017	S	(17,653)	1.000	0	17,653	(17,653)	0
XX43038	02/16/2017	S	(5,637)	1.000	0	5,637	(5,637)	0
XX43038	02/23/2017	S	(3,697)	1.000	0	3,697	(3,697)	0
XX43038	02/27/2017	S	(147,395)	1.000	0	147,395	(147,395)	0
XX43038	03/02/2017	S	(664,361)	1.000	0	664,361	(664,361)	0
XX43038	03/08/2017	S	(162,725)	1.000	0	162,725	(162,725)	0
XX43038	03/09/2017	S	(41,883)	1.000	0	41,883	(41,883)	0
XX43038	03/10/2017	S	(52,829)	1.000	0	52,829	(52,829)	0
XX43038	03/14/2017	S	(210,820)	1.000	0	210,820	(210,820)	0
XX43038	03/17/2017	S	(166,500)	1.000	0	166,500	(166,500)	0
XX43038	03/20/2017	S	(26,314)	1.000	0	26,314	(26,314)	0
XX43038	03/21/2017	S	(89,403)	1.000	0	89,403	(89,403)	0
XX43038	03/23/2017	S	(47,514)	1.000	0	47,514	(47,514)	0
XX43038	03/24/2017	S	(1,191,463)	1.000	0	1,191,463	(1,191,463)	0
XX43038	03/29/2017	S	(21,971)	1.000	0	21,971	(21,971)	0
XX43038	04/04/2017	S	(606,497)	1.000	0	606,497	(606,497)	0
XX43038	04/05/2017	S	(59,837)	1.000	0	59,837	(59,837)	0
XX43038	04/06/2017	S	(26,408)	1.000	0	26,408	(26,408)	0
XX43038	04/07/2017	S	(35,199)	1.000	0	35,199	(35,199)	0
XX43038	04/10/2017	S	(25,793)	1.000	0	25,793	(25,793)	0
XX43038	04/13/2017	S	(2,651)	1.000	0	2,651	(2,651)	0
XX43038	04/18/2017	S	(261,491)	1.000	0	261,491	(261,491)	0
XX43038	04/19/2017	S	(3,910)	1.000	0	3,910	(3,910)	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	04/25/2017	S	(383,411)	1.000	0	383,411	(383,411)	0
XX43038	04/26/2017	S	(58,701)	1.000	0	58,701	(58,701)	0
XX43038	04/27/2017	S	(818,026)	1.000	0	818,026	(818,026)	0
XX43038	05/02/2017	S	(123,225)	1.000	0	123,225	(123,225)	0
XX43038	05/03/2017	S	(978,209)	1.000	0	978,209	(978,209)	0
XX43038	05/04/2017	S	(20,232)	1.000	0	20,232	(20,232)	0
XX43038	05/08/2017	S	(54,230)	1.000	0	54,230	(54,230)	0
XX43038	05/18/2017	S	(530,807)	1.000	0	530,807	(530,807)	0
XX43038	05/22/2017	S	(237,615)	1.000	0	237,615	(237,615)	0
XX43038	05/25/2017	S	(91,442)	1.000	0	91,442	(91,442)	0
XX43038	05/30/2017	S	(43,406)	1.000	0	43,406	(43,406)	0
XX43038	06/02/2017	S	(882,426)	1.000	0	882,426	(882,426)	0
XX43038	06/05/2017	S	(181,751)	1.000	0	181,751	(181,751)	0
XX43038	06/13/2017	S	(31,158)	1.000	0	31,158	(31,158)	0
XX43038	06/15/2017	S	(122,121)	1.000	0	122,121	(122,121)	0
XX43038	06/21/2017	S	(26,747)	1.000	0	26,747	(26,747)	0
XX43038	06/22/2017	S	(1,491,560)	1.000	0	1,491,560	(1,491,560)	0
XX43038	06/23/2017	S	(104,045)	1.000	0	104,045	(104,045)	0
XX43038	06/27/2017	S	(76,496)	1.000	0	76,496	(76,496)	0
XX43038	07/05/2017	S	(266,587)	1.000	0	266,587	(266,587)	0
XX43038	07/07/2017	S	(194,244)	1.000	0	194,244	(194,244)	0
XX43038	07/12/2017	S	(22,640)	1.000	0	22,640	(22,640)	0
XX43038	07/18/2017	S	(596,737)	1.000	0	596,737	(596,737)	0
XX43038	07/24/2017	S	(787,921)	1.000	0	787,921	(787,921)	0
XX43038	07/27/2017	S	(504,975)	1.000	0	504,975	(504,975)	0
XX43038	08/11/2017	S	(1,986,555)	1.000	0	1,986,555	(1,986,555)	0
XX43038	08/15/2017	S	(93,787)	1.000	0	93,787	(93,787)	0
XX43038	08/18/2017	S	(24,298)	1.000	0	24,298	(24,298)	0
XX43038	08/21/2017	S	(64,962)	1.000	0	64,962	(64,962)	0
XX43038	08/22/2017	S	(259,441)	1.000	0	259,441	(259,441)	0
XX43038	08/25/2017	S	(713,723)	1.000	0	713,723	(713,723)	0
XX43038	08/30/2017	S	(1,842,000)	1.000	0	1,842,000	(1,842,000)	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: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)							
XX43038	09/01/2017 S	(2,414,204)	1.000	0	2,414,204	(2,414,204)	0
Sub-Total Of Sales # 67				**0**	**22,722,900**	**(22,722,900)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD				**0**	**604,381**	**(604,381)**	**0**
ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I							
XX02586	05/02/2017 B	246,933	10.760	0	(2,657,000)	2,657,000	0
XX02586	08/09/2017 B	355,064	10.860	0	(3,856,000)	3,856,000	0
Sub-Total Of Buys # 2				**0**	**(6,513,000)**	**6,513,000**	**0**
Sub-Total ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I				**0**	**(6,513,000)**	**6,513,000**	**0**
ISSUE: 478045AA5 - JOHN SEVIER COMB CYC 4.626% 1/15/42							
XX43038	01/17/2017 S	(730)	135.008	0	730	(840)	(109)
XX43038	07/17/2017 S	(747)	1.000	0	747	(859)	(112)
Sub-Total Of Sales # 2				**0**	**1,477**	**(1,699)**	**(221)**
Sub-Total ISSUE: 478045AA5 - JOHN SEVIER COMB CYC 4.626% 1/15/42				**0**	**1,477**	**(1,699)**	**(221)**
ISSUE: 722005667 - PIMCO COMMODITY REAL RETURN FD 45							
XX02586	02/02/2017 B	85,164	7.280	0	(620,000)	620,000	0
XX02586	03/08/2017 B	138,769	6.990	0	(970,000)	970,000	0
XX02586	05/02/2017 B	50,948	6.850	0	(349,000)	349,000	0
Sub-Total Of Buys # 3				**0**	**(1,939,000)**	**1,939,000**	**0**
XX02586	01/23/2017 S	(33,853)	7.280	0	245,000	(324,091)	(79,091)
Sub-Total Of Sales # 1				**0**	**245,000**	**(324,091)**	**(79,091)**
Sub-Total ISSUE: 722005667 - PIMCO COMMODITY REAL RETURN FD 45				**0**	**(1,694,000)**	**1,614,909**	**(79,091)**
ISSUE: 72201F490 - PIMCO INCOME FUND-INS							
XX02586	02/02/2017 B	53,674	12.110	0	(650,000)	650,000	0
XX02586	03/08/2017 B	69,022	12.170	0	(840,000)	840,000	0
XX02586	05/02/2017 B	18,241	12.280	0	(224,000)	224,000	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	08/09/2017 B	6,300	12.380	0	(78,000)	78,000	0
Sub-Total Of Buys # 4				**0**	**(1,792,000)**	**1,792,000**	**0**
XX02586	01/23/2017 S	(10,347)	12.080	0	125,000	(121,197)	3,802
Sub-Total Of Sales # 1				**0**	**125,000**	**(121,197)**	**3,802**
Sub-Total ISSUE: 72201F490 - PIMCO INCOME FUND-INS				**0**	**(1,667,000)**	**1,670,803**	**3,802**
ISSUE: 912796JP5 - US TREASURY BILLS **4/27/17**							
XX43038	04/27/2017 S	(375,000)	1.000	0	374,535	(374,535)	0
Sub-Total Of Sales # 1				**0**	**374,535**	**(374,535)**	**0**
Sub-Total ISSUE: 912796JP5 - US TREASURY BILLS		**4/27/17**		**0**	**374,535**	**(374,535)**	**0**
ISSUE: 912796KE8 - US TREASURY BILLS **1/26/17**							
XX43038	01/26/2017 S	(1,055,000)	1.000	0	1,054,106	(1,054,106)	0
Sub-Total Of Sales # 1				**0**	**1,054,106**	**(1,054,106)**	**0**
Sub-Total ISSUE: 912796KE8 - US TREASURY BILLS		**1/26/17**		**0**	**1,054,106**	**(1,054,106)**	**0**
ISSUE: 912796KT5 - US TREASURY BILLS **4/20/17**							
XX43038	04/20/2017 S	(1,210,000)	1.000	0	1,209,312	(1,209,312)	0
Sub-Total Of Sales # 1				**0**	**1,209,312**	**(1,209,312)**	**0**
Sub-Total ISSUE: 912796KT5 - US TREASURY BILLS		**4/20/17**		**0**	**1,209,312**	**(1,209,312)**	**0**
ISSUE: 912796LL1 - US TREASURY BILLS **7/27/17**							
XX43038	07/27/2017 S	(1,245,000)	1.000	0	1,242,482	(1,242,482)	0
Sub-Total Of Sales # 1				**0**	**1,242,482**	**(1,242,482)**	**0**
Sub-Total ISSUE: 912796LL1 - US TREASURY BILLS		**7/27/17**		**0**	**1,242,482**	**(1,242,482)**	**0**
ISSUE: 912796LQ0 - US TREASURY BILLS **08/24/17**							
XX43038	08/24/2017 S	(725,000)	1.000	0	724,441	(724,441)	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: 912796LQ0 - US TREASURY BILLS	08/24/17 (Continued)							
Sub-Total Of Sales # 1					0	724,441	(724,441)	0
Sub-Total ISSUE: 912796LQ0 - US TREASURY BILLS	08/24/17				0	724,441	(724,441)	0
Sub-Total BROKER:					0	(4,645,831)	4,570,321	(75,510)
BROKER: NON CUSTODY PROCESS								
ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)								
XX02566	01/11/2017	B	0	639.571	0	(276)	276	0
XX02566	02/02/2017	B	3,796	639.607	0	(2,428,000)	2,428,000	0
XX02566	02/10/2017	B	0	639.625	0	(25)	25	0
XX02566	02/16/2017	B	2	639.637	0	(1,536)	1,536	0
XX02566	04/13/2017	B	1,917	639.802	0	(1,226,587)	1,226,587	0
XX02566	05/03/2017	B	5,782	639.900	0	(3,700,000)	3,700,000	0
XX02566	05/25/2017	B	0	639.955	0	(115)	115	0
XX02566	07/13/2017	B	0	640.333	0	(525)	525	0
XX02566	07/14/2017	B	1,915	640.340	0	(1,226,587)	1,226,587	0
XX02566	07/27/2017	B	2	640.445	0	(1,375)	1,375	0
XX02566	08/14/2017	B	2	640.587	0	(1,500)	1,500	0
XX02566	08/18/2017	B	3	640.640	0	(2,048)	2,048	0
XX02566	08/21/2017	B	1	640.648	0	(870)	870	0
Sub-Total Of Buys # 13					0	(8,589,444)	8,589,444	0
XX02566	01/01/2017	S	(15)	639.553	0	9,899	(9,898)	0
XX02566	01/04/2017	S	(1)	639.563	0	942	(941)	0
XX02566	01/12/2017	S	(3)	639.573	0	2,155	(2,155)	0
XX02566	01/20/2017	S	(3)	639.585	0	2,288	(2,288)	0
XX02566	01/30/2017	S	(1,868)	639.601	0	1,195,139	(1,195,029)	109
XX02566	02/01/2017	S	(15)	639.603	0	9,899	(9,898)	0
XX02566	02/02/2017	S	(3)	639.607	0	2,514	(2,514)	0
XX02566	02/06/2017	S	0	639.616	0	268	(267)	0
XX02566	02/17/2017	S	(3)	639.639	0	1,992	(1,991)	0
XX02566	02/27/2017	S	(1,880)	639.657	0	1,202,940	(1,202,725)	215

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

Sub Account	Date Purchased/ Sold	Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
BROKER: NON CUSTODY PROCESS (Continued)							
XX02566	03/01/2017 S	(15)	639.660	0	9,899	(9,898)	0
XX02566	03/07/2017 S	(2)	639.671	0	1,748	(1,748)	0
XX02566	03/10/2017 S	(3)	639.677	0	2,044	(2,044)	0
XX02566	03/30/2017 S	(1,875)	639.738	0	1,199,638	(1,199,383)	254
XX02566	04/01/2017 S	(15)	639.742	0	9,899	(9,896)	2
XX02566	04/06/2017 S	(6)	639.769	0	3,874	(3,873)	1
XX02566	04/12/2017 S	0	639.798	0	93	(92)	0
XX02566	04/25/2017 S	(1)	639.859	0	864	(863)	0
XX02566	04/27/2017 S	(1,881)	639.869	0	1,204,032	(1,203,709)	323
XX02566	05/01/2017 S	(15)	639.875	0	9,899	(9,896)	2
XX02566	05/02/2017 S	(4)	639.889	0	2,937	(2,936)	0
XX02566	05/04/2017 S	(2)	639.920	0	1,284	(1,283)	0
XX02566	05/05/2017 S	(2)	639.906	0	1,634	(1,633)	0
XX02566	05/08/2017 S	(2)	639.919	0	1,587	(1,586)	0
XX02566	05/09/2017 S	(3)	639.925	0	2,074	(2,073)	0
XX02566	05/10/2017 S	0	639.933	0	383	(382)	0
XX02566	05/15/2017 S	(1)	639.965	0	735	(734)	0
XX02566	05/16/2017 S	(3)	639.957	0	2,289	(2,288)	0
XX02566	05/30/2017 S	(1,901)	640.039	0	1,217,140	(1,216,772)	368
XX02566	06/01/2017 S	(15)	640.044	0	9,899	(9,896)	3
XX02566	06/06/2017 S	(4)	640.079	0	2,748	(2,747)	1
XX02566	06/08/2017 S	0	640.090	0	115	(114)	0
XX02566	06/12/2017 S	(2)	640.114	0	1,560	(1,559)	0
XX02566	06/13/2017 S	(1)	640.120	0	1,228	(1,228)	0
XX02566	06/29/2017 S	(1,904)	640.229	0	1,219,509	(1,218,778)	730
XX02566	07/01/2017 S	(15)	640.235	0	9,899	(9,892)	6
XX02566	07/05/2017 S	0	640.270	0	536	(535)	0
XX02566	07/12/2017 S	0	640.325	0	613	(612)	0
XX02566	07/25/2017 S	(13)	640.428	0	8,343	(8,338)	5
XX02566	07/28/2017 S	(1,905)	640.453	0	1,220,311	(1,219,456)	855
XX02566	08/01/2017 S	(15)	640.475	0	9,899	(9,891)	7
XX02566	08/11/2017 S	(11)	640.573	0	7,513	(7,507)	6

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER 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: NON CUSTODY PROCESS (Continued)							
XX02566	08/22/2017 S	0	645.161	0	2	(1)	0
XX02566	08/30/2017 S	(1,908)	640.739	0	1,223,136	(1,221,735)	1,400
Sub-Total Of Sales # 44				**0**	**9,815,400**	**(9,811,083)**	**4,287**
Sub-Total ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)				**0**	**1,225,956**	**(1,221,639)**	**4,287**
ISSUE: 62942D9A2 - NT COLLECTIVE EXTD EQUITY IF							
XX02586	02/03/2017 B	5,175	277.242	0	(1,435,000)	1,435,000	0
XX02586	03/09/2017 B	8,281	276.406	0	(2,290,000)	2,290,000	0
XX02586	05/03/2017 B	1,724	284.637	0	(490,000)	490,000	0
XX02586	08/23/2017 B	1,501	283.731	0	(426,000)	426,000	0
Sub-Total Of Buys # 4				**0**	**(4,641,000)**	**4,641,000**	**0**
XX02586	01/23/2017 S	(3,684)	271.408	0	1,000,000	(934,117)	65,882
Sub-Total Of Sales # 1				**0**	**1,000,000**	**(934,117)**	**65,882**
Sub-Total ISSUE: 62942D9A2 - NT COLLECTIVE EXTD EQUITY IF				**0**	**(3,641,000)**	**3,706,883**	**65,882**
ISSUE: 62942D9B0 - NT COLLECTIVE ACWI EX-US IF							
XX02586	03/09/2017 B	14,497	134.158	0	(1,945,000)	1,945,000	0
XX02586	05/03/2017 B	1,570	141.363	0	(222,000)	222,000	0
Sub-Total Of Buys # 2				**0**	**(2,167,000)**	**2,167,000**	**0**
XX02586	01/23/2017 S	(4,204)	130.814	0	550,000	(543,766)	6,233
XX02586	08/08/2017 S	(4,798)	152.134	0	730,000	(623,997)	106,002
Sub-Total Of Sales # 2				**0**	**1,280,000**	**(1,167,763)**	**112,235**
Sub-Total ISSUE: 62942D9B0 - NT COLLECTIVE ACWI EX-US IF				**0**	**(887,000)**	**999,237**	**112,235**
ISSUE: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND							
XX02586	02/03/2017 B	1,411	7,720.236	0	(10,900,000)	10,900,000	0
XX02586	03/09/2017 B	611	7,968.683	0	(4,875,000)	4,875,000	0
XX02586	05/03/2017 B	178	8,073.637	0	(1,443,000)	1,443,000	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: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND (Continued)							
Sub-Total Of Buys # 3				0	(17,218,000)	17,218,000	0
XX02586	01/23/2017 S	(52)	7,608.300	0	400,000	(382,906)	17,093
Sub-Total Of Sales # 1				0	400,000	(382,906)	17,093
Sub-Total ISSUE: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND				0	(16,818,000)	16,835,094	17,093
Sub-Total BROKER: NON CUSTODY PROCESS				0	(20,120,044)	20,319,575	199,497
Grand Total				0	(24,765,875)	24,889,896	123,987

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

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL								
XX02586	01/04/2017	B	0	1.000	0	0	0	0
XX02586	01/18/2017	B	17,436	1.000	0	(17,436)	17,436	0
XX02586	01/24/2017	B	653,217	1.000	0	(653,217)	653,217	0
XX02586	01/24/2017	B	400,000	1.000	0	(400,000)	400,000	0
XX02586	01/24/2017	B	550,000	1.000	0	(550,000)	550,000	0
XX02586	01/24/2017	B	1,000,000	1.000	0	(1,000,000)	1,000,000	0
XX02586	01/25/2017	B	15,075	1.000	0	(15,075)	15,075	0
XX02586	02/01/2017	B	28,500,000	1.000	0	(28,500,000)	28,500,000	0
XX02586	03/02/2017	B	1,445	1.000	0	(1,445)	1,445	0
XX02586	03/30/2017	B	40,978	1.000	0	(40,978)	40,978	0
XX02586	04/04/2017	B	773	1.000	0	(773)	773	0
XX02586	04/28/2017	B	7,000,000	1.000	0	(7,000,000)	7,000,000	0
XX02586	05/02/2017	B	869	1.000	0	(869)	869	0
XX02586	05/23/2017	B	150,712	1.000	0	(150,712)	150,712	0
XX02586	06/02/2017	B	274	1.000	0	(274)	274	0
XX02586	07/03/2017	B	42,019	1.000	0	(42,019)	42,019	0
XX02586	07/05/2017	B	43	1.000	0	(43)	43	0
XX02586	07/31/2017	B	3,500,000	1.000	0	(3,500,000)	3,500,000	0
XX02586	08/02/2017	B	131	1.000	0	(131)	131	0
XX02586	08/08/2017	B	730,000	1.000	0	(730,000)	730,000	0
XX02586	08/10/2017	B	2,480,000	1.000	0	(2,480,000)	2,480,000	0
XX02586	08/25/2017	B	107,239	1.000	0	(107,239)	107,239	0
XX02586	08/30/2017	B	1,842,000	1.000	0	(1,842,000)	1,842,000	0
Sub-Total Of Buys # 23					0	**(47,032,211)**	**47,032,211**	**0**
XX02586	01/17/2017	S	(17,436)	1.000	0	17,436	(17,436)	0
XX02586	02/02/2017	S	(2,460,747)	1.000	0	2,460,747	(2,460,747)	0
XX02586	02/03/2017	S	(13,605,000)	1.000	0	13,605,000	(13,605,000)	0
XX02586	02/07/2017	S	(645,538)	1.000	0	645,538	(645,538)	0
XX02586	03/09/2017	S	(1,810,000)	1.000	0	1,810,000	(1,810,000)	0
XX02586	03/10/2017	S	(9,110,000)	1.000	0	9,110,000	(9,110,000)	0
XX02586	03/13/2017	S	(820,752)	1.000	0	820,752	(820,752)	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	04/13/2017 S	(60,630)	1.000	0	60,630	(60,630)	0
XX02586	04/17/2017 S	(60,311)	1.000	0	60,311	(60,311)	0
XX02586	04/18/2017 S	(57,266)	1.000	0	57,266	(57,266)	0
XX02586	04/25/2017 S	(5,875)	1.000	0	5,875	(5,875)	0
XX02586	04/25/2017 S	(47,604)	1.000	0	47,604	(47,604)	0
XX02586	05/03/2017 S	(5,385,000)	1.000	0	5,385,000	(5,385,000)	0
XX02586	05/05/2017 S	(3,700,000)	1.000	0	3,700,000	(3,700,000)	0
XX02586	05/08/2017 S	(260,357)	1.000	0	260,357	(260,357)	0
XX02586	05/09/2017 S	(150,712)	1.000	0	150,712	(150,712)	0
XX02586	05/26/2017 S	(34,459)	1.000	0	34,459	(34,459)	0
XX02586	08/10/2017 S	(3,934,000)	1.000	0	3,934,000	(3,934,000)	0
XX02586	08/11/2017 S	(2,500,000)	1.000	0	2,500,000	(2,500,000)	0
XX02586	08/11/2017 S	(450)	1.000	0	450	(450)	0
XX02586	08/11/2017 S	(2,853)	1.000	0	2,853	(2,853)	0
XX02586	08/11/2017 S	(350)	1.000	0	350	(350)	0
XX02586	08/11/2017 S	(47,677)	1.000	0	47,677	(47,677)	0
XX02586	08/14/2017 S	(276,151)	1.000	0	276,151	(276,151)	0
XX02586	08/24/2017 S	(107,239)	1.000	0	107,239	(107,239)	0
XX02586	09/01/2017 S	(1,949,239)	1.000	0	1,949,239	(1,949,239)	0
Sub-Total Of Sales # 26				**0**	**47,049,646**	**(47,049,646)**	**0**
Sub-Total ISSUE: CM1GVVXX3 - SSGA INST GOV MONEY MARKET INV CL				**0**	**17,435**	**(17,435)**	**0**
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD							
XX43038	01/03/2017 B	101,683	1.000	0	(101,683)	101,683	0
XX43038	01/05/2017 B	71,681	1.000	0	(71,681)	71,681	0
XX43038	01/06/2017 B	81,064	1.000	0	(81,064)	81,064	0
XX43038	01/09/2017 B	111,693	1.000	0	(111,693)	111,693	0
XX43038	01/17/2017 B	196,506	1.000	0	(196,506)	196,506	0
XX43038	01/18/2017 B	54,948	1.000	0	(54,948)	54,948	0
XX43038	01/20/2017 B	292,083	1.000	0	(292,083)	292,083	0
XX43038	01/23/2017 B	146,059	1.000	0	(146,059)	146,059	0
XX43038	01/25/2017 B	36,790	1.000	0	(36,790)	36,790	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	01/26/2017 B	972,723	1.000	0	(972,723)	972,723	0
XX43038	01/30/2017 B	68,971	1.000	0	(68,971)	68,971	0
XX43038	01/31/2017 B	188,610	1.000	0	(188,610)	188,610	0
XX43038	02/01/2017 B	34,100	1.000	0	(34,100)	34,100	0
XX43038	02/03/2017 B	788,364	1.000	0	(788,364)	788,364	0
XX43038	02/07/2017 B	19,038	1.000	0	(19,038)	19,038	0
XX43038	02/08/2017 B	46,007	1.000	0	(46,007)	46,007	0
XX43038	02/13/2017 B	32,687	1.000	0	(32,687)	32,687	0
XX43038	02/15/2017 B	124,045	1.000	0	(124,045)	124,045	0
XX43038	02/17/2017 B	95,856	1.000	0	(95,856)	95,856	0
XX43038	02/21/2017 B	83,261	1.000	0	(83,261)	83,261	0
XX43038	02/22/2017 B	31,599	1.000	0	(31,599)	31,599	0
XX43038	02/24/2017 B	99,505	1.000	0	(99,505)	99,505	0
XX43038	02/28/2017 B	357,984	1.000	0	(357,984)	357,984	0
XX43038	03/01/2017 B	117,495	1.000	0	(117,495)	117,495	0
XX43038	03/03/2017 B	70,592	1.000	0	(70,592)	70,592	0
XX43038	03/06/2017 B	424,206	1.000	0	(424,206)	424,206	0
XX43038	03/07/2017 B	86,203	1.000	0	(86,203)	86,203	0
XX43038	03/13/2017 B	46,330	1.000	0	(46,330)	46,330	0
XX43038	03/15/2017 B	154,341	1.000	0	(154,341)	154,341	0
XX43038	03/16/2017 B	326,012	1.000	0	(326,012)	326,012	0
XX43038	03/22/2017 B	216,607	1.000	0	(216,607)	216,607	0
XX43038	03/27/2017 B	76,782	1.000	0	(76,782)	76,782	0
XX43038	03/28/2017 B	229,228	1.000	0	(229,228)	229,228	0
XX43038	03/30/2017 B	77,128	1.000	0	(77,128)	77,128	0
XX43038	03/31/2017 B	36,914	1.000	0	(36,914)	36,914	0
XX43038	04/03/2017 B	153,101	1.000	0	(153,101)	153,101	0
XX43038	04/11/2017 B	174,233	1.000	0	(174,233)	174,233	0
XX43038	04/12/2017 B	48,112	1.000	0	(48,112)	48,112	0
XX43038	04/17/2017 B	155,692	1.000	0	(155,692)	155,692	0
XX43038	04/20/2017 B	1,193,208	1.000	0	(1,193,208)	1,193,208	0
XX43038	04/21/2017 B	751,233	1.000	0	(751,233)	751,233	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	04/24/2017 B	357,513	1.000	0	(357,513)	357,513	0
XX43038	04/28/2017 B	10,558	1.000	0	(10,558)	10,558	0
XX43038	05/01/2017 B	144,061	1.000	0	(144,061)	144,061	0
XX43038	05/05/2017 B	179,704	1.000	0	(179,704)	179,704	0
XX43038	05/09/2017 B	5,234	1.000	0	(5,234)	5,234	0
XX43038	05/10/2017 B	67,794	1.000	0	(67,794)	67,794	0
XX43038	05/11/2017 B	474,417	1.000	0	(474,417)	474,417	0
XX43038	05/12/2017 B	20,121	1.000	0	(20,121)	20,121	0
XX43038	05/15/2017 B	298,383	1.000	0	(298,383)	298,383	0
XX43038	05/16/2017 B	106,655	1.000	0	(106,655)	106,655	0
XX43038	05/17/2017 B	51,647	1.000	0	(51,647)	51,647	0
XX43038	05/19/2017 B	54,004	1.000	0	(54,004)	54,004	0
XX43038	05/23/2017 B	40,418	1.000	0	(40,418)	40,418	0
XX43038	05/24/2017 B	38,679	1.000	0	(38,679)	38,679	0
XX43038	05/26/2017 B	166,904	1.000	0	(166,904)	166,904	0
XX43038	05/31/2017 B	430,219	1.000	0	(430,219)	430,219	0
XX43038	06/01/2017 B	887,056	1.000	0	(887,056)	887,056	0
XX43038	06/06/2017 B	10,921	1.000	0	(10,921)	10,921	0
XX43038	06/07/2017 B	4,553	1.000	0	(4,553)	4,553	0
XX43038	06/08/2017 B	14,235	1.000	0	(14,235)	14,235	0
XX43038	06/09/2017 B	287,931	1.000	0	(287,931)	287,931	0
XX43038	06/12/2017 B	27,233	1.000	0	(27,233)	27,233	0
XX43038	06/14/2017 B	73,862	1.000	0	(73,862)	73,862	0
XX43038	06/16/2017 B	20,386	1.000	0	(20,386)	20,386	0
XX43038	06/19/2017 B	318,117	1.000	0	(318,117)	318,117	0
XX43038	06/20/2017 B	360,733	1.000	0	(360,733)	360,733	0
XX43038	06/26/2017 B	135,610	1.000	0	(135,610)	135,610	0
XX43038	06/28/2017 B	38,426	1.000	0	(38,426)	38,426	0
XX43038	06/29/2017 B	12,368	1.000	0	(12,368)	12,368	0
XX43038	06/30/2017 B	186,490	1.000	0	(186,490)	186,490	0
XX43038	07/03/2017 B	117,702	1.000	0	(117,702)	117,702	0
XX43038	07/06/2017 B	12,268	1.000	0	(12,268)	12,268	0

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

Sub Account	Date Purchased/ Sold		Shares/ Par Value	Unit Price	Incurred Expense	Principal Cash	Transaction Cost	Realized Gain/Loss
ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD (Continued)								
XX43038	07/10/2017	B	23,884	1.000	0	(23,884)	23,884	0
XX43038	07/11/2017	B	82,349	1.000	0	(82,349)	82,349	0
XX43038	07/13/2017	B	80,849	1.000	0	(80,849)	80,849	0
XX43038	07/14/2017	B	41,045	1.000	0	(41,045)	41,045	0
XX43038	07/17/2017	B	131,662	1.000	0	(131,662)	131,662	0
XX43038	07/19/2017	B	133,128	1.000	0	(133,128)	133,128	0
XX43038	07/20/2017	B	670,639	1.000	0	(670,639)	670,639	0
XX43038	07/21/2017	B	150,770	1.000	0	(150,770)	150,770	0
XX43038	07/25/2017	B	205,894	1.000	0	(205,894)	205,894	0
XX43038	07/26/2017	B	232,753	1.000	0	(232,753)	232,753	0
XX43038	07/28/2017	B	100,714	1.000	0	(100,714)	100,714	0
XX43038	07/31/2017	B	224,895	1.000	0	(224,895)	224,895	0
XX43038	08/01/2017	B	431,219	1.000	0	(431,219)	431,219	0
XX43038	08/02/2017	B	292,492	1.000	0	(292,492)	292,492	0
XX43038	08/03/2017	B	226,482	1.000	0	(226,482)	226,482	0
XX43038	08/04/2017	B	361,931	1.000	0	(361,931)	361,931	0
XX43038	08/07/2017	B	44,680	1.000	0	(44,680)	44,680	0
XX43038	08/08/2017	B	17,087	1.000	0	(17,087)	17,087	0
XX43038	08/09/2017	B	2,147,465	1.000	0	(2,147,465)	2,147,465	0
XX43038	08/10/2017	B	247	1.000	0	(247)	247	0
XX43038	08/14/2017	B	42,170	1.000	0	(42,170)	42,170	0
XX43038	08/16/2017	B	24,526	1.000	0	(24,526)	24,526	0
XX43038	08/17/2017	B	19,391	1.000	0	(19,391)	19,391	0
XX43038	08/23/2017	B	760,956	1.000	0	(760,956)	760,956	0
XX43038	08/24/2017	B	2,249,524	1.000	0	(2,249,524)	2,249,524	0
XX43038	08/28/2017	B	18,130	1.000	0	(18,130)	18,130	0
XX43038	09/01/2017	B	76,761	1.000	0	(76,761)	76,761	0
Sub-Total Of Buys # 100					**0**	**(22,118,519)**	**22,118,519**	**0**
XX43038	01/04/2017	S	(681,845)	1.000	0	681,845	(681,845)	0
XX43038	01/10/2017	S	(9,483)	1.000	0	9,483	(9,483)	0
XX43038	01/11/2017	S	(92,380)	1.000	0	92,380	(92,380)	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	01/12/2017 S	(23,317)	1.000	0	23,317	(23,317)	0
XX43038	01/13/2017 S	(14,899)	1.000	0	14,899	(14,899)	0
XX43038	01/24/2017 S	(155,710)	1.000	0	155,710	(155,710)	0
XX43038	01/27/2017 S	(670,946)	1.000	0	670,946	(670,946)	0
XX43038	02/02/2017 S	(369,354)	1.000	0	369,354	(369,354)	0
XX43038	02/06/2017 S	(680,796)	1.000	0	680,796	(680,796)	0
XX43038	02/09/2017 S	(114,902)	1.000	0	114,902	(114,902)	0
XX43038	02/10/2017 S	(9,635)	1.000	0	9,635	(9,635)	0
XX43038	02/14/2017 S	(17,653)	1.000	0	17,653	(17,653)	0
XX43038	02/16/2017 S	(5,637)	1.000	0	5,637	(5,637)	0
XX43038	02/23/2017 S	(3,697)	1.000	0	3,697	(3,697)	0
XX43038	02/27/2017 S	(147,395)	1.000	0	147,395	(147,395)	0
XX43038	03/02/2017 S	(664,361)	1.000	0	664,361	(664,361)	0
XX43038	03/08/2017 S	(162,725)	1.000	0	162,725	(162,725)	0
XX43038	03/09/2017 S	(41,883)	1.000	0	41,883	(41,883)	0
XX43038	03/10/2017 S	(52,829)	1.000	0	52,829	(52,829)	0
XX43038	03/14/2017 S	(210,820)	1.000	0	210,820	(210,820)	0
XX43038	03/17/2017 S	(166,500)	1.000	0	166,500	(166,500)	0
XX43038	03/20/2017 S	(26,314)	1.000	0	26,314	(26,314)	0
XX43038	03/21/2017 S	(89,403)	1.000	0	89,403	(89,403)	0
XX43038	03/23/2017 S	(47,514)	1.000	0	47,514	(47,514)	0
XX43038	03/24/2017 S	(1,191,463)	1.000	0	1,191,463	(1,191,463)	0
XX43038	03/29/2017 S	(21,971)	1.000	0	21,971	(21,971)	0
XX43038	04/04/2017 S	(606,497)	1.000	0	606,497	(606,497)	0
XX43038	04/05/2017 S	(59,837)	1.000	0	59,837	(59,837)	0
XX43038	04/06/2017 S	(26,408)	1.000	0	26,408	(26,408)	0
XX43038	04/07/2017 S	(35,199)	1.000	0	35,199	(35,199)	0
XX43038	04/10/2017 S	(25,793)	1.000	0	25,793	(25,793)	0
XX43038	04/13/2017 S	(2,651)	1.000	0	2,651	(2,651)	0
XX43038	04/18/2017 S	(261,491)	1.000	0	261,491	(261,491)	0
XX43038	04/19/2017 S	(3,910)	1.000	0	3,910	(3,910)	0
XX43038	04/25/2017 S	(383,411)	1.000	0	383,411	(383,411)	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	04/26/2017	S	(58,701)	1.000	0	58,701	(58,701)	0
XX43038	04/27/2017	S	(818,026)	1.000	0	818,026	(818,026)	0
XX43038	05/02/2017	S	(123,225)	1.000	0	123,225	(123,225)	0
XX43038	05/03/2017	S	(978,209)	1.000	0	978,209	(978,209)	0
XX43038	05/04/2017	S	(20,232)	1.000	0	20,232	(20,232)	0
XX43038	05/08/2017	S	(54,230)	1.000	0	54,230	(54,230)	0
XX43038	05/18/2017	S	(530,807)	1.000	0	530,807	(530,807)	0
XX43038	05/22/2017	S	(237,615)	1.000	0	237,615	(237,615)	0
XX43038	05/25/2017	S	(91,442)	1.000	0	91,442	(91,442)	0
XX43038	05/30/2017	S	(43,406)	1.000	0	43,406	(43,406)	0
XX43038	06/02/2017	S	(882,426)	1.000	0	882,426	(882,426)	0
XX43038	06/05/2017	S	(181,751)	1.000	0	181,751	(181,751)	0
XX43038	06/13/2017	S	(31,158)	1.000	0	31,158	(31,158)	0
XX43038	06/15/2017	S	(122,121)	1.000	0	122,121	(122,121)	0
XX43038	06/21/2017	S	(26,747)	1.000	0	26,747	(26,747)	0
XX43038	06/22/2017	S	(1,491,560)	1.000	0	1,491,560	(1,491,560)	0
XX43038	06/23/2017	S	(104,045)	1.000	0	104,045	(104,045)	0
XX43038	06/27/2017	S	(76,496)	1.000	0	76,496	(76,496)	0
XX43038	07/05/2017	S	(266,587)	1.000	0	266,587	(266,587)	0
XX43038	07/07/2017	S	(194,244)	1.000	0	194,244	(194,244)	0
XX43038	07/12/2017	S	(22,640)	1.000	0	22,640	(22,640)	0
XX43038	07/18/2017	S	(596,737)	1.000	0	596,737	(596,737)	0
XX43038	07/24/2017	S	(787,921)	1.000	0	787,921	(787,921)	0
XX43038	07/27/2017	S	(504,975)	1.000	0	504,975	(504,975)	0
XX43038	08/11/2017	S	(1,986,555)	1.000	0	1,986,555	(1,986,555)	0
XX43038	08/15/2017	S	(93,787)	1.000	0	93,787	(93,787)	0
XX43038	08/18/2017	S	(24,298)	1.000	0	24,298	(24,298)	0
XX43038	08/21/2017	S	(64,962)	1.000	0	64,962	(64,962)	0
XX43038	08/22/2017	S	(259,441)	1.000	0	259,441	(259,441)	0
XX43038	08/25/2017	S	(713,723)	1.000	0	713,723	(713,723)	0
XX43038	08/30/2017	S	(1,842,000)	1.000	0	1,842,000	(1,842,000)	0
XX43038	09/01/2017	S	(2,414,204)	1.000	0	2,414,204	(2,414,204)	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 # 67					**0**	**22,722,900**	**(22,722,900)**	**0**
Sub-Total ISSUE: CM1TRVXX0 - SSGA INST TREAS MM INV CL FD					**0**	**604,381**	**(604,381)**	**0**
ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)								
XX02566	01/11/2017	B	0	639.571	0	(276)	276	0
XX02566	02/02/2017	B	3,796	639.607	0	(2,428,000)	2,428,000	0
XX02566	02/10/2017	B	0	639.625	0	(25)	25	0
XX02566	02/16/2017	B	2	639.637	0	(1,536)	1,536	0
XX02566	04/13/2017	B	1,917	639.802	0	(1,226,587)	1,226,587	0
XX02566	05/03/2017	B	5,782	639.900	0	(3,700,000)	3,700,000	0
XX02566	05/25/2017	B	0	639.955	0	(115)	115	0
XX02566	07/13/2017	B	0	640.333	0	(525)	525	0
XX02566	07/14/2017	B	1,915	640.340	0	(1,226,587)	1,226,587	0
XX02566	07/27/2017	B	2	640.445	0	(1,375)	1,375	0
XX02566	08/14/2017	B	2	640.587	0	(1,500)	1,500	0
XX02566	08/18/2017	B	3	640.640	0	(2,048)	2,048	0
XX02566	08/21/2017	B	1	640.648	0	(870)	870	0
Sub-Total Of Buys # 13					**0**	**(8,589,444)**	**8,589,444**	**0**
XX02566	01/01/2017	S	(15)	639.553	0	9,899	(9,898)	0
XX02566	01/04/2017	S	(1)	639.563	0	942	(941)	0
XX02566	01/12/2017	S	(3)	639.573	0	2,155	(2,155)	0
XX02566	01/20/2017	S	(3)	639.585	0	2,288	(2,288)	0
XX02566	01/30/2017	S	(1,868)	639.601	0	1,195,139	(1,195,029)	109
XX02566	02/01/2017	S	(15)	639.603	0	9,899	(9,898)	0
XX02566	02/02/2017	S	(3)	639.607	0	2,514	(2,514)	0
XX02566	02/06/2017	S	0	639.616	0	268	(267)	0
XX02566	02/17/2017	S	(3)	639.639	0	1,992	(1,991)	0
XX02566	02/27/2017	S	(1,880)	639.657	0	1,202,940	(1,202,725)	215
XX02566	03/01/2017	S	(15)	639.660	0	9,899	(9,898)	0
XX02566	03/07/2017	S	(2)	639.671	0	1,748	(1,748)	0
XX02566	03/10/2017	S	(3)	639.677	0	2,044	(2,044)	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	03/30/2017	S	(1,875)	639.738	0	1,199,638	(1,199,383)	254
XX02566	04/01/2017	S	(15)	639.742	0	9,899	(9,896)	2
XX02566	04/06/2017	S	(6)	639.769	0	3,874	(3,873)	1
XX02566	04/12/2017	S	0	639.798	0	93	(93)	0
XX02566	04/25/2017	S	(1)	639.859	0	864	(863)	0
XX02566	04/27/2017	S	(1,881)	639.869	0	1,204,032	(1,203,709)	323
XX02566	05/01/2017	S	(15)	639.875	0	9,899	(9,896)	2
XX02566	05/02/2017	S	(4)	639.889	0	2,937	(2,936)	0
XX02566	05/04/2017	S	(2)	639.920	0	1,284	(1,283)	0
XX02566	05/05/2017	S	(2)	639.906	0	1,634	(1,633)	0
XX02566	05/08/2017	S	(2)	639.919	0	1,587	(1,586)	0
XX02566	05/09/2017	S	(3)	639.925	0	2,074	(2,073)	0
XX02566	05/10/2017	S	0	639.933	0	383	(382)	0
XX02566	05/15/2017	S	(1)	639.965	0	735	(734)	0
XX02566	05/16/2017	S	(3)	639.957	0	2,289	(2,288)	0
XX02566	05/30/2017	S	(1,901)	640.039	0	1,217,140	(1,216,772)	368
XX02566	06/01/2017	S	(15)	640.044	0	9,899	(9,895)	3
XX02566	06/06/2017	S	(4)	640.079	0	2,748	(2,747)	1
XX02566	06/08/2017	S	0	640.090	0	115	(114)	0
XX02566	06/12/2017	S	(2)	640.114	0	1,560	(1,559)	0
XX02566	06/13/2017	S	(1)	640.120	0	1,228	(1,228)	0
XX02566	06/29/2017	S	(1,904)	640.229	0	1,219,509	(1,218,778)	730
XX02566	07/01/2017	S	(15)	640.235	0	9,899	(9,892)	6
XX02566	07/05/2017	S	0	640.270	0	536	(535)	0
XX02566	07/12/2017	S	0	640.325	0	613	(612)	0
XX02566	07/25/2017	S	(13)	640.428	0	8,343	(8,338)	5
XX02566	07/28/2017	S	(1,905)	640.453	0	1,220,311	(1,219,455)	855
XX02566	08/01/2017	S	(15)	640.475	0	9,899	(9,891)	7
XX02566	08/11/2017	S	(11)	640.573	0	7,513	(7,507)	6
XX02566	08/22/2017	S	0	645.161	0	2	(1)	0
XX02566	08/30/2017	S	(1,908)	640.739	0	1,223,136	(1,221,735)	1,400

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)							
Sub-Total Of Sales # 44				**0**	**9,815,400**	**(9,811,083)**	**4,287**
Sub-Total ISSUE: 57629R9A1 - MASSMUTUAL PRM MONEY MRKT (BABSON)				**0**	**1,225,956**	**(1,221,639)**	**4,287**
ISSUE: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND							
XX02586	02/03/2017 B	1,411	7,720.236	0	(10,900,000)	10,900,000	0
XX02586	03/09/2017 B	611	7,968.683	0	(4,875,000)	4,875,000	0
XX02586	05/03/2017 B	178	8,073.637	0	(1,443,000)	1,443,000	0
Sub-Total Of Buys # 3				**0**	**(17,218,000)**	**17,218,000**	**0**
XX02586	01/23/2017 S	(52)	7,608.300	0	400,000	(382,906)	17,093
Sub-Total Of Sales # 1				**0**	**400,000**	**(382,906)**	**17,093**
Sub-Total ISSUE: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND				**0**	**(16,818,000)**	**16,835,094**	**17,093**
ISSUE: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46							
XX43038	02/13/2017 B	190,000	0.968	0	(184,066)	184,066	0
XX43038	02/13/2017 B	25,000	0.965	0	(24,132)	24,132	0
XX43038	02/13/2017 B	35,000	0.969	0	(33,917)	33,917	0
XX43038	02/13/2017 B	60,000	0.968	0	(58,106)	58,106	0
XX43038	02/14/2017 B	80,000	0.959	0	(76,712)	76,712	0
XX43038	02/14/2017 B	40,000	0.959	0	(38,343)	38,343	0
XX43038	02/14/2017 B	30,000	0.962	0	(28,884)	28,884	0
XX43038	02/14/2017 B	35,000	0.962	0	(33,703)	33,703	0
XX43038	02/14/2017 B	10,000	0.962	0	(9,626)	9,626	0
XX43038	02/14/2017 B	30,000	0.959	0	(28,781)	28,781	0
XX43038	02/14/2017 B	30,000	0.962	0	(28,875)	28,875	0
XX43038	02/15/2017 B	100,000	0.956	0	(95,609)	95,609	0
XX43038	02/15/2017 B	20,000	0.955	0	(19,118)	19,118	0
XX43038	02/15/2017 B	35,000	0.955	0	(33,435)	33,435	0
XX43038	02/15/2017 B	25,000	0.955	0	(23,890)	23,890	0
XX43038	02/16/2017 B	15,000	0.964	0	(14,470)	14,470	0
XX43038	02/17/2017 B	105,000	0.969	0	(101,804)	101,804	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)								
XX43038	02/17/2017	B	45,000	0.971	0	(43,706)	43,706	0
XX43038	02/17/2017	B	25,000	0.971	0	(24,281)	24,281	0
XX43038	02/17/2017	B	185,000	0.970	0	(179,478)	179,478	0
XX43038	02/21/2017	B	25,000	0.967	0	(24,179)	24,179	0
XX43038	02/21/2017	B	45,000	0.970	0	(43,657)	43,657	0
XX43038	02/21/2017	B	130,000	0.966	0	(125,653)	125,653	0
XX43038	02/21/2017	B	105,000	0.966	0	(101,501)	101,501	0
XX43038	02/22/2017	B	55,000	0.967	0	(53,212)	53,212	0
XX43038	02/22/2017	B	45,000	0.966	0	(43,495)	43,495	0
XX43038	02/22/2017	B	65,000	0.968	0	(62,928)	62,928	0
XX43038	02/22/2017	B	30,000	0.972	0	(29,165)	29,165	0
XX43038	02/22/2017	B	30,000	0.968	0	(29,048)	29,048	0
XX43038	02/23/2017	B	50,000	0.971	0	(48,570)	48,570	0
XX43038	02/23/2017	B	45,000	0.971	0	(43,734)	43,734	0
XX43038	02/23/2017	B	70,000	0.972	0	(68,064)	68,064	0
XX43038	02/23/2017	B	25,000	0.969	0	(24,234)	24,234	0
XX43038	02/23/2017	B	190,000	0.971	0	(184,619)	184,619	0
XX43038	02/23/2017	B	65,000	0.971	0	(63,161)	63,161	0
XX43038	02/24/2017	B	40,000	0.980	0	(39,225)	39,225	0
XX43038	02/24/2017	B	25,000	0.974	0	(24,361)	24,361	0
XX43038	02/28/2017	B	270,000	0.975	0	(263,281)	263,281	0
XX43038	02/28/2017	B	165,000	0.980	0	(161,725)	161,725	0
XX43038	02/28/2017	B	45,000	0.975	0	(43,903)	43,903	0
XX43038	03/01/2017	B	30,000	0.964	0	(28,931)	28,931	0
XX43038	03/01/2017	B	50,000	0.961	0	(48,078)	48,078	0
XX43038	03/01/2017	B	20,000	0.962	0	(19,259)	19,259	0
XX43038	03/01/2017	B	40,000	0.959	0	(38,393)	38,393	0
XX43038	03/01/2017	B	185,000	0.962	0	(178,062)	178,062	0
XX43038	03/01/2017	B	30,000	0.959	0	(28,781)	28,781	0
XX43038	03/02/2017	B	75,000	0.957	0	(71,789)	71,789	0
XX43038	03/02/2017	B	85,000	0.959	0	(81,573)	81,573	0
XX43038	03/02/2017	B	30,000	0.957	0	(28,734)	28,734	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	03/02/2017 B	10,000	0.958	0	(9,582)	9,582	0
XX43038	03/02/2017 B	45,000	0.960	0	(43,228)	43,228	0
XX43038	03/03/2017 B	25,000	0.956	0	(23,906)	23,906	0
XX43038	03/03/2017 B	40,000	0.958	0	(38,337)	38,337	0
XX43038	03/03/2017 B	40,000	0.958	0	(38,337)	38,337	0
XX43038	03/03/2017 B	35,000	0.955	0	(33,446)	33,446	0
XX43038	03/03/2017 B	15,000	0.960	0	(14,409)	14,409	0
XX43038	03/06/2017 B	75,000	0.954	0	(71,554)	71,554	0
XX43038	03/06/2017 B	90,000	0.954	0	(85,893)	85,893	0
XX43038	03/07/2017 B	35,000	0.952	0	(33,337)	33,337	0
XX43038	03/07/2017 B	35,000	0.953	0	(33,370)	33,370	0
XX43038	03/07/2017 B	30,000	0.952	0	(28,584)	28,584	0
XX43038	03/08/2017 B	65,000	0.944	0	(61,404)	61,404	0
XX43038	03/08/2017 B	65,000	0.942	0	(61,242)	61,242	0
XX43038	03/08/2017 B	35,000	0.945	0	(33,091)	33,091	0
XX43038	03/08/2017 B	10,000	0.943	0	(9,431)	9,431	0
XX43038	03/08/2017 B	45,000	0.945	0	(42,539)	42,539	0
XX43038	03/08/2017 B	45,000	0.946	0	(42,612)	42,612	0
XX43038	03/08/2017 B	25,000	0.947	0	(23,691)	23,691	0
XX43038	03/08/2017 B	25,000	0.947	0	(23,675)	23,675	0
XX43038	03/08/2017 B	30,000	0.946	0	(28,368)	28,368	0
XX43038	03/09/2017 B	20,000	0.940	0	(18,806)	18,806	0
XX43038	03/09/2017 B	20,000	0.941	0	(18,830)	18,830	0
XX43038	03/09/2017 B	40,000	0.944	0	(37,762)	37,762	0
XX43038	03/09/2017 B	50,000	0.942	0	(47,140)	47,140	0
XX43038	03/10/2017 B	60,000	0.937	0	(56,250)	56,250	0
XX43038	03/13/2017 B	80,000	0.940	0	(75,225)	75,225	0
XX43038	03/13/2017 B	25,000	0.938	0	(23,464)	23,464	0
XX43038	03/13/2017 B	30,000	0.940	0	(28,223)	28,223	0
XX43038	03/13/2017 B	25,000	0.934	0	(23,359)	23,359	0
XX43038	03/13/2017 B	70,000	0.934	0	(65,406)	65,406	0
XX43038	03/14/2017 B	110,000	0.940	0	(103,503)	103,503	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	03/14/2017 B	30,000	0.936	0	(28,153)	28,153	0
XX43038	03/14/2017 B	20,000	0.941	0	(18,831)	18,831	0
XX43038	03/14/2017 B	65,000	0.942	0	(61,282)	61,282	0
XX43038	03/14/2017 B	100,000	0.942	0	(94,203)	94,203	0
XX43038	03/15/2017 B	55,000	0.953	0	(52,464)	52,464	0
XX43038	03/17/2017 B	30,000	0.952	0	(28,589)	28,589	0
XX43038	03/17/2017 B	60,000	0.949	0	(56,981)	56,981	0
XX43038	03/17/2017 B	55,000	0.950	0	(52,267)	52,267	0
XX43038	03/17/2017 B	25,000	0.955	0	(23,875)	23,875	0
XX43038	03/17/2017 B	35,000	0.954	0	(33,403)	33,403	0
XX43038	03/20/2017 B	25,000	0.954	0	(23,855)	23,855	0
XX43038	03/20/2017 B	55,000	0.959	0	(52,765)	52,765	0
XX43038	03/21/2017 B	45,000	0.966	0	(43,495)	43,495	0
XX43038	03/22/2017 B	170,000	0.972	0	(165,245)	165,245	0
XX43038	03/22/2017 B	75,000	0.970	0	(72,820)	72,820	0
XX43038	03/22/2017 B	55,000	0.970	0	(53,401)	53,401	0
XX43038	03/23/2017 B	75,000	0.970	0	(72,773)	72,773	0
XX43038	03/23/2017 B	30,000	0.969	0	(29,081)	29,081	0
XX43038	03/23/2017 B	25,000	0.971	0	(24,277)	24,277	0
XX43038	03/23/2017 B	65,000	0.967	0	(62,917)	62,917	0
XX43038	03/23/2017 B	100,000	0.970	0	(97,000)	97,000	0
XX43038	03/23/2017 B	75,000	0.969	0	(72,691)	72,691	0
XX43038	03/23/2017 B	80,000	0.971	0	(77,750)	77,750	0
XX43038	03/23/2017 B	100,000	0.969	0	(96,906)	96,906	0
XX43038	03/23/2017 B	10,000	0.969	0	(9,696)	9,696	0
XX43038	03/24/2017 B	50,000	0.972	0	(48,640)	48,640	0
XX43038	03/24/2017 B	20,000	0.970	0	(19,412)	19,412	0
XX43038	03/24/2017 B	75,000	0.973	0	(73,019)	73,019	0
XX43038	03/28/2017 B	110,000	0.974	0	(107,198)	107,198	0
XX43038	03/28/2017 B	40,000	0.979	0	(39,181)	39,181	0
XX43038	03/28/2017 B	55,000	0.980	0	(53,934)	53,934	0
XX43038	03/29/2017 B	50,000	0.974	0	(48,703)	48,703	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	03/29/2017 B	45,000	0.977	0	(43,966)	43,966	0
XX43038	03/30/2017 B	90,000	0.969	0	(87,257)	87,257	0
XX43038	03/30/2017 B	100,000	0.970	0	(97,000)	97,000	0
XX43038	03/30/2017 B	65,000	0.969	0	(63,039)	63,039	0
XX43038	03/30/2017 B	40,000	0.972	0	(38,881)	38,881	0
XX43038	03/30/2017 B	20,000	0.969	0	(19,393)	19,393	0
XX43038	03/31/2017 B	945,000	0.970	0	(917,166)	917,166	0
XX43038	04/04/2017 B	35,000	0.978	0	(34,234)	34,234	0
XX43038	04/04/2017 B	15,000	0.975	0	(14,634)	14,634	0
XX43038	04/04/2017 B	30,000	0.974	0	(29,240)	29,240	0
XX43038	04/05/2017 B	25,000	0.969	0	(24,230)	24,230	0
XX43038	04/05/2017 B	40,000	0.971	0	(38,875)	38,875	0
XX43038	04/06/2017 B	70,000	0.972	0	(68,107)	68,107	0
XX43038	04/06/2017 B	20,000	0.972	0	(19,453)	19,453	0
XX43038	04/07/2017 B	70,000	0.978	0	(68,523)	68,523	0
XX43038	04/07/2017 B	25,000	0.979	0	(24,484)	24,484	0
XX43038	04/07/2017 B	80,000	0.974	0	(77,975)	77,975	0
XX43038	04/11/2017 B	110,000	0.987	0	(108,607)	108,607	0
XX43038	04/11/2017 B	30,000	0.987	0	(29,610)	29,610	0
XX43038	04/11/2017 B	50,000	0.987	0	(49,398)	49,398	0
XX43038	04/11/2017 B	40,000	0.986	0	(39,450)	39,450	0
XX43038	04/11/2017 B	65,000	0.985	0	(64,055)	64,055	0
XX43038	04/12/2017 B	45,000	0.988	0	(44,479)	44,479	0
XX43038	04/12/2017 B	45,000	0.992	0	(44,651)	44,651	0
XX43038	04/17/2017 B	60,000	0.993	0	(59,587)	59,587	0
XX43038	04/17/2017 B	25,000	0.992	0	(24,820)	24,820	0
XX43038	04/17/2017 B	60,000	0.992	0	(59,550)	59,550	0
XX43038	04/17/2017 B	35,000	0.990	0	(34,666)	34,666	0
XX43038	04/17/2017 B	50,000	0.992	0	(49,640)	49,640	0
XX43038	04/17/2017 B	20,000	0.993	0	(19,878)	19,878	0
XX43038	04/17/2017 B	35,000	0.992	0	(34,732)	34,732	0
XX43038	04/18/2017 B	60,000	1.004	0	(60,243)	60,243	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	04/18/2017 B	45,000	1.003	0	(45,140)	45,140	0
XX43038	04/18/2017 B	45,000	1.000	0	(45,042)	45,042	0
XX43038	04/18/2017 B	50,000	1.002	0	(50,126)	50,126	0
XX43038	04/18/2017 B	20,000	1.007	0	(20,150)	20,150	0
XX43038	04/18/2017 B	30,000	1.004	0	(30,140)	30,140	0
XX43038	04/18/2017 B	35,000	1.006	0	(35,218)	35,218	0
XX43038	04/18/2017 B	35,000	1.006	0	(35,213)	35,213	0
XX43038	04/18/2017 B	45,000	1.003	0	(45,168)	45,168	0
XX43038	04/19/2017 B	215,000	0.998	0	(214,714)	214,714	0
XX43038	04/19/2017 B	60,000	0.998	0	(59,887)	59,887	0
XX43038	04/19/2017 B	50,000	0.997	0	(49,875)	49,875	0
XX43038	04/19/2017 B	35,000	1.000	0	(35,005)	35,005	0
XX43038	04/19/2017 B	45,000	0.999	0	(44,992)	44,992	0
XX43038	04/19/2017 B	135,000	0.999	0	(134,894)	134,894	0
XX43038	04/19/2017 B	45,000	0.998	0	(44,915)	44,915	0
XX43038	04/20/2017 B	75,000	0.996	0	(74,718)	74,718	0
XX43038	04/20/2017 B	65,000	0.996	0	(64,756)	64,756	0
XX43038	04/20/2017 B	25,000	0.992	0	(24,812)	24,812	0
XX43038	04/20/2017 B	30,000	0.993	0	(29,798)	29,798	0
XX43038	04/20/2017 B	30,000	0.994	0	(29,835)	29,835	0
XX43038	04/20/2017 B	35,000	0.995	0	(34,835)	34,835	0
XX43038	04/20/2017 B	20,000	0.994	0	(19,887)	19,887	0
XX43038	04/20/2017 B	20,000	0.995	0	(19,906)	19,906	0
XX43038	04/21/2017 B	35,000	0.995	0	(34,939)	34,939	0
XX43038	04/21/2017 B	65,000	0.997	0	(64,847)	64,847	0
XX43038	04/21/2017 B	20,000	0.993	0	(19,862)	19,862	0
XX43038	04/21/2017 B	20,000	0.997	0	(19,950)	19,950	0
XX43038	04/24/2017 B	35,000	0.987	0	(34,562)	34,562	0
XX43038	04/24/2017 B	45,000	0.985	0	(44,367)	44,367	0
XX43038	04/24/2017 B	30,000	0.986	0	(29,606)	29,606	0
XX43038	04/24/2017 B	20,000	0.987	0	(19,746)	19,746	0
XX43038	04/24/2017 B	30,000	0.985	0	(29,578)	29,578	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	04/24/2017 B	35,000	0.983	0	(34,431)	34,431	0
XX43038	04/25/2017 B	50,000	0.982	0	(49,101)	49,101	0
XX43038	04/25/2017 B	35,000	0.982	0	(34,382)	34,382	0
XX43038	04/25/2017 B	50,000	0.982	0	(49,109)	49,109	0
XX43038	04/25/2017 B	60,000	0.983	0	(59,025)	59,025	0
XX43038	04/25/2017 B	20,000	0.981	0	(19,637)	19,637	0
XX43038	04/25/2017 B	15,000	0.975	0	(14,625)	14,625	0
XX43038	04/25/2017 B	20,000	0.976	0	(19,531)	19,531	0
XX43038	04/26/2017 B	35,000	0.978	0	(34,256)	34,256	0
XX43038	04/26/2017 B	40,000	0.979	0	(39,175)	39,175	0
XX43038	04/26/2017 B	75,000	0.979	0	(73,476)	73,476	0
XX43038	04/26/2017 B	100,000	0.979	0	(97,984)	97,984	0
XX43038	04/26/2017 B	80,000	0.982	0	(78,562)	78,562	0
XX43038	04/27/2017 B	25,000	0.977	0	(24,437)	24,437	0
XX43038	04/27/2017 B	30,000	0.980	0	(29,400)	29,400	0
XX43038	04/27/2017 B	65,000	0.979	0	(63,639)	63,639	0
XX43038	04/27/2017 B	10,000	0.979	0	(9,795)	9,795	0
XX43038	04/27/2017 B	30,000	0.982	0	(29,479)	29,479	0
XX43038	04/28/2017 B	340,000	0.983	0	(334,275)	334,275	0
XX43038	04/28/2017 B	20,000	0.977	0	(19,550)	19,550	0
XX43038	05/02/2017 B	30,000	0.970	0	(29,128)	29,128	0
XX43038	05/02/2017 B	50,000	0.973	0	(48,679)	48,679	0
XX43038	05/02/2017 B	90,000	0.976	0	(88,031)	88,031	0
XX43038	05/02/2017 B	35,000	0.975	0	(34,125)	34,125	0
XX43038	05/02/2017 B	65,000	0.970	0	(63,070)	63,070	0
XX43038	05/02/2017 B	70,000	0.979	0	(68,589)	68,589	0
XX43038	05/03/2017 B	50,000	0.98[illegible]	0	(49,093)	49,093	0
XX43038	05/03/2017 B	20,000	0.98[illegible]	0	(19,637)	19,637	0
XX43038	05/03/2017 B	85,000	0.985	0	(83,575)	83,575	0
XX43038	05/03/2017 B	175,000	0.982	0	(171,964)	171,964	0
XX43038	05/03/2017 B	25,000	0.984	0	(24,617)	24,617	0
XX43038	05/04/2017 B	35,000	0.97[illegible]	0	(33,993)	33,993	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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	05/04/2017 B	35,000	0.974	0	(34,114)	34,114	0
XX43038	05/05/2017 B	20,000	0.977	0	(19,540)	19,540	0
XX43038	05/05/2017 B	35,000	0.975	0	(34,125)	34,125	0
XX43038	05/08/2017 B	25,000	0.972	0	(24,300)	24,300	0
XX43038	05/08/2017 B	60,000	0.970	0	(58,200)	58,200	0
XX43038	05/09/2017 B	15,000	0.967	0	(14,512)	14,512	0
XX43038	05/09/2017 B	110,000	0.967	0	(106,407)	106,407	0
XX43038	05/09/2017 B	35,000	0.969	0	(33,933)	33,933	0
XX43038	05/09/2017 B	60,000	0.967	0	(58,050)	58,050	0
XX43038	05/09/2017 B	40,000	0.966	0	(38,671)	38,671	0
XX43038	05/09/2017 B	25,000	0.967	0	(24,187)	24,187	0
XX43038	05/10/2017 B	105,000	0.972	0	(102,161)	102,161	0
XX43038	05/10/2017 B	100,000	0.967	0	(96,718)	96,718	0
XX43038	05/10/2017 B	55,000	0.967	0	(53,238)	53,238	0
XX43038	05/10/2017 B	150,000	0.967	0	(145,171)	145,171	0
XX43038	05/11/2017 B	45,000	0.964	0	(43,389)	43,389	0
XX43038	05/11/2017 B	75,000	0.969	0	(72,714)	72,714	0
XX43038	05/12/2017 B	65,000	0.976	0	(63,476)	63,476	0
Sub-Total Of Buys # 227				**0**	**(12,882,644)**	**12,882,644**	**0**
XX43038	02/13/2017 S	(95,000)	0.966	0	91,853	(92,003)	(150)
XX43038	02/14/2017 S	(55,000)	0.961	0	52,877	(53,027)	(150)
XX43038	02/14/2017 S	(185,000)	0.963	0	178,257	(178,158)	98
XX43038	02/15/2017 S	(35,000)	0.957	0	33,517	(33,659)	(141)
XX43038	02/15/2017 S	(50,000)	0.956	0	47,828	(48,085)	(257)
XX43038	02/16/2017 S	(45,000)	0.960	0	43,200	(43,335)	(135)
XX43038	02/16/2017 S	(85,000)	0.966	0	82,131	(81,856)	274
XX43038	02/16/2017 S	(30,000)	0.966	0	29,001	(28,890)	110
XX43038	02/16/2017 S	(40,000)	0.966	0	38,668	(38,520)	147
XX43038	02/16/2017 S	(140,000)	0.964	0	135,012	(134,822)	189
XX43038	02/17/2017 S	(40,000)	0.969	0	38,768	(38,731)	37
XX43038	02/17/2017 S	(75,000)	0.970	0	72,796	(72,621)	175

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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	02/17/2017 S	(60,000)	0.971	0	58,312	(58,097)	215
XX43038	02/17/2017 S	(185,000)	0.970	0	179,536	(179,133)	403
XX43038	02/21/2017 S	(100,000)	0.969	0	96,937	(96,723)	214
XX43038	02/21/2017 S	(150,000)	0.970	0	145,523	(145,084)	438
XX43038	02/21/2017 S	(45,000)	0.969	0	43,642	(43,525)	117
XX43038	02/22/2017 S	(30,000)	0.968	0	29,043	(29,043)	0
XX43038	02/22/2017 S	(140,000)	0.967	0	135,384	(135,536)	(152)
XX43038	02/23/2017 S	(60,000)	0.969	0	58,153	(58,271)	(118)
XX43038	02/23/2017 S	(25,000)	0.971	0	24,296	(24,279)	16
XX43038	02/23/2017 S	(35,000)	0.970	0	33,971	(33,991)	(20)
XX43038	02/23/2017 S	(30,000)	0.972	0	29,165	(29,135)	29
XX43038	02/23/2017 S	(80,000)	0.971	0	77,687	(77,695)	(8)
XX43038	02/24/2017 S	(70,000)	0.965	0	68,818	(68,076)	741
XX43038	02/27/2017 S	(65,000)	0.977	0	63,540	(63,393)	146
XX43038	02/27/2017 S	(55,000)	0.981	0	53,994	(53,640)	353
XX43038	02/28/2017 S	(130,000)	0.976	0	126,973	(126,790)	183
XX43038	02/28/2017 S	(20,000)	0.980	0	19,618	(19,506)	112
XX43038	02/28/2017 S	(15,000)	0.980	0	14,714	(14,629)	84
XX43038	02/28/2017 S	(45,000)	0.980	0	44,142	(43,888)	253
XX43038	02/28/2017 S	(260,000)	0.976	0	253,946	(253,580)	366
XX43038	03/01/2017 S	(15,000)	0.960	0	14,404	(14,493)	(89)
XX43038	03/01/2017 S	(160,000)	0.959	0	153,500	(154,594)	(1,094)
XX43038	03/01/2017 S	(20,000)	0.960	0	19,203	(19,324)	(121)
XX43038	03/01/2017 S	(40,000)	0.962	0	38,518	(38,648)	(129)
XX43038	03/01/2017 S	(20,000)	0.962	0	19,240	(19,324)	(83)
XX43038	03/01/2017 S	(150,000)	0.963	0	144,462	(144,932)	(469)
XX43038	03/02/2017 S	(25,000)	0.958	0	23,964	(24,029)	(64)
XX43038	03/03/2017 S	(35,000)	0.956	0	33,474	(33,602)	(127)
XX43038	03/03/2017 S	(35,000)	0.959	0	33,567	(33,602)	(35)
XX43038	03/03/2017 S	(30,000)	0.957	0	28,715	(28,801)	(86)
XX43038	03/03/2017 S	(40,000)	0.957	0	38,287	(38,402)	(115)
XX43038	03/03/2017 S	(20,000)	0.956	0	19,125	(19,201)	(76)

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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	03/03/2017 S	(55,000)	0.959	0	52,748	(52,803)	(55)
XX43038	03/06/2017 S	(90,000)	0.954	0	85,939	(86,194)	(255)
XX43038	03/06/2017 S	(105,000)	0.954	0	100,180	(100,560)	(379)
XX43038	03/07/2017 S	(30,000)	0.952	0	28,588	(28,801)	(213)
XX43038	03/07/2017 S	(65,000)	0.951	0	61,841	(62,251)	(410)
XX43038	03/07/2017 S	(60,000)	0.952	0	57,178	(57,347)	(169)
XX43038	03/07/2017 S	(90,000)	0.952	0	85,767	(86,021)	(254)
XX43038	03/07/2017 S	(30,000)	0.953	0	28,593	(28,673)	(80)
XX43038	03/08/2017 S	(30,000)	0.945	0	28,368	(28,406)	(38)
XX43038	03/08/2017 S	(30,000)	0.945	0	28,364	(28,406)	(42)
XX43038	03/08/2017 S	(20,000)	0.946	0	18,912	(18,938)	(25)
XX43038	03/08/2017 S	(35,000)	0.945	0	33,096	(33,141)	(44)
XX43038	03/08/2017 S	(40,000)	0.945	0	37,837	(37,875)	(38)
XX43038	03/09/2017 S	(55,000)	0.940	0	51,734	(52,000)	(266)
XX43038	03/09/2017 S	(20,000)	0.940	0	18,806	(18,909)	(103)
XX43038	03/10/2017 S	(55,000)	0.940	0	51,700	(51,930)	(230)
XX43038	03/10/2017 S	(20,000)	0.943	0	18,868	(18,883)	(15)
XX43038	03/10/2017 S	(50,000)	0.943	0	47,150	(47,209)	(59)
XX43038	03/10/2017 S	(25,000)	0.940	0	23,519	(23,604)	(85)
XX43038	03/13/2017 S	(25,000)	0.941	0	23,539	(23,523)	15
XX43038	03/13/2017 S	(65,000)	0.935	0	60,805	(61,160)	(354)
XX43038	03/13/2017 S	(20,000)	0.938	0	18,768	(18,818)	(49)
XX43038	03/13/2017 S	(15,000)	0.938	0	14,081	(14,113)	(32)
XX43038	03/14/2017 S	(15,000)	0.941	0	14,125	(14,117)	7
XX43038	03/14/2017 S	(45,000)	0.940	0	42,321	(42,353)	(32)
XX43038	03/14/2017 S	(75,000)	0.942	0	70,710	(70,589)	121
XX43038	03/15/2017 S	(35,000)	0.946	0	33,100	(32,984)	116
XX43038	03/15/2017 S	(45,000)	0.945	0	42,567	(42,408)	159
XX43038	03/16/2017 S	(35,000)	0.946	0	33,113	(32,984)	129
XX43038	03/16/2017 S	(160,000)	0.946	0	151,450	(150,785)	664
XX43038	03/16/2017 S	(40,000)	0.949	0	37,993	(37,696)	297
XX43038	03/16/2017 S	(145,000)	0.945	0	137,149	(136,649)	500

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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)								
XX43038	03/17/2017	S	(25,000)	0.952	0	23,824	(23,710)	113
XX43038	03/20/2017	S	(100,000)	0.956	0	95,660	(96,723)	(1,063)
XX43038	03/22/2017	S	(35,000)	0.972	0	34,048	(33,610)	437
XX43038	03/22/2017	S	(155,000)	0.971	0	150,519	(148,846)	1,672
XX43038	03/22/2017	S	(110,000)	0.972	0	106,962	(105,633)	1,329
XX43038	03/22/2017	S	(45,000)	0.972	0	43,762	(43,213)	548
XX43038	03/22/2017	S	(55,000)	0.971	0	53,410	(52,816)	593
XX43038	03/24/2017	S	(50,000)	0.969	0	48,484	(48,361)	122
XX43038	03/28/2017	S	(175,000)	0.969	0	169,640	(169,594)	46
XX43038	03/28/2017	S	(110,000)	0.969	0	106,674	(106,752)	(78)
XX43038	03/29/2017	S	(15,000)	0.974	0	14,612	(14,546)	66
XX43038	03/29/2017	S	(20,000)	0.974	0	19,493	(19,394)	99
XX43038	03/29/2017	S	(65,000)	0.975	0	63,395	(63,031)	363
XX43038	03/29/2017	S	(80,000)	0.973	0	77,893	(77,610)	283
XX43038	03/30/2017	S	(20,000)	0.970	0	19,400	(19,402)	(2)
XX43038	03/30/2017	S	(40,000)	0.971	0	38,875	(38,805)	69
XX43038	03/30/2017	S	(25,000)	0.967	0	24,198	(24,253)	(55)
XX43038	03/30/2017	S	(35,000)	0.968	0	33,895	(33,954)	(59)
XX43038	03/30/2017	S	(140,000)	0.970	0	135,800	(135,818)	(18)
XX43038	03/30/2017	S	(135,000)	0.968	0	130,812	(133,560)	(2,747)
XX43038	03/31/2017	S	(60,000)	0.965	0	57,928	(58,207)	(279)
XX43038	03/31/2017	S	(35,000)	0.970	0	33,966	(33,954)	11
XX43038	03/31/2017	S	(75,000)	0.966	0	72,492	(72,759)	(267)
XX43038	04/03/2017	S	(175,000)	0.978	0	171,315	(169,773)	1,542
XX43038	04/04/2017	S	(20,000)	0.974	0	19,493	(19,402)	91
XX43038	04/04/2017	S	(15,000)	0.979	0	14,685	(14,556)	129
XX43038	04/04/2017	S	(110,000)	0.974	0	107,168	(106,750)	418
XX43038	04/04/2017	S	(40,000)	0.975	0	39,025	(38,818)	206
XX43038	04/04/2017	S	(105,000)	0.974	0	102,297	(101,897)	399
XX43038	04/04/2017	S	(45,000)	0.977	0	43,994	(43,670)	323
XX43038	04/05/2017	S	(140,000)	0.971	0	135,980	(135,866)	113
XX43038	04/05/2017	S	(40,000)	0.976	0	39,075	(38,819)	255

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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)								
XX43038	04/05/2017	S	(65,000)	0.973	0	63,293	(63,080)	212
XX43038	04/07/2017	S	(350,000)	0.974	0	341,031	(339,741)	1,289
XX43038	04/07/2017	S	(55,000)	0.982	0	54,037	(53,460)	577
XX43038	04/10/2017	S	(35,000)	0.977	0	34,207	(34,020)	186
XX43038	04/10/2017	S	(60,000)	0.975	0	58,556	(58,320)	235
XX43038	04/10/2017	S	(75,000)	0.977	0	73,312	(72,900)	412
XX43038	04/10/2017	S	(75,000)	0.976	0	73,268	(73,327)	(59)
XX43038	04/11/2017	S	(45,000)	0.980	0	44,142	(43,955)	186
XX43038	04/11/2017	S	(140,000)	0.986	0	138,075	(136,751)	1,323
XX43038	04/11/2017	S	(70,000)	0.986	0	69,070	(68,375)	694
XX43038	04/11/2017	S	(60,000)	0.985	0	59,100	(58,607)	492
XX43038	04/11/2017	S	(70,000)	0.986	0	69,081	(68,375)	705
XX43038	04/12/2017	S	(105,000)	0.986	0	103,556	(102,659)	897
XX43038	04/12/2017	S	(65,000)	0.986	0	64,126	(63,550)	575
XX43038	04/12/2017	S	(70,000)	0.987	0	69,114	(68,439)	674
XX43038	04/12/2017	S	(35,000)	0.987	0	34,567	(34,219)	348
XX43038	04/12/2017	S	(35,000)	0.987	0	34,567	(34,219)	348
XX43038	04/12/2017	S	(30,000)	0.987	0	29,610	(29,331)	279
XX43038	04/12/2017	S	(40,000)	0.988	0	39,537	(39,108)	429
XX43038	04/13/2017	S	(30,000)	0.997	0	29,910	(29,331)	579
XX43038	04/17/2017	S	(30,000)	0.994	0	29,840	(29,680)	160
XX43038	04/17/2017	S	(25,000)	0.995	0	24,879	(24,733)	146
XX43038	04/17/2017	S	(60,000)	0.995	0	59,718	(59,360)	358
XX43038	04/18/2017	S	(105,000)	1.002	0	105,266	(104,908)	358
XX43038	04/18/2017	S	(130,000)	1.008	0	131,117	(129,886)	1,230
XX43038	04/18/2017	S	(50,000)	1.005	0	50,296	(49,956)	340
XX43038	04/18/2017	S	(90,000)	1.001	0	90,140	(89,921)	218
XX43038	04/18/2017	S	(15,000)	1.003	0	15,059	(14,986)	72
XX43038	04/19/2017	S	(295,000)	0.997	0	294,239	(294,700)	(460)
XX43038	04/19/2017	S	(220,000)	0.999	0	219,982	(219,776)	206
XX43038	04/19/2017	S	(90,000)	1.000	0	90,000	(89,908)	91
XX43038	04/19/2017	S	(35,000)	0.999	0	34,983	(34,870)	113

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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)							
XX43038	04/20/2017 S	(20,000)	0.993	0	19,867	(19,925)	(58)
XX43038	04/21/2017 S	(20,000)	0.997	0	19,950	(19,930)	19
XX43038	04/21/2017 S	(70,000)	0.996	0	69,912	(69,756)	155
XX43038	04/21/2017 S	(105,000)	0.996	0	104,671	(104,635)	36
XX43038	04/24/2017 S	(15,000)	0.988	0	14,824	(14,888)	(63)
XX43038	04/25/2017 S	(80,000)	0.983	0	78,675	(79,111)	(436)
XX43038	04/25/2017 S	(55,000)	0.982	0	54,028	(54,388)	(359)
XX43038	04/25/2017 S	(25,000)	0.982	0	24,554	(24,722)	(167)
XX43038	04/26/2017 S	(65,000)	0.980	0	63,720	(64,073)	(352)
XX43038	04/27/2017 S	(25,000)	0.981	0	24,546	(24,609)	(62)
XX43038	04/27/2017 S	(105,000)	0.981	0	103,084	(103,359)	(274)
XX43038	04/27/2017 S	(40,000)	0.981	0	39,250	(39,375)	(125)
XX43038	04/27/2017 S	(50,000)	0.981	0	49,062	(49,218)	(156)
XX43038	04/27/2017 S	(110,000)	0.980	0	107,851	(108,281)	(429)
XX43038	04/28/2017 S	(50,000)	0.977	0	48,875	(49,212)	(337)
XX43038	05/01/2017 S	(335,000)	0.973	0	326,127	(329,721)	(3,594)
XX43038	05/01/2017 S	(60,000)	0.971	0	58,275	(59,054)	(779)
XX43038	05/01/2017 S	(40,000)	0.971	0	38,862	(39,369)	(507)
XX43038	05/02/2017 S	(60,000)	0.972	0	58,331	(58,852)	(520)
XX43038	05/02/2017 S	(20,000)	0.974	0	19,484	(19,617)	(133)
XX43038	05/02/2017 S	(20,000)	0.972	0	19,459	(19,617)	(158)
XX43038	05/02/2017 S	(70,000)	0.977	0	68,392	(68,660)	(268)
XX43038	05/03/2017 S	(30,000)	0.983	0	29,517	(29,445)	72
XX43038	05/03/2017 S	(120,000)	0.977	0	117,290	(117,779)	(489)
XX43038	05/04/2017 S	(20,000)	0.974	0	19,487	(19,618)	(130)
XX43038	05/04/2017 S	(100,000)	0.975	0	97,523	(98,090)	(566)
XX43038	05/04/2017 S	(90,000)	0.974	0	87,679	(88,175)	(496)
XX43038	05/05/2017 S	(40,000)	0.976	0	39,062	(39,223)	(161)
XX43038	05/05/2017 S	(40,000)	0.976	0	39,043	(39,189)	(145)
XX43038	05/08/2017 S	(25,000)	0.968	0	24,223	(24,493)	(269)
XX43038	05/09/2017 S	(55,000)	0.967	0	53,212	(53,713)	(501)
XX43038	05/09/2017 S	(35,000)	0.967	0	33,878	(34,181)	(302)

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: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46 (Continued)								
XX43038	05/09/2017	S	(125,000)	0.967	0	120,937	(122,076)	(1,139)
XX43038	05/09/2017	S	(30,000)	0.969	0	29,090	(29,298)	(207)
XX43038	05/09/2017	S	(70,000)	0.966	0	67,681	(68,362)	(681)
XX43038	05/09/2017	S	(35,000)	0.967	0	33,873	(34,181)	(308)
XX43038	05/10/2017	S	(50,000)	0.971	0	48,593	(48,697)	(103)
XX43038	05/10/2017	S	(30,000)	0.973	0	29,193	(29,218)	(24)
XX43038	05/10/2017	S	(190,000)	0.972	0	184,775	(185,049)	(274)
XX43038	05/11/2017	S	(25,000)	0.966	0	24,171	(24,329)	(157)
XX43038	05/11/2017	S	(100,000)	0.967	0	96,718	(97,319)	(600)
XX43038	05/11/2017	S	(25,000)	0.966	0	24,152	(24,329)	(177)
XX43038	05/11/2017	S	(50,000)	0.969	0	48,453	(48,659)	(206)
XX43038	05/15/2017	S	(885,000)	0.971	0	860,109	(861,494)	(1,385)
Sub-Total Of Sales # 184					**0**	**12,883,580**	**(12,882,644)**	**917**
Sub-Total ISSUE: 912810RU4 - US TREASURY BONDS 2.875% 11/15/46					**0**	**936**	**0**	**917**
ISSUE: 912810RV2 - US TREASURY BONDS 3% 2/15/47								
XX43038	05/15/2017	B	865,000	0.997	0	(862,811)	862,811	0
XX43038	05/15/2017	B	40,000	0.996	0	(39,843)	39,843	0
XX43038	05/16/2017	B	40,000	0.996	0	(39,862)	39,862	0
XX43038	05/16/2017	B	45,000	1.001	0	(45,049)	45,049	0
XX43038	05/17/2017	B	80,000	1.014	0	(81,187)	81,187	0
XX43038	05/17/2017	B	55,000	1.018	0	(56,031)	56,031	0
XX43038	05/17/2017	B	50,000	1.016	0	(50,828)	50,828	0
XX43038	05/17/2017	B	15,000	1.018	0	(15,274)	15,274	0
XX43038	05/18/2017	B	65,000	1.020	0	(66,320)	66,320	0
XX43038	05/18/2017	B	60,000	1.021	0	(61,293)	61,293	0
XX43038	05/18/2017	B	60,000	1.019	0	(61,181)	61,181	0
XX43038	05/19/2017	B	30,000	1.016	0	(30,496)	30,496	0
XX43038	05/19/2017	B	85,000	1.019	0	(86,673)	86,673	0
XX43038	05/22/2017	B	10,000	1.017	0	(10,171)	10,171	0
XX43038	05/23/2017	B	30,000	1.013	0	(30,411)	30,411	0
XX43038	05/23/2017	B	55,000	1.009	0	(55,498)	55,498	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	05/24/2017	B	40,000	1.011	0	(40,456)	40,456	0
XX43038	05/24/2017	B	30,000	1.010	0	(30,314)	30,314	0
XX43038	05/24/2017	B	25,000	1.011	0	(25,289)	25,289	0
XX43038	05/24/2017	B	360,000	1.009	0	(363,346)	363,346	0
XX43038	05/26/2017	B	85,000	1.017	0	(86,527)	86,527	0
XX43038	05/30/2017	B	25,000	1.018	0	(25,472)	25,472	0
XX43038	05/31/2017	B	215,000	1.027	0	(220,971)	220,971	0
XX43038	05/31/2017	B	205,000	1.027	0	(210,597)	210,597	0
XX43038	06/02/2017	B	35,000	1.036	0	(36,268)	36,268	0
XX43038	06/05/2017	B	155,000	1.033	0	(160,164)	160,164	0
XX43038	06/07/2017	B	105,000	1.037	0	(108,937)	108,937	0
XX43038	06/07/2017	B	115,000	1.031	0	(118,670)	118,670	0
XX43038	06/07/2017	B	15,000	1.031	0	(15,478)	15,478	0
XX43038	06/08/2017	B	35,000	1.028	0	(35,989)	35,989	0
XX43038	06/08/2017	B	85,000	1.028	0	(87,403)	87,403	0
XX43038	06/08/2017	B	40,000	1.028	0	(41,125)	41,125	0
XX43038	06/08/2017	B	30,000	1.028	0	(30,867)	30,867	0
XX43038	06/12/2017	B	250,000	1.025	0	(256,396)	256,396	0
XX43038	06/12/2017	B	60,000	1.025	0	(61,528)	61,528	0
XX43038	06/13/2017	B	25,000	1.025	0	(25,644)	25,644	0
XX43038	06/13/2017	B	35,000	1.023	0	(35,809)	35,809	0
XX43038	06/13/2017	B	60,000	1.022	0	(61,368)	61,368	0
XX43038	06/13/2017	B	30,000	1.024	0	(30,740)	30,740	0
XX43038	06/14/2017	B	15,000	1.042	0	(15,635)	15,635	0
XX43038	06/14/2017	B	60,000	1.045	0	(62,718)	62,718	0
XX43038	06/14/2017	B	60,000	1.046	0	(62,775)	62,775	0
XX43038	06/15/2017	B	30,000	1.042	0	(31,275)	31,275	0
XX43038	06/15/2017	B	35,000	1.043	0	(36,514)	36,514	0
XX43038	06/15/2017	B	60,000	1.043	0	(62,596)	62,596	0
XX43038	06/15/2017	B	35,000	1.042	0	(36,476)	36,476	0
XX43038	06/15/2017	B	15,000	1.042	0	(15,632)	15,632	0
XX43038	06/16/2017	B	60,000	1.044	0	(62,662)	62,662	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)							
XX43038	06/16/2017 B	25,000	1.044	0	(26,109)	26,109	0
XX43038	06/19/2017 B	20,000	1.044	0	(20,890)	20,890	0
XX43038	06/19/2017 B	65,000	1.042	0	(67,762)	67,762	0
XX43038	06/19/2017 B	75,000	1.042	0	(78,210)	78,210	0
XX43038	06/19/2017 B	60,000	1.042	0	(62,568)	62,568	0
XX43038	06/19/2017 B	20,000	1.042	0	(20,856)	20,856	0
XX43038	06/20/2017 B	20,000	1.047	0	(20,950)	20,950	0
XX43038	06/20/2017 B	90,000	1.048	0	(94,345)	94,345	0
XX43038	06/20/2017 B	40,000	1.050	0	(42,037)	42,037	0
XX43038	06/20/2017 B	30,000	1.051	0	(31,537)	31,537	0
XX43038	06/20/2017 B	130,000	1.051	0	(136,647)	136,647	0
XX43038	06/20/2017 B	25,000	1.052	0	(26,308)	26,308	0
XX43038	06/20/2017 B	70,000	1.053	0	(73,751)	73,751	0
XX43038	06/21/2017 B	60,000	1.056	0	(63,365)	63,365	0
XX43038	06/21/2017 B	35,000	1.051	0	(36,788)	36,788	0
XX43038	06/21/2017 B	80,000	1.056	0	(84,500)	84,500	0
XX43038	06/22/2017 B	35,000	1.053	0	(36,870)	36,870	0
XX43038	06/23/2017 B	45,000	1.057	0	(47,589)	47,589	0
XX43038	06/26/2017 B	35,000	1.063	0	(37,220)	37,220	0
XX43038	06/26/2017 B	15,000	1.061	0	(15,923)	15,923	0
XX43038	06/27/2017 B	40,000	1.050	0	(42,012)	42,012	0
XX43038	06/27/2017 B	70,000	1.049	0	(73,467)	73,467	0
XX43038	06/29/2017 B	40,000	1.035	0	(41,425)	41,425	0
XX43038	06/29/2017 B	25,000	1.035	0	(25,890)	25,890	0
XX43038	06/29/2017 B	100,000	1.036	0	(103,656)	103,656	0
XX43038	06/29/2017 B	70,000	1.036	0	(72,548)	72,548	0
XX43038	06/29/2017 B	10,000	1.036	0	(10,360)	10,360	0
XX43038	06/29/2017 B	50,000	1.034	0	(51,734)	51,734	0
XX43038	06/29/2017 B	70,000	1.036	0	(72,493)	72,493	0
XX43038	06/30/2017 B	425,000	1.032	0	(438,696)	438,696	0
XX43038	06/30/2017 B	45,000	1.032	0	(46,462)	46,462	0
XX43038	07/03/2017 B	45,000	1.026	0	(46,195)	46,195	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	07/05/2017	B	35,000	1.027	0	(35,967)	35,967	0
XX43038	07/06/2017	B	30,000	1.019	0	(30,585)	30,585	0
XX43038	07/06/2017	B	45,000	1.019	0	(45,857)	45,857	0
XX43038	07/06/2017	B	60,000	1.019	0	(61,181)	61,181	0
XX43038	07/06/2017	B	130,000	1.019	0	(132,478)	132,478	0
XX43038	07/06/2017	B	90,000	1.019	0	(91,757)	91,757	0
XX43038	07/06/2017	B	35,000	1.018	0	(35,656)	35,656	0
XX43038	07/07/2017	B	75,000	1.014	0	(76,089)	76,089	0
XX43038	07/07/2017	B	120,000	1.013	0	(121,612)	121,612	0
XX43038	07/07/2017	B	15,000	1.012	0	(15,189)	15,189	0
XX43038	07/10/2017	B	20,000	1.012	0	(20,259)	20,259	0
XX43038	07/10/2017	B	35,000	1.013	0	(35,486)	35,486	0
XX43038	07/11/2017	B	115,000	1.013	0	(116,581)	116,581	0
XX43038	07/11/2017	B	10,000	1.013	0	(10,131)	10,131	0
XX43038	07/11/2017	B	30,000	1.014	0	(30,440)	30,440	0
XX43038	07/13/2017	B	20,000	1.018	0	(20,378)	20,378	0
XX43038	07/13/2017	B	35,000	1.016	0	(35,590)	35,590	0
XX43038	07/13/2017	B	35,000	1.016	0	(35,579)	35,579	0
XX43038	07/17/2017	B	20,000	1.018	0	(20,375)	20,375	0
XX43038	07/17/2017	B	45,000	1.017	0	(45,780)	45,780	0
XX43038	07/17/2017	B	30,000	1.017	0	(30,515)	30,515	0
XX43038	07/18/2017	B	55,000	1.024	0	(56,323)	56,323	0
XX43038	07/19/2017	B	50,000	1.028	0	(51,421)	51,421	0
XX43038	07/19/2017	B	70,000	1.030	0	(72,121)	72,121	0
XX43038	07/19/2017	B	35,000	1.030	0	(36,055)	36,055	0
XX43038	07/19/2017	B	80,000	1.029	0	(82,350)	82,350	0
XX43038	07/20/2017	B	330,000	1.034	0	(341,292)	341,292	0
XX43038	07/20/2017	B	30,000	1.033	0	(31,012)	31,012	0
XX43038	07/20/2017	B	45,000	1.035	0	(46,603)	46,603	0
XX43038	07/21/2017	B	20,000	1.037	0	(20,750)	20,750	0
XX43038	07/21/2017	B	70,000	1.039	0	(72,767)	72,767	0
XX43038	07/21/2017	B	210,000	1.040	0	(218,465)	218,465	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)							
XX43038	07/21/2017 B	60,000	1.037	0	(62,278)	62,278	0
XX43038	07/25/2017 B	50,000	1.018	0	(50,945)	50,945	0
XX43038	07/25/2017 B	30,000	1.023	0	(30,717)	30,717	0
XX43038	07/25/2017 B	35,000	1.026	0	(35,913)	35,913	0
XX43038	07/25/2017 B	15,000	1.017	0	(15,264)	15,264	0
XX43038	07/25/2017 B	105,000	1.017	0	(106,853)	106,853	0
XX43038	07/26/2017 B	50,000	1.013	0	(50,687)	50,687	0
XX43038	07/26/2017 B	65,000	1.019	0	(66,282)	66,282	0
XX43038	07/26/2017 B	60,000	1.019	0	(61,190)	61,190	0
XX43038	07/26/2017 B	20,000	1.014	0	(20,281)	20,281	0
XX43038	07/26/2017 B	50,000	1.017	0	(50,898)	50,898	0
XX43038	07/26/2017 B	35,000	1.020	0	(35,721)	35,721	0
XX43038	07/27/2017 B	60,000	1.013	0	(60,815)	60,815	0
XX43038	07/27/2017 B	30,000	1.011	0	(30,330)	30,330	0
XX43038	07/27/2017 B	55,000	1.012	0	(55,678)	55,678	0
XX43038	07/27/2017 B	105,000	1.014	0	(106,492)	106,492	0
XX43038	07/27/2017 B	25,000	1.015	0	(25,382)	25,382	0
XX43038	07/27/2017 B	40,000	1.011	0	(40,471)	40,471	0
XX43038	07/27/2017 B	155,000	1.013	0	(157,082)	157,082	0
XX43038	07/27/2017 B	55,000	1.013	0	(55,756)	55,756	0
XX43038	07/27/2017 B	100,000	1.015	0	(101,546)	101,546	0
XX43038	07/27/2017 B	25,000	1.011	0	(25,281)	25,281	0
XX43038	07/27/2017 B	20,000	1.015	0	(20,300)	20,300	0
XX43038	07/27/2017 B	60,000	1.013	0	(60,810)	60,810	0
XX43038	07/27/2017 B	35,000	1.012	0	(35,444)	35,444	0
XX43038	07/28/2017 B	35,000	1.012	0	(35,426)	35,426	0
XX43038	07/28/2017 B	35,000	1.016	0	(35,590)	35,590	0
XX43038	07/28/2017 B	40,000	1.019	0	(40,787)	40,787	0
XX43038	07/31/2017 B	195,000	1.019	0	(198,717)	198,717	0
XX43038	07/31/2017 B	115,000	1.018	0	(117,138)	117,138	0
XX43038	08/01/2017 B	190,000	1.028	0	(195,380)	195,380	0
XX43038	08/01/2017 B	35,000	1.027	0	(35,967)	35,967	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	08/02/2017	B	15,000	1.030	0	(15,450)	15,450	0
XX43038	08/02/2017	B	60,000	1.026	0	(61,565)	61,565	0
XX43038	08/02/2017	B	30,000	1.024	0	(30,740)	30,740	0
XX43038	08/02/2017	B	60,000	1.029	0	(61,781)	61,781	0
XX43038	08/02/2017	B	60,000	1.030	0	(61,818)	61,818	0
XX43038	08/02/2017	B	40,000	1.030	0	(41,212)	41,212	0
XX43038	08/02/2017	B	55,000	1.027	0	(56,529)	56,529	0
XX43038	08/03/2017	B	30,000	1.035	0	(31,068)	31,068	0
XX43038	08/03/2017	B	45,000	1.036	0	(46,624)	46,624	0
XX43038	08/03/2017	B	60,000	1.035	0	(62,137)	62,137	0
XX43038	08/03/2017	B	95,000	1.036	0	(98,473)	98,473	0
XX43038	08/03/2017	B	20,000	1.039	0	(20,796)	20,796	0
XX43038	08/03/2017	B	20,000	1.040	0	(20,803)	20,803	0
XX43038	08/03/2017	B	50,000	1.039	0	(51,968)	51,968	0
XX43038	08/03/2017	B	50,000	1.035	0	(51,781)	51,781	0
XX43038	08/04/2017	B	105,000	1.030	0	(108,236)	108,236	0
XX43038	08/04/2017	B	35,000	1.030	0	(36,066)	36,066	0
XX43038	08/04/2017	B	40,000	1.030	0	(41,218)	41,218	0
XX43038	08/04/2017	B	60,000	1.030	0	(61,828)	61,828	0
XX43038	08/04/2017	B	40,000	1.030	0	(41,218)	41,218	0
XX43038	08/04/2017	B	90,000	1.032	0	(92,925)	92,925	0
XX43038	08/04/2017	B	45,000	1.032	0	(46,462)	46,462	0
XX43038	08/04/2017	B	45,000	1.032	0	(46,462)	46,462	0
XX43038	08/04/2017	B	30,000	1.032	0	(30,975)	30,975	0
XX43038	08/04/2017	B	40,000	1.030	0	(41,218)	41,218	0
XX43038	08/04/2017	B	70,000	1.030	0	(72,132)	72,132	0
XX43038	08/04/2017	B	35,000	1.030	0	(36,066)	36,066	0
XX43038	08/04/2017	B	50,000	1.030	0	(51,523)	51,523	0
XX43038	08/04/2017	B	35,000	1.030	0	(36,066)	36,066	0
XX43038	08/04/2017	B	40,000	1.033	0	(41,300)	41,300	0
XX43038	08/04/2017	B	100,000	1.032	0	(103,250)	103,250	0
XX43038	08/04/2017	B	80,000	1.032	0	(82,600)	82,600	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	08/04/2017	B	55,000	1.032	0	(56,787)	56,787	0
XX43038	08/04/2017	B	75,000	1.032	0	(77,437)	77,437	0
XX43038	08/04/2017	B	50,000	1.032	0	(51,625)	51,625	0
XX43038	08/04/2017	B	75,000	1.032	0	(77,437)	77,437	0
XX43038	08/04/2017	B	45,000	1.032	0	(46,462)	46,462	0
XX43038	08/04/2017	B	55,000	1.032	0	(56,787)	56,787	0
XX43038	08/04/2017	B	50,000	1.032	0	(51,625)	51,625	0
XX43038	08/04/2017	B	5,000	1.030	0	(5,150)	5,150	0
XX43038	08/04/2017	B	40,000	1.032	0	(41,300)	41,300	0
XX43038	08/04/2017	B	90,000	1.031	0	(92,868)	92,868	0
XX43038	08/04/2017	B	35,000	1.028	0	(36,000)	36,000	0
XX43038	08/04/2017	B	20,000	1.031	0	(20,634)	20,634	0
XX43038	08/04/2017	B	45,000	1.030	0	(46,371)	46,371	0
XX43038	08/04/2017	B	60,000	1.032	0	(61,950)	61,950	0
XX43038	08/04/2017	B	30,000	1.027	0	(30,834)	30,834	0
XX43038	08/07/2017	B	25,000	1.030	0	(25,765)	25,765	0
XX43038	08/07/2017	B	45,000	1.030	0	(46,350)	46,350	0
XX43038	08/07/2017	B	30,000	1.032	0	(30,975)	30,975	0
XX43038	08/07/2017	B	40,000	1.031	0	(41,275)	41,275	0
XX43038	08/07/2017	B	50,000	1.032	0	(51,632)	51,632	0
XX43038	08/08/2017	B	50,000	1.026	0	(51,328)	51,328	0
XX43038	08/08/2017	B	15,000	1.027	0	(15,412)	15,412	0
XX43038	08/08/2017	B	305,000	1.030	0	(314,245)	314,245	0
XX43038	08/08/2017	B	65,000	1.026	0	(66,706)	66,706	0
XX43038	08/08/2017	B	50,000	1.026	0	(51,335)	51,335	0
XX43038	08/08/2017	B	25,000	1.030	0	(25,765)	25,765	0
XX43038	08/08/2017	B	70,000	1.026	0	(71,837)	71,837	0
XX43038	08/08/2017	B	20,000	1.028	0	(20,565)	20,565	0
XX43038	08/09/2017	B	75,000	1.037	0	(77,789)	77,789	0
XX43038	08/09/2017	B	25,000	1.036	0	(25,914)	25,914	0
XX43038	08/09/2017	B	80,000	1.037	0	(82,975)	82,975	0
XX43038	08/09/2017	B	40,000	1.037	0	(41,487)	41,487	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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	08/09/2017	B	85,000	1.037	0	(88,160)	88,160	0
XX43038	08/09/2017	B	40,000	1.040	0	(41,612)	41,612	0
XX43038	08/09/2017	B	45,000	1.035	0	(46,575)	46,575	0
XX43038	08/11/2017	B	85,000	1.041	0	(88,506)	88,506	0
XX43038	08/11/2017	B	80,000	1.038	0	(83,062)	83,062	0
XX43038	08/11/2017	B	30,000	1.041	0	(31,246)	31,246	0
Sub-Total Of Buys # 214					**0**	**(14,091,870)**	**14,091,870**	**0**
XX43038	05/15/2017	S	(35,000)	0.997	0	34,912	(34,909)	3
XX43038	05/15/2017	S	(55,000)	0.995	0	54,727	(54,857)	(130)
XX43038	05/15/2017	S	(60,000)	0.995	0	59,732	(60,083)	(350)
XX43038	05/16/2017	S	(40,000)	1.001	0	40,043	(39,902)	141
XX43038	05/16/2017	S	(30,000)	1.001	0	30,037	(29,926)	110
XX43038	05/16/2017	S	(35,000)	1.003	0	35,120	(34,914)	205
XX43038	05/17/2017	S	(50,000)	1.014	0	50,710	(50,069)	641
XX43038	05/17/2017	S	(55,000)	1.018	0	56,022	(55,076)	946
XX43038	05/17/2017	S	(25,000)	1.013	0	25,347	(25,034)	313
XX43038	05/18/2017	S	(125,000)	1.018	0	127,343	(125,173)	2,170
XX43038	05/18/2017	S	(30,000)	1.018	0	30,553	(30,164)	388
XX43038	05/18/2017	S	(25,000)	1.019	0	25,485	(25,136)	348
XX43038	05/19/2017	S	(20,000)	1.020	0	20,406	(20,117)	288
XX43038	05/19/2017	S	(130,000)	1.019	0	132,528	(131,009)	1,519
XX43038	05/22/2017	S	(45,000)	1.017	0	45,773	(45,270)	503
XX43038	05/22/2017	S	(30,000)	1.016	0	30,492	(30,180)	311
XX43038	05/22/2017	S	(35,000)	1.017	0	35,596	(35,210)	385
XX43038	05/22/2017	S	(50,000)	1.015	0	50,789	(50,441)	347
XX43038	05/23/2017	S	(65,000)	1.012	0	65,812	(65,504)	307
XX43038	05/23/2017	S	(55,000)	1.011	0	55,655	(55,426)	228
XX43038	05/23/2017	S	(115,000)	1.012	0	116,437	(115,892)	544
XX43038	05/23/2017	S	(110,000)	1.008	0	110,932	(110,853)	78
XX43038	05/23/2017	S	(45,000)	1.017	0	45,773	(45,349)	424
XX43038	05/23/2017	S	(65,000)	1.006	0	65,540	(65,573)	(32)

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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	05/24/2017	S	(35,000)	1.010	0	35,382	(35,308)	74
XX43038	05/24/2017	S	(55,000)	1.010	0	55,558	(55,485)	73
XX43038	05/24/2017	S	(80,000)	1.015	0	81,250	(80,705)	544
XX43038	05/24/2017	S	(165,000)	1.011	0	166,933	(166,455)	477
XX43038	05/25/2017	S	(20,000)	1.013	0	20,275	(20,176)	98
XX43038	05/25/2017	S	(55,000)	1.014	0	55,816	(55,485)	331
XX43038	05/25/2017	S	(45,000)	1.013	0	45,618	(45,397)	221
XX43038	05/25/2017	S	(55,000)	1.014	0	55,816	(55,485)	331
XX43038	05/26/2017	S	(60,000)	1.018	0	61,115	(60,693)	422
XX43038	05/30/2017	S	(110,000)	1.020	0	112,303	(112,403)	(100)
XX43038	05/30/2017	S	(50,000)	1.020	0	51,046	(51,092)	(46)
XX43038	05/30/2017	S	(50,000)	1.020	0	51,046	(51,092)	(46)
XX43038	05/30/2017	S	(35,000)	1.021	0	35,754	(35,764)	(10)
XX43038	05/31/2017	S	(25,000)	1.021	0	25,542	(25,546)	(3)
XX43038	05/31/2017	S	(30,000)	1.024	0	30,740	(30,655)	85
XX43038	06/01/2017	S	(95,000)	1.025	0	97,441	(97,075)	365
XX43038	06/05/2017	S	(70,000)	1.030	0	72,157	(71,873)	284
XX43038	06/05/2017	S	(105,000)	1.030	0	108,219	(107,809)	410
XX43038	06/05/2017	S	(180,000)	1.030	0	185,491	(184,816)	674
XX43038	06/06/2017	S	(30,000)	1.038	0	31,143	(30,813)	329
XX43038	06/07/2017	S	(185,000)	1.033	0	191,243	(190,922)	321
XX43038	06/07/2017	S	(50,000)	1.032	0	51,609	(51,600)	8
XX43038	06/07/2017	S	(80,000)	1.031	0	82,525	(82,561)	(36)
XX43038	06/08/2017	S	(35,000)	1.027	0	35,957	(36,016)	(59)
XX43038	06/08/2017	S	(40,000)	1.028	0	41,131	(41,161)	(30)
XX43038	06/12/2017	S	(60,000)	1.031	0	61,889	(61,590)	298
XX43038	06/12/2017	S	(85,000)	1.025	0	87,141	(87,252)	(111)
XX43038	06/12/2017	S	(60,000)	1.025	0	61,537	(61,590)	(52)
XX43038	06/12/2017	S	(30,000)	1.026	0	30,787	(30,795)	(7)
XX43038	06/12/2017	S	(125,000)	1.024	0	128,100	(129,159)	(1,058)
XX43038	06/12/2017	S	(65,000)	1.024	0	66,619	(67,716)	(1,096)
XX43038	06/13/2017	S	(30,000)	1.028	0	30,693	(30,758)	(64)

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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	06/13/2017	S	(30,000)	1.027	0	30,815	(30,758)	56
XX43038	06/13/2017	S	(35,000)	1.024	0	35,842	(35,885)	(42)
XX43038	06/13/2017	S	(40,000)	1.026	0	41,068	(41,011)	57
XX43038	06/14/2017	S	(45,000)	1.044	0	46,989	(46,497)	492
XX43038	06/14/2017	S	(55,000)	1.044	0	57,440	(56,830)	610
XX43038	06/14/2017	S	(30,000)	1.041	0	31,256	(30,998)	258
XX43038	06/14/2017	S	(15,000)	1.042	0	15,642	(15,499)	143
XX43038	06/15/2017	S	(40,000)	1.043	0	41,737	(41,604)	133
XX43038	06/15/2017	S	(75,000)	1.041	0	78,102	(78,007)	94
XX43038	06/16/2017	S	(20,000)	1.044	0	20,893	(20,835)	57
XX43038	06/19/2017	S	(75,000)	1.042	0	78,161	(78,134)	26
XX43038	06/20/2017	S	(40,000)	1.048	0	41,950	(41,895)	54
XX43038	06/20/2017	S	(20,000)	1.049	0	20,984	(20,947)	36
XX43038	06/20/2017	S	(15,000)	1.052	0	15,789	(15,710)	79
XX43038	06/20/2017	S	(120,000)	1.052	0	126,318	(125,685)	633
XX43038	06/20/2017	S	(80,000)	1.052	0	84,225	(83,790)	434
XX43038	06/20/2017	S	(50,000)	1.052	0	52,625	(52,368)	256
XX43038	06/21/2017	S	(45,000)	1.050	0	47,292	(47,243)	48
XX43038	06/21/2017	S	(40,000)	1.050	0	42,037	(41,994)	43
XX43038	06/21/2017	S	(30,000)	1.055	0	31,654	(31,495)	158
XX43038	06/21/2017	S	(50,000)	1.055	0	52,789	(52,492)	296
XX43038	06/21/2017	S	(35,000)	1.055	0	36,925	(36,744)	180
XX43038	06/21/2017	S	(45,000)	1.055	0	47,492	(47,243)	249
XX43038	06/22/2017	S	(55,000)	1.054	0	58,007	(57,762)	245
XX43038	06/22/2017	S	(65,000)	1.057	0	68,717	(68,264)	452
XX43038	06/22/2017	S	(55,000)	1.056	0	58,110	(57,762)	348
XX43038	06/22/2017	S	(50,000)	1.055	0	52,789	(52,511)	277
XX43038	06/22/2017	S	(30,000)	1.055	0	31,650	(31,506)	143
XX43038	06/22/2017	S	(50,000)	1.056	0	52,843	(52,511)	332
XX43038	06/23/2017	S	(20,000)	1.054	0	21,097	(21,086)	10
XX43038	06/23/2017	S	(60,000)	1.053	0	63,187	(63,260)	(72)
XX43038	06/26/2017	S	(30,000)	1.063	0	31,907	(31,886)	21

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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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	06/26/2017	S	(20,000)	1.061	0	21,231	(21,257)	(26)
XX43038	06/27/2017	S	(40,000)	1.052	0	42,118	(41,992)	126
XX43038	06/27/2017	S	(55,000)	1.049	0	57,743	(57,739)	3
XX43038	06/29/2017	S	(25,000)	1.035	0	25,898	(25,855)	42
XX43038	06/29/2017	S	(45,000)	1.035	0	46,610	(46,540)	69
XX43038	06/29/2017	S	(25,000)	1.036	0	25,910	(25,855)	54
XX43038	06/29/2017	S	(35,000)	1.036	0	36,274	(36,197)	76
XX43038	06/29/2017	S	(105,000)	1.034	0	108,658	(108,593)	64
XX43038	06/29/2017	S	(50,000)	1.032	0	51,640	(51,705)	(64)
XX43038	06/30/2017	S	(45,000)	1.033	0	46,518	(46,534)	(15)
XX43038	07/05/2017	S	(60,000)	1.028	0	62,262	(62,652)	(390)
XX43038	07/06/2017	S	(30,000)	1.019	0	30,585	(30,816)	(230)
XX43038	07/06/2017	S	(45,000)	1.016	0	45,738	(46,224)	(486)
XX43038	07/06/2017	S	(125,000)	1.019	0	127,402	(128,401)	(998)
XX43038	07/06/2017	S	(65,000)	1.021	0	66,386	(66,768)	(382)
XX43038	07/10/2017	S	(25,000)	1.013	0	25,343	(25,582)	(238)
XX43038	07/11/2017	S	(20,000)	1.014	0	20,296	(20,437)	(140)
XX43038	07/11/2017	S	(35,000)	1.015	0	35,552	(35,765)	(213)
XX43038	07/11/2017	S	(100,000)	1.014	0	101,480	(102,143)	(662)
XX43038	07/12/2017	S	(65,000)	1.022	0	66,482	(66,422)	60
XX43038	07/12/2017	S	(25,000)	1.022	0	25,554	(25,547)	7
XX43038	07/12/2017	S	(55,000)	1.022	0	56,254	(56,203)	51
XX43038	07/13/2017	S	(40,000)	1.020	0	40,834	(40,857)	(22)
XX43038	07/13/2017	S	(50,000)	1.017	0	50,859	(51,071)	(212)
XX43038	07/14/2017	S	(395,000)	1.024	0	404,658	(403,465)	1,193
XX43038	07/14/2017	S	(90,000)	1.018	0	91,631	(91,928)	(297)
XX43038	07/14/2017	S	(105,000)	1.018	0	106,935	(107,250)	(314)
XX43038	07/17/2017	S	(40,000)	1.019	0	40,768	(40,797)	(28)
XX43038	07/17/2017	S	(85,000)	1.023	0	86,968	(86,695)	273
XX43038	07/17/2017	S	(120,000)	1.023	0	122,779	(122,392)	386
XX43038	07/19/2017	S	(195,000)	1.031	0	201,139	(200,562)	576
XX43038	07/19/2017	S	(45,000)	1.028	0	46,299	(46,730)	(431)

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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	07/20/2017	S	(25,000)	1.033	0	25,832	(25,830)	1
XX43038	07/20/2017	S	(125,000)	1.037	0	129,707	(129,154)	552
XX43038	07/20/2017	S	(40,000)	1.036	0	41,443	(41,329)	114
XX43038	07/20/2017	S	(55,000)	1.031	0	56,714	(56,827)	(113)
XX43038	07/20/2017	S	(60,000)	1.036	0	62,212	(61,994)	218
XX43038	07/20/2017	S	(115,000)	1.037	0	119,276	(118,822)	454
XX43038	07/21/2017	S	(215,000)	1.040	0	223,633	(223,267)	365
XX43038	07/24/2017	S	(25,000)	1.034	0	25,867	(25,961)	(94)
XX43038	07/24/2017	S	(35,000)	1.032	0	36,137	(36,345)	(208)
XX43038	07/24/2017	S	(55,000)	1.034	0	56,873	(57,114)	(241)
XX43038	07/25/2017	S	(35,000)	1.017	0	35,623	(35,839)	(216)
XX43038	07/26/2017	S	(50,000)	1.014	0	50,718	(51,010)	(292)
XX43038	07/26/2017	S	(40,000)	1.017	0	40,693	(40,808)	(115)
XX43038	07/26/2017	S	(45,000)	1.020	0	45,900	(45,909)	(9)
XX43038	07/26/2017	S	(60,000)	1.013	0	60,815	(61,213)	(397)
XX43038	07/26/2017	S	(45,000)	1.013	0	45,611	(45,909)	(298)
XX43038	07/26/2017	S	(185,000)	1.017	0	188,324	(188,740)	(416)
XX43038	07/26/2017	S	(70,000)	1.013	0	70,940	(71,415)	(474)
XX43038	07/26/2017	S	(25,000)	1.017	0	25,449	(25,505)	(56)
XX43038	07/27/2017	S	(100,000)	1.016	0	101,632	(102,302)	(669)
XX43038	07/27/2017	S	(355,000)	1.016	0	360,796	(363,172)	(2,376)
XX43038	07/28/2017	S	(225,000)	1.020	0	229,675	(228,456)	1,219
XX43038	07/28/2017	S	(35,000)	1.016	0	35,634	(35,537)	96
XX43038	07/28/2017	S	(60,000)	1.020	0	61,218	(60,921)	297
XX43038	07/31/2017	S	(45,000)	1.017	0	45,780	(45,809)	(28)
XX43038	07/31/2017	S	(45,000)	1.020	0	45,900	(45,809)	90
XX43038	07/31/2017	S	(85,000)	1.016	0	86,610	(86,528)	81
XX43038	07/31/2017	S	(175,000)	1.016	0	178,240	(178,147)	92
XX43038	08/01/2017	S	(20,000)	1.023	0	20,478	(20,368)	109
XX43038	08/01/2017	S	(60,000)	1.024	0	61,474	(61,105)	368
XX43038	08/01/2017	S	(50,000)	1.028	0	51,437	(50,921)	516
XX43038	08/01/2017	S	(20,000)	1.026	0	20,537	(20,368)	168

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: 912810RV2 - US TREASURY BONDS 3% 2/15/47 (Continued)								
XX43038	08/01/2017	S	(60,000)	1.026	0	61,605	(61,105)	499
XX43038	08/01/2017	S	(60,000)	1.025	0	61,500	(61,381)	118
XX43038	08/02/2017	S	(60,000)	1.032	0	61,959	(61,381)	578
XX43038	08/02/2017	S	(80,000)	1.030	0	82,450	(81,841)	608
XX43038	08/02/2017	S	(55,000)	1.029	0	56,604	(56,266)	338
XX43038	08/02/2017	S	(70,000)	1.030	0	72,143	(71,611)	532
XX43038	08/02/2017	S	(95,000)	1.028	0	97,723	(97,187)	536
XX43038	08/03/2017	S	(15,000)	1.036	0	15,541	(15,507)	33
XX43038	08/03/2017	S	(15,000)	1.035	0	15,534	(15,507)	26
XX43038	08/03/2017	S	(180,000)	1.039	0	187,059	(186,090)	969
XX43038	08/03/2017	S	(15,000)	1.035	0	15,533	(15,507)	25
XX43038	08/03/2017	S	(25,000)	1.037	0	25,925	(25,845)	79
XX43038	08/04/2017	S	(10,000)	1.030	0	10,307	(10,318)	(11)
XX43038	08/04/2017	S	(40,000)	1.030	0	41,231	(41,278)	(46)
XX43038	08/07/2017	S	(80,000)	1.032	0	82,578	(82,540)	37
XX43038	08/08/2017	S	(1,570,000)	1.026	0	1,610,905	(1,620,169)	(9,264)
XX43038	08/08/2017	S	(95,000)	1.025	0	97,375	(97,816)	(441)
XX43038	08/08/2017	S	(85,000)	1.025	0	87,128	(87,519)	(391)
XX43038	08/08/2017	S	(105,000)	1.025	0	107,727	(108,112)	(385)
XX43038	08/08/2017	S	(220,000)	1.031	0	226,943	(227,182)	(238)
XX43038	08/08/2017	S	(205,000)	1.031	0	211,470	(211,692)	(222)
XX43038	08/09/2017	S	(40,000)	1.034	0	41,387	(41,301)	86
XX43038	08/10/2017	S	(40,000)	1.040	0	41,612	(41,305)	306
XX43038	08/10/2017	S	(25,000)	1.046	0	26,082	(25,816)	265
XX43038	08/14/2017	S	(650,000)	1.036	0	675,051	(672,670)	2,381
Sub-Total Of Sales # 177					**0**	**14,103,326**	**(14,091,881)**	**11,411**
Sub-Total ISSUE: 912810RV2 - US TREASURY BONDS 3% 2/15/47					**0**	**11,456**	**(11)**	**11,411**
ISSUE: 912828V98 - US TREASURY NOTES 2.25% 2/15/27								
XX43038	02/13/2017	B	810,000	0.983	0	(796,736)	796,736	0
XX43038	02/13/2017	B	15,000	0.984	0	(14,760)	14,760	0
XX43038	02/14/2017	B	65,000	0.978	0	(63,608)	63,608	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: 912828V98 - US TREASURY NOTES 2.25% 2/15/27 (Continued)							
XX43038	02/15/2017 B	60,000	0.977	0	(58,640)	58,640	0
XX43038	02/15/2017 B	135,000	0.978	0	(132,067)	132,067	0
XX43038	02/16/2017 B	95,000	0.979	0	(93,055)	93,055	0
XX43038	02/17/2017 B	125,000	0.985	0	(123,154)	123,154	0
XX43038	02/21/2017 B	25,000	0.984	0	(24,624)	24,624	0
XX43038	02/21/2017 B	135,000	0.984	0	(132,869)	132,869	0
XX43038	02/23/2017 B	50,000	0.989	0	(49,453)	49,453	0
XX43038	02/24/2017 B	140,000	0.993	0	(139,146)	139,146	0
XX43038	02/27/2017 B	90,000	0.990	0	(89,100)	89,100	0
XX43038	02/28/2017 B	800,000	0.990	0	(792,468)	792,468	0
XX43038	02/28/2017 B	140,000	0.990	0	(138,643)	138,643	0
XX43038	02/28/2017 B	35,000	0.990	0	(34,655)	34,655	0
XX43038	02/28/2017 B	95,000	0.990	0	(94,050)	94,050	0
XX43038	02/28/2017 B	355,000	0.990	0	(351,450)	351,450	0
XX43038	02/28/2017 B	120,000	0.989	0	(118,762)	118,762	0
XX43038	02/28/2017 B	85,000	0.990	0	(84,163)	84,163	0
XX43038	03/01/2017 B	45,000	0.981	0	(44,152)	44,152	0
XX43038	03/01/2017 B	40,000	0.981	0	(39,243)	39,243	0
XX43038	03/03/2017 B	75,000	0.978	0	(73,371)	73,371	0
XX43038	03/03/2017 B	45,000	0.977	0	(44,001)	44,001	0
XX43038	03/07/2017 B	140,000	0.976	0	(136,691)	136,691	0
XX43038	03/09/2017 B	95,000	0.969	0	(92,120)	92,120	0
XX43038	03/09/2017 B	85,000	0.968	0	(82,357)	82,357	0
XX43038	03/09/2017 B	25,000	0.968	0	(24,218)	24,218	0
XX43038	03/09/2017 B	65,000	0.968	0	(62,978)	62,978	0
XX43038	03/10/2017 B	230,000	0.970	0	(223,243)	223,243	0
XX43038	03/10/2017 B	125,000	0.969	0	(121,230)	121,230	0
XX43038	03/13/2017 B	25,000	0.968	0	(24,205)	24,205	0
XX43038	03/14/2017 B	75,000	0.969	0	(72,726)	72,726	0
XX43038	03/22/2017 B	120,000	0.986	0	(118,425)	118,425	0
XX43038	03/22/2017 B	60,000	0.987	0	(59,264)	59,264	0
XX43038	03/28/2017 B	80,000	0.985	0	(78,862)	78,862	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: 912828V98 - US TREASURY NOTES 2.25% 2/15/27 (Continued)							
XX43038	03/30/2017 B	40,000	0.985	0	(39,412)	39,412	0
XX43038	03/31/2017 B	140,000	0.986	0	(138,053)	138,053	0
XX43038	03/31/2017 B	75,000	0.987	0	(74,050)	74,050	0
XX43038	04/04/2017 B	85,000	0.991	0	(84,269)	84,269	0
XX43038	04/07/2017 B	770,000	0.989	0	(761,908)	761,908	0
XX43038	04/11/2017 B	25,000	0.995	0	(24,882)	24,882	0
XX43038	04/11/2017 B	140,000	0.994	0	(139,190)	139,190	0
XX43038	04/11/2017 B	130,000	0.994	0	(129,309)	129,309	0
XX43038	04/12/2017 B	70,000	0.997	0	(69,792)	69,792	0
XX43038	04/18/2017 B	240,000	1.005	0	(241,331)	241,331	0
XX43038	04/18/2017 B	60,000	1.006	0	(60,537)	60,537	0
XX43038	04/19/2017 B	75,000	1.004	0	(75,328)	75,328	0
XX43038	04/20/2017 B	70,000	0.999	0	(69,950)	69,950	0
XX43038	04/20/2017 B	65,000	1.000	0	(65,020)	65,020	0
XX43038	04/21/2017 B	50,000	1.002	0	(50,140)	50,140	0
XX43038	04/24/2017 B	95,000	0.997	0	(94,792)	94,792	0
XX43038	04/24/2017 B	35,000	0.997	0	(34,923)	34,923	0
XX43038	04/24/2017 B	40,000	0.995	0	(39,806)	39,806	0
XX43038	04/25/2017 B	60,000	0.994	0	(59,681)	59,681	0
XX43038	04/25/2017 B	115,000	0.995	0	(114,425)	114,425	0
XX43038	04/25/2017 B	35,000	0.994	0	(34,819)	34,819	0
XX43038	04/25/2017 B	120,000	0.995	0	(119,400)	119,400	0
XX43038	04/26/2017 B	35,000	0.993	0	(34,759)	34,759	0
XX43038	04/27/2017 B	135,000	0.995	0	(134,451)	134,451	0
XX43038	05/01/2017 B	740,000	0.993	0	(735,519)	735,519	0
XX43038	05/02/2017 B	90,000	0.995	0	(89,578)	89,578	0
XX43038	05/02/2017 B	45,000	0.994	0	(44,767)	44,767	0
XX43038	05/04/2017 B	45,000	0.990	0	(44,564)	44,564	0
XX43038	05/09/2017 B	40,000	0.987	0	(39,481)	39,481	0
XX43038	05/10/2017 B	30,000	0.986	0	(29,592)	29,592	0
XX43038	05/11/2017 B	70,000	0.986	0	(69,021)	69,021	0
XX43038	05/11/2017 B	60,000	0.986	0	(59,175)	59,175	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: 912828V98 - US TREASURY NOTES 2.25% 2/15/27 (Continued)								
XX43038	05/11/2017	B	20,000	0.986	0	(19,721)	19,721	0
Sub-Total Of Buys # 68					**0**	**(8,470,134)**	**8,470,134**	**0**
XX43038	02/13/2017	S	(155,000)	0.983	0	152,493	(152,463)	30
XX43038	02/13/2017	S	(190,000)	0.983	0	186,942	(186,890)	51
XX43038	02/16/2017	S	(35,000)	0.982	0	34,382	(34,359)	22
XX43038	02/17/2017	S	(230,000)	0.985	0	226,558	(225,732)	826
XX43038	02/21/2017	S	(230,000)	0.984	0	226,325	(225,984)	341
XX43038	02/22/2017	S	(125,000)	0.984	0	123,071	(122,819)	251
XX43038	02/22/2017	S	(85,000)	0.985	0	83,778	(83,515)	262
XX43038	02/23/2017	S	(55,000)	0.987	0	54,312	(54,078)	234
XX43038	02/23/2017	S	(410,000)	0.986	0	405,387	(403,129)	2,258
XX43038	02/27/2017	S	(85,000)	0.989	0	84,113	(84,116)	(3)
XX43038	02/28/2017	S	(590,000)	0.987	0	582,440	(584,681)	(2,241)
XX43038	02/28/2017	S	(120,000)	0.990	0	118,809	(118,845)	(35)
XX43038	03/01/2017	S	(185,000)	0.981	0	181,560	(183,219)	(1,659)
XX43038	03/01/2017	S	(105,000)	0.980	0	102,998	(103,909)	(910)
XX43038	03/01/2017	S	(400,000)	0.981	0	392,734	(395,844)	(3,109)
XX43038	03/01/2017	S	(75,000)	0.981	0	73,617	(74,220)	(603)
XX43038	03/03/2017	S	(65,000)	0.979	0	63,649	(64,146)	(497)
XX43038	03/06/2017	S	(220,000)	0.978	0	215,273	(216,554)	(1,281)
XX43038	03/06/2017	S	(190,000)	0.978	0	185,888	(187,024)	(1,136)
XX43038	03/07/2017	S	(125,000)	0.977	0	122,226	(123,044)	(818)
XX43038	03/09/2017	S	(295,000)	0.969	0	285,988	(286,455)	(466)
XX43038	03/10/2017	S	(80,000)	0.969	0	77,537	(77,651)	(113)
XX43038	03/13/2017	S	(50,000)	0.969	0	48,453	(48,522)	(69)
XX43038	03/15/2017	S	(15,000)	0.978	0	14,678	(14,555)	123
XX43038	03/15/2017	S	(55,000)	0.978	0	53,814	(53,369)	445
XX43038	03/16/2017	S	(190,000)	0.975	0	185,257	(184,365)	891
XX43038	03/28/2017	S	(105,000)	0.985	0	103,437	(103,696)	(259)
XX43038	04/06/2017	S	(140,000)	0.991	0	138,747	(138,241)	506
XX43038	04/18/2017	S	(315,000)	1.006	0	317,190	(312,480)	4,709

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: 912828V98 - US TREASURY NOTES 2.25% 2/15/27 (Continued)								
XX43038	04/19/2017	S	(480,000)	1.003	0	481,443	(476,160)	5,283
XX43038	04/19/2017	S	(170,000)	1.003	0	170,610	(168,774)	1,836
XX43038	04/24/2017	S	(90,000)	0.997	0	89,732	(89,496)	236
XX43038	04/25/2017	S	(30,000)	0.992	0	29,789	(29,835)	(46)
XX43038	04/26/2017	S	(160,000)	0.992	0	158,806	(159,116)	(310)
XX43038	04/27/2017	S	(205,000)	0.995	0	204,135	(203,894)	241
XX43038	04/28/2017	S	(25,000)	0.997	0	24,937	(24,859)	78
XX43038	04/28/2017	S	(35,000)	0.996	0	34,885	(34,803)	82
XX43038	05/02/2017	S	(120,000)	0.995	0	119,465	(119,320)	145
XX43038	05/02/2017	S	(80,000)	0.996	0	79,750	(79,546)	203
XX43038	05/03/2017	S	(105,000)	0.994	0	104,442	(104,414)	27
XX43038	05/04/2017	S	(140,000)	0.990	0	138,736	(139,207)	(470)
XX43038	05/09/2017	S	(80,000)	0.987	0	79,012	(79,534)	(521)
XX43038	05/09/2017	S	(265,000)	0.986	0	261,294	(263,456)	(2,162)
XX43038	05/09/2017	S	(240,000)	0.986	0	236,756	(238,394)	(1,638)
XX43038	05/12/2017	S	(50,000)	0.992	0	49,601	(49,665)	(63)
XX43038	05/15/2017	S	(1,375,000)	0.991	0	1,362,968	(1,365,801)	(2,833)
Sub-Total Of Sales # 46					**0**	**8,468,017**	**(8,470,178)**	**(2,162)**
Sub-Total ISSUE: 912828V98 - US TREASURY NOTES 2.25% 2/15/27					**0**	**(2,117)**	**(44)**	**(2,162)**
ISSUE: 912828X88 - US TREASURY NOTES 2.375% 5/15/27								
XX43038	05/15/2017	B	1,335,000	1.002	0	(1,338,801)	1,338,801	0
XX43038	05/15/2017	B	55,000	1.003	0	(55,197)	55,197	0
XX43038	05/15/2017	B	135,000	1.003	0	(135,442)	135,442	0
XX43038	05/15/2017	B	15,000	1.003	0	(15,056)	15,056	0
XX43038	05/15/2017	B	120,000	1.002	0	(120,337)	120,337	0
XX43038	05/16/2017	B	80,000	1.004	0	(80,337)	80,337	0
XX43038	05/16/2017	B	45,000	1.004	0	(45,203)	45,203	0
XX43038	05/17/2017	B	60,000	1.010	0	(60,637)	60,637	0
XX43038	05/19/2017	B	30,000	1.012	0	(30,379)	30,379	0
XX43038	05/22/2017	B	65,000	1.011	0	(65,731)	65,731	0
XX43038	05/25/2017	B	50,000	1.010	0	(50,531)	50,531	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: 912828X88 - US TREASURY NOTES 2.375% 5/15/27 (Continued)							
XX43038	05/25/2017 B	60,000	1.011	0	(60,665)	60,665	0
XX43038	05/31/2017 B	140,000	1.015	0	(142,220)	142,220	0
XX43038	05/31/2017 B	75,000	1.015	0	(76,160)	76,160	0
XX43038	05/31/2017 B	20,000	1.015	0	(20,312)	20,312	0
XX43038	06/07/2017 B	235,000	1.018	0	(239,406)	239,406	0
XX43038	06/14/2017 B	35,000	1.020	0	(35,732)	35,732	0
XX43038	06/14/2017 B	35,000	1.020	0	(35,724)	35,724	0
XX43038	06/14/2017 B	40,000	1.020	0	(40,812)	40,812	0
XX43038	06/14/2017 B	60,000	1.021	0	(61,265)	61,265	0
XX43038	06/14/2017 B	50,000	1.021	0	(51,054)	51,054	0
XX43038	06/15/2017 B	80,000	1.018	0	(81,512)	81,512	0
XX43038	06/21/2017 B	95,000	1.019	0	(96,833)	96,833	0
XX43038	06/22/2017 B	120,000	1.019	0	(122,381)	122,381	0
XX43038	06/23/2017 B	35,000	1.020	0	(35,710)	35,710	0
XX43038	06/27/2017 B	100,000	1.016	0	(101,671)	101,671	0
XX43038	06/27/2017 B	40,000	1.015	0	(40,606)	40,606	0
XX43038	06/28/2017 B	125,000	1.012	0	(126,503)	126,503	0
XX43038	06/28/2017 B	25,000	1.013	0	(25,347)	25,347	0
XX43038	06/29/2017 B	75,000	1.009	0	(75,703)	75,703	0
XX43038	07/06/2017 B	70,000	1.000	0	(70,035)	70,035	0
XX43038	07/10/2017 B	35,000	0.999	0	(34,976)	34,976	0
XX43038	07/10/2017 B	35,000	0.999	0	(34,993)	34,993	0
XX43038	07/10/2017 B	95,000	1.000	0	(95,014)	95,014	0
XX43038	07/14/2017 B	900,000	1.007	0	(906,996)	906,996	0
XX43038	07/14/2017 B	30,000	1.006	0	(30,196)	30,196	0
XX43038	07/17/2017 B	95,000	1.004	0	(95,445)	95,445	0
XX43038	07/17/2017 B	140,000	1.006	0	(140,853)	140,853	0
XX43038	07/17/2017 B	145,000	1.005	0	(145,792)	145,792	0
XX43038	07/18/2017 B	120,000	1.010	0	(121,218)	121,218	0
XX43038	07/18/2017 B	65,000	1.009	0	(65,589)	65,589	0
XX43038	07/18/2017 B	155,000	1.008	0	(156,332)	156,332	0
XX43038	07/19/2017 B	40,000	1.009	0	(40,393)	40,393	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: 912828X88 - US TREASURY NOTES 2.375% 5/15/27 (Continued)								
XX43038	07/20/2017	B	60,000	1.010	0	(60,637)	60,637	0
XX43038	07/25/2017	B	60,000	1.004	0	(60,262)	60,262	0
XX43038	07/31/2017	B	1,150,000	1.007	0	(1,158,400)	1,158,400	0
XX43038	08/01/2017	B	50,000	1.009	0	(50,476)	50,476	0
XX43038	08/02/2017	B	70,000	1.009	0	(70,645)	70,645	0
XX43038	08/03/2017	B	35,000	1.011	0	(35,404)	35,404	0
XX43038	08/03/2017	B	50,000	1.013	0	(50,683)	50,683	0
XX43038	08/04/2017	B	95,000	1.009	0	(95,898)	95,898	0
XX43038	08/04/2017	B	110,000	1.009	0	(111,039)	111,039	0
XX43038	08/04/2017	B	120,000	1.009	0	(121,134)	121,134	0
XX43038	08/04/2017	B	55,000	1.009	0	(55,532)	55,532	0
XX43038	08/04/2017	B	95,000	1.008	0	(95,808)	95,808	0
XX43038	08/04/2017	B	65,000	1.010	0	(65,650)	65,650	0
XX43038	08/07/2017	B	130,000	1.009	0	(131,198)	131,198	0
XX43038	08/07/2017	B	80,000	1.010	0	(80,850)	80,850	0
XX43038	08/08/2017	B	50,000	1.007	0	(50,390)	50,390	0
XX43038	08/09/2017	B	70,000	1.011	0	(70,831)	70,831	0
XX43038	08/11/2017	B	45,000	1.015	0	(45,675)	45,675	0
XX43038	08/11/2017	B	30,000	1.016	0	(30,488)	30,488	0
Sub-Total Of Buys # 62					**0**	**(7,846,099)**	**7,846,099**	**0**
XX43038	05/15/2017	S	(305,000)	1.003	0	306,072	(305,888)	183
XX43038	05/15/2017	S	(90,000)	1.003	0	90,309	(90,262)	47
XX43038	05/18/2017	S	(20,000)	1.013	0	20,265	(20,067)	198
XX43038	05/18/2017	S	(20,000)	1.016	0	20,331	(20,067)	264
XX43038	05/19/2017	S	(30,000)	1.012	0	30,377	(30,106)	270
XX43038	05/22/2017	S	(65,000)	1.010	0	65,713	(65,252)	460
XX43038	05/23/2017	S	(155,000)	1.007	0	156,144	(155,602)	541
XX43038	05/23/2017	S	(80,000)	1.007	0	80,600	(80,311)	288
XX43038	05/31/2017	S	(285,000)	1.014	0	289,063	(286,773)	2,290
XX43038	05/31/2017	S	(250,000)	1.014	0	253,710	(251,555)	2,155
XX43038	06/06/2017	S	(180,000)	1.020	0	183,775	(181,120)	2,655

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: 912828X88 - US TREASURY NOTES 2.375% 5/15/27 (Continued)								
XX43038	06/07/2017	S	(260,000)	1.017	0	264,580	(262,353)	2,226
XX43038	06/12/2017	S	(550,000)	1.014	0	557,798	(554,979)	2,819
XX43038	06/15/2017	S	(310,000)	1.018	0	315,812	(314,596)	1,215
XX43038	06/21/2017	S	(105,000)	1.019	0	107,034	(106,807)	227
XX43038	06/21/2017	S	(85,000)	1.019	0	86,633	(86,462)	170
XX43038	06/23/2017	S	(105,000)	1.020	0	107,132	(106,966)	166
XX43038	06/26/2017	S	(120,000)	1.021	0	122,526	(121,776)	750
XX43038	06/27/2017	S	(185,000)	1.015	0	187,789	(188,262)	(473)
XX43038	06/29/2017	S	(235,000)	1.009	0	237,166	(238,071)	(904)
XX43038	07/06/2017	S	(70,000)	1.000	0	70,065	(70,035)	30
XX43038	07/17/2017	S	(430,000)	1.006	0	432,838	(432,702)	136
XX43038	07/18/2017	S	(200,000)	1.009	0	201,953	(201,401)	551
XX43038	07/19/2017	S	(120,000)	1.009	0	121,115	(120,871)	243
XX43038	07/20/2017	S	(770,000)	1.010	0	777,760	(775,594)	2,165
XX43038	07/21/2017	S	(95,000)	1.012	0	96,187	(95,690)	497
XX43038	07/26/2017	S	(150,000)	1.007	0	151,066	(151,017)	48
XX43038	07/26/2017	S	(80,000)	1.007	0	80,600	(80,542)	57
XX43038	07/27/2017	S	(130,000)	1.005	0	130,685	(130,881)	(196)
XX43038	07/31/2017	S	(445,000)	1.006	0	448,076	(448,250)	(173)
XX43038	08/01/2017	S	(435,000)	1.010	0	439,621	(438,177)	1,444
XX43038	08/04/2017	S	(240,000)	1.009	0	242,343	(241,904)	439
XX43038	08/08/2017	S	(325,000)	1.008	0	327,666	(328,079)	(413)
XX43038	08/08/2017	S	(710,000)	1.009	0	716,850	(716,702)	147
XX43038	08/10/2017	S	(70,000)	1.013	0	70,937	(70,963)	(25)
XX43038	08/15/2017	S	(75,000)	1.009	0	75,698	(76,031)	(333)
Sub-Total Of Sales # 36					**0**	**7,866,289**	**(7,846,114)**	**20,164**
Sub-Total ISSUE: 912828X88 - US TREASURY NOTES 2.375% 5/15/27					**0**	**20,190**	**(15)**	**20,164**
Grand Total					**0**	**(14,939,763)**	**14,991,569**	**51,710**

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	02/01/2017 B	28,500,000	1.000	0	(28,500,000)	28,500,000	0
XX02586	02/03/2017 S	(13,605,000)	1.000	0	13,605,000	(13,605,000)	0
Sub-Total BROKER:				**0**	**(14,895,000)**	**14,895,000**	0
BROKER: NON CUSTODY PROCESS							
ISSUE: 62942D9C8 - NT COLLECTIVE S&P 500 INDEX FUND							
XX02586	02/03/2017 B	1,411	7,720.236	0	(10,900,000)	10,900,000	0
Sub-Total BROKER: NON CUSTODY PROCESS				**0**	**(10,900,000)**	**10,900,000**	0
Grand Total				**0**	**(25,795,000)**	**25,795,000**	0

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE			0.00			
	COMPARATIVE VALUE (5%)			0.00			
	ISSUE: MS6695360 - CASH HELD AT NORTHERN TRUST						
26083302	12/28/17 B	5,039	1.000	5,039	5,039-*	5,039	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	08/11/17 B	1	1.000	0	1-*	1	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	08/11/17 S	1	1.000	0	1 *	1	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	09/01/17 B	2,074,000	1.000	0	2,074,000-*	2,074,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	09/15/17 B	5,422,000	1.000	0	5,422,000-*	5,422,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	10/02/17 B	3,522	1.000	0	3,522-*	3,522	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	10/05/17 S	16,500	1.000	0	16,500 *	16,500	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	10/06/17 S	4,898,000	1.000	0	4,898,000 *	4,898,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	10/11/17 S	1,344,870	1.000	0	1,344,870 *	1,344,870	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	10/12/17 S	1,146,000	1.000	0	1,146,000 *	1,146,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	10/13/17 B	1,226,587	1.000	0	1,226,587-*	1,226,587	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	11/01/17 B	1,845	1.000	0	1,845-*	1,845	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	11/03/17 S	1,233,000	1.000	0	1,233,000 *	1,233,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	11/08/17 S	89,000	1.000	0	89,000 *	89,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	12/01/17 B	77	1.000	0	77-*	77	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	12/14/17 S	661	1.000	0	661 *	661	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	12/15/17 B	1,734	1.000	0	1,734-*	1,734	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	08/11/17 B	1	1.000	0	1-*	1	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	08/11/17 S	1	1.000	0	1 *	1	0

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/01/17 B	725,000	1.000	0	725,000-*	725,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/01/17 B	2,414,204	1.000	0	2,414,204-*	2,414,204	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/05/17 S	725,000	1.000	0	725,000 *	725,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/06/17 B	3,835	1.000	0	3,835-*	3,835	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/06/17 B	1,341	1.000	0	1,341-*	1,341	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/06/17 B	10,278	1.000	0	10,278-*	10,278	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/07/17 B	8,640	1.000	0	8,640-*	8,640	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/08/17 S	620,921	1.000	0	620,921 *	620,921	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/11/17 B	79,974	1.000	0	79,974-*	79,974	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/12/17 B	8,386	1.000	0	8,386-*	8,386	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/13/17 S	27,331	1.000	0	27,331 *	27,331	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/14/17 B	32,207	1.000	0	32,207-*	32,207	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/15/17 B	168,925	1.000	0	168,925-*	168,925	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/15/17 B	7,900	1.000	0	7,900-*	7,900	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/18/17 B	117,806	1.000	0	117,806-*	117,806	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/18/17 S	5,782	1.000	0	5,782 *	5,782	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/19/17 S	221,401	1.000	0	221,401 *	221,401	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/20/17 B	19,451	1.000	0	19,451-*	19,451	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/20/17 B	5,782	1.000	0	5,782-*	5,782	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/21/17 S	273,264	1.000	0	273,264 *	273,264	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/21/17 B	137,687	1.000	0	137,687-*	137,687	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/22/17 S	46,757	1.000	0	46,757 *	46,757	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/25/17 B	4,095	1.000	0	4,095-*	4,095	

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/26/17 S	13,860	1.000	0	13,860 *	13,860	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/27/17 B	9,551	1.000	0	9,551-*	9,551	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/28/17 S	236,831	1.000	0	236,831 *	236,831	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	09/29/17 B	294,794	1.000	0	294,794-*	294,794	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/02/17 B	100,718	1.000	0	100,718-*	100,718	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/03/17 S	612,681	1.000	0	612,681 *	612,681	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/04/17 S	329,316	1.000	0	329,316 *	329,316	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/05/17 B	84,013	1.000	0	84,013-*	84,013	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/06/17 B	39,085	1.000	0	39,085-*	39,085	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/10/17 B	68,374	1.000	0	68,374-*	68,374	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/11/17 B	26,970	1.000	0	26,970-*	26,970	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/12/17 B	506,621	1.000	0	506,621-*	506,621	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/12/17 B	266,000	1.000	0	266,000-*	266,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/13/17 S	320,985	1.000	0	320,985 *	320,985	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/16/17 S	370,745	1.000	0	370,745 *	370,745	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/16/17 B	3,488	1.000	0	3,488-*	3,488	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/17/17 B	23,375	1.000	0	23,375-*	23,375	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/18/17 S	20,880	1.000	0	20,880 *	20,880	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/19/17 B	55,480	1.000	0	55,480-*	55,480	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/20/17 B	514,190	1.000	0	514,190-*	514,190	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/20/17 S	2,132	1.000	0	2,132 *	2,132	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/20/17 B	2,132	1.000	0	2,132-*	2,132	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/23/17 B	21,389	1.000	0	21,389-*	21,389	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/24/17 B	20,691	1.000	0	20,691-*	20,691	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/24/17 B	161,266	1.000	0	161,266-*	161,266	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/25/17 S	7,992	1.000	0	7,992 *	7,992	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/25/17 B	2,461	1.000	0	2,461-*	2,461	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/25/17 B	1,164	1.000	0	1,164-*	1,164	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/26/17 B	301,801	1.000	0	301,801-*	301,801	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/27/17 B	499,561	1.000	0	499,561-*	499,561	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/30/17 B	46,170	1.000	0	46,170-*	46,170	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/31/17 S	1,342,163	1.000	0	1,342,163 *	1,342,163	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/01/17 B	86,179	1.000	0	86,179-*	86,179	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/01/17 S	110,030	1.000	0	110,030 *	110,030	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/01/17 B	110,297	1.000	0	110,297-*	110,297	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/02/17 S	820,819	1.000	0	820,819 *	820,819	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/03/17 B	53,924	1.000	0	53,924-*	53,924	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/03/17 S	889,704	1.000	0	889,704 *	889,704	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/03/17 B	889,704	1.000	0	889,704-*	889,704	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/06/17 B	217,651	1.000	0	217,651-*	217,651	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/06/17 S	1,153,967	1.000	0	1,153,967 *	1,153,967	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/06/17 B	1,153,967	1.000	0	1,153,967-*	1,153,967	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/07/17 B	143,003	1.000	0	143,003-*	143,003	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/08/17 B	319,793	1.000	0	319,793-*	319,793	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/08/17 B	18,000	1.000	0	18,000-*	18,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/08/17 S	18,000	1.000	0	18,000 *	18,000	0

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/09/17 S	206,526	1.000	0	206,526 *	206,526	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/10/17 S	78,215	1.000	0	78,215 *	78,215	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/13/17 S	94,573	1.000	0	94,573 *	94,573	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/13/17 S	259,923	1.000	0	259,923 *	259,923	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/13/17 S	94,464	1.000	0	94,464 *	94,464	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/13/17 B	445,862	1.000	0	445,862-*	445,862	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/13/17 S	240,058	1.000	0	240,058 *	240,058	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/14/17 B	32,512	1.000	0	32,512-*	32,512	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/14/17 B	167,850	1.000	0	167,850-*	167,850	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/14/17 S	200,957	1.000	0	200,957 *	200,957	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/14/17 S	97,903	1.000	0	97,903 *	97,903	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/15/17 B	362,405	1.000	0	362,405-*	362,405	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/15/17 B	54	1.000	0	54-*	54	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/16/17 B	340,164	1.000	0	340,164-*	340,164	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/17/17 B	11,457	1.000	0	11,457-*	11,457	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/17/17 B	34,978	1.000	0	34,978-*	34,978	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/20/17 B	372,013	1.000	0	372,013-*	372,013	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/21/17 S	355,204	1.000	0	355,204 *	355,204	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/22/17 B	42,323	1.000	0	42,323-*	42,323	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/24/17 S	1,204,778	1.000	0	1,204,778 *	1,204,778	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/27/17 S	219,279	1.000	0	219,279 *	219,279	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/28/17 S	107,157	1.000	0	107,157 *	107,157	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	11/28/17 S	671	1.000	0	671 *	671	0

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	11/29/17 B	16,128	1.000	0	16,128-*	16,128	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	11/29/17 S	671	1.000	0	671 *	671	0
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	11/29/17 B	671	1.000	0	671-*	671	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	11/30/17 B	35,922	1.000	0	35,922-*	35,922	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	11/30/17 B	2,197	1.000	0	2,197-*	2,197	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/01/17 B	169,426	1.000	0	169,426-*	169,426	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/01/17 B	1,193	1.000	0	1,193-*	1,193	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/04/17 B	677,929	1.000	0	677,929-*	677,929	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/05/17 B	41,280	1.000	0	41,280-*	41,280	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/06/17 B	3,017	1.000	0	3,017-*	3,017	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/07/17 B	13,332	1.000	0	13,332-*	13,332	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/07/17 B	182,879	1.000	0	182,879-*	182,879	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/08/17 B	8,182	1.000	0	8,182-*	8,182	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/11/17 B	69,116	1.000	0	69,116-*	69,116	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/12/17 B	19,963	1.000	0	19,963-*	19,963	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/12/17 B	105	1.000	0	105-*	105	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/12/17 B	47,326	1.000	0	47,326-*	47,326	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/13/17 B	40,650	1.000	0	40,650-*	40,650	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/14/17 S	1,233,844	1.000	0	1,233,844 *	1,233,844	0
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/15/17 B	125,098	1.000	0	125,098-*	125,098	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/18/17 B	34,891	1.000	0	34,891-*	34,891	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/19/17 B	96,651	1.000	0	96,651-*	96,651	
ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751							
26083301	12/19/17 B	494,000	1.000	0	494,000-*	494,000	

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	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/20/17 S	534,857	1.000	0	534,857 *	534,857	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/20/17 B	133,207	1.000	0	133,207-*	133,207	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/21/17 S	31,531	1.000	0	31,531 *	31,531	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/22/17 B	18,703	1.000	0	18,703-*	18,703	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/26/17 B	18,953	1.000	0	18,953-*	18,953	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/26/17 B	940	1.000	0	940-*	940	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	12/27/17 S	94	1.000	0	94 *	94	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/11/17 B	1	1.000	0	1-*	1	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/11/17 S	1	1.000	0	1 *	1	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	09/01/17 B	1,832,153	1.000	0	1,832,153-*	1,832,153	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	09/15/17 B	690	1.000	0	690-*	690	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	09/29/17 B	42,126	1.000	0	42,126-*	42,126	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/02/17 B	1,300	1.000	0	1,300-*	1,300	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/06/17 B	9,173	1.000	0	9,173-*	9,173	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/11/17 B	4,950,187	1.000	0	4,950,187-*	4,950,187	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/12/17 S	430,000	1.000	0	430,000 *	430,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/13/17 S	1,336,000	1.000	0	1,336,000 *	1,336,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/16/17 S	5,069,000	1.000	0	5,069,000 *	5,069,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/31/17 B	2,700,000	1.000	0	2,700,000-*	2,700,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/01/17 B	1,196	1.000	0	1,196-*	1,196	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/08/17 B	804,000	1.000	0	804,000-*	804,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/09/17 S	2,384,000	1.000	0	2,384,000 *	2,384,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/10/17 B	25,833,302	1.000	0	25,833,302-*	25,833,302	

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	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/10/17 S	25,833,302	1.000	0	25,833,302 *	25,833,302	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/16/17 B	502,000	1.000	0	502,000-*	502,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	11/16/17 S	502,000	1.000	0	502,000 *	502,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/01/17 B	1,185	1.000	0	1,185-*	1,185	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/14/17 B	1,310,000	1.000	0	1,310,000-*	1,310,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/15/17 B	3,502,483	1.000	0	3,502,483-*	3,502,483	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/15/17 S	50,000	1.000	0	50,000 *	50,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/18/17 S	5,099,983	1.000	0	5,099,983 *	5,099,983	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/18/17 B	1,094,000	1.000	0	1,094,000-*	1,094,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/19/17 S	1,715,000	1.000	0	1,715,000 *	1,715,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	12/19/17 S	17	1.000	0	17 *	17	0
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/12/17 B	502,000	1.000	502,000	502,000-*	502,000	
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/17/17 S	502,000	1.000	0	502,000 *	502,000	0
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/12/17 B	808,000	1.000	808,000	808,000-*	808,000	
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/17/17 S	808,000	1.000	0	808,000 *	808,000	0
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	11/02/17 S	20,000	1.085	0	21,697 *	19,190	2,506
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	10/06/17 S	45,000	0.010	0	43,880 *	42,594	1,285
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	11/15/17 S	55,000	0.960	0	52,820 *	52,060	760
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	10/04/17 B	45,000	0.965	0	43,435-*	43,435	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/15/17 B	55,000	0.952	0	52,378-*	52,378	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/20/17 S	60,000	0.955	0	57,279 *	57,870	-591
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	12/05/17 B	55,000	0.968	0	53,256-*	53,256	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	12/12/17 B	30,000	0.958	0	28,731-*	28,731	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	10/19/17 S	10,000	0.010	0	10,184 *	10,193	-9
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	11/20/17 B	60,000	1.012	0	60,729-*	60,729	
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	10/30/17 S	160,000	0.009	0	145,845 *	162,521	-16,676
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	11/07/17 S	90,000	0.912	0	82,097 *	91,418	-9,321
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/05/17 S	55,000	0.932	0	51,266 *	55,867	-4,601
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/12/17 S	30,000	0.922	0	27,646 *	30,473	-2,827
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	10/30/17 B	150,000	0.994	0	149,075-*	149,075	
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	12/12/17 B	70,000	1.007	0	70,464-*	70,464	
	ISSUE: 00206REQ1 - AT&T INC 5.3% 8/14/58						
26083301	10/23/17 S	80,000	1.006	0	80,513 *	79,813	700
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	11/02/17 S	60,000	1.110	0	66,574 *	60,336	6,238
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	09/15/17 S	40,000	0.011	0	44,507 *	40,146	4,361
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	11/02/17 B	45,000	1.128	0	50,746-*	50,746	
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	11/14/17 S	90,000	1.035	0	93,164 *	92,777	386
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	12/05/17 B	80,000	1.057	0	84,559-*	84,559	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	10/04/17 S	75,000	0.011	0	80,432 *	76,164	4,268
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/06/17 S	40,000	0.011	0	43,973 *	40,627	3,347
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/10/17 S	25,000	0.011	0	27,203 *	25,392	1,811
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	11/17/17 S	65,000	1.087	0	70,640 *	66,018	4,622
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	12/05/17 S	75,000	1.105	0	82,882 *	76,175	6,707
	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36						
26083301	10/02/17 B	75,000	1.050	0	78,719-*	78,719	
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/11/17 S	100,000	1.053	0	105,258 *	101,874	3,384
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/13/17 S	65,000	1.046	0	67,966 *	66,218	1,748
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/14/17 S	90,000	1.044	0	93,981 *	91,686	2,294

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	10/06/17 B	40,000	1.062	0	42,460-*	42,460	
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	10/10/17 S	40,000	1.054	0	42,140 *	42,460	-320
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44						
26083301	09/18/17 S	50,000	0.011	0	55,051 *	50,512	4,538
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	09/14/17 B	65,000	1.070	0	69,544-*	69,544	
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	11/03/17 S	35,000	1.045	0	36,565 *	35,532	1,032
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	11/14/17 S	60,000	1.023	0	61,355 *	60,912	443
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	09/14/17 S	45,000	1.089	0	48,996 *	47,125	1,871
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/18/17 B	45,000	1.085	0	48,807-*	48,807	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/25/17 B	95,000	1.068	0	101,418-*	101,418	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	11/10/17 B	45,000	1.047	0	47,133-*	47,133	
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44						
26083301	10/05/17 S	70,000	1.142	0	79,937 *	76,411	3,525
	ISSUE: 008916AN8 - AGRIUM INC 5.25% 1/15/45						
26083301	12/06/17 S	35,000	1.174	0	41,103 *	37,091	4,012
	ISSUE: 010392FM5 - ALABAMA POWER CO 3.75% 3/01/45						
26083301	11/02/17 S	55,000	1.016	0	55,877 *	54,387	1,490
	ISSUE: 010392FR4 - ALABAMA POWER CO 3.7% 12/01/47						
26083301	11/02/17 B	130,000	0.999	0	129,832-*	129,832	
	ISSUE: 01626PAG1 - P/P ALIMENTATION COU 4.5% 7/26/47						
26083301	09/25/17 S	60,000	1.038	0	62,249 *	61,426	823
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
26083301	09/08/17 S	70,000	1.059	0	74,096 *	70,345	3,752
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42						
26083301	10/20/17 S	35,000	0.010	0	36,243 *	35,028	1,215
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	11/01/17 B	60,000	1.071	0	64,277-*	64,277	
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
26083301	10/18/17 B	35,000	0.975	0	34,124-*	34,124	
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
26083301	10/27/17 B	30,000	0.973	0	29,200-*	29,200	
	ISSUE: 023135AP1 - AMAZON.COM INC 4.8% 12/05/34						
26083301	09/08/17 S	35,000	0.012	0	40,111 *	37,022	3,090
	ISSUE: 023135BD7 - P/P AMAZON.COM INC 3.875% 8/22/37						
26083301	11/27/17 S	40,000	1.050	0	42,010 *	39,900	2,110
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/12/17 B	110,000	1.023	0	112,501-*	112,501	

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REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/21/17 S	55,000	1.022	0	56,182 *	56,251	-69
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/22/17 S	30,000	1.021	0	30,634 *	30,682	-48
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	11/27/17 B	30,000	1.054	0	31,627-*	31,627	
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/12/17 B	170,000	1.029	0	174,859-*	174,859	
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/21/17 B	50,000	1.028	0	51,399-*	51,399	
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/22/17 B	25,000	1.028	0	25,689-*	25,689	
	ISSUE: 02361DAR1 - AMEREN ILLINOIS CO 3.7% 12/01/47						
26083301	11/16/17 B	105,000	0.993	0	104,246-*	104,246	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	09/08/17 B	30,000	1.031	0	30,929-*	30,929	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	11/01/17 B	135,000	1.044	0	140,885-*	140,885	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	12/12/17 S	25,000	1.065	0	26,638 *	26,032	606
	ISSUE: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55						
26083301	10/26/17 S	115,000	0.010	0	113,659 *	109,474	4,185
	ISSUE: 026874DF4 - AMERICAN INTL GROUP 4.7% 7/10/35						
26083301	09/28/17 B	45,000	1.078	0	48,525-*	48,525	
	ISSUE: 03073EAQ8 - AMERISOURCEBERGEN CO 4.3% 12/15/47						
26083301	11/29/17 B	90,000	0.995	0	89,563-*	89,563	
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	11/14/17 S	70,000	1.069	0	74,800 *	69,815	4,984
	ISSUE: 032511BK2 - ANADARKO PETROLEUM 4.5% 7/15/44						
26083301	10/18/17 S	55,000	0.965	0	53,080 *	53,149	-69
	ISSUE: 032511BP1 - ANADARKO PETROLEUM 6.6% 3/15/46						
26083301	12/12/17 B	60,000	1.270	0	76,200-*	76,200	
	ISSUE: 03349MAB1 - ANDEAVOR 4.5% 4/01/48						
26083301	12/14/17 B	55,000	0.986	0	54,216-*	54,216	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/16/17 B	45,000	0.997	0	44,851-*	44,851	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/21/17 B	40,000	1.018	0	40,730-*	40,730	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/21/17 S	35,000	1.021	0	35,747 *	35,239	508
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 B	50,000	0.998	0	49,911-*	49,911	
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 S	20,000	1.007	0	20,137 *	19,964	173
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/20/17 S	30,000	1.007	0	30,199 *	29,947	252

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	09/27/17 S	70,000	0.011	0	78,020 *	73,985	4,035
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/06/17 S	65,000	0.011	0	72,171 *	68,701	3,471
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/17/17 S	80,000	0.011	0	88,947 *	84,555	4,393
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/18/17 S	50,000	0.011	0	55,695 *	52,847	2,848
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	11/02/17 S	50,000	1.103	0	55,169 *	52,847	2,322
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	11/09/17 S	170,000	1.102	0	187,272 *	179,678	7,594
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/21/17 S	85,000	1.137	0	96,612 *	92,619	3,993
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/27/17 B	55,000	1.149	0	63,173-*	63,173	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/06/17 B	50,000	1.139	0	56,970-*	56,970	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/17/17 B	60,000	1.138	0	68,271-*	68,271	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/18/17 B	40,000	1.141	0	45,623-*	45,623	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	11/06/17 S	30,000	1.127	0	33,824 *	33,156	668
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	11/13/17 B	130,000	1.119	0	145,500-*	145,500	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	12/18/17 B	120,000	1.155	0	138,649-*	138,649	
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	100,000	1.002	0	100,231-*	100,231	
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	230,000	0.998	0	229,538-*	229,538	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	11/14/17 B	165,000	1.000	0	164,998-*	164,998	
	ISSUE: 037411BA2 - APACHE CORP 4.75% 4/15/43						
26083301	11/02/17 B	20,000	1.019	0	20,373-*	20,373	
	ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44						
26083301	11/06/17 S	60,000	0.965	0	57,903 *	56,202	1,701
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	10/27/17 S	40,000	0.010	0	40,338 *	39,584	753
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	12/11/17 B	55,000	1.030	0	56,680-*	56,680	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	12/13/17 S	50,000	1.035	0	51,737 *	49,970	1,767
	ISSUE: 037833AT7 - APPLE INC 4.45% 5/06/44						
26083301	10/18/17 S	90,000	0.011	0	100,016 *	100,383	-367

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	11/21/17 S	90,000	0.957	0	86,099 *	81,286	4,813
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	11/28/17 B	45,000	0.960	0	43,192-*	43,192	
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
26083301	12/15/17 B	45,000	1.124	0	50,561-*	50,561	
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	09/08/17 S	25,000	1.141	0	28,522 *	26,804	1,718
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	10/27/17 B	35,000	1.129	0	39,508-*	39,508	
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/09/17 S	20,000	1.122	0	22,433 *	21,552	881
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/22/17 S	40,000	1.151	0	46,059 *	43,104	2,955
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/30/17 S	50,000	1.142	0	57,093 *	53,880	3,212
	ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46						
26083301	09/06/17 B	40,000	1.011	0	40,428-*	40,428	
	ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46						
26083301	11/30/17 S	50,000	1.014	0	50,689 *	48,981	1,708
	ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47						
26083301	09/08/17 S	35,000	0.011	0	37,761 *	36,000	1,761
	ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47						
26083301	09/15/17 S	15,000	0.011	0	16,008 *	15,428	579
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	09/06/17 B	25,000	0.996	0	24,888-*	24,888	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	09/13/17 B	15,000	0.985	0	14,782-*	14,782	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	10/16/17 B	90,000	1.000	0	90,045-*	90,045	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/16/17 B	175,000	0.989	0	173,070-*	173,070	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/28/17 B	85,000	1.006	0	85,555-*	85,555	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/30/17 B	50,000	0.997	0	49,864-*	49,864	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/06/17 B	275,000	0.992	0	272,745-*	272,745	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/07/17 S	60,000	0.978	0	58,678 *	59,508	-830
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/07/17 S	40,000	0.980	0	39,194 *	39,672	-478
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/16/17 S	175,000	0.990	0	173,224 *	173,565	-341
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/21/17 B	85,000	1.003	0	85,226-*	85,226	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/22/17 B	40,000	1.006	0	40,249-*	40,249	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/28/17 S	40,000	1.008	0	40,320 *	40,152	168
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/28/17 S	85,000	1.008	0	85,711 *	85,323	389
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/30/17 B	50,000	0.997	0	49,856-*	49,856	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/11/17 S	50,000	1.014	0	50,679 *	49,856	823
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/13/17 B	45,000	1.014	0	45,651-*	45,651	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/15/17 S	45,000	1.028	0	46,242 *	45,651	591
	ISSUE: 04351LAB6 - ASCENSION HEALTH 3.945% 11/15/46						
26083301	10/02/17 B	75,000	1.022	0	76,622-*	76,622	
	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
26083301	10/26/17 B	110,000	1.008	0	110,880-*	110,880	
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	10/26/17 S	100,000	1.072	0	107,183 *	98,602	8,581
	ISSUE: 053332AV4 - AUTOZONE INC 3.75% 6/01/27						
26083301	12/08/17 S	95,000	1.016	0	96,492 *	94,995	1,497
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/19/17 B	135,000	1.025	0	138,375-*	138,375	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/20/17 B	55,000	1.023	0	56,250-*	56,250	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/20/17 B	75,000	1.021	0	76,604-*	76,604	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/03/17 S	55,000	1.028	0	56,560 *	55,729	831
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/10/17 B	50,000	1.026	0	51,278-*	51,278	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/06/17 B	55,000	1.027	0	56,465-*	56,465	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/18/17 B	60,000	1.021	0	61,266-*	61,266	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/20/17 S	60,000	1.020	0	61,206 *	60,443	763
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	10/27/17 S	30,000	1.031	0	30,927 *	30,221	706
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/11/17 S	85,000	0.012	0	101,159 *	93,613	7,546
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/18/17 S	55,000	0.012	0	64,977 *	60,573	4,404
	ISSUE: 05565QDN5 - BP CAPITAL MARKETS 3.279% 9/19/27						
26083301	09/14/17 B	130,000	1.000	0	130,000-*	130,000	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/06/17 B	85,000	1.000	0	85,000-*	85,000	
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/18/17 B	95,000	1.015	0	96,386-*	96,386	
	ISSUE: 06051GEN5 - BANK OF AMERICA CORP 5.875% 2/07/42						
26083301	12/06/17 B	35,000	1.326	0	46,407-*	46,407	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	09/28/17 S	40,000	1.167	0	46,672 *	43,762	2,910
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/02/17 B	65,000	1.152	0	74,863-*	74,863	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/03/17 B	75,000	1.156	0	86,673-*	86,673	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	12/20/17 S	30,000	1.185	0	35,541 *	33,913	1,628
	ISSUE: 06051GFG9 - BANK OF AMERICA CORP 4.875% 4/01/44						
26083301	09/19/17 S	30,000	1.144	0	34,331 *	34,203	129
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/11/17 S	80,000	1.034	0	82,749 *	81,175	1,573
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/28/17 B	90,000	1.028	0	92,556-*	92,556	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	09/25/17 S	120,000	1.083	0	129,929 *	120,698	9,231
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	09/26/17 S	35,000	1.083	0	37,921 *	35,204	2,718
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 B	35,000	1.079	0	37,767-*	37,767	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 S	65,000	1.075	0	69,869 *	65,883	3,986
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/03/17 S	75,000	1.083	0	81,217 *	76,019	5,198
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/16/17 S	25,000	1.081	0	27,012 *	25,340	1,672
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/08/17 S	35,000	1.087	0	38,036 *	35,475	2,561
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/09/17 S	75,000	1.087	0	81,520 *	76,019	5,501
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/28/17 S	20,000	1.105	0	22,111 *	20,272	1,839
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	12/06/17 S	35,000	1.130	0	39,536 *	35,475	4,061
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	09/29/17 S	25,000	0.010	0	26,345 *	25,217	1,128
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/06/17 S	30,000	0.011	0	31,817 *	30,260	1,557
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/25/17 S	35,000	0.011	0	37,236 *	35,303	1,933

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/27/17 S	85,000	0.010	0	89,120 *	85,736	3,384
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/30/17 S	25,000	1.070	0	26,740 *	25,217	1,523
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/30/17 S	35,000	1.069	0	37,421 *	35,303	2,118
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	12/15/17 S	45,000	1.091	0	49,091 *	45,390	3,701
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	12/20/17 S	30,000	1.065	0	31,943 *	30,260	1,683
	ISSUE: 06051GGW3 - VR P/P BANK OF AMERI 3.419% 12/20/28						
26083301	12/20/17 B	115,000	0.992	0	114,124-*	114,124	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	12/12/17 S	30,000	1.155	0	34,654 *	33,464	1,190
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	11/09/17 B	70,000	1.082	0	75,754-*	75,754	
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	11/27/17 B	45,000	1.105	0	49,733-*	49,733	
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	09/21/17 S	40,000	0.010	0	41,696 *	40,707	989
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	10/27/17 S	75,000	0.010	0	77,669 *	76,326	1,344
	ISSUE: 067901AH1 - BARRICK GOLD CORP 5.25% 4/01/42						
26083301	11/29/17 B	25,000	1.153	0	28,833-*	28,833	
	ISSUE: 06849RAG7 - BARRICK NA FINANCE 5.7% 5/30/41						
26083301	09/14/17 B	60,000	1.206	0	72,343-*	72,343	
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	10/24/17 B	40,000	1.152	0	46,075-*	46,075	
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	11/15/17 B	90,000	1.134	0	102,061-*	102,061	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/10/17 S	80,000	1.154	0	92,309 *	84,927	7,382
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/30/17 B	60,000	1.145	0	68,679-*	68,679	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	11/06/17 B	60,000	1.147	0	68,806-*	68,806	
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	10/12/17 B	50,455	10.980	0	554,000-*	554,000	
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	11/08/17 B	238,113	11.020	0	2,624,000-*	2,624,000	
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	12/14/17 B	13,528	10.940	0	148,000-*	148,000	
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	12/15/17 R	18,065	10.750	0	194,199-*	194,199	
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	12/07/17 S	105,000	0.975	0	102,388 *	99,218	3,170

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 099724AH9 - BORGWARNER INC 4.375% 3/15/45						
26083301	11/15/17 S	65,000	1.020	0	66,297 *	62,987	3,311
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	09/22/17 B	45,000	0.983	0	44,225-*	44,225	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	10/25/17 B	25,000	0.979	0	24,478-*	24,478	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	12/20/17 S	40,000	1.000	0	39,994 *	39,426	567
	ISSUE: 110122BB3 - BRISTOL-MYERS SQUIBB 3.25% 2/27/27						
26083301	09/08/17 S	90,000	0.010	0	92,934 *	89,543	3,391
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	09/12/17 B	75,000	1.032	0	77,413-*	77,413	
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	10/26/17 S	40,000	1.043	0	41,725 *	41,287	438
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	10/30/17 S	35,000	1.053	0	36,843 *	36,126	717
	ISSUE: 118230AQ4 - BUCKEYE PARTNERS LP 3.95% 12/01/26						
26083301	09/07/17 S	40,000	1.004	0	40,153 *	39,858	295
	ISSUE: 120568AZ3 - BUNGE LTD FINANCE CO 3.75% 9/25/27						
26083301	09/29/17 B	110,000	1.000	0	110,039-*	110,039	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/12/17 B	125,000	0.980	0	122,511-*	122,511	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/14/17 B	200,000	0.984	0	196,812-*	196,812	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/29/17 S	75,000	1.000	0	75,009 *	73,690	1,319
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	11/06/17 B	30,000	0.976	0	29,272-*	29,272	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	11/06/17 B	50,000	0.972	0	48,604-*	48,604	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	12/15/17 S	35,000	1.000	0	34,996 *	34,311	684
	ISSUE: 126408HA4 - CSX CORP 4.5% 8/01/54						
26083301	09/13/17 S	25,000	1.025	0	25,635 *	25,030	604
	ISSUE: 126408HC0 - CSX CORP 3.95% 5/01/50						
26083301	09/13/17 B	30,000	0.944	0	28,317-*	28,317	
	ISSUE: 126408HF3 - CSX CORP 3.8% 11/01/46						
26083301	12/21/17 B	65,000	0.979	0	63,657-*	63,657	
	ISSUE: 126408HG1 - CSX CORP 4.25% 11/01/66						
26083301	10/16/17 S	30,000	0.010	0	29,393 *	28,774	618
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/20/17 S	55,000	1.155	0	63,520 *	60,954	2,566
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/26/17 B	90,000	1.153	0	103,748-*	103,748	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/12/17 B	25,000	1.139	0	28,483-*	28,483	

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/30/17 S	50,000	1.131	0	56,542 *	56,137	405
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	11/06/17 B	65,000	1.121	0	72,901-*	72,901	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	12/14/17 B	30,000	1.139	0	34,167-*	34,167	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	12/21/17 S	25,000	1.128	0	28,193 *	28,096	97
	ISSUE: 134429AZ2 - CAMPBELL SOUP CO 3.8% 8/02/42						
26083301	11/09/17 S	65,000	0.968	0	62,889 *	59,203	3,686
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	10/30/17 S	50,000	0.013	0	64,789 *	62,766	2,023
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	12/15/17 S	45,000	1.350	0	60,742 *	56,489	4,253
	ISSUE: 14040HBK0 - CAPITAL ONE FINANCIA 3.75% 7/28/26						
26083301	09/06/17 S	60,000	0.993	0	59,581 *	58,016	1,565
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	09/06/17 B	55,000	1.015	0	55,818-*	55,818	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	115,000	0.010	0	116,508 *	114,540	1,967
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	25,000	0.010	0	25,362 *	24,900	462
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	40,000	0.010	0	40,509 *	39,840	669
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/28/17 S	90,000	1.013	0	91,194 *	89,640	1,554
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45						
26083301	11/01/17 B	140,000	1.067	0	149,341-*	149,341	
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	11/15/17 B	45,000	0.992	0	44,630-*	44,630	
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	12/01/17 S	45,000	0.986	0	44,382 *	44,630	-248
	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64						
26083301	12/05/17 S	45,000	1.158	0	52,100 *	44,559	7,541
	ISSUE: 151020AL8 - CELGENE CORP 5.25% 8/15/43						
26083301	09/13/17 S	30,000	1.155	0	34,644 *	32,763	1,881
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	60,000	1.105	0	66,320-*	66,320	
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	45,000	1.102	0	49,605-*	49,605	
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	10/31/17 B	140,000	0.997	0	139,626-*	139,626	
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	11/30/17 B	55,000	1.012	0	55,667-*	55,667	
	ISSUE: 151020AY0 - CELGENE CORP 3.45% 11/15/27						
26083301	10/31/17 B	110,000	0.999	0	109,833-*	109,833	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 161175BA1 - CHARTER COMM OPT LLC 6.484% 10/23/45						
26083301	09/26/17 S	75,000	1.175	0	88,156 *	87,137	1,019
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/11/17 B	220,000	0.990	0	217,732-*	217,732	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/13/17 S	75,000	1.016	0	76,239 *	74,227	2,012
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/26/17 B	80,000	1.035	0	82,818-*	82,818	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/29/17 B	40,000	1.040	0	41,594-*	41,594	
	ISSUE: 171232AQ4 - CHUBB CORP 6% 5/11/37						
26083301	11/17/17 S	30,000	1.327	0	39,800 *	37,072	2,728
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	11/14/17 S	40,000	0.979	0	39,157 *	39,798	-641
	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/27/17 B	20,000	1.339	0	26,772-*	26,772	
	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/28/17 B	5,000	1.331	0	6,656-*	6,656	
	ISSUE: 172967BL4 - CITIGROUP INC 6.625% 6/15/32						
26083301	10/16/17 S	25,000	0.013	0	32,061 *	27,996	4,065
	ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33						
26083301	09/19/17 B	80,000	1.214	0	97,119-*	97,119	
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/19/17 S	10,000	0.016	0	15,702 *	14,705	997
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/21/17 S	25,000	0.016	0	39,190 *	36,762	2,428
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/19/17 S	10,000	1.277	0	12,769 *	12,532	237
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/26/17 S	40,000	1.284	0	51,346 *	50,128	1,218
	ISSUE: 172967JU6 - CITIGROUP INC 4.65% 7/30/45						
26083301	10/02/17 S	30,000	1.115	0	33,454 *	32,771	683
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	09/25/17 S	85,000	0.011	0	91,481 *	84,792	6,689
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	09/28/17 S	35,000	0.011	0	37,875 *	34,914	2,961
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	12/14/17 B	95,000	1.102	0	104,694-*	104,694	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	09/11/17 S	200,000	0.010	0	206,882 *	200,942	5,940
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	10/10/17 S	50,000	0.010	0	51,532 *	50,236	1,296
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	10/27/17 S	80,000	0.010	0	81,870 *	80,377	1,494
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/12/17 S	35,000	0.010	0	36,454 *	35,204	1,250

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REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48							
26083301	09/28/17 S	35,000	0.010	0	36,646 *	35,204	1,441
ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48							
26083301	09/29/17 S	25,000	0.010	0	26,283 *	25,146	1,136
ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48							
26083301	09/29/17 S	30,000	0.010	0	31,469 *	30,175	1,294
ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48							
26083301	09/29/17 S	20,000	0.010	0	20,862 *	20,117	746
ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48							
26083301	12/06/17 S	40,000	1.083	0	43,342 *	40,234	3,108
ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48							
26083301	12/14/17 S	90,000	1.087	0	97,850 *	90,526	7,324
ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28							
26083301	10/10/17 B	25,000	1.013	0	25,332-*	25,332	
ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28							
26083301	10/12/17 B	40,000	1.012	0	40,491-*	40,491	
ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28							
26083301	10/24/17 S	70,000	0.010	0	71,037 *	70,145	892
ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28							
26083301	10/27/17 S	85,000	0.010	0	85,426 *	85,176	250
ISSUE: 172967LS8 - VR CITIGROUP INC 3.52% 10/27/28							
26083301	10/23/17 B	175,000	1.000	0	175,000-*	175,000	
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	09/19/17 S	3	296.227	0	886 *	785	101
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	09/19/17 S	4	295.658	0	1,236 *	1,098	138
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	09/19/17 S	3	301.354	0	946 *	825	122
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	10/17/17 S	494	305.755	0	151,000 *	129,692	21,308
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	11/08/17 B	144	304.646	44,000	44,000-*	44,000	
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	12/15/17 S	747	314.470	0	235,000 *	196,346	38,654
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	12/28/17 S	3	318.922	0	1,027 *	846	181
ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35							
26083301	10/24/17 S	60,000	1.339	0	80,362 *	84,293	-3,931
ISSUE: 20030NAX9 - COMCAST CORP 6.4% 5/15/38							
26083301	10/30/17 S	52,000	1.333	0	69,315 *	66,285	3,030
ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40							
26083301	10/06/17 B	160,000	1.377	0	220,302-*	220,302	
ISSUE: 20030NBE0 - COMCAST CORP 4.65% 7/15/42							
26083301	10/31/17 S	40,000	1.098	0	43,927 *	46,101	-2,174
ISSUE: 20030NCB5 - P/P COMCAST CORP 3.969% 11/01/47							
26083301	10/25/17 S	720	1.000	0	720 *	720	0

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47							
26083301	12/21/17 S	65,000	1.008	0	65,526 *	65,000	526
ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47							
26083301	12/22/17 S	64,000	1.008	0	64,529 *	64,000	529
ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49							
26083301	10/25/17 S	680	1.000	0	680 *	680	0
ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49							
26083301	10/25/17 S	222	1.000	0	222 *	222	0
ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49							
26083301	10/25/17 S	110	1.000	0	110 *	110	0
ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49							
26083301	10/25/17 S	832	1.000	0	832 *	832	0
ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49							
26083301	11/30/17 S	50,000	0.996	0	49,819 *	50,000	-182
ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52							
26083301	10/25/17 S	671	1.000	0	671 *	671	0
ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52							
26083301	10/25/17 S	390	1.000	0	390 *	390	0
ISSUE: 2027A0JN0 - P/P COMMONWEALTH BAN 3.9% 7/12/47							
26083301	10/02/17 B	55,000	1.007	0	55,394-*	55,394	
ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47							
26083301	09/21/17 B	65,000	1.008	0	65,521-*	65,521	
ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47							
26083301	09/21/17 B	30,000	1.012	0	30,375-*	30,375	
ISSUE: 205887AX0 - CONAGRA INC 8.25% 9/15/30							
26083301	09/28/17 S	95,000	0.014	0	133,936 *	126,315	7,621
ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39							
26083301	12/13/17 S	105,000	1.384	0	145,353 *	132,474	12,878
ISSUE: 20826FAR7 - CONOCOPHILLIPS COMPA 5.95% 3/15/46							
26083301	12/13/17 B	95,000	1.341	0	127,437-*	127,437	
ISSUE: 21036PAT5 - CONSTELLATION BRANDS 4.5% 5/09/47							
26083301	09/27/17 B	40,000	1.051	0	42,052-*	42,052	
ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45							
26083301	09/28/17 B	20,000	1.182	0	23,640-*	23,640	
ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45							
26083301	10/12/17 S	20,000	1.199	0	23,977 *	23,640	337
ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45							
26083301	11/02/17 B	40,000	1.202	0	48,066-*	48,066	
ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26							
26083301	11/02/17 S	105,000	1.018	0	106,896 *	103,742	3,154
ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26							
26083301	11/22/17 S	30,000	1.014	0	30,427 *	29,641	786
ISSUE: 21685WCJ4 - RABOBANK NEDERLANDS 5.25% 5/24/41							
26083301	11/09/17 S	25,000	1.242	0	31,048 *	29,960	1,088
ISSUE: 22160KAM7 - COSTCO WHOLESALE COR 3% 5/18/27							
26083301	10/04/17 S	105,000	1.005	0	105,485 *	104,094	1,391

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	09/08/17 S	45,000	1.309	0	58,883 *	58,314	568
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	12/18/17 S	75,000	1.337	0	100,311 *	97,190	3,121
	ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INT 9.25% 6/01/32						
26083301	12/01/17 S	55,000	1.580	0	86,885 *	77,107	9,778
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	09/08/17 B	70,000	0.877	0	61,394-*	61,394	
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	11/16/17 S	100,000	0.879	0	87,870 *	87,116	754
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	09/07/17 B	110,000	0.999	0	109,890-*	109,890	
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	09/07/17 S	110,000	1.003	0	110,369 *	109,890	479
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 B	230,000	0.999	0	229,722-*	229,722	
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 S	55,000	1.004	0	55,225 *	54,933	292
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	10/18/17 S	30,000	1.010	0	30,288 *	29,964	325
	ISSUE: 256677AF5 - DOLLAR GENERAL CORP 3.875% 4/15/27						
26083301	09/29/17 B	50,000	1.041	0	52,044-*	52,044	
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	09/29/17 B	85,000	1.130	0	96,033-*	96,033	
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	11/07/17 S	85,000	1.140	0	96,903 *	96,033	870
	ISSUE: 26444HAC5 - DUKE ENERGY FLORIDA 3.2% 1/15/27						
26083301	09/21/17 S	65,000	1.016	0	66,019 *	64,961	1,058
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/03/17 B	25,000	1.119	0	27,975-*	27,975	
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/05/17 B	40,000	1.113	0	44,529-*	44,529	
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	11/17/17 B	75,000	1.116	0	83,692-*	83,692	
	ISSUE: 26875PAN1 - EOG RESOURCES INC 3.9% 4/01/35						
26083301	11/30/17 B	45,000	1.012	0	45,554-*	45,554	
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	10/26/17 B	60,000	1.125	0	67,530-*	67,530	
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	11/30/17 S	40,000	1.149	0	45,962 *	41,349	4,613
	ISSUE: 26884ABH5 - ERP OPERATING LP 4% 8/01/47						
26083301	11/15/17 S	40,000	1.009	0	40,357 *	39,090	1,266
	ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46						
26083301	09/08/17 S	40,000	0.010	0	38,324 *	39,254	-931
	ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46						
26083301	09/21/17 S	55,000	0.010	0	52,533 *	53,974	-1,442

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 278865BB5 - P/P ECOLAB INC 3.25% 12/01/27						
26083301	11/16/17 B	220,000	0.997	0	219,329-*	219,329	
	ISSUE: 28370TAF6 - EL PASO PIPELINE PAR 4.7% 11/01/42						
26083301	10/26/17 B	60,000	0.965	0	57,912-*	57,912	
	ISSUE: 29278QAJ9 - ENABLE MIDSTREAM PAR 5% 5/15/44						
26083301	11/02/17 S	45,000	0.989	0	44,499 *	45,347	-848
	ISSUE: 29273RAP4 - ENERGY TRANSFER PART 6.05% 6/01/41						
26083301	09/18/17 B	40,000	1.075	0	42,986-*	42,986	
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	09/20/17 S	40,000	1.129	0	45,179 *	41,729	3,450
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	09/22/17 B	75,000	1.128	0	84,582-*	84,582	
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	11/29/17 S	85,000	1.123	0	95,425 *	92,524	2,902
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	11/29/17 B	80,000	1.079	0	86,320-*	86,320	
	ISSUE: 29336UAC1 - ENLINK MIDSTREAM PAR 5.6% 4/01/44						
26083301	09/27/17 B	80,000	1.031	0	82,501-*	82,501	
	ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45						
26083301	09/22/17 B	50,000	0.974	0	48,716-*	48,716	
	ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45						
26083301	09/25/17 B	75,000	0.973	0	72,941-*	72,941	
	ISSUE: 29336UAG2 - ENLINK MIDSTREAM PAR 5.45% 6/01/47						
26083301	09/22/17 S	45,000	1.028	0	46,284 *	44,718	1,566
	ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43						
26083301	11/16/17 S	65,000	1.011	0	65,895 *	61,822	4,074
	ISSUE: 29379VBC6 - ENTERPRISE PRODUCTS 5.1% 2/15/45						
26083301	10/25/17 S	85,000	1.114	0	94,682 *	90,537	4,145
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/04/17 S	40,000	1.087	0	43,473 *	37,074	6,400
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/15/17 S	45,000	1.100	0	49,482 *	41,708	7,774
	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45						
26083301	10/26/17 S	45,000	1.147	0	51,637 *	48,147	3,490
	ISSUE: 30161NAV3 - EXELON CORP 4.45% 4/15/46						
26083301	10/30/17 S	35,000	0.010	0	36,728 *	35,016	1,712
	ISSUE: 313309AP1 - FEDEX CORP 7.6% 7/01/97						
26083301	10/25/17 B	35,000	1.426	0	49,895-*	49,895	
	ISSUE: 314275AC2 - FEDERATED RETAIL HLD 6.375% 3/15/37						
26083301	12/08/17 S	46,000	1.013	0	46,618 *	50,149	-3,531
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	09/29/17 B	80,000	1.044	0	83,544-*	83,544	
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	10/12/17 S	80,000	1.036	0	82,924 *	83,544	-620
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	11/06/17 S	20,000	1.052	0	21,031 *	20,264	766

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED		PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47							
26083301	11/13/17 S	40,000	1.038		0	41,531 *	40,529	1,002
	ISSUE: 341081FG7 - FLORIDA POWER & LIGH 4.05% 6/01/42							
26083301	11/07/17 S	50,000	1.091		0	54,555 *	50,578	3,978
	ISSUE: 341081FP7 - FLORIDA POWER & LIGH 3.7% 12/01/47							
26083301	11/13/17 B	165,000	0.992		0	163,695-*	163,695	
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43							
26083301	09/12/17 B	70,000	1.029		0	72,032-*	72,032	
	ISSUE: 345370CS7 - FORD MOTOR COMPANY 5.291% 12/08/46							
26083301	11/01/17 B	30,000	1.069		0	32,079-*	32,079	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	09/06/17 B	50,000	1.094		0	54,719-*	54,719	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	09/14/17 B	150,000	1.084		0	162,650-*	162,650	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	09/21/17 B	35,000	1.090		0	38,152-*	38,152	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	10/04/17 B	60,000	1.091		0	65,439-*	65,439	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	10/16/17 B	30,000	1.083		0	32,494-*	32,494	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	10/16/17 B	20,000	1.080		0	21,599-*	21,599	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	11/28/17 B	75,000	1.070		0	80,283-*	80,283	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	11/30/17 B	40,000	1.064		0	42,554-*	42,554	
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42							
26083301	11/10/17 B	90,000	1.030		0	92,696-*	92,696	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44							
26083301	10/13/17 B	30,000	1.112		0	33,351-*	33,351	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44							
26083301	11/10/17 S	85,000	1.089		0	92,531 *	94,191	-1,660
	ISSUE: 36962GXZ2 - GENERAL ELEC CAP COR 6.75% 3/15/32							
26083301	09/08/17 S	50,000	0.014		0	70,270 *	65,204	5,066
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37							
26083301	10/11/17 S	30,000	1.345		0	40,338 *	40,057	281
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38							
26083301	09/29/17 S	20,000	1.307		0	26,149 *	25,675	474
	ISSUE: 36962G4B7 - GENERAL ELEC CAP COR 6.875% 1/10/39							
26083301	09/28/17 S	35,000	0.015		0	50,760 *	50,410	350
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45							
26083301	11/14/17 B	75,000	1.009		0	75,690-*	75,690	
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44							
26083301	09/18/17 S	35,000	0.011		0	39,212 *	36,139	3,072
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45							
26083301	09/18/17 S	30,000	0.011		0	32,340 *	30,667	1,673

Schedule H, line 4i - Schedule of Assets (Held At End Of Year): 12/31/17

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)	3,764,602	3,764,602

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 float revenue received by MassMutual.
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Administrative Fees of 0.10% with respect to plan assets held in the Prem U.S. Govt Money Mrkt (Barings) (SIA-G).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Administrative Fees of 0.10% with respect to plan assets held in the Select Equity Opps (WellingtonTRP) (SIA-SV).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Investment Management Fees of 0.35% with respect to plan assets held in the Prem U.S. Govt Money Mrkt (Barings) (SIA-G).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Investment Management Fees of 0.69% with respect to plan assets held in the Select Equity Opps (WellingtonTRP) (SIA-SV).
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 Select Equity Opps (WellingtonTRP) (SIA-SV).

Massachusetts Mutual Life Insurance Company (MassMutual), 1295 State Street, Springfield, Massachusetts 01111-0001.

MassMutual

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.

Schedule H, line 4j - Schedule of Reportable Transactions: 12/31/17

Plan Sponsor: SA 012700-01

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of a loan)	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense incurred with trans	(g) Cost of asset	(h) Current Value of asset on transaction date	(i) Net gain or loss
MassMutual	(Premier Money Market)	13,480,000	0	N/A	0	13,480,000	13,480,000	0

* This schedule was completed considering assets held under a MassMutual group annuity contract only

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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 2017

2 Assets:

a Market value	**2a**	194,793,175
b Actuarial value	**2b**	194,793,175

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	1,621	154,737,568	154,737,568
b For terminated vested participants	299	12,839,309	12,839,309
c For active participants	410	43,447,817	43,965,182
d Total	2,330	211,024,694	211,542,059

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**	5.82 %
6 Target normal cost	**6**	1,907,294

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

9/18/2018
Date

Kevin V. Osinski
Type or print name of actuary

17-06368
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

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

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)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 8.09%	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		770
	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 6.02%		46
	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		816
	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	92.08%
15	Adjusted funding target attainment percentage	15	92.08%
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	90.95%
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
04/13/2017	1,226,587				
07/14/2017	1,226,587				
10/13/2017	1,226,587				
01/12/2018	1,131,054				
09/13/2018	428,000				
			Totals ► 18(b)	5,238,815	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	5,027,005

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.16 %	5.72 %	6.48 %	

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**: 1,907,294

b Excess assets, if applicable, but not greater than line 31a — **31b**: 0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	16,748,884	3,119,479
b Waiver amortization installment		

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount — **33**:

34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) — **34**: 5,026,773

	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**: 5,026,773

37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) — **37**: 5,027,005

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

a Total (excess, if any, of line 37 over line 36) — **38a**: 232

b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances — **38b**:

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 SB, Line 19 - Discounted Employer Contributions

Plan Anniversary: January 1, 2017

Plan Effective Rate: 5.82%

Date	Amount Paid in Cash	Plan Year	Value as of January 1, 2017
04/13/17	1,226,587	2017	1,207,349
07/14/17	1,226,587	2017	1,190,256
10/13/17	1,226,587	2017	1,173,587
01/12/18	1,131,054	2017	1,067,026
09/13/18	428,000	2017	388,787
Total	$ 5,238,815		$ 5,027,005

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 2016 IRS Segmented Yield Curve limited by the MAP-21 corridor as amended by HATFA
Preretirement Mortality	IRC Sec 430 2017 Static Non-Annuitant Tables
Postretirement Mortality	IRC Sec 430 2017 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 period
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.

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.

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		0		0	
40 to 44	0		0		2		14		0	
45 to 49	0		0		5		39		7	
50 to 54	0		0		8		46		17	
55 to 59	0		0		10		27		19	
60 to 64	0		0		6		24		9	
65 to 69	0		0		0		8		4	
70 & up	0		0		0		4		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	2		0		0		0		0	
55 to 59	10		27		9		0		0	
60 to 64	5		14		56		12		0	
65 to 69	0		1		11		13		0	
70 & up	0		0		0		1		0	

Schedule SB, Line 32, Schedule of Amortization Bases

Summary as of January 1, 2017

Effective Date	Base Type	Initial Amount	Outstanding Balance	Years Remaining	Installments
January 1, 2016	Shortfall	$ 18,994,555	$16,863,777	6	$ 3,138,346
January 1, 2017	Shortfall	114,893	(114,893)	7	(18,867)
Total		$ 19,109,448	$16,748,884		$ 3,119,479

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	09/18/17 S	30,000	0.011	0	32,222 *	30,667	1,555
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	11/13/17 S	35,000	1.071	0	37,478 *	35,778	1,700
	ISSUE: 375558BK8 - GILEAD SCIENCES INC 4.15% 3/01/47						
26083301	09/07/17 S	80,000	1.031	0	82,460 *	80,837	1,623
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	11/21/17 B	110,000	1.384	0	152,263-*	152,263	
	ISSUE: 38141EC31 - GOLDMAN SACHS GROUP 4.8% 7/08/44						
26083301	10/04/17 B	80,000	1.128	0	90,255-*	90,255	
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	10/26/17 S	45,000	0.013	0	56,258 *	51,721	4,537
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	12/05/17 S	10,000	1.276	0	12,759 *	11,493	1,265
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/04/17 B	25,000	1.324	0	33,107-*	33,107	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/11/17 S	30,000	1.321	0	39,620 *	37,161	2,460
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/27/17 S	95,000	1.311	0	124,496 *	117,676	6,820
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/03/17 S	50,000	1.328	0	66,379 *	61,935	4,444
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/29/17 B	95,000	1.323	0	125,674-*	125,674	
	ISSUE: 38141GGM0 - GOLDMAN SACHS GROUP 6.25% 2/01/41						
26083301	10/06/17 S	75,000	0.013	0	100,195 *	92,102	8,093
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	09/11/17 B	50,000	1.028	0	51,376-*	51,376	
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	10/05/17 S	115,000	0.010	0	118,202 *	115,552	2,649
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	10/27/17 S	180,000	0.010	0	183,359 *	180,864	2,494
	ISSUE: 38141GWL4 - VR GOLDMAN SACHS GRO 3.691% 6/05/28						
26083301	09/13/17 S	45,000	0.010	0	45,672 *	45,034	638
	ISSUE: 38141GWQ3 - VR GOLDMAN SACHS GRO 3.272% 9/29/25						
26083301	10/03/17 B	135,000	1.003	0	135,359-*	135,359	
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/01/17 S	60,000	1.282	0	76,949 *	63,932	13,017
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/11/17 S	80,000	1.280	0	102,399 *	85,243	17,156
	ISSUE: 38143YAC7 - GOLDMAN SACHS GROUP 6.45% 5/01/36						
26083301	09/26/17 B	85,000	1.276	0	108,468-*	108,468	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/20/17 B	40,000	1.145	0	45,820-*	45,820	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/25/17 S	40,000	1.133	0	45,304 *	45,820	-516

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	11/15/17 B	110,000	1.123	0	123,542-*	123,542	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	12/14/17 S	45,000	1.167	0	52,540 *	50,540	2,000
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/24/17 B	480,000	1.000	0	480,000-*	480,000	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	35,000	0.998	0	34,914-*	34,914	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	45,000	0.999	0	44,957-*	44,957	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	50,000	0.999	0	49,952-*	49,952	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	95,000	1.000	0	95,000-*	95,000	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	50,000	1.001	0	50,034-*	50,034	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	85,000	0.999	0	84,884-*	84,884	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	40,000	0.998	0	39,918-*	39,918	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	110,000	1.000	0	110,030-*	110,030	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	11/15/17 S	140,000	1.003	0	140,399 *	139,956	443
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	11/28/17 S	80,000	1.027	0	82,170 *	79,975	2,196
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	12/15/17 B	45,000	1.035	0	46,555-*	46,555	
	ISSUE: 4042Q1AA5 - HSBC BK USA N A GLOB 5.875% 11/01/34						
26083301	12/05/17 S	40,000	1.284	0	51,350 *	41,362	9,989
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	11/30/17 S	55,000	1.239	0	68,166 *	55,886	12,281
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	25,000	1.250	0	31,251 *	25,403	5,848
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	20,000	1.243	0	24,855 *	20,322	4,533
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	25,000	1.246	0	31,140 *	25,403	5,737
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/15/17 S	40,000	1.264	0	50,568 *	40,644	9,924
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	11/20/17 B	25,000	1.287	0	32,182-*	32,182	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	11/30/17 B	45,000	1.310	0	58,954-*	58,954	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/01/17 B	25,000	1.320	0	33,001-*	33,001	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/01/17 B	20,000	1.311	0	26,211-*	26,211	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/05/17 B	35,000	1.328	0	46,496-*	46,496	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/01/17 B	20,000	1.362	0	27,239-*	27,239	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/15/17 B	35,000	1.373	0	48,051-*	48,051	
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
26083301	10/30/17 S	45,000	1.346	0	60,569 *	54,783	5,787
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	11/28/17 B	25,000	1.169	0	29,237-*	29,237	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	11/28/17 B	35,000	1.174	0	41,093-*	41,093	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	12/11/17 S	60,000	1.180	0	70,779 *	70,329	450
	ISSUE: 404280BK4 - VR HSBC HOLDINGS PLC 4.041% 3/13/28						
26083301	11/20/17 S	50,000	1.039	0	51,946 *	49,979	1,967
	ISSUE: 406216AS0 - HALLIBURTON COMPANY 7.6% 8/15/96						
26083301	11/29/17 B	35,000	1.378	0	48,241-*	48,241	
	ISSUE: 406216BE0 - HALLIBURTON COMPANY 4.75% 8/01/43						
26083301	11/01/17 B	45,000	1.080	0	48,606-*	48,606	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	10/17/17 B	65,000	1.114	0	72,429-*	72,429	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	11/01/17 S	40,000	1.123	0	44,911 *	42,582	2,328
	ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40						
26083301	10/25/17 B	40,000	1.065	0	42,618-*	42,618	
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/25/17 B	40,000	0.996	0	39,831-*	39,831	
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/29/17 S	90,000	0.010	0	90,145 *	87,171	2,974
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	10/27/17 S	40,000	0.010	0	41,179 *	38,743	2,436
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	10/30/17 S	60,000	0.010	0	61,865 *	58,114	3,751
	ISSUE: 42809HAH0 - HESS CORP 5.8% 4/01/47						
26083301	11/21/17 B	40,000	1.087	0	43,470-*	43,470	
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	10/24/17 S	100,000	0.010	0	105,461 *	103,419	2,042
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	09/06/17 B	40,000	1.102	0	44,089-*	44,089	
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/16/17 S	25,000	1.070	0	26,760 *	27,053	-293
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/17/17 S	20,000	1.076	0	21,526 *	21,642	-116

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	09/06/17 S	40,000	1.028	0	41,116 *	39,831	1,285
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	10/16/17 S	55,000	1.028	0	56,561 *	54,767	1,794
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 B	25,000	1.028	0	25,687-*	25,687	
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 S	25,000	1.028	0	25,709 *	25,022	687
	ISSUE: 4423313K8 - HOUSTON TX 3.961% 3/01/47						
26083301	12/20/17 B	160,000	1.000	0	160,000-*	160,000	
	ISSUE: 444859BF8 - HUMANA INC 3.95% 3/15/27						
26083301	10/16/17 B	135,000	1.048	0	141,442-*	141,442	
	ISSUE: 454889AR7 - INDIANA MICHIGAN POW 3.75% 7/01/47						
26083301	10/19/17 S	55,000	0.992	0	54,571 *	54,675	-104
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46						
26083301	12/11/17 S	30,000	1.074	0	32,231 *	29,572	2,658
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	12/12/17 S	25,000	1.081	0	27,012 *	24,855	2,158
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/11/17 B	30,000	1.011	0	30,333-*	30,333	
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/12/17 B	25,000	1.016	0	25,391-*	25,391	
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	10/02/17 B	80,000	1.019	0	81,514-*	81,514	
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	11/07/17 S	110,000	1.030	0	113,242 *	110,208	3,034
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	10/04/17 S	70,000	0.011	0	79,167 *	73,003	6,163
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	11/28/17 S	55,000	1.165	0	64,056 *	57,360	6,696
	ISSUE: 464287739 - ISHARES US REAL ESTATE ETF						
26083302	10/06/17 S	61,735	80.206	1,349	4,950,187 *	4,768,433	181,754
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	35,000	1.232	0	43,126 *	40,042	3,084
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	44,000	1.234	0	54,283 *	50,338	3,945
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	12/06/17 S	35,000	1.267	0	44,337 *	40,042	4,295
	ISSUE: 46625HJB7 - JPMORGAN CHASE & CO 5.6% 7/15/41						
26083301	12/12/17 S	30,000	1.279	0	38,372 *	33,922	4,450
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	09/28/17 S	105,000	0.010	0	110,026 *	106,883	3,144
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	12/01/17 S	65,000	1.070	0	69,552 *	66,165	3,387
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/11/17 B	240,000	1.000	0	239,926-*	239,926	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/19/17 B	75,000	1.006	0	75,442-*	75,442	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/26/17 S	30,000	1.013	0	30,385 *	30,009	376
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/27/17 S	25,000	1.007	0	25,168 *	25,007	161
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/28/17 B	135,000	1.008	0	136,112-*	136,112	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	10/04/17 B	30,000	1.014	0	30,414-*	30,414	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	10/26/17 S	45,000	1.002	0	45,090 *	45,112	-22
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	11/28/17 S	70,000	1.024	0	71,696 *	70,175	1,521
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	11/29/17 S	40,000	1.015	0	40,583 *	40,100	483
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	12/11/17 S	70,000	1.024	0	71,685 *	70,175	1,510
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/13/17 S	190,000	0.010	0	190,914 *	190,686	228
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/21/17 S	60,000	0.010	0	60,760 *	60,217	544
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/25/17 S	25,000	0.010	0	25,414 *	25,090	323
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	10/04/17 S	55,000	0.010	0	56,280 *	55,199	1,081
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	11/07/17 B	75,000	1.013	0	75,948-*	75,948	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	11/28/17 B	20,000	1.027	0	20,539-*	20,539	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/06/17 B	35,000	1.048	0	36,685-*	36,685	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/08/17 S	40,000	1.032	0	41,264 *	40,976	288
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/03/17 B	80,000	1.000	0	80,000-*	80,000	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/06/17 B	35,000	1.002	0	35,085-*	35,085	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/16/17 B	35,000	0.999	0	34,963-*	34,963	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/29/17 B	30,000	1.005	0	30,146-*	30,146	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	12/01/17 B	65,000	1.020	0	66,332-*	66,332	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	12/11/17 S	20,000	1.028	0	20,550 *	20,125	425

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
26083301	09/21/17 S	75,000	1.043	0	78,195 *	75,322	2,873
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	11/08/17 B	130,000	0.997	0	129,614-*	129,614	
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	12/13/17 B	60,000	1.017	0	61,003-*	61,003	
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	12/06/17 B	145,000	1.018	0	147,652-*	147,652	
	ISSUE: 478165AH6 - P/P JOHNSON (S.C.) 4.75% 10/15/46						
26083301	11/07/17 S	50,000	1.165	0	58,272 *	57,361	911
	ISSUE: 478375AU2 - JOHNSON CONTROLS INT 4.5% 2/15/47						
26083301	11/07/17 S	65,000	1.073	0	69,726 *	66,715	3,010
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	09/27/17 B	40,000	0.993	0	39,709-*	39,709	
	ISSUE: 494568AG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/21/17 S	30,000	1.064	0	31,923 *	31,009	914
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/29/17 S	45,000	1.059	0	47,644 *	46,513	1,131
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	11/22/17 B	80,000	1.065	0	85,202-*	85,202	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	09/25/17 S	45,000	0.010	0	43,870 *	43,786	84
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/06/17 B	45,000	0.981	0	44,163-*	44,163	
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	09/21/17 B	45,000	1.084	0	48,788-*	48,788	
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	11/06/17 S	45,000	1.092	0	49,154 *	48,788	367
	ISSUE: 501044CR0 - KROGER CO/THE 5% 4/15/42						
26083301	11/30/17 B	30,000	1.033	0	30,980-*	30,980	
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	09/12/17 S	75,000	0.009	0	66,644 *	71,628	-4,984
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	12/14/17 B	50,000	0.914	0	45,703-*	45,703	
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	09/25/17 B	50,000	0.944	0	47,220-*	47,220	
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	12/14/17 S	45,000	1.001	0	45,041 *	44,037	1,005
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	09/08/17 B	70,000	0.993	0	69,535-*	69,535	
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	10/05/17 S	45,000	0.977	0	43,954 *	44,701	-747
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	11/30/17 S	25,000	0.997	0	24,923 *	24,834	89
	ISSUE: 532457BJ6 - ELI LILLY & CO 3.7% 3/01/45						
26083301	10/06/17 B	50,000	1.004	0	50,194-*	50,194	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	10/06/17 S	45,000	1.048	0	47,182 *	44,757	2,426
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	11/07/17 S	35,000	1.069	0	37,420 *	34,811	2,609
	ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52						
26083301	10/01/17 S	125,000	1.004	0	125,504 *	124,594	910
	ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52						
26083301	10/03/17 S	28,000	1.012	0	28,331 *	27,909	422
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	11/14/17 B	20,000	1.011	0	20,214-*	20,214	
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	11/22/17 S	20,000	1.032	0	20,640 *	20,214	426
	ISSUE: 548661CX3 - LOWE'S COMPANIES INC 4.65% 4/15/42						
26083301	10/13/17 S	40,000	0.011	0	44,696 *	40,994	3,702
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	10/11/17 B	40,000	1.029	0	41,157-*	41,157	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/29/17 B	25,000	1.033	0	25,827-*	25,827	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/29/17 S	20,000	1.039	0	20,786 *	19,963	823
	ISSUE: 559080AM8 - MAGELLAN MIDSTREAM 4.2% 10/03/47						
26083301	11/14/17 B	95,000	0.982	0	93,297-*	93,297	
	ISSUE: 565849AB2 - MARATHON OIL 6.8% 3/15/32						
26083301	12/14/17 B	35,000	1.215	0	42,537-*	42,537	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	09/27/17 S	45,000	0.012	0	51,980 *	51,362	617
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/04/17 S	45,000	1.219	0	54,867 *	51,362	3,505
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/12/17 S	75,000	1.232	0	92,407 *	85,604	6,803
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/14/17 S	35,000	1.246	0	43,622 *	39,948	3,674
	ISSUE: 570535AR5 - MARKEL CORP 3.5% 11/01/27						
26083301	10/30/17 B	105,000	0.998	0	104,772-*	104,772	
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	10/30/17 B	25,000	0.999	0	24,967-*	24,967	
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/07/17 S	45,000	1.093	0	49,169 *	44,893	4,276
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/08/17 S	35,000	1.089	0	38,113 *	34,917	3,196
	ISSUE: 574599BM7 - MASCO CORP 4.5% 5/15/47						
26083301	11/29/17 S	85,000	1.009	0	85,756 *	85,100	656
	ISSUE: 57636QAH7 - MASTERCARD INC 3.8% 11/21/46						
26083301	09/29/17 B	35,000	1.021	0	35,739-*	35,739	
	ISSUE: 577081AW2 - MATTEL INC 5.45% 11/01/41						
26083301	12/14/17 S	95,000	0.810	0	76,950 *	97,825	-20,875

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 58013MER1 - MCDONALD'S CORP 3.625% 5/01/43						
26083301	12/20/17 B	50,000	0.944	0	47,219-*	47,219	
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	11/16/17 B	45,000	1.077	0	48,456-*	48,456	
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	12/20/17 S	45,000	1.072	0	48,235 *	48,456	-221
	ISSUE: 58933YAJ4 - MERCK & CO INC 4.15% 5/18/43						
26083301	09/11/17 S	65,000	0.011	0	70,461 *	72,641	-2,179
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	09/13/17 S	80,000	0.013	0	99,874 *	91,082	8,791
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	09/11/17 B	70,000	1.464	0	102,474-*	102,474	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	11/15/17 S	15,000	1.467	0	21,999 *	21,966	33
	ISSUE: 59151KAJ7 - METHANEX CORP 5.65% 12/01/44						
26083301	12/05/17 B	75,000	1.036	0	77,678-*	77,678	
	ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41						
26083301	10/31/17 S	40,000	1.290	0	51,614 *	49,086	2,528
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	09/26/17 S	35,000	1.033	0	36,149 *	33,355	2,795
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	12/19/17 S	45,000	1.047	0	47,125 *	42,884	4,241
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/12/17 S	30,000	1.146	0	34,382 *	32,966	1,416
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/19/17 B	60,000	1.141	0	68,441-*	68,441	
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	11/08/17 S	30,000	1.153	0	34,587 *	33,650	937
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
26083301	10/31/17 B	40,000	1.127	0	45,089-*	45,089	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	09/22/17 B	25,000	1.013	0	25,328-*	25,328	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	10/11/17 S	30,000	1.021	0	30,635 *	30,413	222
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	12/11/17 B	45,000	1.040	0	46,787-*	46,787	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/22/17 S	25,000	1.104	0	27,604 *	27,631	-27
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/27/17 B	40,000	1.100	0	43,992-*	43,992	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	12/11/17 S	40,000	1.136	0	45,446 *	43,992	1,453
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	10/31/17 B	20,000	1.035	0	20,698-*	20,698	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	12/06/17 S	25,000	1.074	0	26,861 *	23,637	3,224

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	12/11/17 B	40,000	1.067	0	42,664-*	42,664	
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	09/11/17 B	45,000	0.997	0	44,864-*	44,864	
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	11/07/17 S	20,000	1.010	0	20,209 *	20,007	202
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	11/01/17 B	20,000	1.023	0	20,454-*	20,454	
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	12/06/17 B	25,000	1.064	0	26,596-*	26,596	
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	09/13/17 S	40,000	1.090	0	43,606 *	43,180	426
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	10/05/17 S	40,000	1.131	0	45,247 *	41,554	3,692
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 B	25,000	1.168	0	29,204-*	29,204	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 S	25,000	1.173	0	29,331 *	26,236	3,094
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/11/17 S	35,000	1.167	0	40,828 *	36,731	4,096
	ISSUE: 59562VBD8 - BERKSHIRE HATHAWAY 5.15% 11/15/43						
26083301	09/13/17 S	85,000	1.182	0	100,499 *	93,389	7,110
	ISSUE: 595620AR6 - MIDAMERICAN ENERGY 3.95% 8/01/47						
26083301	09/08/17 S	85,000	1.055	0	89,712 *	86,780	2,933
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
26083301	09/28/17 S	185,000	1.001	0	185,105 *	180,595	4,511
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/08/17 B	45,000	1.004	0	45,195-*	45,195	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/14/17 B	50,000	1.002	0	50,108-*	50,108	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/18/17 B	40,000	1.006	0	40,240-*	40,240	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/21/17 B	40,000	1.006	0	40,234-*	40,234	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/27/17 S	25,000	1.004	0	25,112 *	25,042	70
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/12/17 B	45,000	1.010	0	45,473-*	45,473	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/23/17 B	35,000	1.012	0	35,415-*	35,415	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/25/17 S	40,000	1.001	0	40,047 *	40,125	-78
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	11/13/17 S	60,000	1.004	0	60,218 *	60,187	31
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/15/17 S	40,000	1.049	0	41,943 *	40,821	1,122

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/20/17 S	30,000	1.057	0	31,706 *	30,616	1,090
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/25/17 S	30,000	1.056	0	31,674 *	30,616	1,058
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/26/17 B	35,000	1.056	0	36,946-*	36,946	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/28/17 S	35,000	1.048	0	36,674 *	35,794	880
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/29/17 S	25,000	1.063	0	26,568 *	25,567	1,001
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/16/17 B	35,000	1.063	0	37,187-*	37,187	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/16/17 S	35,000	1.064	0	37,225 *	35,883	1,341
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/24/17 S	45,000	1.064	0	47,899 *	46,136	1,764
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	11/15/17 B	45,000	1.048	0	47,140-*	47,140	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	11/21/17 S	20,000	1.072	0	21,434 *	20,544	890
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	12/01/17 S	20,000	1.087	0	21,744 *	20,544	1,199
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	12/12/17 S	30,000	1.085	0	32,543 *	30,816	1,726
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	09/18/17 S	40,000	1.037	0	41,474 *	40,014	1,460
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	10/25/17 S	30,000	1.052	0	31,566 *	30,011	1,555
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	10/26/17 S	20,000	1.047	0	20,935 *	20,007	928
	ISSUE: 617482V92 - MORGAN STANLEY 6.375% 7/24/42						
26083301	09/29/17 S	20,000	1.350	0	27,005 *	26,458	547
	ISSUE: 623115AD4 - MT SINAI HOSPITAL 3.981% 7/01/48						
26083301	12/14/17 B	95,000	1.000	0	95,000-*	95,000	
	ISSUE: 62952EAE7 - NYU HOSPITALS CENTER 4.368% 7/01/47						
26083301	10/04/17 S	65,000	1.059	0	68,832 *	65,000	3,832
	ISSUE: 63946BAF7 - NBCUNIVERSAL MEDIA 6.4% 4/30/40						
26083301	10/06/17 B	100,000	1.379	0	137,871-*	137,871	
	ISSUE: 644188BF0 - P/P NEW ENGLAND POWE 3.8% 12/05/47						
26083301	11/30/17 B	110,000	0.993	0	109,259-*	109,259	
	ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39						
26083301	11/02/17 B	50,000	1.276	0	63,792-*	63,792	
	ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42						
26083301	10/12/17 S	25,000	1.084	0	27,102 *	27,331	-229
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	09/12/17 B	200,000	0.987	0	197,304-*	197,304	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	10/05/17 S	40,000	0.985	0	39,405 *	39,461	-56
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	11/15/17 B	45,000	1.000	0	44,982-*	44,982	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/19/17 S	0	8,645.333	0	519 *	457	62
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/19/17 S	0	8,527.625	0	682 *	609	73
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/29/17 S	0	8,221.889	0	740 *	685	55
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/17/17 B	93	8,704.083	808,000	808,000-*	808,000	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	11/07/17 S	54	8,839.779	0	480,000 *	414,733	65,267
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	12/15/17 S	104	9,154.862	0	950,000 *	792,574	157,426
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	12/28/17 S	0	9,663.625	0	773 *	611	162
	ISSUE: 662352AB9 - NORTH SHORE LONG ISL 6.15% 11/01/43						
26083301	09/19/17 S	105,000	1.287	0	135,176 *	118,920	16,256
	ISSUE: 665772CQ0 - NORTHERN STATES PWR- 3.6% 9/15/47						
26083301	09/06/17 B	65,000	0.990	0	64,352-*	64,352	
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/12/17 B	60,000	0.986	0	59,137-*	59,137	
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/17/17 B	30,000	0.992	0	29,750-*	29,750	
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	10/10/17 B	120,000	1.000	0	119,936-*	119,936	
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	12/13/17 B	70,000	1.005	0	70,347-*	70,347	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/10/17 B	280,000	0.998	0	279,563-*	279,563	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/23/17 B	75,000	1.015	0	76,128-*	76,128	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/24/17 B	50,000	1.014	0	50,684-*	50,684	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/31/17 B	20,000	1.028	0	20,551-*	20,551	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/31/17 S	45,000	1.032	0	46,437 *	45,204	1,233
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	11/09/17 S	45,000	1.134	0	51,021 *	47,961	3,059
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	12/14/17 B	45,000	1.150	0	51,734-*	51,734	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	10/20/17 S	55,000	1.067	0	58,676 *	56,798	1,877

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	11/03/17 S	50,000	1.072	0	53,589 *	51,635	1,954
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	11/08/17 S	35,000	1.075	0	37,625 *	36,144	1,481
	ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43						
26083301	09/28/17 B	45,000	1.167	0	52,509-*	52,509	
	ISSUE: 68389XAW5 - ORACLE CORP 4.5% 7/08/44						
26083301	09/20/17 S	45,000	1.104	0	49,665 *	46,785	2,880
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	11/27/17 S	30,000	1.056	0	31,688 *	30,012	1,676
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	11/27/17 S	40,000	1.059	0	42,362 *	40,016	2,346
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	12/06/17 S	50,000	1.065	0	53,249 *	50,020	3,229
	ISSUE: 68389XBH7 - ORACLE CORP 3.85% 7/15/36						
26083301	09/22/17 B	70,000	1.031	0	72,148-*	72,148	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/22/17 B	45,000	1.028	0	46,250-*	46,250	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/26/17 S	55,000	1.028	0	56,518 *	54,813	1,705
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/07/17 B	275,000	0.996	0	273,966-*	273,966	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/27/17 B	40,000	1.029	0	41,168-*	41,168	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/07/17 B	280,000	0.995	0	278,687-*	278,687	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/27/17 B	40,000	1.040	0	41,598-*	41,598	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	12/06/17 B	50,000	1.046	0	52,307-*	52,307	
	ISSUE: 694308GJ0 - PACIFIC GAS & ELECTR 5.8% 3/01/37						
26083301	10/24/17 B	125,000	1.227	0	153,364-*	153,364	
	ISSUE: 694308HA8 - PACIFIC GAS & ELECTR 3.75% 8/15/42						
26083301	09/06/17 S	95,000	1.017	0	96,608 *	95,311	1,298
	ISSUE: 694308HP5 - PACIFIC GAS & ELECTR 2.95% 3/01/26						
26083301	10/20/17 B	130,000	0.978	0	127,199-*	127,199	
	ISSUE: 694308HV2 - P/P PACIFIC GAS & EL 3.3% 12/01/27						
26083301	11/27/17 B	125,000	0.997	0	124,630-*	124,630	
	ISSUE: 713448DP0 - PEPSICO INC 3.45% 10/06/46						
26083301	10/20/17 B	70,000	0.943	0	65,988-*	65,988	
	ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38						
26083301	09/13/17 S	75,000	1.329	0	99,643 *	89,688	9,955
	ISSUE: 71654QCC4 - PETROLEOS MEXICANOS 6.75% 9/21/47						
26083301	11/29/17 S	30,000	1.065	0	31,950 *	31,333	617
	ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47						
26083301	10/12/17 S	95,000	1.050	0	99,750 *	94,829	4,921

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47						
26083301	10/19/17 S	135,000	1.040	0	140,400 *	134,757	5,644
	ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39						
26083301	09/14/17 S	75,000	1.502	0	112,682 *	104,615	8,067
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
26083301	11/29/17 B	40,000	1.107	0	44,296-*	44,296	
	ISSUE: 718549AF5 - PHILLIPS 66 PARTNERS 3.75% 3/01/28						
26083301	10/10/17 B	75,000	0.996	0	74,715-*	74,715	
	ISSUE: 722005667 - PIMCO COMMODITY REAL RET STRAT-I#45						
26083302	10/06/17 R	16,913	6.640	0	112,304-*	112,304	
	ISSUE: 722005667 - PIMCO COMMODITY REAL RET STRAT-I#45						
26083302	10/12/17 B	86,446	6.640	0	574,000-*	574,000	
	ISSUE: 722005667 - PIMCO COMMODITY REAL RET STRAT-I#45						
26083302	11/08/17 S	36,390	6.870	0	250,000 *	298,786	-48,786
	ISSUE: 722005667 - PIMCO COMMODITY REAL RET STRAT-I#45						
26083302	12/14/17 S	755,020	6.570	0	4,960,483 *	6,199,199	-1,238,716
	ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821						
26083302	09/29/17 R	1,016	12.440	0	12,641-*	12,641	
	ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821						
26083302	10/12/17 B	16,734	12.430	0	208,000-*	208,000	
	ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821						
26083302	11/01/17 R	1,804	12.450	0	22,459-*	22,459	
	ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821						
26083302	11/08/17 B	804	12.440	0	10,000-*	10,000	
	ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821						
26083302	11/30/17 R	1,845	12.430	0	22,932-*	22,932	
	ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821						
26083302	12/29/17 R	1,857	12.410	0	23,046-*	23,046	
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	10/23/17 B	30,000	0.947	0	28,413-*	28,413	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/01/17 S	17	640.749	0	11,102 *	11,090	13
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/01/17 S	3	640.755	0	1,848 *	1,846	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/06/17 B	1	640.777	502	502-*	502	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/08/17 S	1	640.815	0	951 *	950	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/12/17 S	7	640.850	0	4,263 *	4,257	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/14/17 S	3	640.883	0	1,855 *	1,852	3
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/15/17 B	0	640.187	27	27-*	27	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/20/17 S	3	640.918	0	1,608 *	1,606	2

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/25/17 S	3	640.980	0	1,755 *	1,753	3
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/28/17 S	1,914	641.004	0	1,226,805 *	1,224,895	1,911
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/01/17 S	19	641.022	0	12,430 *	12,411	20
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/06/17 B	7,640	641.080	4,898,000	4,898,000-*	4,898,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/13/17 S	1	641.127	0	405 *	405	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/17/17 B	1	641.180	904	904-*	904	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/30/17 S	1,907	641.310	0	1,222,921 *	1,222,441	480
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/01/17 S	19	641.320	0	12,430 *	12,425	5
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/03/17 B	1,923	641.350	1,233,000	1,233,000-*	1,233,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/14/17 S	1	641.438	0	914 *	913	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/22/17 S	2	641.546	0	996 *	995	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/29/17 S	1,905	641.616	0	1,222,178 *	1,221,252	926
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/01/17 S	19	641.628	0	12,430 *	12,421	10
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/04/17 S	2	641.680	0	1,448 *	1,447	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/19/17 B	1,902	641.866	1,221,000	1,221,000-*	1,221,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/28/17 S	1,907	641.990	0	1,224,111 *	1,222,816	1,295
	ISSUE: 743315AP8 - PROGRESSIVE CORP 4.35% 4/25/44						
26083301	09/12/17 B	30,000	1.075	0	32,243-*	32,243	
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/14/17 S	30,000	1.047	0	31,403 *	30,223	1,179
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/21/17 B	55,000	1.050	0	57,769-*	57,769	
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	11/01/17 B	20,000	1.055	0	21,102-*	21,102	
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	11/10/17 S	35,000	1.066	0	37,324 *	35,682	1,641
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/28/17 B	50,000	1.161	0	58,048-*	58,048	
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/29/17 B	50,000	1.164	0	58,189-*	58,189	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 744320AZ5 - P/P PRUDENTIAL FINAN 3.935% 12/07/49						
26083301	12/12/17 S	105	1.000	0	105 *	101	4
	ISSUE: 745332CG9 - PUGET SOUND ENERGY 4.3% 5/20/45						
26083301	11/08/17 S	100,000	1.117	0	111,718 *	102,252	9,466
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	10/31/17 S	55,000	1.011	0	55,612 *	54,991	620
	ISSUE: 749685AU7 - RPM INTERNATIONAL IN 5.25% 6/01/45						
26083301	12/05/17 S	55,000	1.153	0	63,416 *	58,428	4,988
	ISSUE: 74977RCM4 - P/P RABOBANK NEDERLA 5.8% 9/30/10						
26083301	11/09/17 S	40,000	1.294	0	51,760 *	44,830	6,930
	ISSUE: 760719BH6 - REPUBLIC NEW YORK CO 7.2% 7/15/97						
26083301	10/03/17 B	20,000	1.420	0	28,408-*	28,408	
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/20/17 S	55,000	1.248	0	68,615 *	68,871	-256
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/21/17 S	100,000	1.255	0	125,487 *	125,221	266
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	09/08/17 S	50,000	1.215	0	60,773 *	60,730	43
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	10/30/17 S	25,000	1.074	0	26,860 *	25,016	1,844
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	11/01/17 S	35,000	1.073	0	37,553 *	35,022	2,531
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/19/17 S	19	155.136	0	2,954 *	2,476	478
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/19/17 S	31	155.122	0	4,758 *	3,988	769
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/29/17 S	21	153.816	0	3,170 *	2,680	490
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	10/17/17 B	4,126	158.267	653,000	653,000-*	653,000	
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	11/08/17 S	1,757	158.781	0	279,000 *	230,158	48,842
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	12/18/17 B	568	160.225	91,000	91,000-*	91,000	
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	12/28/17 S	20	162.249	0	3,238 *	2,617	621
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/06/17 B	105,000	1.000	0	105,000-*	105,000	
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/07/17 B	70,000	1.000	0	69,969-*	69,969	
	ISSUE: 797440BV5 - SAN DIEGO G & E 3.75% 6/01/47						
26083301	11/07/17 S	30,000	1.052	0	31,545 *	29,866	1,679
	ISSUE: 798170AN6 - SAN JOSE CA REDEV AG 3.375% 8/01/34						
26083301	12/07/17 B	45,000	0.977	0	43,967-*	43,967	
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	09/27/17 B	330,000	0.994	0	327,987-*	327,987	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/11/17 S	20,000	1.014	0	20,290 *	19,878	412
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/12/17 S	65,000	1.018	0	66,138 *	64,604	1,534
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/19/17 S	20,000	1.026	0	20,510 *	19,878	632
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/20/17 S	30,000	1.020	0	30,615 *	29,817	798
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/23/17 S	40,000	1.020	0	40,800 *	39,756	1,044
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/24/17 S	40,000	1.017	0	40,675 *	39,756	919
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/27/17 S	65,000	1.012	0	65,748 *	64,604	1,144
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	12/20/17 S	50,000	1.020	0	51,000 *	49,695	1,305
	ISSUE: 816851AP4 - SEMPRA ENERGY 6% 10/15/39						
26083301	12/12/17 B	80,000	1.290	0	103,163-*	103,163	
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						
26083301	12/19/17 S	40,000	1.133	0	45,304 *	43,258	2,046
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	10/27/17 B	30,000	1.074	0	32,207-*	32,207	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	10/27/17 S	30,000	1.016	0	30,488 *	28,713	1,775
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	12/19/17 B	40,000	1.052	0	42,089-*	42,089	
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	10/30/17 S	45,000	0.978	0	44,006 *	42,937	1,069
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	11/08/17 S	50,000	0.982	0	49,089 *	47,708	1,380
	ISSUE: 824348AX4 - SHERWIN-WILLIAMS CO 4.5% 6/01/47						
26083301	09/19/17 S	25,000	1.058	0	26,440 *	25,397	1,043
	ISSUE: 828807CE5 - SIMON PROPERTY GROUP 6.75% 2/01/40						
26083301	11/01/17 S	30,000	1.389	0	41,659 *	38,947	2,712
	ISSUE: 832696AR9 - JM SMUCKER CO 3.375% 12/15/27						
26083301	12/04/17 B	120,000	1.000	0	119,959-*	119,959	
	ISSUE: 837004CB4 - SOUTH CAROLINA ELEC& 6.05% 1/15/38						
26083301	09/08/17 S	25,000	1.312	0	32,792 *	30,395	2,396
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/04/17 B	40,000	1.361	0	54,447-*	54,447	
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/05/17 B	25,000	1.367	0	34,163-*	34,163	
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/11/17 B	25,000	1.368	0	34,199-*	34,199	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/11/17 S	25,000	1.235	0	30,873 *	28,263	2,610

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/20/17 S	15,000	1.231	0	18,461 *	16,958	1,503
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/29/17 B	25,000	1.238	0	30,938-*	30,938	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	10/12/17 S	55,000	1.241	0	68,406 *	64,853	3,553
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	11/09/17 B	20,000	1.093	0	21,850-*	21,850	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/11/17 B	25,000	1.146	0	28,658-*	28,658	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/12/17 S	25,000	1.145	0	28,630 *	28,658	-28
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/13/17 B	80,000	1.143	0	91,400-*	91,400	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/20/17 B	15,000	1.142	0	17,129-*	17,129	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/10/17 B	35,000	1.149	0	40,233-*	40,233	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/12/17 B	50,000	1.156	0	57,800-*	57,800	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/20/17 B	45,000	1.160	0	52,200-*	52,200	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	11/09/17 B	25,000	1.180	0	29,500-*	29,500	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	11/30/17 B	20,000	1.208	0	24,150-*	24,150	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	12/14/17 B	40,000	1.220	0	48,810-*	48,810	
	ISSUE: 845743BN2 - SOUTHWESTERN PUBLIC 4.5% 8/15/41						
26083301	11/02/17 S	60,000	1.130	0	67,795 *	62,506	5,288
	ISSUE: 84756NAH2 - SPECTRA ENERGY PARTN 3.375% 10/15/26						
26083301	09/06/17 S	110,000	0.998	0	109,745 *	109,852	-107
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	09/29/17 B	75,000	1.092	0	81,888-*	81,888	
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	11/03/17 S	75,000	1.100	0	82,503 *	81,888	615
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	11/20/17 B	100,000	0.997	0	99,731-*	99,731	
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	09/13/17 B	75,000	1.337	0	100,280-*	100,280	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/08/17 B	55,000	0.995	0	54,724-*	54,724	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/08/17 B	40,000	0.998	0	39,910-*	39,910	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/09/17 B	35,000	0.991	0	34,668-*	34,668	

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/10/17 B	25,000	0.980	0	24,503-*	24,503	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/22/17 S	60,000	1.012	0	60,727 *	59,537	1,190
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/30/17 B	50,000	1.001	0	50,034-*	50,034	
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	09/19/17 B	185,000	0.998	0	184,641-*	184,641	
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	11/03/17 S	75,000	1.019	0	76,406 *	74,855	1,551
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	11/29/17 S	110,000	1.001	0	110,156 *	109,787	370
	ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27						
26083301	11/28/17 B	90,000	0.997	0	89,743-*	89,743	
	ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27						
26083301	12/04/17 B	135,000	0.995	0	134,316-*	134,316	
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	11/15/17 S	110,000	1.118	0	122,991 *	114,741	8,250
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	12/06/17 S	85,000	1.037	0	88,140 *	84,904	3,236
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/16/17 S	90,000	0.947	0	85,217 *	84,967	250
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/20/17 S	80,000	0.958	0	76,608 *	75,526	1,082
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/24/17 S	35,000	0.945	0	33,060 *	33,043	17
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/30/17 S	70,000	0.938	0	65,653 *	66,085	-432
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	11/02/17 S	40,000	0.953	0	38,112 *	37,763	349
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/06/17 B	80,000	0.977	0	78,151-*	78,151	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/14/17 B	55,000	0.969	0	53,296-*	53,296	
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/16/17 B	70,000	0.996	0	69,715-*	69,715	
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/17/17 B	75,000	0.997	0	74,774-*	74,774	
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/20/17 B	35,000	0.983	0	34,414-*	34,414	
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/26/17 B	65,000	0.976	0	63,456-*	63,456	
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	11/02/17 B	40,000	0.992	0	39,669-*	39,669	
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	09/26/17 B	25,000	1.048	0	26,194-*	26,194	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 87971MBF9 - TELUS CORP 3.7% 9/15/27						
26083301	11/02/17 S	105,000	1.030	0	108,198 *	104,890	3,309
	ISSUE: 887317AE5 - TIME WARNER INC 6.2% 3/15/40						
26083301	11/02/17 S	50,000	1.194	0	59,692 *	58,891	801
	ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40						
26083301	10/19/17 S	35,000	1.195	0	41,830 *	38,686	3,145
	ISSUE: 887317AU9 - TIME WARNER INC 4.65% 6/01/44						
26083301	09/07/17 B	40,000	0.976	0	39,034-*	39,034	
	ISSUE: 887317AX3 - TIME WARNER INC 4.85% 7/15/45						
26083301	09/07/17 S	40,000	1.009	0	40,355 *	40,875	-520
	ISSUE: 88732JBD9 - TIME WARNER CABLE IN 4.5% 9/15/42						
26083301	10/31/17 B	50,000	0.935	0	46,727-*	46,727	
	ISSUE: 89352HAD1 - TRANS-CANADA PIPELIN 6.2% 10/15/37						
26083301	10/27/17 S	105,000	1.309	0	137,445 *	112,004	25,442
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	09/07/17 S	35,000	1.035	0	36,233 *	35,275	958
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	12/07/17 B	50,000	1.054	0	52,716-*	52,716	
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/05/17 S	40,000	1.320	0	52,808 *	48,231	4,577
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/12/17 S	55,000	1.321	0	72,664 *	66,318	6,346
	ISSUE: 90131HBR5 - 21ST CENTY FOX AMER 7.75% 12/01/45						
26083301	09/11/17 S	60,000	1.521	0	91,256 *	70,840	20,416
	ISSUE: 902494BC6 - TYSON FOODS INC 3.55% 6/02/27						
26083301	10/23/17 S	165,000	1.019	0	168,152 *	164,724	3,427
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	09/27/17 S	40,000	1.074	0	42,952 *	39,766	3,186
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	10/05/17 S	65,000	1.069	0	69,499 *	64,620	4,879
	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45						
26083301	11/10/17 S	35,000	1.064	0	37,242 *	39,442	-2,200
	ISSUE: 907818EG9 - UNION PACIFIC CORP 4.375% 11/15/65						
26083301	09/25/17 S	40,000	1.074	0	42,973 *	39,614	3,359
	ISSUE: 907818EJ3 - UNION PACIFIC CORP 4.05% 3/01/46						
26083301	10/20/17 B	45,000	1.045	0	47,040-*	47,040	
	ISSUE: 907818EN4 - UNION PACIFIC CORP 4% 4/15/47						
26083301	09/12/17 S	90,000	1.033	0	92,988 *	88,790	4,199
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/12/17 B	140,000	0.999	0	139,861-*	139,861	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/21/17 B	60,000	1.014	0	60,817-*	60,817	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	10/20/17 S	60,000	1.008	0	60,458 *	60,203	255
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/09/17 B	240,000	0.998	0	239,398-*	239,398	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/30/17 B	85,000	1.008	0	85,711-*	85,711	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	12/05/17 B	115,000	1.030	0	118,474-*	118,474	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	12/14/17 B	70,000	1.036	0	72,485-*	72,485	
	ISSUE: 912796KL2 - US TREASURY BILL 9/14/17						
26083301	09/14/17 S	1,505,000	1.000	0	1,504,518 *	1,501,646	0
	ISSUE: 912796KR9 - US TREASURY BILL 10/12/17						
26083301	09/13/17 B	2,005,000	0.999	0	2,003,490-*	2,003,490	
	ISSUE: 912796KR9 - US TREASURY BILL 10/12/17						
26083301	10/12/17 S	2,005,000	1.000	0	2,003,490 *	2,003,490	0
	ISSUE: 912796LZ0 - US TREASURY BILL 10/26/17						
26083301	09/27/17 B	190,000	0.999	0	189,857-*	189,857	
	ISSUE: 912796LZ0 - US TREASURY BILL 10/26/17						
26083301	10/26/17 S	190,000	1.000	0	189,857 *	189,857	0
	ISSUE: 912796MD8 - US TREASURY BILL 11/24/17						
26083301	11/24/17 S	725,000	1.000	0	723,362 *	723,175	0
	ISSUE: 912796ML0 - US TREASURY BILL 1/11/18						
26083301	10/11/17 B	2,005,000	0.997	0	1,999,577-*	1,999,577	
	ISSUE: 912796ML0 - US TREASURY BILL 1/11/18						
26083301	11/30/17 S	1,250,000	0.999	0	1,248,529 *	1,246,619	0
	ISSUE: 912796NP0 - US TREASURY BILL 1/25/18						
26083301	10/25/17 B	235,000	0.997	0	234,352-*	234,352	
	ISSUE: 912796NT2 - US TREASURY BILL 2/22/18						
26083301	11/22/17 B	1,905,000	0.997	0	1,898,952-*	1,898,952	
	ISSUE: 912796NW5 - US TREASURY BILL 3/15/18						
26083301	12/13/17 B	1,120,000	0.997	0	1,116,345-*	1,116,345	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	30,000	1.057	0	31,716-*	31,716	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	45,000	1.057	0	47,566-*	47,566	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	75,000	1.064	0	79,816-*	79,816	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	25,000	1.057	0	26,430-*	26,430	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 S	90,000	1.056	0	95,045 *	95,094	-49
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	80,000	1.067	0	85,350-*	85,350	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	75,000	1.066	0	79,980-*	79,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	30,000	1.066	0	31,992-*	31,992	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	55,000	1.069	0	58,781-*	58,781	

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	65,000	1.069	0	69,509-*	69,509	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	40,000	1.071	0	42,838-*	42,838	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	65,000	1.071	0	69,611-*	69,611	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	165,000	1.070	0	176,498 *	175,685	813
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	65,000	1.070	0	69,530 *	69,209	320
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	85,000	1.067	0	90,711 *	90,505	206
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	35,000	1.065	0	37,270-*	37,270	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	60,000	1.065	0	63,900-*	63,900	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	75,000	1.065	0	79,875-*	79,875	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	20,000	1.065	0	21,300-*	21,300	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	10,000	1.065	0	10,645 *	10,648	-3
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	15,000	1.064	0	15,966 *	15,973	-7
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	55,000	1.067	0	58,695 *	58,567	129
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 B	55,000	1.054	0	57,973-*	57,973	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 B	65,000	1.053	0	68,423-*	68,423	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 S	55,000	1.055	0	58,042 *	58,417	-375
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	70,000	1.051	0	73,544-*	73,544	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	75,000	1.048	0	78,633-*	78,633	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	20,000	1.047	0	20,934-*	20,934	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	325,000	1.047	0	340,184-*	340,184	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	75,000	1.046	0	78,434-*	78,434	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	35,000	1.047	0	36,641-*	36,641	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	60,000	1.047	0	62,803 *	63,221	-418

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	165,000	1.047	0	172,760 *	173,858	-1,098
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	105,000	1.047	0	109,938 *	110,637	-699
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	95,000	1.047	0	99,468 *	100,100	-632
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	170,000	1.046	0	177,756 *	179,126	-1,370
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	55,000	1.047	0	57,561 *	57,953	-392
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	95,000	1.045	0	99,256 *	100,100	-844
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	50,000	1.046	0	52,305 *	52,684	-380
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	25,000	1.045	0	26,117-*	26,117	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	75,000	1.045	0	78,387-*	78,387	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	55,000	1.046	0	57,509-*	57,509	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 S	65,000	1.043	0	67,816 *	68,228	-413
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	30,000	1.041	0	31,219-*	31,219	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	30,000	1.047	0	31,402-*	31,402	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	35,000	1.047	0	36,656-*	36,656	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	25,000	1.044	0	26,094-*	26,094	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	25,000	1.041	0	26,027-*	26,027	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	160,000	1.051	0	168,194 *	167,719	475
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	130,000	1.044	0	135,698 *	136,272	-574
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	100,000	1.044	0	104,391 *	104,824	-434
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	165,000	1.047	0	172,786 *	172,960	-174
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	20,000	1.047	0	20,938-*	20,938	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	45,000	1.047	0	47,134-*	47,134	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	10,000	1.047	0	10,469-*	10,469	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 S	50,000	1.048	0	52,398 *	52,367	32
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/20/17 B	50,000	1.040	0	52,008-*	52,008	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	50,000	1.038	0	51,898-*	51,898	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	10,000	1.039	0	10,393-*	10,393	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	25,000	1.040	0	25,996-*	25,996	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	40,000	1.041	0	41,625-*	41,625	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	25,000	1.038	0	25,949-*	25,949	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	75,000	1.039	0	77,930-*	77,930	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	95,000	1.039	0	98,696-*	98,696	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	135,000	1.037	0	140,036 *	140,384	-348
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	50,000	1.042	0	52,078 *	51,994	84
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	50,000	1.039	0	51,945 *	51,994	-49
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/22/17 S	35,000	1.039	0	36,371 *	36,396	-25
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/22/17 S	55,000	1.038	0	57,105 *	57,194	-88
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	105,000	1.040	0	109,249-*	109,249	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	70,000	1.039	0	72,745-*	72,745	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	20,000	1.041	0	20,813-*	20,813	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	70,000	1.039	0	72,734-*	72,734	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	55,000	1.039	0	57,148 *	57,189	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 B	50,000	1.043	0	52,166-*	52,166	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 B	25,000	1.044	0	26,094-*	26,094	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 S	35,000	1.044	0	36,553 *	36,424	130
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 S	80,000	1.042	0	83,350 *	83,254	96
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	30,000	1.046	0	31,388-*	31,388	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	50,000	1.050	0	52,477-*	52,477	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	110,000	1.049	0	115,363-*	115,363	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	50,000	1.048	0	52,422 *	52,226	196
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	35,000	1.049	0	36,728 *	36,558	170
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	25,000	1.044	0	26,094 *	26,113	-19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.046	0	31,383-*	31,383	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	20,000	1.046	0	20,928-*	20,928	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	40,000	1.045	0	41,800-*	41,800	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	35,000	1.039	0	36,362 *	36,568	-206
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	60,000	1.046	0	62,766 *	62,688	78
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	20,000	1.046	0	20,922 *	20,896	26
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.021	0	30,633-*	30,633	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	150,000	1.027	0	153,984-*	153,984	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	35,000	1.024	0	35,859-*	35,859	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.026	0	30,788-*	30,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	20,000	1.023	0	20,469 *	20,511	-43
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	30,000	1.027	0	30,811 *	30,767	44
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	5,000	1.025	0	5,127 *	5,128	-1

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	40,000	1.024	0	40,944 *	41,023	-79
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	45,000	1.027	0	46,195 *	46,150	45
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	30,000	1.026	0	30,788 *	30,767	21
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	75,000	1.026	0	76,980 *	76,917	63
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.036	0	20,719-*	20,719	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	60,000	1.028	0	61,706-*	61,706	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	25,000	1.030	0	25,754-*	25,754	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,455-*	15,455	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	35,000	1.031	0	36,083 *	36,379	-296
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	25,000	1.031	0	25,781 *	25,985	-203
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	55,000	1.029	0	56,581 *	57,166	-585
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.029	0	30,872 *	31,182	-310
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	260,000	1.027	0	267,059 *	270,241	-3,183
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	25,000	1.028	0	25,711-*	25,711	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	70,000	1.027	0	71,914-*	71,914	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	475,000	1.030	0	489,009-*	489,009	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.029	0	15,431-*	15,431	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	65,000	1.029	0	66,889-*	66,889	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,837 *	30,873	-36

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	20,000	1.028	0	20,559 *	20,582	-22
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	45,000	1.028	0	46,252 *	46,309	-58
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,832 *	30,873	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	65,000	1.025	0	66,625 *	66,891	-266
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	65,000	1.028	0	66,838 *	66,891	-53
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,825 *	30,873	-48
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	70,000	1.027	0	71,881 *	72,036	-155
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	135,000	1.028	0	138,713 *	138,927	-215
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	70,000	1.029	0	72,013 *	72,036	-24
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/04/17 B	25,000	1.031	0	25,781-*	25,781	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/04/17 S	20,000	1.031	0	20,625 *	20,589	36
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	35,000	1.027	0	35,941-*	35,941	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	120,000	1.028	0	123,413-*	123,413	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	25,000	1.027	0	25,664-*	25,664	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 S	25,000	1.026	0	25,656 *	25,714	-57
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 S	25,000	1.026	0	25,645 *	25,714	-69
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	60,000	1.027	0	61,631-*	61,631	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	25,000	1.028	0	25,687-*	25,687	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	55,000	1.026	0	56,452-*	56,452	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	40,000	1.027	0	41,069 *	41,119	-51
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	150,000	1.024	0	153,609 *	154,198	-589
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	95,000	1.024	0	97,286 *	97,659	-373
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	55,000	1.022	0	56,212-*	56,212	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	60,000	1.024	0	61,463-*	61,463	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	20,000	1.023	0	20,456-*	20,456	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	45,000	1.022	0	46,013-*	46,013	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.023	0	35,800-*	35,800	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	70,000	1.023	0	71,597-*	71,597	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 S	65,000	1.025	0	66,643 *	66,563	80
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 S	40,000	1.023	0	40,906 *	40,962	-55
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	240,000	1.029	0	246,900-*	246,900	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	65,000	1.029	0	66,871-*	66,871	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	100,000	1.024	0	102,359-*	102,359	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	130,000	1.024	0	133,067-*	133,067	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	35,000	1.026	0	35,906 *	35,883	23
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	20,000	1.024	0	20,491 *	20,505	-14
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	35,000	1.025	0	35,864 *	35,883	-19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	240,000	1.022	0	245,278 *	246,056	-778
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	15,000	1.026	0	15,384-*	15,384	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	25,000	1.025	0	25,629-*	25,629	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	25,000	1.027	0	25,676-*	25,676	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	75,000	1.026	0	76,980-*	76,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	30,000	1.024	0	30,713-*	30,713	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	70,000	1.026	0	71,805-*	71,805	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	55,000	1.023	0	56,289-*	56,289	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	20,000	1.024	0	20,485-*	20,485	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	25,000	1.025	0	25,621-*	25,621	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	20,000	1.026	0	20,513-*	20,513	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	50,000	1.031	0	51,537-*	51,537	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	420,000	1.024	0	430,172 *	430,710	-538
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	30,000	1.030	0	30,895 *	30,765	130
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	50,000	1.031	0	51,531 *	51,275	256
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/17/17 S	25,000	1.038	0	25,957 *	25,638	320
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 B	50,000	1.036	0	51,805-*	51,805	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	20,000	1.038	0	20,763 *	20,528	235
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	35,000	1.038	0	36,323 *	35,924	400
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	15,000	1.038	0	15,565 *	15,396	169
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 B	25,000	1.039	0	25,980-*	25,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 B	5,000	1.036	0	5,181-*	5,181	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 B	90,000	1.040	0	93,561-*	93,561	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 B	50,000	1.040	0	51,977-*	51,977	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 S	25,000	1.039	0	25,977 *	25,739	237
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 S	55,000	1.038	0	57,097 *	56,627	470
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	

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REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	50,000	1.030	0	51,516-*	51,516	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	40,000	1.032	0	41,263-*	41,263	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	65,000	1.031	0	67,011-*	67,011	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	50,000	1.031	0	51,539-*	51,539	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	165,000	1.023	0	168,738 *	169,939	-1,201
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	60,000	1.035	0	62,109 *	61,796	313
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	395,000	1.030	0	406,727 *	406,823	-97
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	15,000	1.031	0	15,459 *	15,449	10
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	50,000	1.029	0	51,467 *	51,497	-30
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/23/17 B	15,000	1.036	0	15,536-*	15,536	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/23/17 B	50,000	1.035	0	51,758-*	51,758	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	25,000	1.023	0	25,576-*	25,576	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	70,000	1.021	0	71,466-*	71,466	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	40,000	1.022	0	40,875-*	40,875	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	60,000	1.020	0	61,219 *	61,672	-453
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	35,000	1.021	0	35,733 *	35,975	-242
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	40,000	1.022	0	40,870 *	41,115	-244
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	35,000	1.022	0	35,766 *	35,975	-210
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	35,000	1.022	0	35,785-*	35,785	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	25,000	1.024	0	25,605-*	25,605	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	65,000	1.022	0	66,402-*	66,402	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	125,000	1.025	0	128,159-*	128,159	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	20,000	1.022	0	20,447 *	20,513	-66
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	80,000	1.023	0	81,863 *	82,051	-188
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	65,000	1.023	0	66,503 *	66,666	-163
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	45,000	1.016	0	45,703-*	45,703	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	30,000	1.015	0	30,455-*	30,455	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	15,000	1.016	0	15,232-*	15,232	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	35,000	1.015	0	35,522-*	35,522	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	105,000	1.013	0	106,411-*	106,411	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	45,000	1.018	0	45,788 *	45,931	-143
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	95,000	1.016	0	96,484 *	96,965	-481
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	35,000	1.016	0	35,574 *	35,724	-150
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	330,000	1.012	0	334,061 *	336,826	-2,766
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	15,000	1.010	0	15,149-*	15,149	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 B	75,000	1.009	0	75,680-*	75,680	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 S	20,000	1.009	0	20,184 *	20,220	-36
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 S	45,000	1.011	0	45,480 *	45,495	-15
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.010	0	30,314-*	30,314	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.012	0	45,555-*	45,555	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.010	0	30,295-*	30,295	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	40,000	1.011	0	40,431-*	40,431	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.009	0	45,408-*	45,408	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.009	0	30,263-*	30,263	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	40,000	1.011	0	40,425 *	40,415	10

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	55,000	1.010	0	55,524 *	55,571	-46
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	40,000	1.011	0	40,431 *	40,415	16
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	50,000	1.010	0	50,516 *	50,519	-3
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	35,000	1.023	0	35,820-*	35,820	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	25,000	1.024	0	25,594-*	25,594	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	65,000	1.025	0	66,605-*	66,605	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.019	0	45,872-*	45,872	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	20,000	1.024	0	20,478 *	20,357	121
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	20,000	1.024	0	20,481 *	20,400	82
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	55,000	1.009	0	55,505-*	55,505	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	85,000	1.014	0	86,209-*	86,209	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	25,000	1.007	0	25,172 *	25,292	-120
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	55,000	1.013	0	55,739 *	55,642	97
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	35,000	1.026	0	35,908-*	35,908	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	45,000	1.025	0	46,132-*	46,132	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	40,000	1.024	0	40,969-*	40,969	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	35,000	1.026	0	35,897 *	35,699	198
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	115,000	1.026	0	118,046 *	117,298	748
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	30,000	1.027	0	30,797-*	30,797	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	25,000	1.030	0	25,738-*	25,738	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	25,000	1.029	0	25,714-*	25,714	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	45,000	1.028	0	46,273-*	46,273	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	20,000	1.027	0	20,531 *	20,464	68
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	50,000	1.030	0	51,500 *	51,159	341
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	115,000	1.029	0	118,324 *	117,666	658
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	25,000	1.032	0	25,793 *	25,580	213
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	110,000	1.029	0	113,223 *	112,550	673
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	45,000	1.035	0	46,561-*	46,561	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	30,000	1.034	0	31,036-*	31,036	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	25,000	1.033	0	25,828-*	25,828	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	50,000	1.035	0	51,742-*	51,742	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	15,000	1.036	0	15,532-*	15,532	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	35,000	1.034	0	36,203-*	36,203	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	115,000	1.035	0	119,003-*	119,003	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	40,000	1.032	0	41,275-*	41,275	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	45,000	1.035	0	46,582 *	46,544	38
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	55,000	1.030	0	56,667 *	56,887	-220
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	15,000	1.035	0	15,530 *	15,515	15
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	35,000	1.035	0	36,220 *	36,201	19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	40,000	1.035	0	41,406 *	41,372	34
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	20,000	1.034	0	20,688-*	20,688	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	55,000	1.036	0	56,994-*	56,994	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	65,000	1.036	0	67,316-*	67,316	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	45,000	1.036	0	46,638-*	46,638	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	65,000	1.038	0	67,448-*	67,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 S	70,000	1.037	0	72,600 *	72,487	113
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 S	30,000	1.038	0	31,148 *	31,066	83
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	45,000	1.040	0	46,821-*	46,821	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	25,000	1.042	0	26,047-*	26,047	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	15,000	1.041	0	15,621-*	15,621	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	15,000	1.041	0	15,617-*	15,617	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	115,000	1.033	0	118,814 *	119,239	-425
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	25,000	1.041	0	26,027 *	25,922	106
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	40,000	1.041	0	41,631 *	41,474	157
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	235,000	1.041	0	244,574 *	243,662	912
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	235,000	1.045	0	245,492 *	245,617	-125
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	45,000	1.044	0	46,981 *	46,807	174
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	55,000	1.042	0	57,329-*	57,329	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	45,000	1.045	0	47,032-*	47,032	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.045	0	41,794-*	41,794	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	20,000	1.047	0	20,938-*	20,938	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	50,000	1.045	0	52,258-*	52,258	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	30,000	1.045	0	31,350-*	31,350	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.047	0	41,869-*	41,869	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	65,000	1.046	0	68,006-*	68,006	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	85,000	1.045	0	88,852-*	88,852	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	35,000	1.045	0	36,586-*	36,586	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	25,000	1.047	0	26,168-*	26,168	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	15,000	1.046	0	15,691-*	15,691	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	70,000	1.044	0	73,106-*	73,106	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	185,000	1.045	0	193,260 *	193,358	-98
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	55,000	1.037	0	57,028-*	57,028	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	20,000	1.040	0	20,797-*	20,797	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	50,000	1.037	0	51,867-*	51,867	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.040	0	41,594-*	41,594	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	20,000	1.038	0	20,770 *	20,840	-71
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	15,000	1.039	0	15,589 *	15,630	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	60,000	1.039	0	62,353 *	62,520	-167
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	30,000	1.039	0	31,167 *	31,260	-93
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	210,000	1.037	0	217,736 *	218,431	-696
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	90,000	1.046	0	94,134-*	94,134	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.046	0	31,373-*	31,373	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	40,000	1.045	0	41,788-*	41,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.043	0	31,284-*	31,284	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.043	0	31,294-*	31,294	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	35,000	1.043	0	36,504 *	36,575	-71
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	90,000	1.042	0	93,779 *	94,050	-271
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	35,000	1.043	0	36,520 *	36,575	-55
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.024	0	30,731-*	30,731	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	20,000	1.029	0	20,572 *	20,803	-231

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/13/17 S	10,000	1.028	0	10,282 *	10,401	-119
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	35,000	0.976	0	34,152-*	34,152	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	95,000	0.975	0	92,606-*	92,606	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	30,000	0.978	0	29,325-*	29,325	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	10,000	0.978	0	9,783-*	9,783	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 S	25,000	0.976	0	24,410 *	24,392	18
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 S	145,000	0.976	0	141,551 *	141,475	76
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	70,000	0.982	0	68,709-*	68,709	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	65,000	0.981	0	63,781-*	63,781	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	35,000	0.984	0	34,448-*	34,448	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	80,000	0.983	0	78,659-*	78,659	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	35,000	0.983	0	34,420-*	34,420	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	80,000	0.983	0	78,613 *	78,602	11
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	55,000	0.983	0	54,046 *	54,039	8
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	15,000	0.984	0	14,754 *	14,738	16
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	135,000	0.985	0	132,943 *	133,669	-726
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	15,000	0.990	0	14,845-*	14,845	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	95,000	0.991	0	94,124-*	94,124	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	35,000	0.996	0	34,871-*	34,871	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	50,000	0.996	0	49,805-*	49,805	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	75,000	0.996	0	74,719 *	74,156	563
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	40,000	0.996	0	39,825 *	39,550	275
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	35,000	0.992	0	34,732 *	34,606	126

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	20,000	0.993	0	19,859 *	19,775	84
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	50,000	0.990	0	49,516-*	49,516	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	40,000	0.990	0	39,589-*	39,589	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	80,000	0.991	0	79,250-*	79,250	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	25,000	0.985	0	24,617-*	24,617	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	40,000	0.990	0	39,613 *	39,569	44
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	95,000	0.988	0	93,846 *	93,975	-129
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	35,000	0.985	0	34,487 *	34,622	-135
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	20,000	0.985	0	19,706-*	19,706	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	55,000	0.994	0	54,648-*	54,648	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	25,000	0.993	0	24,832-*	24,832	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 S	20,000	0.992	0	19,844 *	19,803	41
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 S	75,000	0.993	0	74,496 *	74,261	235
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 B	60,000	0.993	0	59,602-*	59,602	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 S	25,000	0.992	0	24,805 *	24,796	9
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 S	90,000	0.991	0	89,181 *	89,264	-83
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	40,000	0.995	0	39,800-*	39,800	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	20,000	0.997	0	19,934-*	19,934	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	55,000	0.996	0	54,759-*	54,759	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	25,000	0.998	0	24,949-*	24,949	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	20,000	0.996	0	19,925-*	19,925	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	30,000	0.996	0	29,878 *	29,882	-3
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	95,000	0.998	0	94,792 *	94,625	167

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	30,000	0.997	0	29,911 *	29,881	29
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 B	50,000	0.994	0	49,695-*	49,695	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 B	20,000	0.998	0	19,963-*	19,963	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 S	60,000	1.001	0	60,038 *	59,710	327
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/27/17 B	25,000	0.996	0	24,899-*	24,899	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/27/17 S	40,000	0.998	0	39,900 *	39,827	73
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	55,000	0.998	0	54,880-*	54,880	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	55,000	0.998	0	54,897-*	54,897	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	50,000	0.998	0	49,883-*	49,883	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	50,000	0.998	0	49,898 *	49,894	5
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	20,000	0.998	0	19,956 *	19,957	-1
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	30,000	0.997	0	29,906 *	29,936	-30
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	25,000	0.984	0	24,594-*	24,594	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	80,000	0.984	0	78,725-*	78,725	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	20,000	0.985	0	19,703-*	19,703	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	20,000	0.985	0	19,691-*	19,691	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	70,000	0.985	0	68,950-*	68,950	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	25,000	0.987	0	24,680 *	24,685	-5
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	35,000	0.984	0	34,448 *	34,559	-111
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	20,000	0.983	0	19,663 *	19,748	-86
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	75,000	0.987	0	74,013 *	74,055	-42
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	45,000	0.986	0	44,353 *	44,433	-80
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	75,000	0.984	0	73,799 *	73,769	30

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	45,000	0.983	0	44,241 *	44,433	-192
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	260,000	0.983	0	255,684-*	255,684	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	40,000	0.984	0	39,356-*	39,356	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	45,000	0.982	0	44,197-*	44,197	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	20,000	0.983	0	19,656-*	19,656	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	35,000	0.984	0	34,437 *	34,425	11
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	50,000	0.984	0	49,203 *	49,179	24
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	45,000	0.983	0	44,213 *	44,261	-49
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	80,000	0.979	0	78,350 *	78,687	-337
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	100,000	0.976	0	97,625 *	98,899	-1,274
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	35,000	0.990	0	34,634-*	34,634	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	20,000	1.001	0	20,028-*	20,028	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	40,000	0.997	0	39,888-*	39,888	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 B	30,000	0.996	0	29,892-*	29,892	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 B	30,000	0.993	0	29,798-*	29,798	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 S	30,000	0.992	0	29,766 *	29,734	32
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	25,000	0.998	0	24,945-*	24,945	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	5,000	0.997	0	4,986-*	4,986	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	55,000	0.995	0	54,699-*	54,699	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	30,000	1.002	0	30,070-*	30,070	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	75,000	1.001	0	75,094-*	75,094	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	50,000	1.002	0	50,125-*	50,125	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	20,000	0.993	0	19,867 *	19,932	-65

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	105,000	1.001	0	105,148 *	104,642	506
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	55,000	0.997	0	54,837 *	54,812	24
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	100,000	1.009	0	100,941-*	100,941	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	30,000	1.008	0	30,244-*	30,244	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	35,000	1.006	0	35,208-*	35,208	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	35,000	1.004	0	35,153-*	35,153	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	135,000	1.008	0	136,055 *	135,301	754
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	75,000	1.008	0	75,571 *	75,167	404
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	70,000	1.004	0	70,271 *	70,041	230
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 B	90,000	0.997	0	89,747-*	89,747	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	45,000	0.997	0	44,880 *	45,026	-146
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	50,000	1.001	0	50,063 *	50,029	34
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	25,000	0.998	0	24,949 *	25,014	-65
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/08/17 B	35,000	0.996	0	34,847-*	34,847	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	20,000	0.998	0	19,965-*	19,965	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	25,000	0.999	0	24,984-*	24,984	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	55,000	0.995	0	54,742-*	54,742	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	55,000	0.994	0	54,671-*	54,671	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	50,000	0.994	0	49,719-*	49,719	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 S	20,000	0.998	0	19,953 *	19,937	16
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	50,000	0.992	0	49,594-*	49,594	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	40,000	0.992	0	39,675-*	39,675	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	25,000	0.991	0	24,766-*	24,766	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	25,000	0.994	0	24,859-*	24,859	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	30,000	0.991	0	29,723-*	29,723	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	20,000	0.994	0	19,881-*	19,881	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	70,000	0.992	0	69,453 *	69,652	-199
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	20,000	0.994	0	19,881 *	19,901	-19
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	65,000	0.995	0	64,645 *	64,677	-32
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/13/17 S	45,000	0.999	0	44,972 *	44,776	196
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	5,000	1.005	0	5,023-*	5,023	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	45,000	1.007	0	45,318-*	45,318	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	40,000	1.007	0	40,295-*	40,295	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	25,000	1.001	0	25,020 *	24,946	73
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	35,000	1.006	0	35,208 *	34,925	283
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	45,000	1.006	0	45,288 *	44,903	385
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	40,000	1.007	0	40,295 *	39,914	382
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	45,000	1.007	0	45,323 *	44,903	420
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	65,000	1.007	0	65,480 *	64,860	620
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	75,000	1.004	0	75,270 *	75,333	-64
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	65,000	1.013	0	65,833-*	65,833	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	30,000	1.007	0	30,211-*	30,211	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	30,000	1.012	0	30,370-*	30,370	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 B	60,000	1.002	0	60,113-*	60,113	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	25,000	1.009	0	25,219 *	25,095	124
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	110,000	1.002	0	110,258 *	110,418	-161

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	80,000	1.009	0	80,725 *	80,304	421
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/19/17 B	35,000	0.991	0	34,666-*	34,666	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	40,000	0.976	0	39,052-*	39,052	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	30,000	0.976	0	29,278-*	29,278	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	55,000	0.976	0	53,702-*	53,702	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 S	125,000	0.978	0	122,236 *	122,833	-597
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 B	55,000	0.982	0	53,986-*	53,986	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 B	20,000	0.980	0	19,600-*	19,600	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 S	55,000	0.982	0	54,012 *	54,000	11
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/22/17 B	55,000	0.982	0	54,003-*	54,003	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/22/17 S	20,000	0.981	0	19,619 *	19,637	-18
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/29/17 B	515,000	1.001	0	515,724-*	515,724	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	905,000	1.016	0	919,247-*	919,247	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	95,000	1.013	0	96,232-*	96,232	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	85,000	1.013	0	86,102-*	86,102	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 S	85,000	1.013	0	86,076 *	86,299	-223
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	35,000	1.018	0	35,629-*	35,629	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	65,000	1.018	0	66,148-*	66,148	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	180,000	1.018	0	183,178-*	183,178	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	75,000	1.018	0	76,324-*	76,324	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/12/17 S	760,000	1.007	0	765,463 *	772,093	-6,631
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/14/17 S	125,000	1.004	0	125,547 *	126,989	-1,442
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/14/17 S	80,000	1.005	0	80,413 *	81,273	-860

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/15/17 S	100,000	1.004	0	100,441 *	101,591	-1,150
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/19/17 B	35,000	1.001	0	35,038-*	35,038	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/19/17 S	115,000	1.000	0	115,058 *	116,646	-1,588
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/21/17 B	60,000	0.999	0	59,944-*	59,944	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/26/17 B	105,000	1.001	0	105,148-*	105,148	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/26/17 B	135,000	1.001	0	135,190-*	135,190	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/29/17 S	105,000	0.994	0	104,393 *	105,677	-1,284
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/29/17 S	45,000	0.994	0	44,726 *	45,290	-564
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 B	100,000	0.995	0	99,531-*	99,531	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 S	135,000	0.994	0	134,119 *	135,544	-1,424
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 S	60,000	0.993	0	59,604 *	60,242	-638
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/10/17 S	75,000	0.992	0	74,373 *	75,302	-929
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/10/17 S	120,000	0.991	0	118,880 *	120,483	-1,603
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/12/17 B	975,000	0.992	0	967,192-*	967,192	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/12/17 B	35,000	0.994	0	34,781-*	34,781	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/16/17 S	125,000	0.996	0	124,551 *	124,104	447
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/20/17 B	65,000	0.989	0	64,279-*	64,279	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/20/17 S	110,000	0.988	0	108,694 *	109,184	-490
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/23/17 B	155,000	0.989	0	153,232-*	153,232	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/23/17 S	170,000	0.990	0	168,214 *	168,640	-426
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/25/17 B	70,000	0.982	0	68,753-*	68,753	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/27/17 B	425,000	0.984	0	418,193-*	418,193	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/30/17 S	100,000	0.989	0	98,898 *	98,907	-9

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/31/17 B	960,000	0.989	0	949,538-*	949,538	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/31/17 S	105,000	0.989	0	103,888 *	103,874	15
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/01/17 S	60,000	0.989	0	59,355 *	59,344	11
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 B	90,000	0.992	0	89,241-*	89,241	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 B	100,000	0.992	0	99,156-*	99,156	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 S	270,000	0.991	0	267,659 *	267,104	555
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/06/17 S	35,000	0.994	0	34,789 *	34,625	165
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/13/17 S	225,000	0.987	0	222,174 *	222,586	-412
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/14/17 S	1,170,000	0.986	0	1,154,076 *	1,157,449	-3,372
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/15/17 S	575,000	0.991	0	569,946 *	568,832	1,115
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/13/17 B	220,000	0.988	0	217,455-*	217,455	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/13/17 S	220,000	0.986	0	216,966 *	217,455	-488
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 B	1,145,000	0.987	0	1,130,509-*	1,130,509	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	215,000	0.989	0	212,640 *	212,279	361
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	95,000	0.989	0	93,976 *	93,798	178
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	180,000	0.989	0	178,031 *	177,722	309
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/15/17 B	560,000	0.993	0	555,778-*	555,778	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/15/17 B	45,000	0.992	0	44,620-*	44,620	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 B	20,000	0.989	0	19,781-*	19,781	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 S	210,000	0.991	0	208,007 *	207,849	158
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 S	45,000	0.989	0	44,492 *	44,544	-52
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 B	25,000	0.990	0	24,742-*	24,742	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 B	60,000	0.991	0	59,438-*	59,438	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 S	135,000	0.990	0	133,592 *	133,623	-31
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/22/17 B	25,000	0.992	0	24,809-*	24,809	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/27/17 S	55,000	0.993	0	54,618 *	54,442	175
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/27/17 S	120,000	0.993	0	119,095 *	118,783	312
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/28/17 B	80,000	0.993	0	79,438-*	79,438	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/28/17 S	85,000	0.992	0	84,353 *	84,146	207
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/29/17 B	125,000	0.989	0	123,574-*	123,574	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/30/17 B	860,000	0.985	0	847,402-*	847,402	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/30/17 S	585,000	0.986	0	576,545 *	577,839	-1,294
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/01/17 B	95,000	0.990	0	94,050-*	94,050	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/04/17 S	125,000	0.989	0	123,652 *	123,490	162
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/04/17 S	115,000	0.989	0	113,679 *	113,611	68
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/08/17 B	85,000	0.989	0	84,037-*	84,037	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/13/17 S	65,000	0.989	0	64,259 *	64,218	41
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/19/17 B	530,000	0.981	0	520,166-*	520,166	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/20/17 S	130,000	0.979	0	127,278 *	128,160	-882
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/07/17 B	110,000	1.083	0	119,105-*	119,105	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/08/17 B	15,000	1.077	0	16,162-*	16,162	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/08/17 B	20,000	1.081	0	21,612-*	21,612	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	10/30/17 B	25,000	1.096	0	27,408-*	27,408	
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	09/14/17 S	40,000	1.022	0	40,870 *	41,106	-236
	ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47						
26083301	10/18/17 B	55,000	0.991	0	54,492-*	54,492	
	ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47						
26083301	11/03/17 B	35,000	0.995	0	34,825-*	34,825	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 915217WX7 - UNIV OF VIRGINIA VA 4.179% 9/01/17						
26083301	09/21/17 B	30,000	1.000	0	30,000-*	30,000	
	ISSUE: 91911TAE3 - VALE OVERSEAS LTD 8.25% 1/17/34						
26083301	11/13/17 B	40,000	1.290	0	51,600-*	51,600	
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	09/29/17 B	50,000	1.150	0	57,500-*	57,500	
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	11/15/17 B	30,000	1.185	0	35,557-*	35,557	
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/16/17 S	75,000	1.160	0	87,000 *	77,191	9,809
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/30/17 S	100,000	1.186	0	118,625 *	102,921	15,704
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	11/30/17 S	25,000	1.225	0	30,625 *	25,730	4,895
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/20/17 B	50,000	1.061	0	53,063-*	53,063	
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/26/17 B	100,000	1.052	0	105,215-*	105,215	
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	11/03/17 S	75,000	1.104	0	82,818 *	70,503	12,315
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	10/11/17 B	90,000	1.004	0	90,371-*	90,371	
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	09/18/17 B	60,000	0.885	0	53,125-*	53,125	
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	11/01/17 B	120,000	0.889	0	106,712-*	106,712	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	09/28/17 B	95,000	1.012	0	96,104-*	96,104	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/23/17 S	40,000	1.021	0	40,855 *	40,465	390
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	11/01/17 S	70,000	0.010	0	70,468 *	68,861	1,606
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/05/17 B	35,000	1.030	0	36,063-*	36,063	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/12/17 S	60,000	1.019	0	61,132 *	59,163	1,969
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55						
26083301	09/26/17 B	70,000	0.953	0	66,731-*	66,731	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	95,000	0.010	0	97,841 *	94,990	2,851
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	60,000	0.010	0	61,592 *	59,994	1,598
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	120,000	0.010	0	124,094 *	119,987	4,107
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	10/23/17 B	40,000	1.035	0	41,402-*	41,402	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49							
26083301	11/21/17 S	65,000	1.036	0	67,311 *	65,982	1,328
ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49							
26083301	12/05/17 S	35,000	1.055	0	36,934 *	35,529	1,406
ISSUE: 92532P207 - VERSUS CAP MM REAL ESTATE-I							
26083302	10/12/17 B	182,601	27.760	0	5,069,000-*	5,069,000	
ISSUE: 92532P207 - VERSUS CAP MM REAL ESTATE-I							
26083302	10/16/17 R	2,096	27.440	0	57,519-*	57,519	
ISSUE: 92535N100 - VERSUS CAP RL EST #003							
26083302	12/15/17 B	202,945	25.130	0	5,100,000-*	5,100,000	
ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36							
26083301	09/21/17 B	65,000	1.108	0	71,992-*	71,992	
ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36							
26083301	10/02/17 S	45,000	1.121	0	50,443 *	48,776	1,666
ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36							
26083301	10/18/17 S	30,000	1.115	0	33,464 *	32,518	946
ISSUE: 92553PAP7 - VIACOM INC 4.375% 3/15/43							
26083301	12/22/17 B	35,000	0.855	0	29,935-*	29,935	
ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43							
26083301	12/12/17 B	30,000	1.020	0	30,598-*	30,598	
ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43							
26083301	12/18/17 B	35,000	1.037	0	36,282-*	36,282	
ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34							
26083301	09/21/17 S	75,000	0.943	0	70,703 *	66,340	4,364
ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34							
26083301	10/02/17 B	50,000	0.949	0	47,467-*	47,467	
ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34							
26083301	10/18/17 B	30,000	0.943	0	28,276-*	28,276	
ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34							
26083301	11/17/17 B	40,000	0.929	0	37,149-*	37,149	
ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34							
26083301	12/05/17 S	187,000	0.955	0	178,546 *	172,156	6,390
ISSUE: 927804FG4 - VIRGINIA ELEC & POWE 8.875% 11/15/38							
26083301	11/01/17 S	120,000	0.017	0	203,177 *	189,671	13,506
ISSUE: 927804FY5 - VIRGINIA ELEC & POWE 3.8% 9/15/47							
26083301	09/12/17 B	70,000	0.996	0	69,714-*	69,714	
ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45							
26083301	11/01/17 S	60,000	0.011	0	65,677 *	64,114	1,563
ISSUE: 92826CAH5 - VISA INC 2.75% 9/15/27							
26083301	09/06/17 B	90,000	0.993	0	89,330-*	89,330	
ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47							
26083301	09/06/17 B	105,000	0.996	0	104,562-*	104,562	
ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47							
26083301	10/26/17 B	60,000	0.984	0	59,063-*	59,063	
ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47							
26083301	11/21/17 S	45,000	1.003	0	45,119 *	44,625	494

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	12/05/17 S	30,000	1.018	0	30,537 *	29,750	787
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	80,000	0.010	0	80,974 *	79,921	1,052
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	65,000	0.010	0	66,178 *	64,936	1,242
	ISSUE: 92976GAJ0 - WACHOVIA BANK NA 6.6% 1/15/38						
26083301	09/27/17 B	20,000	1.363	0	27,271-*	27,271	
	ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40						
26083301	10/10/17 S	140,000	1.312	0	183,655 *	162,295	21,360
	ISSUE: 931142CY7 - WAL-MART STORES INC 5% 10/25/40						
26083301	10/10/17 S	270,000	1.224	0	330,507 *	299,257	31,250
	ISSUE: 931142DB6 - WAL-MART STORES INC 5.625% 4/15/41						
26083301	11/01/17 S	105,000	0.013	0	138,712 *	134,731	3,981
	ISSUE: 931142DK6 - WAL-MART STORES INC 4.75% 10/02/43						
26083301	10/20/17 S	135,000	1.192	0	160,874 *	148,507	12,367
	ISSUE: 931142DW0 - WAL-MART STORES INC 3.625% 12/15/47						
26083301	10/11/17 B	185,000	0.999	0	184,719-*	184,719	
	ISSUE: 931422AK5 - WALGREEN CO 4.4% 9/15/42						
26083301	11/21/17 B	20,000	0.993	0	19,864-*	19,864	
	ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44						
26083301	10/27/17 B	70,000	1.038	0	72,661-*	72,661	
	ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44						
26083301	11/07/17 S	20,000	1.051	0	21,029 *	20,760	268
	ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46						
26083301	11/07/17 B	20,000	1.029	0	20,582-*	20,582	
	ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46						
26083301	11/21/17 S	20,000	1.031	0	20,621 *	20,582	39
	ISSUE: 93884PDW7 - WASHINGTON GAS LIGHT 3.796% 9/15/46						
26083301	09/13/17 B	155,000	0.985	0	152,718-*	152,718	
	ISSUE: 94973VAL1 - WELLPOINT INC 5.85% 1/15/36						
26083301	11/01/17 S	60,000	1.216	0	72,949 *	63,818	9,130
	ISSUE: 94973VAY3 - WELLPOINT INC 4.625% 5/15/42						
26083301	11/01/17 S	55,000	0.011	0	59,735 *	54,516	5,219
	ISSUE: 94973VBL0 - WELLPOINT INC 4.85% 8/15/54						
26083301	11/30/17 B	50,000	1.077	0	53,866-*	53,866	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	15,000	0.012	0	17,510 *	16,673	836
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	30,000	0.012	0	35,370 *	33,347	2,024
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/05/17 S	85,000	1.034	0	87,850 *	83,897	3,953
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/06/17 S	40,000	1.035	0	41,383 *	39,481	1,902
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	11/01/17 B	45,000	1.096	0	49,317-*	49,317	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 949746RF0 - WELLS FARGO & COMPAN 5.606% 1/15/44						
26083301	09/27/17 S	30,000	1.205	0	36,138 *	36,155	-17
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	09/11/17 S	70,000	1.026	0	71,800 *	70,356	1,444
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	10/10/17 B	50,000	1.015	0	50,765-*	50,765	
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	11/15/17 S	50,000	1.007	0	50,358 *	50,765	-407
	ISSUE: 96949LAD7 - WILLIAMS PARTNERS LP 3.75% 6/15/27						
26083301	11/29/17 S	140,000	0.995	0	139,229 *	139,929	-700
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	09/29/17 B	160,000	0.995	0	159,117-*	159,117	
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/05/17 S	40,000	0.985	0	39,402 *	39,779	-377
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/17/17 S	60,000	0.998	0	59,868 *	59,669	199
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/18/17 S	60,000	0.990	0	59,399 *	59,669	-270
	GRAND TOTAL			$10265821	283,677,270	283,397,594	274,695

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED		PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE			0.00				
	COMPARATIVE VALUE (5%)			0.00				
	BROKER: DEUTSCHE BANK SECURITIES INC.							
	ISSUE: 375558BK8 - GILEAD SCIENCES INC 4.15% 3/01/47							
26083301	09/07/17 S	80,000	1.031		0	82,460 *	80,837	1,623
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46							
26083301	09/08/17 S	70,000	1.059		0	74,096 *	70,345	3,752
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38							
26083301	09/11/17 B	240,000	1.000		0	239,926-*	239,926	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45							
26083301	09/12/17 S	25,000	1.145		0	28,630 *	28,658	-28
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45							
26083301	09/13/17 B	80,000	1.143		0	91,400-*	91,400	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48							
26083301	09/13/17 S	190,000	0.010		0	190,914 *	190,686	228
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47							
26083301	09/19/17 B	185,000	0.998		0	184,641-*	184,641	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47							
26083301	09/20/17 S	60,000	1.020		0	61,206 *	60,443	763
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37							
26083301	09/20/17 B	75,000	1.021		0	76,604-*	76,604	
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47							
26083301	09/21/17 S	75,000	1.043		0	78,195 *	75,322	2,873
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47							
26083301	09/21/17 B	65,000	1.008		0	65,521-*	65,521	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45							
26083301	09/28/17 B	20,000	1.182		0	23,640-*	23,640	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47							
26083301	09/29/17 S	75,000	1.000		0	75,009 *	73,690	1,319
	ISSUE: 120568AZ3 - BUNGE LTD FINANCE CO 3.75% 9/25/27							
26083301	09/29/17 B	110,000	1.000		0	110,039-*	110,039	
	ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52							
26083301	10/01/17 S	125,000	1.004		0	125,504 *	124,594	910
	ISSUE: 22160KAM7 - COSTCO WHOLESALE COR 3% 5/18/27							
26083301	10/04/17 S	105,000	1.005		0	105,485 *	104,094	1,391
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44							
26083301	10/05/17 S	70,000	1.142		0	79,937 *	76,411	3,525
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48							
26083301	10/05/17 S	45,000	0.977		0	43,954 *	44,701	-747

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/16/17 B	70,000	0.996	0	69,715-*	69,715	
	ISSUE: 444859BF8 - HUMANA INC 3.95% 3/15/27						
26083301	10/16/17 B	135,000	1.048	0	141,442-*	141,442	
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
26083301	10/18/17 B	35,000	0.975	0	34,124-*	34,124	
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42						
26083301	10/20/17 S	35,000	0.010	0	36,243 *	35,028	1,215
	ISSUE: 902494BC6 - TYSON FOODS INC 3.55% 6/02/27						
26083301	10/23/17 S	165,000	1.019	0	168,152 *	164,724	3,427
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	10/24/17 B	40,000	1.152	0	46,075-*	46,075	
	ISSUE: 927804FG4 - VIRGINIA ELEC & POWE 8.875% 11/15/38						
26083301	11/01/17 S	120,000	0.017	0	203,177 *	189,671	13,506
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45						
26083301	11/01/17 B	140,000	1.067	0	149,341-*	149,341	
	ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47						
26083301	11/03/17 B	35,000	0.995	0	34,825-*	34,825	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	11/03/17 S	50,000	1.072	0	53,589 *	51,635	1,954
	ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44						
26083301	11/07/17 S	20,000	1.051	0	21,029 *	20,760	268
	ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46						
26083301	11/07/17 B	20,000	1.029	0	20,582-*	20,582	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	11/09/17 B	25,000	1.180	0	29,500-*	29,500	
	ISSUE: 134429AZ2 - CAMPBELL SOUP CO 3.8% 8/02/42						
26083301	11/09/17 S	65,000	0.968	0	62,889 *	59,203	3,686
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	11/15/17 B	90,000	1.134	0	102,061-*	102,061	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	11/15/17 S	15,000	1.467	0	21,999 *	21,966	33
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	11/16/17 S	100,000	0.879	0	87,870 *	87,116	754
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	11/17/17 S	65,000	1.087	0	70,640 *	66,018	4,622
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/17/17 S	20,000	1.076	0	21,526 *	21,642	-116
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	11/28/17 S	55,000	1.165	0	64,056 *	57,360	6,696
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	12/13/17 B	70,000	1.005	0	70,347-*	70,347	
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/15/17 S	45,000	1.100	0	49,482 *	41,708	7,774

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	3,295,825	3,236,395	59,428
		BROKER: SG AMERICAS SECURITIES LLC					
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	11/07/17 S	85,000	1.140	0	96,903 *	96,033	870
	SUB-TOTAL			0	96,903	96,033	870
		BROKER: CREDIT SUISSE SECURITIES (USA)					
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	09/11/17 B	50,000	1.028	0	51,376-*	51,376	
	ISSUE: 38141GWL4 - VR GOLDMAN SACHS GRO 3.691% 6/05/28						
26083301	09/13/17 S	45,000	0.010	0	45,672 *	45,034	638
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/14/17 S	125,000	1.004	0	125,547 *	126,989	-1,442
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/14/17 B	200,000	0.984	0	196,812-*	196,812	
	ISSUE: 05565QDN5 - BP CAPITAL MARKETS 3.279% 9/19/27						
26083301	09/14/17 B	130,000	1.000	0	130,000-*	130,000	
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/18/17 S	55,000	0.012	0	64,977 *	60,573	4,404
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	09/28/17 S	35,000	0.011	0	37,875 *	34,914	2,961
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	09/29/17 S	25,000	0.010	0	26,345 *	25,217	1,128
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	10/05/17 S	115,000	0.010	0	118,202 *	115,552	2,649
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/06/17 S	30,000	0.011	0	31,817 *	30,260	1,557
	ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40						
26083301	10/10/17 S	140,000	1.312	0	183,655 *	162,295	21,360
	ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40						
26083301	10/19/17 S	35,000	1.195	0	41,830 *	38,686	3,145
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/20/17 S	30,000	1.020	0	30,615 *	29,817	798
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	85,000	0.999	0	84,884-*	84,884	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/25/17 S	35,000	0.011	0	37,236 *	35,303	1,933
	ISSUE: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55						
26083301	10/26/17 S	115,000	0.010	0	113,659 *	109,474	4,185

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/27/17 S	85,000	0.010	0	89,120 *	85,736	3,384
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	10/31/17 B	140,000	0.997	0	139,626-*	139,626	
	ISSUE: 931142DB6 - WAL-MART STORES INC 5.625% 4/15/41						
26083301	11/01/17 S	105,000	0.013	0	138,712 *	134,731	3,981
	ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46						
26083301	11/21/17 S	20,000	1.031	0	20,621 *	20,582	39
	ISSUE: 931422AK5 - WALGREEN CO 4.4% 9/15/42						
26083301	11/21/17 B	20,000	0.993	0	19,864-*	19,864	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/29/17 B	25,000	1.033	0	25,827-*	25,827	
	ISSUE: 437076BSQ - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 S	25,000	1.028	0	25,709 *	25,022	687
	ISSUE: 565849AB2 - MARATHON OIL 6.8% 3/15/32						
26083301	12/14/17 B	35,000	1.215	0	42,537-*	42,537	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	5,000	1.005	0	5,023-*	5,023	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/14/17 S	35,000	1.246	0	43,622 *	39,948	3,674
	SUB-TOTAL			0	1,871,163	1,816,082	55,079
	BROKER: GOLDMAN SACHS						
	ISSUE: 84756NAH2 - SPECTRA ENERGY PARTN 3.375% 10/15/26						
26083301	09/06/17 S	110,000	0.998	0	109,745 *	109,852	-107
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	95,000	1.013	0	96,232-*	96,232	
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 B	230,000	0.999	0	229,722-*	229,722	
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	09/07/17 B	110,000	0.999	0	109,890-*	109,890	
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	09/11/17 B	45,000	0.997	0	44,864-*	44,864	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	09/11/17 B	70,000	1.464	0	102,474-*	102,474	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/12/17 S	760,000	1.007	0	765,463 *	772,093	-6,631
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	09/13/17 S	40,000	1.090	0	43,606 *	43,180	426
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	09/13/17 S	80,000	0.013	0	99,874 *	91,082	8,791
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/15/17 S	100,000	1.004	0	100,441 *	101,591	-1,150

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/19/17 S	115,000	1.000	0	115,058 *	116,646	-1,588
	ISSUE: 57636QAH7 - MASTERCARD INC 3.8% 11/21/46						
26083301	09/29/17 B	35,000	1.021	0	35,739-*	35,739	
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/29/17 S	20,000	0.010	0	20,862 *	20,117	746
	ISSUE: 38141EC31 - GOLDMAN SACHS GROUP 4.8% 7/08/44						
26083301	10/04/17 B	80,000	1.128	0	90,255-*	90,255	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 S	135,000	0.994	0	134,119 *	135,544	-1,424
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 S	60,000	0.993	0	59,604 *	60,242	-638
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	10/05/17 S	40,000	0.985	0	39,405 *	39,461	-56
	ISSUE: 38141GGM0 - GOLDMAN SACHS GROUP 6.25% 2/01/41						
26083301	10/06/17 S	75,000	0.013	0	100,195 *	92,102	8,093
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	10/11/17 S	30,000	1.021	0	30,635 *	30,413	222
	ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42						
26083301	10/12/17 S	25,000	1.084	0	27,102 *	27,331	-229
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	10/16/17 S	55,000	1.028	0	56,561 *	54,767	1,794
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/17/17 B	75,000	0.997	0	74,774-*	74,774	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/20/17 S	80,000	0.958	0	76,608 *	75,526	1,082
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/23/17 B	75,000	1.015	0	76,128-*	76,128	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/23/17 B	35,000	1.012	0	35,415-*	35,415	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/24/17 B	480,000	1.000	0	480,000-*	480,000	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/24/17 S	35,000	0.945	0	33,060 *	33,043	17
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	95,000	1.000	0	95,000-*	95,000	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	50,000	1.001	0	50,034-*	50,034	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	110,000	1.000	0	110,030-*	110,030	
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	10/25/17 S	30,000	1.052	0	31,566 *	30,011	1,555
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/25/17 S	40,000	1.133	0	45,304 *	45,820	-516
	ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40						
26083301	10/25/17 B	40,000	1.065	0	42,618-*	42,618	

WELLS FARGO

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/26/17 B	65,000	0.976	0	63,456-*	63,456	
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	10/27/17 S	40,000	0.010	0	41,179 *	38,743	2,436
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	10/27/17 S	180,000	0.010	0	183,359 *	180,864	2,494
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/27/17 B	425,000	0.984	0	418,193-*	418,193	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/30/17 S	70,000	0.938	0	65,653 *	66,085	-432
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/31/17 B	960,000	0.989	0	949,538-*	949,538	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	11/01/17 B	135,000	1.044	0	140,885-*	140,885	
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	65,000	0.010	0	66,178 *	64,936	1,242
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/01/17 S	60,000	0.989	0	59,355 *	59,344	11
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/06/17 B	275,000	0.992	0	272,745-*	272,745	
	ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44						
26083301	11/06/17 S	60,000	0.965	0	57,903 *	56,202	1,701
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/07/17 S	60,000	0.978	0	58,678 *	59,508	-830
	ISSUE: 21685WCJ4 - RABOBANK NEDERLANDS 5.25% 5/24/41						
26083301	11/09/17 S	25,000	1.242	0	31,048 *	29,960	1,088
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	180,000	0.989	0	178,031 *	177,722	309
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	11/14/17 S	70,000	1.069	0	74,800 *	69,815	4,984
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	65,000	0.981	0	63,781-*	63,781	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	80,000	0.983	0	78,659-*	78,659	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	11/15/17 S	140,000	1.003	0	140,399 *	139,956	443
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	11/15/17 B	110,000	1.123	0	123,542-*	123,542	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 S	45,000	0.989	0	44,492 *	44,544	-52
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 B	50,000	0.998	0	49,911-*	49,911	
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	44,000	1.234	0	54,283 *	50,338	3,945
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	40,000	0.990	0	39,589-*	39,589	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	11/20/17 B	100,000	0.997	0	99,731-*	99,731	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 S	90,000	0.991	0	89,181 *	89,264	-83
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/21/17 B	85,000	1.003	0	85,226-*	85,226	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	11/21/17 S	90,000	0.957	0	86,099 *	81,286	4,813
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
26083301	11/29/17 B	40,000	1.107	0	44,296-*	44,296	
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/29/17 S	45,000	1.059	0	47,644 *	46,513	1,131
	ISSUE: 71654QCC4 - PETROLEOS MEXICANOS 6.75% 9/21/47						
26083301	11/29/17 S	30,000	1.065	0	31,950 *	31,333	617
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	25,000	0.984	0	24,594-*	24,594	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	80,000	0.984	0	78,725-*	78,725	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	35,000	0.984	0	34,448 *	34,559	-111
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	11/29/17 S	110,000	1.001	0	110,156 *	109,787	370
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	11/30/17 S	50,000	0.996	0	49,819 *	50,000	-182
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	45,000	0.982	0	44,197-*	44,197	
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/01/17 S	60,000	1.282	0	76,949 *	63,932	13,017
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	40,000	0.997	0	39,888-*	39,888	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	12/05/17 B	55,000	0.968	0	53,256-*	53,256	
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/05/17 S	55,000	0.932	0	51,266 *	55,867	-4,601
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	12/06/17 S	40,000	1.083	0	43,342 *	40,234	3,108
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	35,000	1.006	0	35,208-*	35,208	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/08/17 S	40,000	1.032	0	41,264 *	40,976	288
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/08/17 B	35,000	0.996	0	34,847-*	34,847	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	12/11/17 S	20,000	1.028	0	20,550 *	20,125	425
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/11/17 S	50,000	1.014	0	50,679 *	49,856	823

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/11/17 S	80,000	1.280	0	102,399 *	85,243	17,156
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	20,000	0.998	0	19,965-*	19,965	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	55,000	0.994	0	54,671-*	54,671	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	12/11/17 B	55,000	1.030	0	56,680-*	56,680	
	ISSUE: 032511BP1 - ANADARKO PETROLEUM 6.6% 3/15/46						
26083301	12/12/17 B	60,000	1.270	0	76,200-*	76,200	
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	12/12/17 B	70,000	1.007	0	70,464-*	70,464	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	65,000	0.995	0	64,645 *	64,677	-32
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/12/17 S	75,000	1.232	0	92,407 *	85,604	6,803
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	12/14/17 B	45,000	1.150	0	51,734-*	51,734	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	12/14/17 B	70,000	1.036	0	72,485-*	72,485	
	ISSUE: 623115AD4 - MT SINAI HOSPITAL 3.981% 7/01/48						
26083301	12/14/17 B	95,000	1.000	0	95,000-*	95,000	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	12/14/17 S	45,000	1.167	0	52,540 *	50,540	2,000
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	12/14/17 B	95,000	1.102	0	104,694-*	104,694	
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	12/14/17 B	50,000	0.914	0	45,703-*	45,703	
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	12/14/17 S	45,000	1.001	0	45,041 *	44,037	1,005
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	12/14/17 S	90,000	1.087	0	97,850 *	90,526	7,324
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	40,000	1.007	0	40,295-*	40,295	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	40,000	1.007	0	40,295 *	39,914	382
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	65,000	1.007	0	65,480 *	64,860	620
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	75,000	1.004	0	75,270 *	75,333	-64
	SUB-TOTAL			0	9,415,173	9,332,637	82,535

BROKER: JEFFERIES & COMPANY

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 59562VBD8 - BERKSHIRE HATHAWAY 5.15% 11/15/43						
26083301	09/13/17 S	85,000	1.182	0	100,499 *	93,389	7,110
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	09/15/17 S	40,000	0.011	0	44,507 *	40,146	4,361
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/06/17 S	40,000	0.011	0	43,973 *	40,627	3,347
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/10/17 S	25,000	0.011	0	27,203 *	25,392	1,811
	ISSUE: 931142CY7 - WAL-MART STORES INC 5% 10/25/40						
26083301	10/10/17 S	270,000	1.224	0	330,507 *	299,257	31,250
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	10/16/17 B	90,000	1.000	0	90,045-*	90,045	
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/17/17 S	60,000	0.998	0	59,868 *	59,669	199
	ISSUE: 037833AT7 - APPLE INC 4.45% 5/06/44						
26083301	10/18/17 S	90,000	0.011	0	100,016 *	100,383	-367
	ISSUE: 454889AR7 - INDIANA MICHIGAN POW 3.75% 7/01/47						
26083301	10/19/17 S	55,000	0.992	0	54,571 *	54,675	-104
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	10/26/17 S	100,000	1.072	0	107,183 *	98,602	8,581
	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
26083301	10/26/17 B	110,000	1.008	0	110,880-*	110,880	
	ISSUE: 87971MBF9 - TELUS CORP 3.7% 9/15/27						
26083301	11/02/17 S	105,000	1.030	0	108,198 *	104,890	3,309
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 B	100,000	0.992	0	99,156-*	99,156	
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	11/03/17 S	75,000	1.100	0	82,503 *	81,888	615
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	11/06/17 S	20,000	1.052	0	21,031 *	20,264	766
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	11/06/17 B	50,000	0.972	0	48,604-*	48,604	
	ISSUE: 797440BV5 - SAN DIEGO G & E 3.75% 6/01/47						
26083301	11/07/17 S	30,000	1.052	0	31,545 *	29,866	1,679
	ISSUE: 745332CG9 - PUGET SOUND ENERGY 4.3% 5/20/45						
26083301	11/08/17 S	100,000	1.117	0	111,718 *	102,252	9,466
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	11/13/17 S	35,000	1.071	0	37,478 *	35,778	1,700
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	11/13/17 S	40,000	1.038	0	41,531 *	40,529	1,002
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	35,000	0.976	0	34,152-*	34,152	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	30,000	0.978	0	29,325-*	29,325	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	40,000	0.996	0	39,825 *	39,550	275

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	11/15/17 B	45,000	1.000	0	44,982-*	44,982	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	95,000	0.998	0	94,792 *	94,625	167
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	11/21/17 B	110,000	1.384	0	152,263-*	152,263	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/27/17 B	40,000	1.029	0	41,168-*	41,168	
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	11/27/17 S	30,000	1.056	0	31,688 *	30,012	1,676
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	11/27/17 B	30,000	1.054	0	31,627-*	31,627	
	ISSUE: 023135BD7 - P/P AMAZON.COM INC 3.875% 8/22/37						
26083301	11/27/17 S	40,000	1.050	0	42,010 *	39,900	2,110
	ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46						
26083301	11/30/17 S	50,000	1.014	0	50,689 *	48,981	1,708
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/30/17 B	50,000	0.997	0	49,864-*	49,864	
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/06/17 B	105,000	1.000	0	105,000-*	105,000	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	75,000	1.008	0	75,571 *	75,167	404
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/07/17 B	70,000	1.000	0	69,969-*	69,969	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	50,000	1.001	0	50,063 *	50,029	34
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	30,000	1.007	0	30,211-*	30,211	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	12/15/17 S	35,000	1.000	0	34,996 *	34,311	684
	SUB-TOTAL			0	2,659,211	2,577,428	81,784
	BROKER: MERRILL LYNCH PIERCE FENNER						
	ISSUE: 62952EAE7 - NYU HOSPITALS CENTER 4.368% 7/01/47						
26083301	10/04/17 S	65,000	1.059	0	68,832 *	65,000	3,832
	SUB-TOTAL			0	68,832	65,000	3,832
	BROKER: BANC OF AMERICA SECURITIES LLC						
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	09/06/17 B	40,000	1.102	0	44,089-*	44,089	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	09/06/17 S	40,000	1.028	0	41,116 *	39,831	1,285
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	85,000	1.013	0	86,102-*	86,102	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	75,000	1.018	0	76,324-*	76,324	
	ISSUE: 110122BB3 - BRISTOL-MYERS SQUIBB 3.25% 2/27/27						
26083301	09/08/17 S	90,000	0.010	0	92,934 *	89,543	3,391
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	09/18/17 B	60,000	0.885	0	53,125-*	53,125	
	ISSUE: 06051GFG9 - BANK OF AMERICA CORP 4.875% 4/01/44						
26083301	09/19/17 S	30,000	1.144	0	34,331 *	34,203	129
	ISSUE: 68389XAW5 - ORACLE CORP 4.5% 7/08/44						
26083301	09/20/17 S	45,000	1.104	0	49,665 *	46,785	2,880
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/25/17 B	40,000	0.996	0	39,831-*	39,831	
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/26/17 S	40,000	1.284	0	51,346 *	50,128	1,218
	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/28/17 B	5,000	1.331	0	6,656-*	6,656	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/29/17 B	25,000	1.238	0	30,938-*	30,938	
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	09/29/17 B	160,000	0.995	0	159,117-*	159,117	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	10/04/17 B	45,000	0.965	0	43,435-*	43,435	
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	10/06/17 S	45,000	0.010	0	43,880 *	42,594	1,285
	ISSUE: 532457BJ6 - ELI LILLY & CO 3.7% 3/01/45						
26083301	10/06/17 B	50,000	1.004	0	50,194-*	50,194	
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	10/06/17 S	45,000	1.048	0	47,182 *	44,757	2,426
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/10/17 B	35,000	1.149	0	40,233-*	40,233	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/12/17 B	50,000	1.156	0	57,800-*	57,800	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	10/12/17 S	55,000	1.244	0	68,406 *	64,853	3,553
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/12/17 B	40,000	1.012	0	40,491-*	40,491	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/16/17 S	90,000	0.947	0	85,217 *	84,967	250
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/20/17 B	45,000	1.160	0	52,200-*	52,200	
	ISSUE: 694308HP5 - PACIFIC GAS & ELECTR 2.95% 3/01/26						
26083301	10/20/17 B	130,000	0.978	0	127,199-*	127,199	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/20/17 S	110,000	0.988	0	108,694 *	109,184	-490
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/20/17 B	50,000	1.061	0	53,063-*	53,063	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/23/17 S	40,000	1.021	0	40,855 *	40,465	390
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	10/23/17 B	40,000	1.035	0	41,402-*	41,402	
	ISSUE: 29379VBC6 - ENTERPRISE PRODUCTS 5.1% 2/15/45						
26083301	10/25/17 S	85,000	1.114	0	94,682 *	90,537	4,145
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/26/17 B	100,000	1.052	0	105,215-*	105,215	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	10/27/17 B	30,000	1.074	0	32,207-*	32,207	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	10/27/17 S	30,000	1.016	0	30,488 *	28,713	1,775
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/30/17 S	100,000	1.186	0	118,625 *	102,921	15,704
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
26083301	10/30/17 S	45,000	1.346	0	60,569 *	54,783	5,787
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	10/31/17 S	55,000	1.011	0	55,612 *	54,991	620
	ISSUE: 345370CS7 - FORD MOTOR COMPANY 5.291% 12/08/46						
26083301	11/01/17 B	30,000	1.069	0	32,079-*	32,079	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	40,000	0.010	0	40,509 *	39,840	669
	ISSUE: 94973VAL1 - WELLPOINT INC 5.85% 1/15/36						
26083301	11/01/17 S	60,000	1.216	0	72,949 *	63,818	9,130
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	60,000	0.010	0	61,592 *	59,994	1,598
	ISSUE: 94973VAY3 - WELLPOINT INC 4.625% 5/15/42						
26083301	11/01/17 S	55,000	0.011	0	59,735 *	54,516	5,219
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/06/17 B	35,000	1.002	0	35,085-*	35,085	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/06/17 S	35,000	0.994	0	34,789 *	34,625	165
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	11/07/17 S	20,000	1.010	0	20,209 *	20,007	202
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	11/07/17 S	90,000	0.912	0	82,097 *	91,418	-9,321
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	11/07/17 B	75,000	1.013	0	75,948-*	75,948	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	11/08/17 S	35,000	1.075	0	37,625 *	36,144	1,481
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	11/09/17 S	45,000	1.134	0	51,021 *	47,961	3,059

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	11/09/17 B	20,000	1.093	0	21,850-*	21,850	
	ISSUE: 341081FP7 - FLORIDA POWER & LIGH 3.7% 12/01/47						
26083301	11/13/17 B	165,000	0.992	0	163,695-*	163,695	
	ISSUE: 91911TAE3 - VALE OVERSEAS LTD 8.25% 1/17/34						
26083301	11/13/17 B	40,000	1.290	0	51,600-*	51,600	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 S	145,000	0.976	0	141,551 *	141,475	76
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 B	1,145,000	0.987	0	1,130,509-*	1,130,509	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	11/14/17 B	165,000	1.000	0	164,998-*	164,998	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/14/17 S	1,170,000	0.986	0	1,154,076 *	1,157,449	-3,372
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	135,000	0.985	0	132,943 *	133,669	-726
	ISSUE: 099724AH9 - BORGWARNER INC 4.375% 3/15/45						
26083301	11/15/17 S	65,000	1.020	0	66,297 *	62,987	3,311
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	50,000	0.996	0	49,805-*	49,805	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/16/17 B	45,000	0.997	0	44,851-*	44,851	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	50,000	0.990	0	49,516-*	49,516	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	35,000	0.985	0	34,487 *	34,622	-135
	ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43						
26083301	11/16/17 S	65,000	1.014	0	65,895 *	61,822	4,074
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 B	25,000	0.990	0	24,742-*	24,742	
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/20/17 S	30,000	1.007	0	30,199 *	29,947	252
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	40,000	0.995	0	39,800-*	39,800	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	11/21/17 S	45,000	1.003	0	45,119 *	44,625	494
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/22/17 B	40,000	1.006	0	40,249-*	40,249	
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/22/17 S	40,000	1.151	0	46,059 *	43,104	2,955
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/30/17 B	50,000	0.997	0	49,856-*	49,856	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/30/17 S	585,000	0.986	0	576,545 *	577,839	-1,294
	ISSUE: 644188BF0 - P/P NEW ENGLAND POWE 3.8% 12/05/47						
26083301	11/30/17 B	110,000	0.993	0	109,259-*	109,259	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	11/30/17 B	20,000	1.208	0	24,150-*	24,150	
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	11/30/17 S	25,000	1.225	0	30,625 *	25,730	4,895
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/30/17 S	50,000	1.142	0	57,093 *	53,880	3,212
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/30/17 S	25,000	1.070	0	26,740 *	25,217	1,523
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	260,000	0.983	0	255,684-*	255,684	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	20,000	0.983	0	19,656-*	19,656	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	100,000	0.976	0	97,625 *	98,899	-1,274
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/04/17 S	115,000	0.989	0	113,679 *	113,611	68
	ISSUE: 832696AR9 - JM SMUCKER CO 3.375% 12/15/27						
26083301	12/04/17 B	120,000	1.000	0	119,959-*	119,959	
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/04/17 B	40,000	1.361	0	54,447-*	54,447	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 S	30,000	0.992	0	29,766 *	29,734	32
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/05/17 B	25,000	1.367	0	34,163-*	34,163	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	25,000	0.998	0	24,945-*	24,945	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	5,000	0.997	0	4,986-*	4,986	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	12/05/17 S	30,000	1.018	0	30,537 *	29,750	787
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	12/06/17 B	145,000	1.018	0	147,652-*	147,652	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	135,000	1.008	0	136,055 *	135,301	754
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/11/17 B	25,000	1.368	0	34,199-*	34,199	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 S	20,000	0.998	0	19,953 *	19,937	16
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/13/17 B	45,000	1.014	0	45,651-*	45,651	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	12/13/17 S	50,000	1.035	0	51,737 *	49,970	1,767
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	12/14/17 B	40,000	1.220	0	48,810-*	48,810	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	35,000	1.006	0	35,208 *	34,925	283

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	12/15/17 B	45,000	1.035	0	46,555-*	46,555	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	12/15/17 S	45,000	1.091	0	49,091 *	45,390	3,701
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	12/20/17 S	30,000	1.185	0	35,541 *	33,913	1,628
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/20/17 S	130,000	0.979	0	127,278 *	128,160	-882
	ISSUE: 06051GGW3 - VR P/P BANK OF AMERI 3.419% 12/20/28						
26083301	12/20/17 B	115,000	0.992	0	114,124-*	114,124	
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	12/20/17 S	45,000	1.072	0	48,235 *	48,456	-221
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	12/20/17 S	30,000	1.065	0	31,943 *	30,260	1,683
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	55,000	0.976	0	53,702-*	53,702	
	ISSUE: 58013MER1 - MCDONALD'S CORP 3.625% 5/01/43						
26083301	12/20/17 B	50,000	0.944	0	47,219-*	47,219	
	SUB-TOTAL			0	8,997,770	8,917,615	80,156
	BROKER: MORGAN STANLEY & CO.						
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	09/06/17 B	50,000	1.094	0	54,719-*	54,719	
	ISSUE: 887317AU9 - TIME WARNER INC 4.65% 6/01/44						
26083301	09/07/17 B	40,000	0.976	0	39,034-*	39,034	
	ISSUE: 887317AX3 - TIME WARNER INC 4.85% 7/15/45						
26083301	09/07/17 S	40,000	1.009	0	40,355 *	40,875	-520
	ISSUE: 36962GXZ2 - GENERAL ELEC CAP COR 6.75% 3/15/32						
26083301	09/08/17 S	50,000	0.014	0	70,270 *	65,204	5,066
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/08/17 B	15,000	1.077	0	16,162-*	16,162	
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/12/17 B	170,000	1.029	0	174,859-*	174,859	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/12/17 B	140,000	0.999	0	139,861-*	139,861	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	09/13/17 B	15,000	0.985	0	14,782-*	14,782	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	09/14/17 B	150,000	1.084	0	162,650-*	162,650	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/14/17 B	50,000	1.002	0	50,108-*	50,108	
	ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47						
26083301	09/15/17 S	15,000	0.011	0	16,008 *	15,428	579

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	09/18/17 S	40,000	1.037	0	41,474 *	40,014	1,460
	ISSUE: 824348AX4 - SHERWIN-WILLIAMS CO 4.5% 6/01/47						
26083301	09/19/17 S	25,000	1.058	0	26,440 *	25,397	1,043
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	09/21/17 B	35,000	1.090	0	38,152-*	38,152	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/21/17 B	40,000	1.006	0	40,234-*	40,234	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/21/17 B	60,000	1.014	0	60,817-*	60,817	
	ISSUE: 907818EG9 - UNION PACIFIC CORP 4.375% 11/15/65						
26083301	09/25/17 S	40,000	1.074	0	42,973 *	39,614	3,359
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	09/26/17 B	25,000	1.048	0	26,194-*	26,194	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/27/17 B	40,000	1.100	0	43,992-*	43,992	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/27/17 S	25,000	1.007	0	25,168 *	25,007	161
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	09/27/17 B	40,000	0.993	0	39,709-*	39,709	
	ISSUE: 92976GAJ0 - WACHOVIA BANK NA 6.6% 1/15/38						
26083301	09/27/17 B	20,000	1.363	0	27,271-*	27,271	
	ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43						
26083301	09/28/17 B	45,000	1.167	0	52,509-*	52,509	
	ISSUE: 617482V92 - MORGAN STANLEY 6.375% 7/24/42						
26083301	09/29/17 S	20,000	1.350	0	27,005 *	26,458	547
	ISSUE: 04351LAB6 - ASCENSION HEALTH 3.945% 11/15/46						
26083301	10/02/17 B	75,000	1.022	0	76,622-*	76,622	
	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36						
26083301	10/02/17 B	75,000	1.050	0	78,719-*	78,719	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	10/04/17 S	75,000	0.011	0	80,432 *	76,164	4,268
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37						
26083301	10/11/17 S	30,000	1.345	0	40,338 *	40,057	281
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/12/17 B	60,000	0.986	0	59,137-*	59,137	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	10/12/17 S	20,000	1.199	0	23,977 *	23,640	337
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/12/17 B	45,000	1.010	0	45,473-*	45,473	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	10/13/17 B	30,000	1.112	0	33,351-*	33,351	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/16/17 B	30,000	1.083	0	32,494-*	32,494	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/16/17 B	20,000	1.080	0	21,599-*	21,599	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 907818EJ3 - UNION PACIFIC CORP 4.05% 3/01/46						
26083301	10/20/17 B	45,000	1.045	0	47,040-*	47,040	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	10/20/17 S	60,000	1.008	0	60,458 *	60,203	255
	ISSUE: 694308GJ0 - PACIFIC GAS & ELECTR 5.8% 3/01/37						
26083301	10/24/17 B	125,000	1.227	0	153,364-*	153,364	
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	60,000	1.105	0	66,320-*	66,320	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	10/26/17 S	45,000	1.002	0	45,090 *	45,112	-22
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	10/27/17 S	40,000	0.010	0	40,338 *	39,584	753
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/31/17 B	20,000	1.028	0	20,551-*	20,551	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/31/17 S	45,000	1.032	0	46,437 *	45,204	1,233
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	10/31/17 B	20,000	1.035	0	20,698-*	20,698	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	11/01/17 B	45,000	1.096	0	49,317-*	49,317	
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	11/03/17 S	75,000	1.104	0	82,818 *	70,503	12,315
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	11/03/17 S	75,000	1.019	0	76,406 *	74,855	1,551
	ISSUE: 341081FG7 - FLORIDA POWER & LIGH 4.05% 6/01/42						
26083301	11/07/17 S	50,000	1.091	0	54,555 *	50,578	3,978
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	11/10/17 S	85,000	1.089	0	92,531 *	94,191	-1,660
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	11/10/17 B	90,000	1.030	0	92,696-*	92,696	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	11/13/17 S	60,000	1.004	0	60,218 *	60,187	31
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	11/14/17 B	20,000	1.011	0	20,214-*	20,214	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	15,000	0.984	0	14,754 *	14,738	16
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	11/22/17 S	20,000	1.032	0	20,640 *	20,214	426
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 B	20,000	0.998	0	19,963-*	19,963	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 S	60,000	1.001	0	60,038 *	59,710	327
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	11/22/17 B	80,000	1.065	0	85,202-*	85,202	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/28/17 S	85,000	1.008	0	85,711 *	85,323	389

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/28/17 S	85,000	0.992	0	84,353 *	84,146	207
	ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27						
26083301	11/28/17 B	90,000	0.997	0	89,743-*	89,743	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/28/17 B	85,000	1.006	0	85,555-*	85,555	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/29/17 B	125,000	0.989	0	123,574-*	123,574	
	ISSUE: 96949LAD7 - WILLIAMS PARTNERS LP 3.75% 6/15/27						
26083301	11/29/17 S	140,000	0.995	0	139,229 *	139,929	-700
	ISSUE: 94973VBL0 - WELLPOINT INC 4.85% 8/15/54						
26083301	11/30/17 B	50,000	1.077	0	53,866-*	53,866	
	ISSUE: 26875PAN1 - EOG RESOURCES INC 3.9% 4/01/35						
26083301	11/30/17 B	45,000	1.012	0	45,554-*	45,554	
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	11/30/17 S	40,000	1.149	0	45,962 *	41,349	4,613
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	11/30/17 B	40,000	1.064	0	42,554-*	42,554	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/30/17 S	35,000	1.069	0	37,421 *	35,303	2,118
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	35,000	0.984	0	34,437 *	34,425	11
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	50,000	0.984	0	49,203 *	49,179	24
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	11/30/17 B	45,000	1.310	0	58,954-*	58,954	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	12/01/17 S	20,000	1.087	0	21,744 *	20,544	1,199
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	20,000	1.001	0	20,028-*	20,028	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/05/17 B	35,000	1.030	0	36,063-*	36,063	
	ISSUE: 749685AU7 - RPM INTERNATIONAL IN 5.25% 6/01/45						
26083301	12/05/17 S	55,000	1.153	0	63,416 *	58,428	4,988
	ISSUE: 4042Q1AA5 - HSBC BK USA N A GLOB 5.875% 11/01/34						
26083301	12/05/17 S	40,000	1.284	0	51,350 *	41,362	9,989
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	12/05/17 S	35,000	1.055	0	36,934 *	35,529	1,406
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	50,000	1.002	0	50,125-*	50,125	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/05/17 B	35,000	1.328	0	46,496-*	46,496	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	12/06/17 B	50,000	1.046	0	52,307-*	52,307	
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/06/17 B	85,000	1.000	0	85,000-*	85,000	

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	12/06/17 S	50,000	1.065	0	53,249 *	50,020	3,229
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	70,000	1.004	0	70,271 *	70,041	230
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/12/17 B	25,000	1.016	0	25,391-*	25,391	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	12/12/17 S	30,000	1.085	0	32,543 *	30,816	1,726
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	12/12/17 S	25,000	1.081	0	27,012 *	24,855	2,158
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	30,000	0.991	0	29,723-*	29,723	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/15/17 S	45,000	1.028	0	46,242 *	45,651	591
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
26083301	12/15/17 B	45,000	1.124	0	50,561-*	50,561	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	12/18/17 B	120,000	1.155	0	138,649-*	138,649	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	25,000	1.009	0	25,219 *	25,095	124
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	110,000	1.002	0	110,258 *	110,418	-161
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	12/18/17 B	35,000	1.037	0	36,282-*	36,282	
	SUB-TOTAL			0	5,077,515	5,009,588	67,924

BROKER: RBC DAIN RAUSCHER INC.

	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	905,000	1.016	0	919,247-*	919,247	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	09/06/17 B	25,000	0.996	0	24,888-*	24,888	
	ISSUE: 023135AP1 - AMAZON.COM INC 4.8% 12/05/34						
26083301	09/08/17 S	35,000	0.012	0	40,111 *	37,022	3,090
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	09/18/17 S	30,000	0.011	0	32,222 *	30,667	1,555
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/18/17 B	40,000	1.006	0	40,240-*	40,240	
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	09/21/17 S	75,000	0.943	0	70,703 *	66,340	4,364
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	09/21/17 B	65,000	1.108	0	71,992-*	71,992	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/07/17 S	40,000	0.980	0	39,194 *	39,672	-478

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	12/05/17 S	75,000	1.105	0	82,882 *	76,175	6,707
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	12/05/17 B	80,000	1.057	0	84,559-*	84,559	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/19/17 B	530,000	0.981	0	520,166-*	520,166	
	SUB-TOTAL			0	1,926,204	1,910,968	15,238
	BROKER: ROBERT W. BAIRD						
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/26/17 B	135,000	1.001	0	135,190-*	135,190	
	ISSUE: 205887AX0 - CONAGRA INC 8.25% 9/15/30						
26083301	09/28/17 S	95,000	0.014	0	133,936 *	126,315	7,621
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/12/17 B	35,000	0.994	0	34,781-*	34,781	
	ISSUE: 172967BL4 - CITIGROUP INC 6.625% 6/15/32						
26083301	10/16/17 S	25,000	0.013	0	32,061 *	27,996	4,065
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	12/01/17 S	45,000	0.986	0	44,382 *	44,630	-248
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	35,000	0.990	0	34,634-*	34,634	
	SUB-TOTAL			0	414,984	403,546	11,438
	BROKER: CITIGROUP GBL MKTS/SALOMON BRO						
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/06/17 B	55,000	1.027	0	56,465-*	56,465	
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	09/07/17 S	35,000	1.035	0	36,233 *	35,275	958
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	09/08/17 S	50,000	1.215	0	60,773 *	60,730	43
	ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46						
26083301	09/08/17 S	40,000	0.010	0	38,324 *	39,254	-931
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/08/17 B	45,000	1.004	0	45,195-*	45,195	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/11/17 B	220,000	0.990	0	217,732-*	217,732	
	ISSUE: 907818EN4 - UNION PACIFIC CORP 4% 4/15/47						
26083301	09/12/17 S	90,000	1.033	0	92,988 *	88,790	4,199
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/12/17 S	35,000	0.010	0	36,454 *	35,204	1,250

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 126408HA4 - CSX CORP 4.5% 8/01/54						
26083301	09/13/17 S	25,000	1.025	0	25,635 *	25,030	604
	ISSUE: 126408HC0 - CSX CORP 3.95% 5/01/50						
26083301	09/13/17 B	30,000	0.944	0	28,317-*	28,317	
	ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39						
26083301	09/14/17 S	75,000	1.502	0	112,682 *	104,615	8,067
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/19/17 B	75,000	1.006	0	75,442-*	75,442	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/19/17 B	135,000	1.025	0	138,375-*	138,375	
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/21/17 S	25,000	0.016	0	39,190 *	36,762	2,428
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	09/21/17 B	45,000	1.084	0	48,788-*	48,788	
	ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46						
26083301	09/21/17 S	55,000	0.010	0	52,533 *	53,974	-1,442
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/21/17 S	60,000	0.010	0	60,760 *	60,217	544
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/21/17 S	100,000	1.255	0	125,487 *	125,221	266
	ISSUE: 68389XBH7 - ORACLE CORP 3.85% 7/15/36						
26083301	09/22/17 B	70,000	1.031	0	72,148-*	72,148	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	09/25/17 S	45,000	0.010	0	43,870 *	43,786	84
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55						
26083301	09/26/17 B	70,000	0.953	0	66,731-*	66,731	
	ISSUE: 161175BA1 - CHARTER COMM OPT LLC 6.484% 10/23/45						
26083301	09/26/17 S	75,000	1.175	0	88,156 *	87,137	1,019
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/26/17 B	80,000	1.035	0	82,818-*	82,818	
	ISSUE: 38143YAC7 - GOLDMAN SACHS GROUP 6.45% 5/01/36						
26083301	09/26/17 B	85,000	1.276	0	108,468-*	108,468	
	ISSUE: 949746RF0 - WELLS FARGO & COMPAN 5.606% 1/15/44						
26083301	09/27/17 S	30,000	1.205	0	36,138 *	36,155	-17
	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/27/17 B	20,000	1.339	0	26,772-*	26,772	
	ISSUE: 912796LZ0 - US TREASURY BILL 10/26/17						
26083301	09/27/17 B	190,000	0.999	0	189,857-*	189,857	
	ISSUE: 36962G4B7 - GENERAL ELEC CAP COR 6.875% 1/10/39						
26083301	09/28/17 S	35,000	0.015	0	50,760 *	50,410	350
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/28/17 B	50,000	1.161	0	58,048-*	58,048	
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	09/29/17 B	75,000	1.092	0	81,888-*	81,888	
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	09/29/17 B	85,000	1.130	0	96,033-*	96,033	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/29/17 S	30,000	0.010	0	31,469 *	30,175	1,294
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/29/17 B	50,000	1.164	0	58,189-*	58,189	
	ISSUE: 172967JU6 - CITIGROUP INC 4.65% 7/30/45						
26083301	10/02/17 S	30,000	1.115	0	33,454 *	32,771	683
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	10/02/17 B	80,000	1.019	0	81,514-*	81,514	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/03/17 S	55,000	1.028	0	56,560 *	55,729	831
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	10/04/17 S	70,000	0.011	0	79,167 *	73,003	6,163
	ISSUE: 718549AF5 - PHILLIPS 66 PARTNERS 3.75% 3/01/28						
26083301	10/10/17 B	75,000	0.996	0	74,715-*	74,715	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	10/10/17 S	50,000	0.010	0	51,532 *	50,236	1,296
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/10/17 S	75,000	0.992	0	74,373 *	75,302	-929
	ISSUE: 931142DW0 - WAL-MART STORES INC 3.625% 12/15/47						
26083301	10/11/17 B	185,000	0.999	0	184,719-*	184,719	
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	10/11/17 B	90,000	1.004	0	90,371-*	90,371	
	ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47						
26083301	10/12/17 S	95,000	1.050	0	99,750 *	94,829	4,921
	ISSUE: 126408HG1 - CSX CORP 4.25% 11/01/66						
26083301	10/16/17 S	30,000	0.010	0	29,393 *	28,774	618
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/17/17 B	30,000	0.992	0	29,750-*	29,750	
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	10/18/17 S	30,000	1.010	0	30,288 *	29,964	325
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/20/17 B	35,000	0.983	0	34,414-*	34,414	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/20/17 B	40,000	1.145	0	45,820-*	45,820	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/20/17 B	65,000	0.989	0	64,279-*	64,279	
	ISSUE: 172967LS8 - VR CITIGROUP INC 3.52% 10/27/28						
26083301	10/23/17 B	175,000	1.000	0	175,000-*	175,000	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/23/17 S	170,000	0.990	0	168,214 *	168,640	-426
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	10/24/17 S	100,000	0.010	0	105,461 *	103,419	2,042
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/24/17 S	70,000	0.010	0	71,037 *	70,145	892
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	35,000	0.998	0	34,914-*	34,914	

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	45,000	0.999	0	44,957-*	44,957	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	50,000	0.999	0	49,952-*	49,952	
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	10/26/17 S	20,000	1.047	0	20,935 *	20,007	928
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
26083301	10/27/17 B	30,000	0.973	0	29,200-*	29,200	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	10/27/17 S	80,000	0.010	0	81,870 *	80,377	1,494
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/27/17 S	85,000	0.010	0	85,426 *	85,176	250
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	10/27/17 S	30,000	1.031	0	30,927 *	30,221	706
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	10/30/17 S	160,000	0.009	0	145,845 *	162,521	-16,676
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	10/30/17 S	25,000	1.074	0	26,860 *	25,016	1,844
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	10/30/17 B	150,000	0.994	0	149,075-*	149,075	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	10/30/17 B	25,000	1.096	0	27,408-*	27,408	
	ISSUE: 20030NBE0 - COMCAST CORP 4.65% 7/15/42						
26083301	10/31/17 S	40,000	1.098	0	43,927 *	46,101	-2,174
	ISSUE: 88732JBD9 - TIME WARNER CABLE IN 4.5% 9/15/42						
26083301	10/31/17 B	50,000	0.935	0	46,727-*	46,727	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	11/01/17 S	70,000	0.010	0	70,468 *	68,861	1,606
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	11/01/17 B	20,000	1.023	0	20,454-*	20,454	
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	11/01/17 S	35,000	1.073	0	37,553 *	35,022	2,531
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	95,000	0.010	0	97,841 *	94,990	2,851
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	11/01/17 B	60,000	1.071	0	64,277-*	64,277	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	30,000	0.012	0	35,370 *	33,347	2,024
	ISSUE: 010392FR4 - ALABAMA POWER CO 3.7% 12/01/47						
26083301	11/02/17 B	130,000	0.999	0	129,832-*	129,832	
	ISSUE: 010392FM5 - ALABAMA POWER CO 3.75% 3/01/45						
26083301	11/02/17 S	55,000	1.016	0	55,877 *	54,387	1,490
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	11/03/17 S	35,000	1.045	0	36,565 *	35,532	1,032
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	11/06/17 B	30,000	0.976	0	29,272-*	29,272	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 478375AU2 - JOHNSON CONTROLS INT 4.5% 2/15/47						
26083301	11/07/17 S	65,000	1.073	0	69,726 *	66,715	3,010
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	11/07/17 S	35,000	1.069	0	37,420 *	34,811	2,609
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/08/17 B	55,000	0.995	0	54,724-*	54,724	
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/08/17 S	35,000	1.089	0	38,113 *	34,917	3,196
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	45,000	1.044	0	46,981 *	46,807	174
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/09/17 B	35,000	0.991	0	34,668-*	34,668	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 S	25,000	0.976	0	24,410 *	24,392	18
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	11/14/17 S	60,000	1.023	0	61,355 *	60,912	443
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	35,000	0.984	0	34,448-*	34,448	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/15/17 B	45,000	0.992	0	44,620-*	44,620	
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	11/15/17 S	50,000	1.007	0	50,358 *	50,765	-407
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/16/17 S	175,000	0.990	0	173,224 *	173,565	-341
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/16/17 S	25,000	1.070	0	26,760 *	27,053	-293
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	25,000	0.985	0	24,617-*	24,617	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/16/17 B	175,000	0.989	0	173,070-*	173,070	
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	11/17/17 B	40,000	0.929	0	37,149-*	37,149	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 S	20,000	0.992	0	19,844 *	19,803	41
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	11/21/17 S	20,000	1.072	0	21,434 *	20,544	890
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	11/21/17 S	65,000	1.036	0	67,311 *	65,982	1,328
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	55,000	0.996	0	54,759-*	54,759	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	20,000	0.996	0	19,925-*	19,925	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/27/17 B	40,000	1.040	0	41,598-*	41,598	
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	11/27/17 S	40,000	1.059	0	42,362 *	40,016	2,346

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/28/17 S	40,000	1.008	0	40,320 *	40,152	168
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	11/28/17 B	35,000	1.174	0	41,093-*	41,093	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	11/28/17 B	45,000	0.960	0	43,192-*	43,192	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	30,000	0.997	0	29,906 *	29,936	-30
	ISSUE: 03073EAQ8 - AMERISOURCEBERGEN CO 4.3% 12/15/47						
26083301	11/29/17 B	90,000	0.995	0	89,563-*	89,563	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	75,000	0.984	0	73,799 *	73,769	30
	ISSUE: 912796ML0 - US TREASURY BILL 1/11/18						
26083301	11/30/17 S	1,250,000	0.999	0	1,248,529 *	1,246,619	0
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	11/30/17 S	25,000	0.997	0	24,923 *	24,834	89
	ISSUE: 501044CR0 - KROGER CO/THE 5% 4/15/42						
26083301	11/30/17 B	30,000	1.033	0	30,980-*	30,980	
	ISSUE: 404201AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	20,000	1.243	0	24,855 *	20,322	4,533
	ISSUE: 404201AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	25,000	1.246	0	31,140 *	25,403	5,737
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/01/17 B	20,000	1.311	0	26,211-*	26,211	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/01/17 B	20,000	1.362	0	27,239-*	27,239	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	20,000	0.993	0	19,867 *	19,932	-65
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/06/17 S	40,000	1.035	0	41,383 *	39,481	1,902
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	35,000	1.004	0	35,153-*	35,153	
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	12/07/17 S	105,000	0.975	0	102,388 *	99,218	3,170
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 B	90,000	0.997	0	89,747-*	89,747	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	12/11/17 B	40,000	1.067	0	42,664-*	42,664	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/11/17 S	35,000	1.167	0	40,828 *	36,731	4,096
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/12/17 S	60,000	1.019	0	61,132 *	59,163	1,969
	ISSUE: 816851AP4 - SEMPRA ENERGY 6% 10/15/39						
26083301	12/12/17 B	80,000	1.290	0	103,163-*	103,163	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	50,000	0.992	0	49,594-*	49,594	

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	70,000	0.992	0	69,453 *	69,652	-199
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	12/13/17 B	60,000	1.017	0	61,003-*	61,003	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/13/17 S	45,000	0.999	0	44,972 *	44,776	196
	ISSUE: 912796NW5 - US TREASURY BILL 3/15/18						
26083301	12/13/17 B	1,120,000	0.997	0	1,116,345-*	1,116,345	
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/18/17 B	95,000	1.015	0	96,386-*	96,386	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	80,000	1.009	0	80,725 *	80,304	421
	SUB-TOTAL			0	10,343,490	10,273,506	68,070

BROKER: STIFEL NICOLAUS & CO., INC.

	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 S	55,000	1.004	0	55,225 *	54,933	292
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	09/07/17 S	110,000	1.003	0	110,369 *	109,890	479
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	09/08/17 S	45,000	1.309	0	58,883 *	58,314	568
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/12/17 B	125,000	0.980	0	122,511-*	122,511	
	ISSUE: 927804FY5 - VIRGINIA ELEC & POWE 3.8% 9/15/47						
26083301	09/12/17 B	70,000	0.996	0	69,714-*	69,714	
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	10/30/17 B	25,000	0.999	0	24,967-*	24,967	
	ISSUE: 845743BN2 - SOUTHWESTERN PUBLIC 4.5% 8/15/41						
26083301	11/02/17 S	60,000	1.130	0	67,795 *	62,506	5,288
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/08/17 B	40,000	0.998	0	39,910-*	39,910	
	ISSUE: 74977RCM4 - P/P RABOBANK NEDERLA 5.8% 9/30/10						
26083301	11/09/17 S	40,000	1.294	0	51,760 *	44,830	6,930
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	70,000	0.982	0	68,709-*	68,709	
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	11/14/17 S	90,000	1.035	0	93,164 *	92,777	386
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	11/15/17 B	45,000	0.992	0	44,630-*	44,630	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	35,000	0.992	0	34,732 *	34,606	126
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	25,000	0.993	0	24,832-*	24,832	

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 171232AQ4 - CHUBB CORP 6% 5/11/37						
26083301	11/17/17 S	30,000	1.327	0	39,800 *	37,072	2,728
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	12/05/17 B	115,000	1.030	0	118,474-*	118,474	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	105,000	1.001	0	105,148 *	104,642	506
	ISSUE: 798170AN6 - SAN JOSE CA REDEV AG 3.375% 8/01/34						
26083301	12/07/17 B	45,000	0.977	0	43,967-*	43,967	
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	12/07/17 B	50,000	1.054	0	52,716-*	52,716	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	45,000	0.997	0	44,880 *	45,026	-146
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	25,000	0.998	0	24,949 *	25,014	-65
	ISSUE: 577081AW2 - MATTEL INC 5.45% 11/01/41						
26083301	12/14/17 S	95,000	0.810	0	76,950 *	97,825	-20,875
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/22/17 S	20,000	0.981	0	19,619 *	19,637	-18
	ISSUE: 92553PAP7 - VIACOM INC 4.375% 3/15/43						
26083301	12/22/17 B	35,000	0.855	0	29,935-*	29,935	
	SUB-TOTAL			0	1,423,639	1,427,437	-3,802
	BROKER: UBS SECURITIES LLC						
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	09/29/17 S	20,000	1.307	0	26,149 *	25,675	474
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	215,000	0.989	0	212,640 *	212,279	361
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	230,000	0.998	0	229,538-*	229,538	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/04/17 S	125,000	0.989	0	123,652 *	123,490	162
	ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27						
26083301	12/04/17 B	135,000	0.995	0	134,316-*	134,316	
	SUB-TOTAL			0	726,295	725,298	997
	BROKER: MERRILL LYNCH PROF CLRNG CORP						
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	10/26/17 B	60,000	1.125	0	67,530-*	67,530	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	67,530	67,530	0
		BROKER: NOMURA SECURITIES INTERNATIONA					
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	65,000	1.018	0	66,148-*	66,148	
	SUB-TOTAL			0	66,148	66,148	0
		BROKER: CHASE SECURITIES INC					
	ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46						
26083301	09/06/17 B	40,000	1.011	0	40,428-*	40,428	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 S	85,000	1.013	0	86,076 *	86,299	-223
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	09/06/17 B	105,000	0.996	0	104,562-*	104,562	
	ISSUE: 92826CAH5 - VISA INC 2.75% 9/15/27						
26083301	09/06/17 B	90,000	0.993	0	89,330-*	89,330	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	180,000	1.018	0	183,178-*	183,178	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	09/08/17 B	30,000	1.031	0	30,929-*	30,929	
	ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47						
26083301	09/08/17 S	35,000	0.011	0	37,761 *	36,000	1,761
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	09/08/17 B	70,000	0.993	0	69,535-*	69,535	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	09/11/17 S	200,000	0.010	0	206,882 *	200,942	5,940
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	09/12/17 S	75,000	0.009	0	66,644 *	71,628	-4,984
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	09/12/17 B	200,000	0.987	0	197,304-*	197,304	
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43						
26083301	09/12/17 B	70,000	1.029	0	72,032-*	72,032	
	ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38						
26083301	09/13/17 S	75,000	1.329	0	99,643 *	89,688	9,955
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	09/13/17 B	75,000	1.337	0	100,280-*	100,280	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/14/17 S	80,000	1.005	0	80,413 *	81,273	-860
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/21/17 S	55,000	1.022	0	56,182 *	56,251	-69

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/21/17 B	50,000	1.028	0	51,399-*	51,399	
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/22/17 S	30,000	1.021	0	30,634 *	30,682	-48
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/22/17 B	25,000	1.028	0	25,689-*	25,689	
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	09/25/17 S	85,000	0.011	0	91,481 *	84,792	6,689
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/25/17 S	25,000	0.010	0	25,414 *	25,090	323
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/26/17 S	30,000	1.013	0	30,385 *	30,009	376
	ISSUE: 29336UAC1 - ENLINK MIDSTREAM PAR 5.6% 4/01/44						
26083301	09/27/17 B	80,000	1.031	0	82,501-*	82,501	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	09/27/17 S	70,000	0.011	0	78,020 *	73,985	4,035
	ISSUE: 21036PAT5 - CONSTELLATION BRANDS 4.5% 5/09/47						
26083301	09/27/17 B	40,000	1.051	0	42,052-*	42,052	
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	09/27/17 S	40,000	1.074	0	42,952 *	39,766	3,186
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	09/27/17 B	330,000	0.994	0	327,987-*	327,987	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	09/28/17 B	95,000	1.012	0	96,104-*	96,104	
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
26083301	09/28/17 S	185,000	1.001	0	185,105 *	180,595	4,511
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	09/28/17 S	105,000	0.010	0	110,026 *	106,883	3,144
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/28/17 B	135,000	1.008	0	136,112-*	136,112	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/29/17 B	40,000	1.040	0	41,594-*	41,594	
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	10/02/17 B	50,000	0.949	0	47,467-*	47,467	
	ISSUE: 2027A0JN0 - P/P COMMONWEALTH BAN 3.9% 7/12/47						
26083301	10/02/17 B	55,000	1.007	0	55,394-*	55,394	
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	10/02/17 S	45,000	1.121	0	50,443 *	48,776	1,666
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	10/04/17 S	55,000	0.010	0	56,280 *	55,199	1,081
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	10/05/17 S	40,000	1.131	0	45,247 *	41,554	3,692
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/05/17 S	40,000	0.985	0	39,402 *	39,779	-377
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/06/17 S	65,000	0.011	0	72,171 *	68,701	3,471

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/10/17 B	280,000	0.998	0	279,563-*	279,563	
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	10/10/17 B	120,000	1.000	0	119,936-*	119,936	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/10/17 B	50,000	1.026	0	51,278-*	51,278	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/10/17 S	120,000	0.991	0	118,880 *	120,483	-1,603
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/12/17 B	975,000	0.992	0	967,192-*	967,192	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/17/17 S	80,000	0.011	0	88,947 *	84,555	4,393
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/18/17 S	50,000	0.011	0	55,695 *	52,847	2,848
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/18/17 S	60,000	0.990	0	59,399 *	59,669	-270
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	10/19/17 S	10,000	0.010	0	10,184 *	10,193	-9
	ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47						
26083301	10/19/17 S	135,000	1.040	0	140,400 *	134,757	5,644
	ISSUE: 00206REQ1 - AT&T INC 5.3% 8/14/58						
26083301	10/23/17 S	80,000	1.006	0	80,513 *	79,813	700
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/23/17 S	40,000	1.020	0	40,800 *	39,756	1,044
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	40,000	0.998	0	39,918-*	39,918	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	10/25/17 B	25,000	0.979	0	24,478-*	24,478	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/25/17 S	40,000	1.001	0	40,047 *	40,125	-78
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	10/26/17 S	45,000	0.013	0	56,258 *	51,721	4,537
	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45						
26083301	10/26/17 S	45,000	1.147	0	51,637 *	48,147	3,490
	ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44						
26083301	10/27/17 B	70,000	1.038	0	72,661-*	72,661	
	ISSUE: 89352HAD1 - TRANS-CANADA PIPELIN 6.2% 10/15/37						
26083301	10/27/17 S	105,000	1.309	0	137,445 *	112,004	25,442
	ISSUE: 30161NAV3 - EXELON CORP 4.45% 4/15/46						
26083301	10/30/17 S	35,000	0.010	0	36,728 *	35,016	1,712
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	120,000	0.010	0	124,094 *	119,987	4,107
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	11/01/17 B	120,000	0.889	0	106,712-*	106,712	
	ISSUE: 292480AJ9 - ENABLE MIDSTREAM PAR 5% 5/15/44						
26083301	11/02/17 S	45,000	0.989	0	44,499 *	45,347	-848

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	11/02/17 S	50,000	1.103	0	55,169 *	52,847	2,322
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	11/02/17 S	60,000	1.110	0	66,574 *	60,336	6,238
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	11/02/17 B	45,000	1.128	0	50,746-*	50,746	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/03/17 B	80,000	1.000	0	80,000-*	80,000	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/06/17 B	45,000	0.981	0	44,163-*	44,163	
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	11/06/17 S	45,000	1.092	0	49,154 *	48,788	367
	ISSUE: 478165AH6 - P/P JOHNSON (S.C.) 4.75% 10/15/46						
26083301	11/07/17 S	50,000	1.165	0	58,272 *	57,361	911
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	11/07/17 S	110,000	1.030	0	113,242 *	110,208	3,034
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	11/08/17 B	130,000	0.997	0	129,614-*	129,614	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/09/17 B	240,000	0.998	0	239,398-*	239,398	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	11/09/17 S	170,000	1.102	0	187,272 *	179,678	7,594
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	210,000	1.037	0	217,736 *	218,431	-696
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/13/17 B	220,000	0.988	0	217,455-*	217,455	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/13/17 S	225,000	0.987	0	222,174 *	222,586	-412
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/15/17 B	560,000	0.993	0	555,778-*	555,778	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/15/17 S	575,000	0.991	0	569,946 *	568,832	1,115
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	20,000	0.993	0	19,859 *	19,775	84
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	11/15/17 B	30,000	1.185	0	35,557-*	35,557	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/16/17 B	35,000	0.999	0	34,963-*	34,963	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 S	210,000	0.991	0	208,007 *	207,849	158
	ISSUE: 02361DAR1 - AMEREN ILLINOIS CO 3.7% 12/01/47						
26083301	11/16/17 B	105,000	0.993	0	104,246-*	104,246	
	ISSUE: 278865BB5 - P/P ECOLAB INC 3.25% 12/01/27						
26083301	11/16/17 B	220,000	0.997	0	219,329-*	219,329	
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	35,000	1.232	0	43,126 *	40,042	3,084

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	11/16/17 B	45,000	1.077	0	48,456-*	48,456	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	40,000	0.990	0	39,613 *	39,569	44
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	95,000	0.988	0	93,846 *	93,975	-129
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/22/17 B	25,000	0.992	0	24,809-*	24,809	
	ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26						
26083301	11/22/17 S	30,000	1.014	0	30,427 *	29,641	786
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/27/17 S	55,000	0.993	0	54,618 *	54,442	175
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/27/17 B	25,000	0.996	0	24,899-*	24,899	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	11/28/17 S	80,000	1.027	0	82,170 *	79,975	2,196
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/28/17 B	80,000	0.993	0	79,438-*	79,438	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	11/28/17 B	75,000	1.070	0	80,283-*	80,283	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/28/17 S	90,000	1.013	0	91,194 *	89,640	1,554
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	11/28/17 S	70,000	1.024	0	71,696 *	70,175	1,521
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	55,000	0.998	0	54,880-*	54,880	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	50,000	0.998	0	49,883-*	49,883	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	50,000	0.998	0	49,898 *	49,894	5
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/30/17 B	85,000	1.008	0	85,711-*	85,711	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	80,000	0.979	0	78,350 *	78,687	-337
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	12/01/17 B	65,000	1.020	0	66,332-*	66,332	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	12/01/17 S	65,000	1.070	0	69,552 *	66,165	3,387
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/05/17 S	40,000	1.320	0	52,808 *	48,231	4,577
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/05/17 S	85,000	1.034	0	87,850 *	83,897	3,953
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	30,000	1.002	0	30,070-*	30,070	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	75,000	1.001	0	75,094-*	75,094	

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	12/06/17 S	35,000	1.267	0	44,337 *	40,042	4,295
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	12/06/17 B	25,000	1.064	0	26,596-*	26,596	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	12/06/17 S	35,000	1.130	0	39,536 *	35,475	4,061
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 S	25,000	1.173	0	29,331 *	26,236	3,094
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/06/17 B	35,000	1.048	0	36,685-*	36,685	
	ISSUE: 06051GEN5 - BANK OF AMERICA CORP 5.875% 2/07/42						
26083301	12/06/17 B	35,000	1.326	0	46,407-*	46,407	
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/11/17 B	30,000	1.011	0	30,333-*	30,333	
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46						
26083301	12/11/17 S	30,000	1.074	0	32,231 *	29,572	2,658
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	12/11/17 S	70,000	1.024	0	71,685 *	70,175	1,510
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	50,000	0.994	0	49,719-*	49,719	
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/12/17 S	55,000	1.321	0	72,664 *	66,318	6,346
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	40,000	0.992	0	39,675-*	39,675	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	20,000	0.994	0	19,881 *	19,901	-19
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	12/12/17 B	30,000	1.020	0	30,598-*	30,598	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	12/20/17 S	40,000	1.000	0	39,994 *	39,426	567
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	30,000	0.976	0	29,278-*	29,278	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/29/17 B	515,000	1.001	0	515,724-*	515,724	
	SUB-TOTAL			0	12,130,633	11,972,215	158,418
	BROKER: HSBC SECURITIES INC.						
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	09/14/17 S	40,000	1.022	0	40,870 *	41,106	-236
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	09/18/17 S	30,000	0.011	0	32,340 *	30,667	1,673
	ISSUE: 01626PAG1 - P/P ALIMENTATION COU 4.5% 7/26/47						
26083301	09/25/17 S	60,000	1.038	0	62,249 *	61,426	823

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 760719BH6 - REPUBLIC NEW YORK CO 7.2% 7/15/97						
26083301	10/03/17 B	20,000	1.420	0	28,408-*	28,408	
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/11/17 S	20,000	1.014	0	20,290 *	19,878	412
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/12/17 S	65,000	1.018	0	66,138 *	64,604	1,534
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/19/17 S	20,000	1.026	0	20,510 *	19,878	632
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/27/17 S	65,000	1.012	0	65,748 *	64,604	1,144
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	11/02/17 B	40,000	0.992	0	39,669-*	39,669	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	11/02/17 B	40,000	1.202	0	48,066-*	48,066	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	11/02/17 S	40,000	0.953	0	38,112 *	37,763	349
	ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26						
26083301	11/02/17 S	105,000	1.018	0	106,896 *	103,742	3,154
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 B	90,000	0.992	0	89,241-*	89,241	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 S	270,000	0.991	0	267,659 *	267,104	555
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/10/17 B	25,000	0.980	0	24,503-*	24,503	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	20,000	1.029	0	20,572 *	20,803	-231
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 B	60,000	0.991	0	59,438-*	59,438	
	ISSUE: 404280BK4 - VR HSBC HOLDINGS PLC 4.041% 3/13/28						
26083301	11/20/17 S	50,000	1.039	0	51,946 *	49,979	1,967
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 S	25,000	0.992	0	24,805 *	24,796	9
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	11/20/17 B	25,000	1.287	0	32,182-*	32,182	
	ISSUE: 404201AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	11/30/17 S	55,000	1.239	0	68,166 *	55,886	12,281
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	40,000	0.984	0	39,356-*	39,356	
	ISSUE: 404201AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	25,000	1.250	0	31,251 *	25,403	5,848
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/01/17 B	25,000	1.320	0	33,001-*	33,001	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	12/11/17 S	60,000	1.180	0	70,779 *	70,329	450
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	55,000	0.995	0	54,742-*	54,742	

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FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/15/17 S	40,000	1.264	0	50,568 *	40,644	9,924
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/15/17 B	35,000	1.373	0	48,051-*	48,051	
	SUB-TOTAL			0	1,535,556	1,495,269	40,288
	BROKER: MIZHUO SECURITIES USA INC						
	ISSUE: 90131HBR5 - 21ST CENTY FOX AMER 7.75% 12/01/45						
26083301	09/11/17 S	60,000	1.521	0	91,256 *	70,840	20,416
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	09/14/17 B	65,000	1.070	0	69,544-*	69,544	
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44						
26083301	09/18/17 S	50,000	0.011	0	55,051 *	50,512	4,538
	ISSUE: 38141GWQ3 - VR GOLDMAN SACHS GRO 3.272% 9/29/25						
26083301	10/03/17 B	135,000	1.003	0	135,359-*	135,359	
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/24/17 S	40,000	1.017	0	40,675 *	39,756	919
	SUB-TOTAL			0	391,885	366,011	25,873
	BROKER: US BANCORP INVESTMENTS INC.						
	ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47						
26083301	10/18/17 B	55,000	0.991	0	54,492-*	54,492	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	10/20/17 S	55,000	1.067	0	58,676 *	56,798	1,877
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	11/15/17 S	110,000	1.118	0	122,991 *	114,741	8,250
	ISSUE: 26884ABH5 - ERP OPERATING LP 4% 8/01/47						
26083301	11/15/17 S	40,000	1.009	0	40,357 *	39,090	1,266
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	95,000	0.991	0	94,124-*	94,124	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	35,000	0.996	0	34,871-*	34,871	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/08/17 B	85,000	0.989	0	84,037-*	84,037	
	ISSUE: 053332AV4 - AUTOZONE INC 3.75% 6/01/27						
26083301	12/08/17 S	95,000	1.016	0	96,492 *	94,995	1,497
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	12/13/17 S	105,000	1.384	0	145,353 *	132,474	12,878
	ISSUE: 20826FAR7 - CONOCOPHILLIPS COMPA 5.95% 3/15/46						
26083301	12/13/17 B	95,000	1.341	0	127,437-*	127,437	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	858,830	833,059	25,770
		BROKER: MISCELLANEOUS					
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	09/08/17 S	25,000	1.141	0	28,522 *	26,804	1,718
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	30,000	1.057	0	31,716-*	31,716	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	45,000	1.057	0	47,566-*	47,566	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	75,000	1.064	0	79,816-*	79,816	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	25,000	1.057	0	26,430-*	26,430	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 S	90,000	1.056	0	95,045 *	95,094	-49
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/11/17 S	100,000	1.053	0	105,258 *	101,874	3,384
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/11/17 S	80,000	1.034	0	82,749 *	81,175	1,573
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	75,000	1.066	0	79,980-*	79,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	30,000	1.066	0	31,992-*	31,992	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	55,000	1.069	0	58,781-*	58,781	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	65,000	1.069	0	69,509-*	69,509	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	40,000	1.071	0	42,838-*	42,838	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	65,000	1.071	0	69,611-*	69,611	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	165,000	1.070	0	176,498 *	175,685	813
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	65,000	1.070	0	69,530 *	69,209	320
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	85,000	1.067	0	90,711 *	90,505	206
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	09/11/17 S	70,000	1.026	0	71,800 *	70,356	1,444
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	35,000	1.065	0	37,270-*	37,270	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	60,000	1.065	0	63,900-*	63,900	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	75,000	1.065	0	79,875-*	79,875	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	20,000	1.065	0	21,300-*	21,300	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	10,000	1.065	0	10,645 *	10,648	-3
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	15,000	1.064	0	15,966 *	15,973	-7
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	55,000	1.067	0	58,695 *	58,567	129
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/12/17 S	30,000	1.146	0	34,382 *	32,966	1,416
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/13/17 S	65,000	1.046	0	67,966 *	66,218	1,748
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 B	55,000	1.054	0	57,973-*	57,973	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 B	65,000	1.053	0	68,423-*	68,423	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 S	55,000	1.055	0	58,042 *	58,417	-375
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	09/14/17 S	45,000	1.089	0	48,996 *	47,125	1,871
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/14/17 S	90,000	1.044	0	93,981 *	91,686	2,294
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/14/17 S	30,000	1.047	0	31,403 *	30,223	1,179
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	70,000	1.051	0	73,544-*	73,544	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	75,000	1.048	0	78,633-*	78,633	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	20,000	1.047	0	20,934-*	20,934	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	325,000	1.047	0	340,184-*	340,184	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	75,000	1.046	0	78,434-*	78,434	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	35,000	1.047	0	36,641-*	36,641	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	60,000	1.047	0	62,803 *	63,221	-418
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	165,000	1.047	0	172,760 *	173,858	-1,098
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	105,000	1.047	0	109,938 *	110,637	-699
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	95,000	1.047	0	99,468 *	100,100	-632

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	170,000	1.046	0	177,756 *	179,126	-1,370
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	55,000	1.047	0	57,561 *	57,953	-392
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	95,000	1.045	0	99,256 *	100,100	-844
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	50,000	1.046	0	52,305 *	52,684	-380
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/15/17 S	40,000	1.049	0	41,943 *	40,821	1,122
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	25,000	1.045	0	26,117-*	26,117	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	75,000	1.045	0	78,387-*	78,387	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	55,000	1.046	0	57,509-*	57,509	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 S	65,000	1.043	0	67,816 *	68,228	-413
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	30,000	1.041	0	31,219-*	31,219	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	30,000	1.047	0	31,402-*	31,402	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	35,000	1.047	0	36,656-*	36,656	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	25,000	1.044	0	26,094-*	26,094	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	25,000	1.041	0	26,027-*	26,027	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	160,000	1.051	0	168,194 *	167,719	475
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	130,000	1.044	0	135,698 *	136,272	-574
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	100,000	1.044	0	104,391 *	104,824	-434
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	165,000	1.047	0	172,786 *	172,960	-174
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	20,000	1.047	0	20,938-*	20,938	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	45,000	1.047	0	47,134-*	47,134	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	10,000	1.047	0	10,469-*	10,469	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 S	50,000	1.048	0	52,398 *	52,367	32
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/19/17 B	60,000	1.141	0	68,441-*	68,441	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/19/17 S	0	8,645.333	0	519 *	457	62
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/19/17 S	0	8,527.625	0	682 *	609	73
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/19/17 S	3	296.227	0	886 *	785	101
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/19/17 S	4	295.658	0	1,236 *	1,098	138
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/19/17 S	3	301.354	0	946 *	825	122
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/19/17 S	19	155.136	0	2,954 *	2,476	478
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/19/17 S	31	155.122	0	4,758 *	3,988	769
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/20/17 S	55,000	1.155	0	63,520 *	60,954	2,566
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/20/17 S	30,000	1.057	0	31,706 *	30,616	1,090
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/20/17 B	50,000	1.040	0	52,008-*	52,008	
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	09/20/17 S	40,000	1.129	0	45,179 *	41,729	3,450
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/21/17 S	85,000	1.137	0	96,612 *	92,619	3,993
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/21/17 B	55,000	1.050	0	57,769-*	57,769	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	50,000	1.038	0	51,898-*	51,898	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	10,000	1.039	0	10,393-*	10,393	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	25,000	1.040	0	25,996-*	25,996	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	40,000	1.041	0	41,625-*	41,625	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	25,000	1.038	0	25,949-*	25,949	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	75,000	1.039	0	77,930-*	77,930	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	95,000	1.039	0	98,696-*	98,696	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	135,000	1.037	0	140,036 *	140,384	-348

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	50,000	1.042	0	52,078 *	51,994	84
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	50,000	1.039	0	51,945 *	51,994	-49
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/22/17 B	45,000	1.028	0	46,250-*	46,250	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/22/17 S	35,000	1.039	0	36,371 *	36,396	-25
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/22/17 S	55,000	1.038	0	57,105 *	57,194	-88
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	09/22/17 B	75,000	1.128	0	84,582-*	84,582	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/25/17 S	30,000	1.056	0	31,674 *	30,616	1,058
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	09/25/17 S	120,000	1.083	0	129,929 *	120,698	9,231
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	105,000	1.040	0	109,249-*	109,249	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	70,000	1.039	0	72,745-*	72,745	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	20,000	1.041	0	20,813-*	20,813	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	70,000	1.039	0	72,734-*	72,734	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	55,000	1.039	0	57,148 *	57,189	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/26/17 B	90,000	1.153	0	103,748-*	103,748	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/26/17 S	55,000	1.028	0	56,518 *	54,813	1,705
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/26/17 B	35,000	1.056	0	36,946-*	36,946	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	09/26/17 S	35,000	1.083	0	37,921 *	35,204	2,718
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 B	50,000	1.043	0	52,166-*	52,166	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 B	25,000	1.044	0	26,094-*	26,094	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 S	35,000	1.044	0	36,553 *	36,424	130
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 S	80,000	1.042	0	83,350 *	83,254	96

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/27/17 B	55,000	1.149	0	63,173-*	63,173	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	30,000	1.046	0	31,388-*	31,388	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	50,000	1.050	0	52,477-*	52,477	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	110,000	1.049	0	115,363-*	115,363	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	50,000	1.048	0	52,422 *	52,226	196
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	35,000	1.049	0	36,728 *	36,558	170
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	25,000	1.044	0	26,094 *	26,113	-19
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	09/28/17 S	40,000	1.167	0	46,672 *	43,762	2,910
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/28/17 S	35,000	1.048	0	36,674 *	35,794	880
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/28/17 B	90,000	1.028	0	92,556-*	92,556	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.046	0	31,383-*	31,383	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	20,000	1.046	0	20,928-*	20,928	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	40,000	1.045	0	41,800-*	41,800	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	35,000	1.039	0	36,362 *	36,568	-206
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	60,000	1.046	0	62,766 *	62,688	78
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	20,000	1.046	0	20,922 *	20,896	26
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.021	0	30,633-*	30,633	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	150,000	1.027	0	153,984-*	153,984	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	35,000	1.024	0	35,859-*	35,859	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.026	0	30,788-*	30,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	20,000	1.023	0	20,469 *	20,511	-43
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	30,000	1.027	0	30,811 *	30,767	44
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	5,000	1.025	0	5,127 *	5,128	-1

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	40,000	1.024	0	40,944 *	41,023	-79
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	45,000	1.027	0	46,195 *	46,150	45
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	30,000	1.026	0	30,788 *	30,767	21
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	75,000	1.026	0	76,980 *	76,917	63
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/29/17 S	25,000	1.063	0	26,568 *	25,567	1,001
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.036	0	20,719-*	20,719	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	60,000	1.028	0	61,706-*	61,706	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	25,000	1.030	0	25,754-*	25,754	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,455-*	15,455	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	35,000	1.031	0	36,083 *	36,379	-296
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	25,000	1.031	0	25,781 *	25,985	-203
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	55,000	1.029	0	56,581 *	57,166	-585
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.029	0	30,872 *	31,182	-310
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	260,000	1.027	0	267,059 *	270,241	-3,183
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	25,000	1.028	0	25,711-*	25,711	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	70,000	1.027	0	71,914-*	71,914	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	475,000	1.030	0	489,009-*	489,009	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.029	0	15,431-*	15,431	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	65,000	1.029	0	66,889-*	66,889	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,837 *	30,873	-36
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	20,000	1.028	0	20,559 *	20,582	-22
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	45,000	1.028	0	46,252 *	46,309	-58
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,832 *	30,873	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	65,000	1.025	0	66,625 *	66,891	-266
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	65,000	1.028	0	66,838 *	66,891	-53
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,825 *	30,873	-48
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	70,000	1.027	0	71,881 *	72,036	-155
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	135,000	1.028	0	138,713 *	138,927	-215
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	70,000	1.029	0	72,013 *	72,036	-24
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/29/17 S	0	8,221.889	0	740 *	685	55
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/29/17 S	21	153.816	0	3,170 *	2,680	490
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/02/17 B	65,000	1.152	0	74,863-*	74,863	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 B	35,000	1.079	0	37,767-*	37,767	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 S	65,000	1.075	0	69,869 *	65,883	3,986
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/03/17 B	75,000	1.156	0	86,673-*	86,673	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/03/17 S	75,000	1.083	0	81,217 *	76,019	5,198
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/04/17 B	25,000	1.031	0	25,781-*	25,781	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/04/17 S	20,000	1.031	0	20,625 *	20,589	36
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/04/17 B	25,000	1.324	0	33,107-*	33,107	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	35,000	1.027	0	35,941-*	35,941	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	120,000	1.028	0	123,413-*	123,413	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	25,000	1.027	0	25,664-*	25,664	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 S	25,000	1.026	0	25,656 *	25,714	-57
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 S	25,000	1.026	0	25,645 *	25,714	-69
	ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40						
26083301	10/06/17 B	160,000	1.377	0	220,302-*	220,302	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/06/17 B	50,000	1.139	0	56,970-*	56,970	
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	10/06/17 B	40,000	1.062	0	42,460-*	42,460	
	ISSUE: 63946BAF7 - NBCUNIVERSAL MEDIA 6.4% 4/30/40						
26083301	10/06/17 B	100,000	1.379	0	137,871-*	137,871	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	60,000	1.027	0	61,631-*	61,631	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	25,000	1.028	0	25,687-*	25,687	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	55,000	1.026	0	56,452-*	56,452	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	40,000	1.027	0	41,069 *	41,119	-51
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	150,000	1.024	0	153,609 *	154,198	-589
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	95,000	1.024	0	97,286 *	97,659	-373
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/10/17 S	80,000	1.154	0	92,309 *	84,927	7,382
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	10/10/17 S	40,000	1.054	0	42,140 *	42,460	-320
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	55,000	1.022	0	56,212-*	56,212	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	60,000	1.024	0	61,463-*	61,463	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	20,000	1.023	0	20,456-*	20,456	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	45,000	1.022	0	46,013-*	46,013	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.023	0	35,800-*	35,800	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	70,000	1.023	0	71,597-*	71,597	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 S	65,000	1.025	0	66,643 *	66,563	80
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 S	40,000	1.023	0	40,906 *	40,962	-56
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	10/10/17 B	50,000	1.015	0	50,765-*	50,765	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/11/17 S	30,000	1.321	0	39,620 *	37,161	2,460
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/12/17 B	25,000	1.139	0	28,483-*	28,483	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	240,000	1.029	0	246,900-*	246,900	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	65,000	1.029	0	66,871-*	66,871	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	100,000	1.024	0	102,359-*	102,359	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	130,000	1.024	0	133,067-*	133,067	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	35,000	1.026	0	35,906 *	35,883	23
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	20,000	1.024	0	20,491 *	20,505	-14
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	35,000	1.025	0	35,864 *	35,883	-19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	240,000	1.022	0	245,278 *	246,056	-778
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/12/17 B	502,000	1.000	502,000	502,000-*	502,000	
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/12/17 B	808,000	1.000	808,000	808,000-*	808,000	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	15,000	1.026	0	15,384-*	15,384	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	25,000	1.025	0	25,629-*	25,629	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	25,000	1.027	0	25,676-*	25,676	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/16/17 B	35,000	1.063	0	37,187-*	37,187	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/16/17 S	35,000	1.064	0	37,225 *	35,883	1,341
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/16/17 S	25,000	1.081	0	27,012 *	25,340	1,672

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	75,000	1.026	0	76,980-*	76,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	30,000	1.024	0	30,713-*	30,713	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	70,000	1.026	0	71,805-*	71,805	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	55,000	1.023	0	56,289-*	56,289	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	20,000	1.024	0	20,485-*	20,485	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	25,000	1.025	0	25,621-*	25,621	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	20,000	1.026	0	20,513-*	20,513	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	50,000	1.031	0	51,537-*	51,537	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	420,000	1.024	0	430,172 *	430,710	-538
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	30,000	1.030	0	30,895 *	30,765	130
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	50,000	1.031	0	51,531 *	51,275	256
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/17/17 B	60,000	1.138	0	68,271-*	68,271	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/17/17 S	25,000	1.038	0	25,957 *	25,638	320
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/17/17 B	93	8,704.083	808,000	808,000-*	808,000	
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/17/17 S	502,000	1.000	0	502,000 *	502,000	0
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/17/17 S	808,000	1.000	0	808,000 *	808,000	0
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	10/17/17 S	494	305.755	0	151,000 *	129,692	21,308
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	10/17/17 B	4,126	158.267	653,000	653,000-*	653,000	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/18/17 B	45,000	1.085	0	48,807-*	48,807	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/18/17 B	40,000	1.141	0	45,623-*	45,623	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 B	50,000	1.036	0	51,805-*	51,805	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	20,000	1.038	0	20,763 *	20,528	235
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	35,000	1.038	0	36,323 *	35,924	400

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	15,000	1.038	0	15,565 *	15,396	169
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 S	25,000	1.039	0	25,977 *	25,739	237
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 S	55,000	1.038	0	57,097 *	56,627	470
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	50,000	1.030	0	51,516-*	51,516	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	40,000	1.032	0	41,263-*	41,263	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	65,000	1.031	0	67,011-*	67,011	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	50,000	1.031	0	51,539-*	51,539	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	165,000	1.023	0	168,738 *	169,939	-1,201
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	60,000	1.035	0	62,109 *	61,796	313
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	395,000	1.030	0	406,727 *	406,823	-97
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	15,000	1.031	0	15,459 *	15,449	10
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	50,000	1.029	0	51,467 *	51,497	-30
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/23/17 B	15,000	1.036	0	15,536-*	15,536	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/23/17 B	50,000	1.035	0	51,758-*	51,758	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/24/17 S	45,000	1.064	0	47,899 *	46,136	1,764
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	25,000	1.023	0	25,576-*	25,576	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	70,000	1.021	0	71,466-*	71,466	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	40,000	1.022	0	40,875-*	40,875	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	60,000	1.020	0	61,219 *	61,672	-453
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	35,000	1.021	0	35,733 *	35,975	-242
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	40,000	1.022	0	40,870 *	41,115	-244

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	35,000	1.022	0	35,766 *	35,975	-210
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/25/17 B	95,000	1.068	0	101,418-*	101,418	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	35,000	1.022	0	35,785-*	35,785	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	25,000	1.024	0	25,605-*	25,605	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	65,000	1.022	0	66,402-*	66,402	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	125,000	1.025	0	128,159-*	128,159	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	20,000	1.022	0	20,447 *	20,513	-66
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	80,000	1.023	0	81,863 *	82,051	-188
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	65,000	1.023	0	66,503 *	66,666	-163
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	45,000	1.016	0	45,703-*	45,703	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	30,000	1.015	0	30,455-*	30,455	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	15,000	1.016	0	15,232-*	15,232	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	35,000	1.015	0	35,522-*	35,522	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	105,000	1.013	0	106,411-*	106,411	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	45,000	1.018	0	45,788 *	45,931	-143
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	95,000	1.016	0	96,484 *	96,965	-481
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	35,000	1.016	0	35,574 *	35,724	-150
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	330,000	1.012	0	334,061 *	336,826	-2,766
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	15,000	1.010	0	15,149-*	15,149	
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	10/27/17 B	35,000	1.129	0	39,508-*	39,508	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 B	75,000	1.009	0	75,680-*	75,680	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 S	20,000	1.009	0	20,184 *	20,220	-36
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 S	45,000	1.011	0	45,480 *	45,495	-15

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/27/17 S	95,000	1.311	0	124,496 *	117,676	6,820
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/30/17 S	50,000	1.131	0	56,542 *	56,137	405
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/30/17 B	60,000	1.145	0	68,679-*	68,679	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.010	0	30,314-*	30,314	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.012	0	45,555-*	45,555	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.010	0	30,295-*	30,295	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	40,000	1.011	0	40,431-*	40,431	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.009	0	45,408-*	45,408	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.009	0	30,263-*	30,263	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	40,000	1.011	0	40,425 *	40,415	10
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	55,000	1.010	0	55,524 *	55,571	-46
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	40,000	1.011	0	40,431 *	40,415	16
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	50,000	1.010	0	50,516 *	50,519	-3
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	35,000	1.023	0	35,820-*	35,820	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	25,000	1.024	0	25,594-*	25,594	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	65,000	1.025	0	66,605-*	66,605	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.019	0	45,872-*	45,872	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	20,000	1.024	0	20,478 *	20,357	121
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	20,000	1.024	0	20,481 *	20,400	82
	ISSUE: 20030NAX9 - COMCAST CORP 6.4% 5/15/38						
26083301	10/30/17 S	52,000	1.333	0	69,315 *	66,285	3,030
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	55,000	1.009	0	55,505-*	55,505	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	85,000	1.014	0	86,209-*	86,209	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	25,000	1.007	0	25,172 *	25,292	-120

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	55,000	1.013	0	55,739 *	55,642	97
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	35,000	1.026	0	35,897 *	35,699	198
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	115,000	1.026	0	118,046 *	117,298	748
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	11/01/17 B	20,000	1.055	0	21,102-*	21,102	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	30,000	1.027	0	30,797-*	30,797	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	25,000	1.030	0	25,738-*	25,738	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	25,000	1.029	0	25,714-*	25,714	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	45,000	1.028	0	46,273-*	46,273	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	20,000	1.027	0	20,531 *	20,464	68
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	50,000	1.030	0	51,500 *	51,159	341
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	115,000	1.029	0	118,324 *	117,666	658
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	25,000	1.032	0	25,793 *	25,580	213
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	110,000	1.029	0	113,223 *	112,550	673
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/03/17 S	50,000	1.328	0	66,379 *	61,935	4,444
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	11/06/17 B	65,000	1.121	0	72,901-*	72,901	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	11/06/17 B	60,000	1.147	0	68,806-*	68,806	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	11/06/17 S	30,000	1.127	0	33,824 *	33,156	668
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	45,000	1.035	0	46,561-*	46,561	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	30,000	1.034	0	31,036-*	31,036	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	25,000	1.033	0	25,828-*	25,828	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	50,000	1.035	0	51,742-*	51,742	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	15,000	1.036	0	15,532-*	15,532	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	35,000	1.034	0	36,203-*	36,203	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	115,000	1.035	0	119,003-*	119,003	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	40,000	1.032	0	41,275-*	41,275	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	45,000	1.035	0	46,582 *	46,544	38
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	55,000	1.030	0	56,667 *	56,887	-220
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	15,000	1.035	0	15,530 *	15,515	15
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	35,000	1.035	0	36,220 *	36,201	19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	40,000	1.035	0	41,406 *	41,372	34
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	20,000	1.034	0	20,688-*	20,688	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	55,000	1.036	0	56,994-*	56,994	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	65,000	1.036	0	67,316-*	67,316	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	45,000	1.036	0	46,638-*	46,638	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	65,000	1.038	0	67,448-*	67,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 S	70,000	1.037	0	72,600 *	72,487	113
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 S	30,000	1.038	0	31,148 *	31,066	83
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	11/07/17 S	54	8,839.779	0	480,000 *	414,733	65,267
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/08/17 S	35,000	1.087	0	38,036 *	35,475	2,561
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	45,000	1.040	0	46,821-*	46,821	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	25,000	1.042	0	26,047-*	26,047	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	15,000	1.041	0	15,621-*	15,621	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	15,000	1.041	0	15,617-*	15,617	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	115,000	1.033	0	118,814 *	119,239	-425

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	25,000	1.041	0	26,027 *	25,922	106
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	40,000	1.041	0	41,631 *	41,474	157
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	235,000	1.041	0	244,574 *	243,662	912
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	235,000	1.045	0	245,492 *	245,617	-125
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	11/08/17 S	30,000	1.153	0	34,587 *	33,650	937
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	11/08/17 B	144	304.646	44,000	44,000-*	44,000	
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	11/08/17 S	1,757	158.781	0	279,000 *	230,158	48,842
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/09/17 S	20,000	1.122	0	22,433 *	21,552	881
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/09/17 S	75,000	1.087	0	81,520 *	76,019	5,501
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	55,000	1.042	0	57,329-*	57,329	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	45,000	1.045	0	47,032-*	47,032	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.045	0	41,794-*	41,794	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	20,000	1.047	0	20,938-*	20,938	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	50,000	1.045	0	52,258-*	52,258	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	30,000	1.045	0	31,350-*	31,350	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.047	0	41,869-*	41,869	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	65,000	1.046	0	68,006-*	68,006	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	85,000	1.045	0	88,852-*	88,852	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	35,000	1.045	0	36,586-*	36,586	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	25,000	1.047	0	26,168-*	26,168	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	15,000	1.046	0	15,691-*	15,691	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	70,000	1.044	0	73,106-*	73,106	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	185,000	1.045	0	193,260 *	193,358	-98

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	55,000	1.037	0	57,028-*	57,028	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	20,000	1.040	0	20,797-*	20,797	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	50,000	1.037	0	51,867-*	51,867	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.040	0	41,594-*	41,594	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	20,000	1.038	0	20,770 *	20,840	-71
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	15,000	1.039	0	15,589 *	15,630	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	60,000	1.039	0	62,353 *	62,520	-167
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	30,000	1.039	0	31,167 *	31,260	-93
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	11/10/17 B	45,000	1.047	0	47,133-*	47,133	
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	11/10/17 S	35,000	1.066	0	37,324 *	35,682	1,641
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	90,000	1.046	0	94,134-*	94,134	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.046	0	31,373-*	31,373	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	40,000	1.045	0	41,788-*	41,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.043	0	31,284-*	31,284	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.043	0	31,294-*	31,294	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	35,000	1.043	0	36,504 *	36,575	-71
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	90,000	1.042	0	93,779 *	94,050	-271
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	35,000	1.043	0	36,520 *	36,575	-55
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	11/13/17 B	130,000	1.119	0	145,500-*	145,500	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	11/15/17 B	45,000	1.048	0	47,140-*	47,140	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	12/15/17 S	104	9,154.862	0	950,000 *	792,574	157,426
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	12/15/17 S	747	314.470	0	235,000 *	196,346	38,654
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	12/18/17 B	568	160.225	91,000	91,000-*	91,000	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	12/28/17 S	0	9,663.625	0	773 *	611	162
	ISSUE: MS6695360 - CASH HELD AT NORTHERN TRUST						
26083302	12/28/17 B	5,039	1.000	5,039	5,039-*	5,039	
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	12/28/17 S	3	318.922	0	1,027 *	846	181
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	12/28/17 S	20	162.249	0	3,238 *	2,617	621
	SUB-TOTAL			2,911,039	29,634,996	29,216,083	418,918
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	09/26/17 S	35,000	1.033	0	36,149 *	33,355	2,795
	SUB-TOTAL			0	36,149	33,355	2,795
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/07/17 B	110,000	1.083	0	119,105-*	119,105	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	09/22/17 B	45,000	0.983	0	44,225-*	44,225	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/27/17 S	25,000	1.004	0	25,112 *	25,042	70
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	10/12/17 S	80,000	1.036	0	82,924 *	83,544	-620
	ISSUE: 570535AR5 - MARKEL CORP 3.5% 11/01/27						
26083301	10/30/17 B	105,000	0.998	0	104,772-*	104,772	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/30/17 S	100,000	0.989	0	98,898 *	98,907	-9
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
26083301	10/31/17 B	40,000	1.127	0	45,089-*	45,089	
	ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41						
26083301	10/31/17 S	40,000	1.290	0	51,614 *	49,086	2,528
	ISSUE: 828807CE5 - SIMON PROPERTY GROUP 6.75% 2/01/40						
26083301	11/01/17 S	30,000	1.389	0	41,659 *	38,947	2,712
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/07/17 B	280,000	0.995	0	278,687-*	278,687	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/07/17 B	275,000	0.996	0	273,966-*	273,966	
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	11/29/17 B	80,000	1.079	0	86,320-*	86,320	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	11/29/17 S	85,000	1.123	0	95,425 *	92,524	2,902
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	12/11/17 B	45,000	1.040	0	46,787-*	46,787	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	12/11/17 S	40,000	1.136	0	45,446 *	43,992	1,453
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	12/12/17 S	25,000	1.065	0	26,638 *	26,032	606
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	20,000	0.994	0	19,881-*	19,881	
	SUB-TOTAL			0	1,486,548	1,476,906	9,641
	BROKER: FIRST TENNESSEE SECURITIES COR						
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	10/30/17 S	60,000	0.010	0	61,865 *	58,114	3,751
	SUB-TOTAL			0	61,865	58,114	3,751
	BROKER: BNP PARIBAS SECURITIES BOND						
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/28/17 S	35,000	0.010	0	36,646 *	35,204	1,441
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	10/23/17 B	30,000	0.947	0	28,413-*	28,413	
	SUB-TOTAL			0	65,059	63,617	1,441
	BROKER: FIRST TENNESSEE SECURITIES COR						
	ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33						
26083301	09/19/17 B	80,000	1.214	0	97,119-*	97,119	
	ISSUE: 313309AP1 - FEDEX CORP 7.6% 7/01/97						
26083301	10/25/17 B	35,000	1.426	0	49,895-*	49,895	
	ISSUE: 28370TAF6 - EL PASO PIPELINE PAR 4.7% 11/01/42						
26083301	10/26/17 B	60,000	0.965	0	57,912-*	57,912	
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/04/17 S	40,000	1.087	0	43,473 *	37,074	6,400
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 B	30,000	0.996	0	29,892-*	29,892	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/19/17 B	35,000	0.991	0	34,666-*	34,666	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	12/19/17 S	45,000	1.047	0	47,125 *	42,884	4,241
	SUB-TOTAL			0	360,082	349,442	10,640
	BROKER: WELLS FARGO REORG						
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	680	1.000	0	680 *	680	0
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	222	1.000	0	222 *	222	0
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	110	1.000	0	110 *	110	0
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	832	1.000	0	832 *	832	0
	ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52						
26083301	10/25/17 S	671	1.000	0	671 *	671	0
	ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52						
26083301	10/25/17 S	390	1.000	0	390 *	390	0
	ISSUE: 20030NCB5 - P/P COMCAST CORP 3.969% 11/01/47						
26083301	10/25/17 S	720	1.000	0	720 *	720	0
	ISSUE: 744320AZ5 - P/P PRUDENTIAL FINAN 3.935% 12/07/49						
26083301	12/12/17 S	105	1.000	0	105 *	101	4
	SUB-TOTAL			0	3,730	3,726	4
	BROKER: DEUTSCHE BANK SECURITIES						
	ISSUE: 912796KR9 - US TREASURY BILL 10/12/17						
26083301	09/13/17 B	2,005,000	0.999	0	2,003,490-*	2,003,490	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/29/17 S	105,000	0.994	0	104,393 *	105,677	-1,284
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 B	100,000	0.995	0	99,531-*	99,531	
	ISSUE: 912796ML0 - US TREASURY BILL 1/11/18						
26083301	10/11/17 B	2,005,000	0.997	0	1,999,577-*	1,999,577	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/16/17 S	125,000	0.996	0	124,551 *	124,104	447
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/23/17 B	155,000	0.989	0	153,232-*	153,232	
	ISSUE: 912796NP0 - US TREASURY BILL 1/25/18						
26083301	10/25/17 B	235,000	0.997	0	234,352-*	234,352	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/13/17 S	220,000	0.986	0	216,966 *	217,455	-488

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	95,000	0.975	0	92,606-*	92,606	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	15,000	0.990	0	14,845-*	14,845	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	75,000	0.996	0	74,719 *	74,156	563
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	80,000	0.991	0	79,250-*	79,250	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	20,000	0.985	0	19,706-*	19,706	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	55,000	0.994	0	54,648-*	54,648	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 S	135,000	0.990	0	133,592 *	133,623	-31
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 B	60,000	0.993	0	59,602-*	59,602	
	ISSUE: 912796NT2 - US TREASURY BILL 2/22/18						
26083301	11/22/17 B	1,905,000	0.997	0	1,898,952-*	1,898,952	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	55,000	0.998	0	54,897-*	54,897	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/13/17 S	65,000	0.989	0	64,259 *	64,218	40
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	45,000	1.007	0	45,318-*	45,318	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	30,000	1.012	0	30,370-*	30,370	
	SUB-TOTAL			0	7,558,856	7,559,609	-753
	BROKER: BARCLAYS CAPITAL INC. FIXED IN						
	ISSUE: 14040HBK0 - CAPITAL ONE FINANCIA 3.75% 7/28/26						
26083301	09/06/17 S	60,000	0.993	0	59,581 *	58,016	1,565
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	09/06/17 B	55,000	1.015	0	55,818-*	55,818	
	ISSUE: 665772CQ0 - NORTHERN STATES PWR- 3.6% 9/15/47						
26083301	09/06/17 B	65,000	0.990	0	64,352-*	64,352	
	ISSUE: 694308HA8 - PACIFIC GAS & ELECTR 3.75% 8/15/42						
26083301	09/06/17 S	95,000	1.017	0	96,608 *	95,311	1,298
	ISSUE: 118230AQ4 - BUCKEYE PARTNERS LP 3.95% 12/01/26						
26083301	09/07/17 S	40,000	1.004	0	40,153 *	39,858	295
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	35,000	1.018	0	35,629-*	35,629	
	ISSUE: 595620AR6 - MIDAMERICAN ENERGY 3.95% 8/01/47						
26083301	09/08/17 S	85,000	1.055	0	89,712 *	86,780	2,933

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 58933YAJ4 - MERCK & CO INC 4.15% 5/18/43						
26083301	09/11/17 S	65,000	0.011	0	70,461 *	72,641	-2,179
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/11/17 S	85,000	0.012	0	101,159 *	93,613	7,546
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	09/12/17 B	75,000	1.032	0	77,413-*	77,413	
	ISSUE: 151020AL8 - CELGENE CORP 5.25% 8/15/43						
26083301	09/13/17 S	30,000	1.155	0	34,644 *	32,763	1,881
	ISSUE: 06849RAG7 - BARRICK NA FINANCE 5.7% 5/30/41						
26083301	09/14/17 B	60,000	1.206	0	72,343-*	72,343	
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44						
26083301	09/18/17 S	35,000	0.011	0	39,212 *	36,139	3,077
	ISSUE: 29273RAP4 - ENERGY TRANSFER PART 6.05% 6/01/41						
26083301	09/18/17 B	40,000	1.075	0	42,986-*	42,986	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/18/17 B	60,000	1.021	0	61,266-*	61,266	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/19/17 B	35,000	1.001	0	35,038-*	35,038	
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/20/17 S	55,000	1.248	0	68,615 *	68,871	-256
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	09/21/17 S	40,000	0.010	0	41,696 *	40,707	989
	ISSUE: 915217WX7 - UNIV OF VIRGINIA VA 4.179% 9/01/17						
26083301	09/21/17 B	30,000	1.000	0	30,000-*	30,000	
	ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45						
26083301	09/22/17 B	50,000	0.974	0	48,716-*	48,716	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	09/22/17 B	25,000	1.013	0	25,328-*	25,328	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/22/17 S	25,000	1.104	0	27,604 *	27,631	-27
	ISSUE: 29336UAG2 - ENLINK MIDSTREAM PAR 5.45% 6/01/47						
26083301	09/22/17 S	45,000	1.028	0	46,284 *	44,718	1,566
	ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45						
26083301	09/25/17 B	75,000	0.973	0	72,941-*	72,941	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/26/17 B	105,000	1.001	0	105,148-*	105,148	
	ISSUE: 026874DE4 - AMERICAN INTL GROUP 4.7% 7/10/35						
26083301	09/28/17 B	45,000	1.078	0	48,525-*	48,525	
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/29/17 S	25,000	0.010	0	26,283 *	25,146	1,136
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/04/17 B	60,000	1.091	0	65,439-*	65,439	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	10/04/17 B	30,000	1.014	0	30,414-*	30,414	
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	10/05/17 S	65,000	1.069	0	69,499 *	64,620	4,879

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/10/17 B	25,000	1.013	0	25,332-*	25,332	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	10/11/17 B	40,000	1.029	0	41,157-*	41,157	
	ISSUE: 548661CX3 - LOWE'S COMPANIES INC 4.65% 4/15/42						
26083301	10/13/17 S	40,000	0.011	0	44,696 *	40,994	3,702
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/25/17 B	70,000	0.982	0	68,753-*	68,753	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	10/26/17 B	60,000	0.984	0	59,063-*	59,063	
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	10/27/17 S	75,000	0.010	0	77,669 *	76,326	1,344
	ISSUE: 151020AY0 - CELGENE CORP 3.45% 11/15/27						
26083301	10/31/17 B	110,000	0.999	0	109,833-*	109,833	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/31/17 S	105,000	0.989	0	103,888 *	103,874	15
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	11/01/17 S	40,000	1.123	0	44,911 *	42,582	2,328
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	11/01/17 S	60,000	0.011	0	65,677 *	64,114	1,563
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	115,000	0.010	0	116,508 *	114,540	1,967
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	25,000	0.010	0	25,362 *	24,900	462
	ISSUE: 406216BE0 - HALLIBURTON COMPANY 4.75% 8/01/43						
26083301	11/01/17 B	45,000	1.080	0	48,606-*	48,606	
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	11/02/17 S	20,000	1.085	0	21,697 *	19,190	2,506
	ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39						
26083301	11/02/17 B	50,000	1.276	0	63,792-*	63,792	
	ISSUE: 887317AE5 - TIME WARNER INC 6.2% 3/15/40						
26083301	11/02/17 S	50,000	1.194	0	59,692 *	58,891	801
	ISSUE: 037411BA2 - APACHE CORP 4.75% 4/15/43						
26083301	11/02/17 B	20,000	1.019	0	20,373-*	20,373	
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/07/17 S	45,000	1.093	0	49,169 *	44,893	4,276
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	11/09/17 B	70,000	1.082	0	75,754-*	75,754	
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
26083301	11/14/17 B	75,000	1.009	0	75,690-*	75,690	
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	11/14/17 S	40,000	0.979	0	39,157 *	39,798	-641
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	35,000	0.983	0	34,420-*	34,420	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	55,000	0.983	0	54,046 *	54,039	8

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	11/15/17 S	55,000	0.960	0	52,820 *	52,060	760
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/15/17 B	55,000	0.952	0	52,378-*	52,378	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/20/17 S	60,000	0.955	0	57,279 *	57,870	-591
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	11/20/17 B	60,000	1.012	0	60,729-*	60,729	
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/21/17 S	30,000	1.064	0	31,923 *	31,009	914
	ISSUE: 42809HAH0 - HESS CORP 5.8% 4/01/47						
26083301	11/21/17 B	40,000	1.087	0	43,470-*	43,470	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	20,000	0.997	0	19,934-*	19,934	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	30,000	0.997	0	29,911 *	29,881	29
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/22/17 S	60,000	1.012	0	60,727 *	59,537	1,190
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 B	50,000	0.994	0	49,695-*	49,695	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/27/17 S	120,000	0.993	0	119,095 *	118,783	312
	ISSUE: 694308HV2 - P/P PACIFIC GAS & EL 3.3% 12/01/27						
26083301	11/27/17 B	125,000	0.997	0	124,630-*	124,630	
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	11/27/17 B	45,000	1.105	0	49,733-*	49,733	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/27/17 S	40,000	0.998	0	39,900 *	39,827	73
	ISSUE: 06051GCG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/28/17 S	20,000	1.105	0	22,111 *	20,272	1,839
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	11/28/17 B	20,000	1.027	0	20,539-*	20,539	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/29/17 B	30,000	1.005	0	30,146-*	30,146	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/29/17 S	20,000	1.039	0	20,786 *	19,963	823
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 B	25,000	1.028	0	25,687-*	25,687	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	11/29/17 S	40,000	1.015	0	40,583 *	40,100	483
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	20,000	0.985	0	19,703-*	19,703	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	25,000	0.987	0	24,680 *	24,685	-5
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	20,000	0.983	0	19,663 *	19,748	-86

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 067901AN1 - BARRICK GOLD CORP 5.25% 4/01/42						
26083301	11/29/17 B	25,000	1.153	0	28,833-*	28,833	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/01/17 B	95,000	0.990	0	94,050-*	94,050	
	ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INT 9.25% 6/01/32						
26083301	12/01/17 S	55,000	1.580	0	86,885 *	77,107	9,778
	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64						
26083301	12/05/17 S	45,000	1.158	0	52,100 *	44,559	7,541
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	55,000	0.995	0	54,699-*	54,699	
	ISSUE: 008916AN8 - AGRIUM INC 5.25% 1/15/45						
26083301	12/06/17 S	35,000	1.174	0	41,103 *	37,091	4,012
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	12/06/17 S	25,000	1.074	0	26,861 *	23,637	3,224
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/06/17 B	80,000	0.977	0	78,151-*	78,151	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 B	25,000	1.168	0	29,204-*	29,204	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	30,000	1.008	0	30,244-*	30,244	
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	12/06/17 S	85,000	1.037	0	88,140 *	84,904	3,236
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	25,000	0.999	0	24,984-*	24,984	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	12/12/17 B	30,000	0.958	0	28,731-*	28,731	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	12/12/17 S	30,000	1.155	0	34,654 *	33,464	1,190
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/12/17 S	30,000	0.922	0	27,646 *	30,473	-2,827
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	25,000	0.991	0	24,766-*	24,766	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/14/17 B	55,000	0.969	0	53,296-*	53,296	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	45,000	1.007	0	45,323 *	44,903	420
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	12/19/17 B	40,000	1.052	0	42,089-*	42,089	
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						
26083301	12/19/17 S	40,000	1.133	0	45,304 *	43,258	2,046
	ISSUE: 4423313K8 - HOUSTON TX 3.961% 3/01/47						
26083301	12/20/17 B	160,000	1.000	0	160,000-*	160,000	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 S	125,000	0.978	0	122,236 *	122,833	-597
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	12/21/17 S	65,000	1.008	0	65,526 *	65,000	526

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 126408HF3 - CSX CORP 3.8% 11/01/46						
26083301	12/21/17 B	65,000	0.979	0	63,657-*	63,657	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 B	55,000	0.982	0	53,986-*	53,986	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 S	55,000	0.982	0	54,012 *	54,000	11
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	12/22/17 S	64,000	1.008	0	64,529 *	64,000	529
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/22/17 B	55,000	0.982	0	54,003-*	54,003	
	SUB-TOTAL			0	5,599,246	5,521,385	77,860
	BROKER: BARCLAYS CAPITAL, BBPLC LONDON						
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/11/17 B	25,000	1.146	0	28,658-*	28,658	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/11/17 S	25,000	1.235	0	30,873 *	28,263	2,610
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/20/17 B	15,000	1.142	0	17,129-*	17,129	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/20/17 S	15,000	1.231	0	18,461 *	16,958	1,503
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	09/29/17 B	50,000	1.150	0	57,500-*	57,500	
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/16/17 S	75,000	1.160	0	87,000 *	77,191	9,809
	SUB-TOTAL			0	239,621	225,699	13,923
	BROKER: BNY/SUNTRUST CAPITAL MARKETS						
	ISSUE: 713448DP0 - PEPSICO INC 3.45% 10/06/46						
26083301	10/20/17 B	70,000	0.943	0	65,988-*	65,988	
	ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35						
26083301	10/24/17 S	60,000	1.339	0	80,362 *	84,293	-3,931
	SUB-TOTAL			0	146,350	150,281	-3,931
	BROKER: CANTOR FITZGERALD & CO						
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/08/17 B	20,000	1.081	0	21,612-*	21,612	

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	09/21/17 B	30,000	1.012	0	30,375-*	30,375	
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	09/25/17 B	50,000	0.944	0	47,220-*	47,220	
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	09/29/17 B	80,000	1.044	0	83,544-*	83,544	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	10/17/17 B	65,000	1.114	0	72,429-*	72,429	
	ISSUE: 032511BK2 - ANADARKO PETROLEUM 4.5% 7/15/44						
26083301	10/18/17 S	55,000	0.965	0	53,080 *	53,149	-69
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	10/18/17 B	30,000	0.943	0	28,276-*	28,276	
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	10/18/17 S	30,000	1.115	0	33,464 *	32,518	946
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	80,000	0.010	0	80,974 *	79,921	1,052
	ISSUE: 574599BM7 - MASCO CORP 4.5% 5/15/47						
26083301	11/29/17 S	85,000	1.009	0	85,756 *	85,100	656
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	70,000	0.985	0	68,950-*	68,950	
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	11/30/17 B	55,000	1.012	0	55,667-*	55,667	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	45,000	0.983	0	44,213 *	44,261	-49
	ISSUE: 46625HJB7 - JPMORGAN CHASE & CO 5.6% 7/15/41						
26083301	12/12/17 S	30,000	1.279	0	38,372 *	33,922	4,450
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	25,000	0.994	0	24,859-*	24,859	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	12/14/17 B	30,000	1.139	0	34,167-*	34,167	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	25,000	1.001	0	25,020 *	24,946	73
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	12/21/17 S	25,000	1.128	0	28,193 *	28,096	97
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 B	20,000	0.980	0	19,600-*	19,600	
	SUB-TOTAL			0	875,771	868,612	7,158

BROKER: MITSUBISHI UFJ SECURITIES (USA

	ISSUE: 93884PDW7 - WASHINGTON GAS LIGHT 3.796% 9/15/46						
26083301	09/13/17 B	155,000	0.985	0	152,718-*	152,718	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	11/28/17 B	25,000	1.169	0	29,237-*	29,237	

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ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	20,000	0.998	0	19,956 *	19,957	-1
	ISSUE: 03349MAB1 - ANDEAVOR 4.5% 4/01/48						
26083301	12/14/17 B	55,000	0.986	0	54,216-*	54,216	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	45,000	1.006	0	45,288 *	44,903	385
	SUB-TOTAL			0	301,415	301,031	384
	BROKER: NOT APPLICABLE						
	ISSUE: 464287739 - ISHARES US REAL ESTATE ETF						
26083302	10/06/17 S	61,735	80.206	1,349	4,950,187 *	4,768,433	181,754
	SUB-TOTAL			1,349	4,950,187	4,768,433	181,754
	BROKER: SEAPORT GROUP SECURITIES, LLC						
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	09/08/17 B	70,000	0.877	0	61,394-*	61,394	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/13/17 S	75,000	1.016	0	76,239 *	74,227	2,012
	ISSUE: 26444HAC5 - DUKE ENERGY FLORIDA 3.2% 1/15/27						
26083301	09/21/17 S	65,000	1.016	0	66,019 *	64,961	1,058
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/21/17 B	60,000	0.999	0	59,944-*	59,944	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	09/27/17 S	45,000	0.012	0	51,980 *	51,362	617
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/29/17 S	90,000	0.010	0	90,145 *	87,171	2,974
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/03/17 B	25,000	1.119	0	27,975-*	27,975	
	ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52						
26083301	10/03/17 S	28,000	1.012	0	28,331 *	27,909	422
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/05/17 B	40,000	1.113	0	44,529-*	44,529	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/24/17 B	50,000	1.014	0	50,684-*	50,684	
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	10/26/17 S	40,000	1.043	0	41,725 *	41,287	438
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	45,000	1.102	0	49,605-*	49,605	
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	10/30/17 S	35,000	1.053	0	36,843 *	36,126	717

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	10/30/17 S	50,000	0.013	0	64,789 *	62,766	2,023
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	10/30/17 S	45,000	0.978	0	44,006 *	42,937	1,069
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	11/08/17 S	50,000	0.982	0	49,089 *	47,708	1,380
	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45						
26083301	11/10/17 S	35,000	1.064	0	37,242 *	39,442	-2,200
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.024	0	30,731-*	30,731	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	95,000	0.989	0	93,976 *	93,798	178
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	100,000	1.002	0	100,231-*	100,231	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	80,000	0.983	0	78,613 *	78,602	11
	ISSUE: 559080AM8 - MAGELLAN MIDSTREAM 4.2% 10/03/47						
26083301	11/14/17 B	95,000	0.982	0	93,297-*	93,297	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 B	20,000	0.989	0	19,781-*	19,781	
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 S	20,000	1.007	0	20,137 *	19,964	173
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	11/17/17 B	75,000	1.116	0	83,692-*	83,692	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 S	75,000	0.993	0	74,496 *	74,261	235
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/21/17 B	40,000	1.018	0	40,730-*	40,730	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/21/17 S	35,000	1.021	0	35,747 *	35,239	508
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	25,000	0.998	0	24,949-*	24,949	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	30,000	0.996	0	29,878 *	29,882	-3
	ISSUE: 406216AS0 - HALLIBURTON COMPANY 7.6% 8/15/96						
26083301	11/29/17 B	35,000	1.378	0	48,241-*	48,241	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	45,000	0.986	0	44,353 *	44,433	-80
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 B	30,000	0.993	0	29,798-*	29,798	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/04/17 S	45,000	1.219	0	54,867 *	51,362	3,505
	ISSUE: 59151KAJ7 - METHANEX CORP 5.65% 12/01/44						
26083301	12/05/17 B	75,000	1.036	0	77,678-*	77,678	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	55,000	0.997	0	54,837 *	54,812	24

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	12/15/17 S	45,000	1.350	0	60,742 *	56,489	4,253
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	65,000	1.013	0	65,833-*	65,833	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 B	60,000	1.002	0	60,113-*	60,113	
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	12/18/17 S	75,000	1.337	0	100,311 *	97,190	3,121
	SUB-TOTAL			0	2,203,570	2,181,133	22,435
	BROKER: BROWNSTONE INVESTMENT GROUP LL						
	ISSUE: 256677AE5 - DOLLAR GENERAL CORP 3.875% 4/15/27						
26083301	09/29/17 B	50,000	1.041	0	52,044-*	52,044	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/29/17 S	45,000	0.994	0	44,726 *	45,290	-564
	SUB-TOTAL			0	96,770	97,334	-564
	BROKER: PIERPONT SECURITIES LLC						
	ISSUE: 837004CB4 - SOUTH CAROLINA ELEC& 6.05% 1/15/38						
26083301	09/08/17 S	25,000	1.312	0	32,792 *	30,395	2,396
	ISSUE: 743315AP8 - PROGRESSIVE CORP 4.35% 4/25/44						
26083301	09/12/17 B	30,000	1.075	0	32,243-*	32,243	
	SUB-TOTAL			0	65,035	62,638	2,396
	BROKER: MILLENNIUM ADVISORS, LLC						
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/12/17 B	110,000	1.023	0	112,501-*	112,501	
	SUB-TOTAL			0	112,501	112,501	0
	BROKER: RBS SECURITIES INC.						
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	20,000	0.985	0	19,691-*	19,691	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	75,000	0.987	0	74,013 *	74,055	-42

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	40,000	0.976	0	39,052-*	39,052	
	SUB-TOTAL			0	132,756	132,798	-42
	BROKER: MARKETAXESS CORP						
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/19/17 S	10,000	0.016	0	15,702 *	14,705	997
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/19/17 S	10,000	1.277	0	12,769 *	12,532	237
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/20/17 B	55,000	1.023	0	56,250-*	56,250	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	15,000	0.012	0	17,510 *	16,673	836
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/29/17 B	95,000	1.323	0	125,674-*	125,674	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/30/17 B	50,000	1.001	0	50,034-*	50,034	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	45,000	0.983	0	44,241 *	44,433	-192
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	12/05/17 S	10,000	1.276	0	12,759 *	11,493	1,265
	SUB-TOTAL			0	334,939	331,794	3,143
	BROKER: BARCLAYS BANK PLC						
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	12/20/17 S	50,000	1.020	0	51,000 *	49,695	1,305
	SUB-TOTAL			0	51,000	49,695	1,305
	BROKER: CITIGROUP GLOBAL MARKETS INC						
	ISSUE: 662352AB9 - NORTH SHORE LONG ISL 6.15% 11/01/43						
26083301	09/19/17 S	105,000	1.287	0	135,176 *	118,920	16,256
	SUB-TOTAL			0	135,176	118,920	16,256
	BROKER: CITADEL SECURITIES LLC						

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/13/17 S	10,000	1.028	0	10,282 *	10,401	-119
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	10,000	0.978	0	9,783-*	9,783	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/30/17 B	860,000	0.985	0	847,402-*	847,402	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	100,000	1.009	0	100,941-*	100,941	
	SUB-TOTAL			0	968,408	968,527	-119
	GRAND TOTAL			2,912,388	116,787,616	115,243,398	1,542,293

F O O T N O T E S

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE			0.00			
	COMPARATIVE VALUE (5%)			0.00			
	ISSUE: MS6695360 - CASH HELD AT NORTHERN TRUST						
26083302	12/28/17 B	5,039	1.000	5,039	5,039-*	5,039	
	SUB-TOTAL OF BUYS # 1			5,039	5,039	5,039	
	SUB-TOTAL			5,039	5,039	5,039	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	08/11/17 B	1	1.000	0	1-*	1	
26083300	09/01/17 B	2,074,000	1.000	0	2,074,000-*	2,074,000	
26083300	09/15/17 B	5,422,000	1.000	0	5,422,000-*	5,422,000	
26083300	10/02/17 B	3,522	1.000	0	3,522-*	3,522	
26083300	10/13/17 B	1,226,587	1.000	0	1,226,587-*	1,226,587	
26083300	11/01/17 B	1,845	1.000	0	1,845-*	1,845	
26083300	12/01/17 B	77	1.000	0	77-*	77	
26083300	12/15/17 B	1,734	1.000	0	1,734-*	1,734	
26083301	08/11/17 B	1	1.000	0	1-*	1	
26083301	09/01/17 B	725,000	1.000	0	725,000-*	725,000	
26083301	09/01/17 B	2,414,204	1.000	0	2,414,204-*	2,414,204	
26083301	09/06/17 B	3,835	1.000	0	3,835-*	3,835	
26083301	09/06/17 B	1,341	1.000	0	1,341-*	1,341	
26083301	09/06/17 B	10,278	1.000	0	10,278-*	10,278	
26083301	09/07/17 B	8,640	1.000	0	8,640-*	8,640	
26083301	09/11/17 B	79,974	1.000	0	79,974-*	79,974	
26083301	09/12/17 B	8,386	1.000	0	8,386-*	8,386	
26083301	09/14/17 B	32,207	1.000	0	32,207-*	32,207	
26083301	09/15/17 B	168,925	1.000	0	168,925-*	168,925	
26083301	09/15/17 B	7,900	1.000	0	7,900-*	7,900	
26083301	09/18/17 B	117,806	1.000	0	117,806-*	117,806	
26083301	09/20/17 B	19,451	1.000	0	19,451-*	19,451	
26083301	09/20/17 B	5,782	1.000	0	5,782-*	5,782	
26083301	09/21/17 B	137,687	1.000	0	137,687-*	137,687	
26083301	09/25/17 B	4,095	1.000	0	4,095-*	4,095	
26083301	09/27/17 B	9,551	1.000	0	9,551-*	9,551	
26083301	09/29/17 B	294,794	1.000	0	294,794-*	294,794	
26083301	10/02/17 B	100,718	1.000	0	100,718-*	100,718	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/05/17 B	84,013	1.000	0	84,013-*	84,013	
26083301	10/06/17 B	39,085	1.000	0	39,085-*	39,085	
26083301	10/10/17 B	68,374	1.000	0	68,374-*	68,374	
26083301	10/11/17 B	26,970	1.000	0	26,970-*	26,970	
26083301	10/12/17 B	506,621	1.000	0	506,621-*	506,621	
26083301	10/12/17 B	266,000	1.000	0	266,000-*	266,000	
26083301	10/16/17 B	3,488	1.000	0	3,488-*	3,488	
26083301	10/17/17 B	23,375	1.000	0	23,375-*	23,375	
26083301	10/19/17 B	55,480	1.000	0	55,480-*	55,480	
26083301	10/20/17 B	514,190	1.000	0	514,190-*	514,190	
26083301	10/20/17 B	2,132	1.000	0	2,132-*	2,132	
26083301	10/23/17 B	21,389	1.000	0	21,389-*	21,389	
26083301	10/24/17 B	20,691	1.000	0	20,691-*	20,691	
26083301	10/24/17 B	161,266	1.000	0	161,266-*	161,266	
26083301	10/25/17 B	2,461	1.000	0	2,461-*	2,461	
26083301	10/25/17 B	1,164	1.000	0	1,164-*	1,164	
26083301	10/26/17 B	301,801	1.000	0	301,801-*	301,801	
26083301	10/27/17 B	499,561	1.000	0	499,561-*	499,561	
26083301	10/30/17 B	46,170	1.000	0	46,170-*	46,170	
26083301	11/01/17 B	86,179	1.000	0	86,179-*	86,179	
26083301	11/01/17 B	110,297	1.000	0	110,297-*	110,297	
26083301	11/03/17 B	53,924	1.000	0	53,924-*	53,924	
26083301	11/03/17 B	889,704	1.000	0	889,704-*	889,704	
26083301	11/06/17 B	217,651	1.000	0	217,651-*	217,651	
26083301	11/06/17 B	1,153,967	1.000	0	1,153,967-*	1,153,967	
26083301	11/07/17 B	143,003	1.000	0	143,003-*	143,003	
26083301	11/08/17 B	319,793	1.000	0	319,793-*	319,793	
26083301	11/08/17 B	18,000	1.000	0	18,000-*	18,000	
26083301	11/13/17 B	445,862	1.000	0	445,862-*	445,862	
26083301	11/14/17 B	32,512	1.000	0	32,512-*	32,512	
26083301	11/14/17 B	167,850	1.000	0	167,850-*	167,850	
26083301	11/15/17 B	362,405	1.000	0	362,405-*	362,405	
26083301	11/15/17 B	54	1.000	0	54-*	54	
26083301	11/16/17 B	340,164	1.000	0	340,164-*	340,164	
26083301	11/17/17 B	11,457	1.000	0	11,457-*	11,457	
26083301	11/17/17 B	34,978	1.000	0	34,978-*	34,978	
26083301	11/20/17 B	372,013	1.000	0	372,013-*	372,013	
26083301	11/22/17 B	42,323	1.000	0	42,323-*	42,323	
26083301	11/29/17 B	16,128	1.000	0	16,128-*	16,128	
26083301	11/29/17 B	671	1.000	0	671-*	671	
26083301	11/30/17 B	35,922	1.000	0	35,922-*	35,922	
26083301	11/30/17 B	2,197	1.000	0	2,197-*	2,197	
26083301	12/01/17 B	169,426	1.000	0	169,426-*	169,426	
26083301	12/01/17 B	1,193	1.000	0	1,193-*	1,193	
26083301	12/04/17 B	677,929	1.000	0	677,929-*	677,929	
26083301	12/05/17 B	41,280	1.000	0	41,280-*	41,280	

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	12/06/17 B	3,017	1.000	0	3,017-*	3,017	
26083301	12/07/17 B	13,332	1.000	0	13,332-*	13,332	
26083301	12/07/17 B	182,879	1.000	0	182,879-*	182,879	
26083301	12/08/17 B	8,182	1.000	0	8,182-*	8,182	
26083301	12/11/17 B	69,116	1.000	0	69,116-*	69,116	
26083301	12/12/17 B	19,963	1.000	0	19,963-*	19,963	
26083301	12/12/17 B	105	1.000	0	105-*	105	
26083301	12/12/17 B	47,326	1.000	0	47,326-*	47,326	
26083301	12/13/17 B	40,650	1.000	0	40,650-*	40,650	
26083301	12/15/17 B	125,098	1.000	0	125,098-*	125,098	
26083301	12/18/17 B	34,891	1.000	0	34,891-*	34,891	
26083301	12/19/17 B	96,651	1.000	0	96,651-*	96,651	
26083301	12/19/17 B	494,000	1.000	0	494,000-*	494,000	
26083301	12/20/17 B	133,207	1.000	0	133,207-*	133,207	
26083301	12/22/17 B	18,703	1.000	0	18,703-*	18,703	
26083301	12/26/17 B	18,953	1.000	0	18,953-*	18,953	
26083301	12/26/17 B	940	1.000	0	940-*	940	
26083302	08/11/17 B	1	1.000	0	1-*	1	
26083302	09/01/17 B	1,832,153	1.000	0	1,832,153-*	1,832,153	
26083302	09/15/17 B	690	1.000	0	690-*	690	
26083302	09/29/17 B	42,126	1.000	0	42,126-*	42,126	
26083302	10/02/17 B	1,300	1.000	0	1,300-*	1,300	
26083302	10/06/17 B	9,173	1.000	0	9,173-*	9,173	
26083302	10/11/17 B	4,950,187	1.000	0	4,950,187-*	4,950,187	
26083302	10/31/17 B	2,700,000	1.000	0	2,700,000-*	2,700,000	
26083302	11/01/17 B	1,196	1.000	0	1,196-*	1,196	
26083302	11/08/17 B	804,000	1.000	0	804,000-*	804,000	
26083302	11/10/17 B	25,833,302	1.000	0	25,833,302-*	25,833,302	
26083302	11/16/17 B	502,000	1.000	0	502,000-*	502,000	
26083302	12/01/17 B	1,185	1.000	0	1,185-*	1,185	
26083302	12/14/17 B	1,310,000	1.000	0	1,310,000-*	1,310,000	
26083302	12/15/17 B	3,502,483	1.000	0	3,502,483-*	3,502,483	
26083302	12/18/17 B	1,094,000	1.000	0	1,094,000-*	1,094,000	
	SUB-TOTAL OF BUYS # 107			0	65,162,263	65,162,263	
26083300	08/11/17 S	1	1.000	0	1 *	1	0
26083300	10/05/17 S	16,500	1.000	0	16,500 *	16,500	0
26083300	10/06/17 S	4,898,000	1.000	0	4,898,000 *	4,898,000	0
26083300	10/11/17 S	1,344,870	1.000	0	1,344,870 *	1,344,870	0
26083300	10/12/17 S	1,146,000	1.000	0	1,146,000 *	1,146,000	0
26083300	11/03/17 S	1,233,000	1.000	0	1,233,000 *	1,233,000	0
26083300	11/08/17 S	89,000	1.000	0	89,000 *	89,000	0
26083300	12/14/17 S	661	1.000	0	661 *	661	0
26083301	08/11/17 S	1	1.000	0	1 *	1	0
26083301	09/05/17 S	725,000	1.000	0	725,000 *	725,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD		SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/08/17	S	620,921	1.000	0	620,921	*	620,921	0
26083301	09/13/17	S	27,331	1.000	0	27,331	*	27,331	0
26083301	09/18/17	S	5,782	1.000	0	5,782	*	5,782	0
26083301	09/19/17	S	221,401	1.000	0	221,401	*	221,401	0
26083301	09/21/17	S	273,264	1.000	0	273,264	*	273,264	0
26083301	09/22/17	S	46,757	1.000	0	46,757	*	46,757	0
26083301	09/26/17	S	13,860	1.000	0	13,860	*	13,860	0
26083301	09/28/17	S	236,831	1.000	0	236,831	*	236,831	0
26083301	10/03/17	S	612,681	1.000	0	612,681	*	612,681	0
26083301	10/04/17	S	329,316	1.000	0	329,316	*	329,316	0
26083301	10/13/17	S	320,985	1.000	0	320,985	*	320,985	0
26083301	10/16/17	S	370,745	1.000	0	370,745	*	370,745	0
26083301	10/18/17	S	20,880	1.000	0	20,880	*	20,880	0
26083301	10/20/17	S	2,132	1.000	0	2,132	*	2,132	0
26083301	10/25/17	S	7,992	1.000	0	7,992	*	7,992	0
26083301	10/31/17	S	1,342,163	1.000	0	1,342,163	*	1,342,163	0
26083301	11/01/17	S	110,030	1.000	0	110,030	*	110,030	0
26083301	11/02/17	S	820,819	1.000	0	820,819	*	820,819	0
26083301	11/03/17	S	889,704	1.000	0	889,704	*	889,704	0
26083301	11/06/17	S	1,153,967	1.000	0	1,153,967	*	1,153,967	0
26083301	11/08/17	S	18,000	1.000	0	18,000	*	18,000	0
26083301	11/09/17	S	206,526	1.000	0	206,526	*	206,526	0
26083301	11/10/17	S	78,215	1.000	0	78,215	*	78,215	0
26083301	11/13/17	S	94,573	1.000	0	94,573	*	94,573	0
26083301	11/13/17	S	259,923	1.000	0	259,923	*	259,923	0
26083301	11/13/17	S	94,464	1.000	0	94,464	*	94,464	0
26083301	11/13/17	S	240,058	1.000	0	240,058	*	240,058	0
26083301	11/14/17	S	200,957	1.000	0	200,957	*	200,957	0
26083301	11/14/17	S	97,903	1.000	0	97,903	*	97,903	0
26083301	11/21/17	S	355,204	1.000	0	355,204	*	355,204	0
26083301	11/24/17	S	1,204,778	1.000	0	1,204,778	*	1,204,778	0
26083301	11/27/17	S	219,279	1.000	0	219,279	*	219,279	0
26083301	11/28/17	S	107,157	1.000	0	107,157	*	107,157	0
26083301	11/28/17	S	671	1.000	0	671	*	671	0
26083301	11/29/17	S	671	1.000	0	671	*	671	0
26083301	12/14/17	S	1,233,844	1.000	0	1,233,844	*	1,233,844	0
26083301	12/20/17	S	534,857	1.000	0	534,857	*	534,857	0
26083301	12/21/17	S	31,531	1.000	0	31,531	*	31,531	0
26083301	12/27/17	S	94	1.000	0	94	*	94	0
26083302	08/11/17	S	1	1.000	0	1	*	1	0
26083302	10/12/17	S	430,000	1.000	0	430,000	*	430,000	0
26083302	10/13/17	S	1,336,000	1.000	0	1,336,000	*	1,336,000	0
26083302	10/16/17	S	5,069,000	1.000	0	5,069,000	*	5,069,000	0
26083302	11/09/17	S	2,384,000	1.000	0	2,384,000	*	2,384,000	0
26083302	11/10/17	S	25,833,302	1.000	0	25,833,302	*	25,833,302	0
26083302	11/16/17	S	502,000	1.000	0	502,000	*	502,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083302	12/15/17 S	50,000	1.000	0	50,000 *	50,000	0
26083302	12/18/17 S	5,099,983	1.000	0	5,099,983 *	5,099,983	0
26083302	12/19/17 S	1,715,000	1.000	0	1,715,000 *	1,715,000	0
26083302	12/19/17 S	17	1.000	0	17 *	17	0
	SUB-TOTAL OF SALES # 60			0	64,278,602	64,278,602	0
	SUB-TOTAL			0	129,440,865	129,440,865	0
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/12/17 B	502,000	1.000	502,000	502,000-*	502,000	
	SUB-TOTAL OF BUYS # 1			502,000	502,000	502,000	
26083302	10/17/17 S	502,000	1.000	0	502,000 *	502,000	0
	SUB-TOTAL OF SALES # 1			0	502,000	502,000	0
	SUB-TOTAL			502,000	1,004,000	1,004,000	0
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/12/17 B	808,000	1.000	808,000	808,000-*	808,000	
	SUB-TOTAL OF BUYS # 1			808,000	808,000	808,000	
26083302	10/17/17 S	808,000	1.000	0	808,000 *	808,000	0
	SUB-TOTAL OF SALES # 1			0	808,000	808,000	0
	SUB-TOTAL			808,000	1,616,000	1,616,000	0
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	11/02/17 S	20,000	1.085	0	21,697 *	19,190	2,506
	SUB-TOTAL OF SALES # 1			0	21,697	19,190	2,506
	SUB-TOTAL			0	21,697	19,190	2,506

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44							
26083301	10/06/17 S	45,000	0.010	0	43,880 *	42,594	1,285
26083301	11/15/17 S	55,000	0.960	0	52,820 *	52,060	760
	SUB-TOTAL OF SALES # 2			0	96,700	94,654	2,045
	SUB-TOTAL			0	96,700	94,654	2,045
ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46							
26083301	10/04/17 B	45,000	0.965	0	43,435-*	43,435	
26083301	11/15/17 B	55,000	0.952	0	52,378-*	52,378	
26083301	12/05/17 B	55,000	0.968	0	53,256-*	53,256	
26083301	12/12/17 B	30,000	0.958	0	28,731-*	28,731	
	SUB-TOTAL OF BUYS # 4			0	177,800	177,800	
26083301	11/20/17 S	60,000	0.955	0	57,279 *	57,870	-591
	SUB-TOTAL OF SALES # 1			0	57,279	57,870	-591
	SUB-TOTAL			0	235,079	235,670	-591
ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42							
26083301	11/20/17 B	60,000	1.012	0	60,729-*	60,729	
	SUB-TOTAL OF BUYS # 1			0	60,729	60,729	
26083301	10/19/17 S	10,000	0.010	0	10,184 *	10,193	-9
	SUB-TOTAL OF SALES # 1			0	10,184	10,193	-9
	SUB-TOTAL			0	70,913	70,922	-9
ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48							
26083301	10/30/17 S	160,000	0.009	0	145,845 *	162,521	-16,676
26083301	11/07/17 S	90,000	0.912	0	82,097 *	91,418	-9,321
26083301	12/05/17 S	55,000	0.932	0	51,266 *	55,867	-4,601
26083301	12/12/17 S	30,000	0.922	0	27,646 *	30,473	-2,827

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 4			0	306,854	340,279	-33,425
	SUB-TOTAL			0	306,854	340,279	-33,425
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	10/30/17 B	150,000	0.994	0	149,075-*	149,075	
26083301	12/12/17 B	70,000	1.007	0	70,464-*	70,464	
	SUB-TOTAL OF BUYS # 2			0	219,539	219,539	
	SUB-TOTAL			0	219,539	219,539	0
	ISSUE: 00206REQ1 - AT&T INC 5.3% 8/14/58						
26083301	10/23/17 S	80,000	1.006	0	80,513 *	79,813	700
	SUB-TOTAL OF SALES # 1			0	80,513	79,813	700
	SUB-TOTAL			0	80,513	79,813	700
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	11/02/17 S	60,000	1.110	0	66,574 *	60,336	6,238
	SUB-TOTAL OF SALES # 1			0	66,574	60,336	6,238
	SUB-TOTAL			0	66,574	60,336	6,238
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	11/02/17 B	45,000	1.128	0	50,746-*	50,746	
	SUB-TOTAL OF BUYS # 1			0	50,746	50,746	
26083301	09/15/17 S	40,000	0.011	0	44,507 *	40,146	4,361
	SUB-TOTAL OF SALES # 1			0	44,507	40,146	4,361

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	95,253	90,892	4,361
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	12/05/17 B	80,000	1.057	0	84,559-*	84,559	
	SUB-TOTAL OF BUYS # 1			0	84,559	84,559	
26083301	11/14/17 S	90,000	1.035	0	93,164 *	92,777	386
	SUB-TOTAL OF SALES # 1			0	93,164	92,777	386
	SUB-TOTAL			0	177,723	177,336	386
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	10/04/17 S	75,000	0.011	0	80,432 *	76,164	4,268
	SUB-TOTAL OF SALES # 1			0	80,432	76,164	4,268
	SUB-TOTAL			0	80,432	76,164	4,268
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/06/17 S	40,000	0.011	0	43,973 *	40,627	3,347
26083301	10/10/17 S	25,000	0.011	0	27,203 *	25,392	1,811
26083301	11/17/17 S	65,000	1.087	0	70,640 *	66,018	4,622
26083301	12/05/17 S	75,000	1.105	0	82,882 *	76,175	6,707
	SUB-TOTAL OF SALES # 4			0	224,698	208,212	16,487
	SUB-TOTAL			0	224,698	208,212	16,487
	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36						
26083301	10/02/17 B	75,000	1.050	0	78,719-*	78,719	
	SUB-TOTAL OF BUYS # 1			0	78,719	78,719	
	SUB-TOTAL			0	78,719	78,719	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46							
26083301	10/06/17 B	40,000	1.062	0	42,460-*	42,460	
	SUB-TOTAL OF BUYS # 1			0	42,460	42,460	
26083301	09/11/17 S	100,000	1.053	0	105,258 *	101,874	3,384
26083301	09/13/17 S	65,000	1.046	0	67,966 *	66,218	1,748
26083301	09/14/17 S	90,000	1.044	0	93,981 *	91,686	2,294
26083301	10/10/17 S	40,000	1.054	0	42,140 *	42,460	-320
	SUB-TOTAL OF SALES # 4			0	309,345	302,238	7,106
	SUB-TOTAL			0	351,805	344,698	7,106
ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44							
26083301	09/18/17 S	50,000	0.011	0	55,051 *	50,512	4,538
	SUB-TOTAL OF SALES # 1			0	55,051	50,512	4,538
	SUB-TOTAL			0	55,051	50,512	4,538
ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35							
26083301	09/14/17 B	65,000	1.070	0	69,544-*	69,544	
	SUB-TOTAL OF BUYS # 1			0	69,544	69,544	
26083301	11/03/17 S	35,000	1.045	0	36,565 *	35,532	1,032
26083301	11/14/17 S	60,000	1.023	0	61,355 *	60,912	443
	SUB-TOTAL OF SALES # 2			0	97,920	96,444	1,476
	SUB-TOTAL			0	167,464	165,988	1,476
ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45							
26083301	10/18/17 B	45,000	1.085	0	48,807-*	48,807	
26083301	10/25/17 B	95,000	1.068	0	101,418-*	101,418	
26083301	11/10/17 B	45,000	1.047	0	47,133-*	47,133	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 3			0	197,358	197,358	
26083301	09/14/17 S	45,000	1.089	0	48,996 *	47,125	1,871
	SUB-TOTAL OF SALES # 1			0	48,996	47,125	1,871
	SUB-TOTAL			0	246,354	244,483	1,871
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44						
26083301	10/05/17 S	70,000	1.142	0	79,937 *	76,411	3,525
	SUB-TOTAL OF SALES # 1			0	79,937	76,411	3,525
	SUB-TOTAL			0	79,937	76,411	3,525
	ISSUE: 008916AN8 - AGRIUM INC 5.25% 1/15/45						
26083301	12/06/17 S	35,000	1.174	0	41,103 *	37,091	4,012
	SUB-TOTAL OF SALES # 1			0	41,103	37,091	4,012
	SUB-TOTAL			0	41,103	37,091	4,012
	ISSUE: 010392FM5 - ALABAMA POWER CO 3.75% 3/01/45						
26083301	11/02/17 S	55,000	1.016	0	55,877 *	54,387	1,490
	SUB-TOTAL OF SALES # 1			0	55,877	54,387	1,490
	SUB-TOTAL			0	55,877	54,387	1,490
	ISSUE: 010392FR4 - ALABAMA POWER CO 3.7% 12/01/47						
26083301	11/02/17 B	130,000	0.999	0	129,832-*	129,832	
	SUB-TOTAL OF BUYS # 1			0	129,832	129,832	
	SUB-TOTAL			0	129,832	129,832	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 01626PAG1 - P/P ALIMENTATION COU 4.5% 7/26/47							
26083301	09/25/17 S	60,000	1.038	0	62,249 *	61,426	823
	SUB-TOTAL OF SALES # 1			0	62,249	61,426	823
	SUB-TOTAL			0	62,249	61,426	823
ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46							
26083301	09/08/17 S	70,000	1.059	0	74,096 *	70,345	3,752
	SUB-TOTAL OF SALES # 1			0	74,096	70,345	3,752
	SUB-TOTAL			0	74,096	70,345	3,752
ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42							
26083301	10/20/17 S	35,000	0.010	0	36,243 *	35,028	1,215
	SUB-TOTAL OF SALES # 1			0	36,243	35,028	1,215
	SUB-TOTAL			0	36,243	35,028	1,215
ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43							
26083301	11/01/17 B	60,000	1.071	0	64,277-*	64,277	
	SUB-TOTAL OF BUYS # 1			0	64,277	64,277	
	SUB-TOTAL			0	64,277	64,277	0
ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46							
26083301	10/18/17 B	35,000	0.975	0	34,124-*	34,124	
26083301	10/27/17 B	30,000	0.973	0	29,200-*	29,200	
	SUB-TOTAL OF BUYS # 2			0	63,324	63,324	
	SUB-TOTAL			0	63,324	63,324	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 023135AP1 - AMAZON.COM INC 4.8% 12/05/34							
26083301	09/08/17 S	35,000	0.012	0	40,111 *	37,022	3,090
	SUB-TOTAL OF SALES # 1			0	40,111	37,022	3,090
	SUB-TOTAL			0	40,111	37,022	3,090
ISSUE: 023135BD7 - P/P AMAZON.COM INC 3.875% 8/22/37							
26083301	11/27/17 S	40,000	1.050	0	42,010 *	39,900	2,110
	SUB-TOTAL OF SALES # 1			0	42,010	39,900	2,110
	SUB-TOTAL			0	42,010	39,900	2,110
ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47							
26083301	09/12/17 B	110,000	1.023	0	112,501-*	112,501	
26083301	11/27/17 B	30,000	1.054	0	31,627-*	31,627	
	SUB-TOTAL OF BUYS # 2			0	144,128	144,128	
26083301	09/21/17 S	55,000	1.022	0	56,182 *	56,251	-69
26083301	09/22/17 S	30,000	1.021	0	30,634 *	30,682	-48
	SUB-TOTAL OF SALES # 2			0	86,816	86,933	-117
	SUB-TOTAL			0	230,944	231,061	-117
ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57							
26083301	09/12/17 B	170,000	1.029	0	174,859-*	174,859	
26083301	09/21/17 B	50,000	1.028	0	51,399-*	51,399	
26083301	09/22/17 B	25,000	1.028	0	25,689-*	25,689	
	SUB-TOTAL OF BUYS # 3			0	251,947	251,947	
	SUB-TOTAL			0	251,947	251,947	0
ISSUE: 02361DAR1 - AMEREN ILLINOIS CO 3.7% 12/01/47							

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/16/17 B	105,000	0.993	0	104,246-*	104,246	
	SUB-TOTAL OF BUYS # 1			0	104,246	104,246	
	SUB-TOTAL			0	104,246	104,246	0
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	09/08/17 B	30,000	1.031	0	30,929-*	30,929	
26083301	11/01/17 B	135,000	1.044	0	140,885-*	140,885	
	SUB-TOTAL OF BUYS # 2			0	171,814	171,814	
26083301	12/12/17 S	25,000	1.065	0	26,638 *	26,032	606
	SUB-TOTAL OF SALES # 1			0	26,638	26,032	606
	SUB-TOTAL			0	198,452	197,846	606
	ISSUE: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55						
26083301	10/26/17 S	115,000	0.010	0	113,659 *	109,474	4,185
	SUB-TOTAL OF SALES # 1			0	113,659	109,474	4,185
	SUB-TOTAL			0	113,659	109,474	4,185
	ISSUE: 026874DE4 - AMERICAN INTL GROUP 4.7% 7/10/35						
26083301	09/28/17 B	45,000	1.078	0	48,525-*	48,525	
	SUB-TOTAL OF BUYS # 1			0	48,525	48,525	
	SUB-TOTAL			0	48,525	48,525	0
	ISSUE: 03073EAQ8 - AMERISOURCEBERGEN CO 4.3% 12/15/47						
26083301	11/29/17 B	90,000	0.995	0	89,563-*	89,563	
	SUB-TOTAL OF BUYS # 1			0	89,563	89,563	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	89,563	89,563	0
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	11/14/17 S	70,000	1.069	0	74,800 *	69,815	4,984
	SUB-TOTAL OF SALES # 1			0	74,800	69,815	4,984
	SUB-TOTAL			0	74,800	69,815	4,984
	ISSUE: 032511BK2 - ANADARKO PETROLEUM 4.5% 7/15/44						
26083301	10/18/17 S	55,000	0.965	0	53,080 *	53,149	-69
	SUB-TOTAL OF SALES # 1			0	53,080	53,149	-69
	SUB-TOTAL			0	53,080	53,149	-69
	ISSUE: 032511BP1 - ANADARKO PETROLEUM 6.6% 3/15/46						
26083301	12/12/17 B	60,000	1.270	0	76,200-*	76,200	
	SUB-TOTAL OF BUYS # 1			0	76,200	76,200	
	SUB-TOTAL			0	76,200	76,200	0
	ISSUE: 03349MAB1 - ANDEAVOR 4.5% 4/01/48						
26083301	12/14/17 B	55,000	0.986	0	54,216-*	54,216	
	SUB-TOTAL OF BUYS # 1			0	54,216	54,216	
	SUB-TOTAL			0	54,216	54,216	0
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/16/17 B	45,000	0.997	0	44,851-*	44,851	
26083301	11/21/17 B	40,000	1.018	0	40,730-*	40,730	
	SUB-TOTAL OF BUYS # 2			0	85,581	85,581	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/21/17 S	35,000	1.021	0	35,747 *	35,239	508
	SUB-TOTAL OF SALES # 1			0	35,747	35,239	508
	SUB-TOTAL			0	121,328	120,820	508
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 B	50,000	0.998	0	49,911-*	49,911	
	SUB-TOTAL OF BUYS # 1			0	49,911	49,911	
26083301	11/16/17 S	20,000	1.007	0	20,137 *	19,964	173
26083301	11/20/17 S	30,000	1.007	0	30,199 *	29,947	252
	SUB-TOTAL OF SALES # 2			0	50,336	49,911	425
	SUB-TOTAL			0	100,247	99,822	425
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	09/27/17 S	70,000	0.011	0	78,020 *	73,985	4,035
26083301	10/06/17 S	65,000	0.011	0	72,171 *	68,701	3,471
26083301	10/17/17 S	80,000	0.011	0	88,947 *	84,555	4,393
26083301	10/18/17 S	50,000	0.011	0	55,695 *	52,847	2,848
26083301	11/02/17 S	50,000	1.103	0	55,169 *	52,847	2,322
26083301	11/09/17 S	170,000	1.102	0	187,272 *	179,678	7,594
	SUB-TOTAL OF SALES # 6			0	537,274	512,613	24,662
	SUB-TOTAL			0	537,274	512,613	24,662
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/27/17 B	55,000	1.149	0	63,173-*	63,173	
26083301	10/06/17 B	50,000	1.139	0	56,970-*	56,970	
26083301	10/17/17 B	60,000	1.138	0	68,271-*	68,271	
26083301	10/18/17 B	40,000	1.141	0	45,623-*	45,623	
26083301	11/13/17 B	130,000	1.119	0	145,500-*	145,500	
26083301	12/18/17 B	120,000	1.155	0	138,649-*	138,649	
	SUB-TOTAL OF BUYS # 6			0	518,186	518,186	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/21/17 S	85,000	1.137	0	96,612 *	92,619	3,993
26083301	11/06/17 S	30,000	1.127	0	33,824 *	33,156	668
	SUB-TOTAL OF SALES # 2			0	130,436	125,775	4,661
	SUB-TOTAL			0	648,622	643,961	4,661
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	100,000	1.002	0	100,231-*	100,231	
26083301	11/14/17 B	230,000	0.998	0	229,538-*	229,538	
	SUB-TOTAL OF BUYS # 2			0	329,769	329,769	
	SUB-TOTAL			0	329,769	329,769	0
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	11/14/17 B	165,000	1.000	0	164,998-*	164,998	
	SUB-TOTAL OF BUYS # 1			0	164,998	164,998	
	SUB-TOTAL			0	164,998	164,998	0
	ISSUE: 037411BA2 - APACHE CORP 4.75% 4/15/43						
26083301	11/02/17 B	20,000	1.019	0	20,373-*	20,373	
	SUB-TOTAL OF BUYS # 1			0	20,373	20,373	
	SUB-TOTAL			0	20,373	20,373	0
	ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44						
26083301	11/06/17 S	60,000	0.965	0	57,903 *	56,202	1,701
	SUB-TOTAL OF SALES # 1			0	57,903	56,202	1,701
	SUB-TOTAL			0	57,903	56,202	1,701

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43							
26083301	12/11/17 B	55.000	1.030	0	56,680-*	56,680	
	SUB-TOTAL OF BUYS # 1			0	56,680	56,680	
26083301	10/27/17 S	40.000	0.010	0	40,338 *	39,584	753
26083301	12/13/17 S	50.000	1.035	0	51,737 *	49,970	1,767
	SUB-TOTAL OF SALES # 2			0	92,075	89,554	2,520
	SUB-TOTAL			0	148,755	146,234	2,520
ISSUE: 037833AT7 - APPLE INC 4.45% 5/06/44							
26083301	10/18/17 S	90.000	0.011	0	100,016 *	100,383	-367
	SUB-TOTAL OF SALES # 1			0	100,016	100,383	-367
	SUB-TOTAL			0	100,016	100,383	-367
ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45							
26083301	11/28/17 B	45.000	0.960	0	43,192-*	43,192	
	SUB-TOTAL OF BUYS # 1			0	43,192	43,192	
26083301	11/21/17 S	90.000	0.957	0	86,099 *	81,286	4,813
	SUB-TOTAL OF SALES # 1			0	86,099	81,286	4,813
	SUB-TOTAL			0	129,291	124,478	4,813
ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45							
26083301	12/15/17 B	45.000	1.124	0	50,561-*	50,561	
	SUB-TOTAL OF BUYS # 1			0	50,561	50,561	
	SUB-TOTAL			0	50,561	50,561	0

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46							
26083301	10/27/17 B	35,000	1.129	0	39,508-*	39,508	
	SUB-TOTAL OF BUYS # 1			0	39,508	39,508	
26083301	09/08/17 S	25,000	1.141	0	28,522 *	26,804	1,718
26083301	11/09/17 S	20,000	1.122	0	22,433 *	21,552	881
26083301	11/22/17 S	40,000	1.151	0	46,059 *	43,104	2,955
26083301	11/30/17 S	50,000	1.142	0	57,093 *	53,880	3,212
	SUB-TOTAL OF SALES # 4			0	154,107	145,340	8,766
	SUB-TOTAL			0	193,615	184,848	8,766
ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46							
26083301	09/06/17 B	40,000	1.011	0	40,428-*	40,428	
	SUB-TOTAL OF BUYS # 1			0	40,428	40,428	
26083301	11/30/17 S	50,000	1.014	0	50,689 *	48,981	1,708
	SUB-TOTAL OF SALES # 1			0	50,689	48,981	1,708
	SUB-TOTAL			0	91,117	89,409	1,708
ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47							
26083301	09/08/17 S	35,000	0.011	0	37,761 *	36,000	1,761
26083301	09/15/17 S	15,000	0.011	0	16,008 *	15,428	579
	SUB-TOTAL OF SALES # 2			0	53,769	51,428	2,341
	SUB-TOTAL			0	53,769	51,428	2,341
ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47							
26083301	09/06/17 B	25,000	0.996	0	24,888-*	24,888	
26083301	09/13/17 B	15,000	0.985	0	14,782-*	14,782	
26083301	10/16/17 B	90,000	1.000	0	90,045-*	90,045	
26083301	11/16/17 B	175,000	0.989	0	173,070-*	173,070	
26083301	11/28/17 B	85,000	1.006	0	85,555-*	85,555	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/30/17 B	50,000	0.997	0	49,864-*	49,864	
	SUB-TOTAL OF BUYS # 6			0	438,204	438,204	
	SUB-TOTAL			0	438,204	438,204	0
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/06/17 B	275,000	0.992	0	272,745-*	272,745	
26083301	11/21/17 B	85,000	1.003	0	85,226-*	85,226	
26083301	11/22/17 B	40,000	1.006	0	40,249-*	40,249	
26083301	11/30/17 B	50,000	0.997	0	49,856-*	49,856	
26083301	12/13/17 B	45,000	1.014	0	45,651-*	45,651	
	SUB-TOTAL OF BUYS # 5			0	493,727	493,727	
26083301	11/07/17 S	60,000	0.978	0	58,678 *	59,508	-830
26083301	11/07/17 S	40,000	0.980	0	39,194 *	39,672	-478
26083301	11/16/17 S	175,000	0.990	0	173,224 *	173,565	-341
26083301	11/28/17 S	40,000	1.008	0	40,320 *	40,152	168
26083301	11/28/17 S	85,000	1.008	0	85,711 *	85,323	389
26083301	12/11/17 S	50,000	1.014	0	50,679 *	49,856	823
26083301	12/15/17 S	45,000	1.028	0	46,242 *	45,651	591
	SUB-TOTAL OF SALES # 7			0	494,048	493,727	321
	SUB-TOTAL			0	987,775	987,454	321
	ISSUE: 04351LAB6 - ASCENSION HEALTH 3.945% 11/15/46						
26083301	10/02/17 B	75,000	1.022	0	76,622-*	76,622	
	SUB-TOTAL OF BUYS # 1			0	76,622	76,622	
	SUB-TOTAL			0	76,622	76,622	0
	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
26083301	10/26/17 B	110,000	1.008	0	110,880-*	110,880	
	SUB-TOTAL OF BUYS # 1			0	110,880	110,880	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	110,880	110,880	0
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	10/26/17 S	100,000	1.072	0	107,183 *	98,602	8,581
	SUB-TOTAL OF SALES # 1			0	107,183	98,602	8,581
	SUB-TOTAL			0	107,183	98,602	8,581
	ISSUE: 053332AV4 - AUTOZONE INC 3.75% 6/01/27						
26083301	12/08/17 S	95,000	1.016	0	96,492 *	94,995	1,497
	SUB-TOTAL OF SALES # 1			0	96,492	94,995	1,497
	SUB-TOTAL			0	96,492	94,995	1,497
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/19/17 B	135,000	1.025	0	138,375-*	138,375	
26083301	09/20/17 B	55,000	1.023	0	56,250-*	56,250	
26083301	09/20/17 B	75,000	1.021	0	76,604-*	76,604	
26083301	10/10/17 B	50,000	1.026	0	51,278-*	51,278	
	SUB-TOTAL OF BUYS # 4			0	322,507	322,507	
26083301	10/03/17 S	55,000	1.028	0	56,560 *	55,729	831
	SUB-TOTAL OF SALES # 1			0	56,560	55,729	831
	SUB-TOTAL			0	379,067	378,236	831
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/06/17 B	55,000	1.027	0	56,465-*	56,465	
26083301	09/18/17 B	60,000	1.021	0	61,266-*	61,266	
	SUB-TOTAL OF BUYS # 2			0	117,731	117,731	
26083301	09/20/17 S	60,000	1.020	0	61,206 *	60,443	763
26083301	10/27/17 S	30,000	1.031	0	30,927 *	30,221	706

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	92,133	90,664	1,469
	SUB-TOTAL			0	209,864	208,395	1,469
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/11/17 S	85,000	0.012	0	101,159 *	93,613	7,546
26083301	09/18/17 S	55,000	0.012	0	64,977 *	60,573	4,404
	SUB-TOTAL OF SALES # 2			0	166,136	154,186	11,949
	SUB-TOTAL			0	166,136	154,186	11,949
	ISSUE: 05565QDN5 - BP CAPITAL MARKETS 3.279% 9/19/27						
26083301	09/14/17 B	130,000	1.000	0	130,000-*	130,000	
	SUB-TOTAL OF BUYS # 1			0	130,000	130,000	
	SUB-TOTAL			0	130,000	130,000	0
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/06/17 B	85,000	1.000	0	85,000-*	85,000	
26083301	12/18/17 B	95,000	1.015	0	96,386-*	96,386	
	SUB-TOTAL OF BUYS # 2			0	181,386	181,386	
	SUB-TOTAL			0	181,386	181,386	0
	ISSUE: 06051GEN5 - BANK OF AMERICA CORP 5.875% 2/07/42						
26083301	12/06/17 B	35,000	1.326	0	46,407-*	46,407	
	SUB-TOTAL OF BUYS # 1			0	46,407	46,407	
	SUB-TOTAL			0	46,407	46,407	0
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/02/17 B	65,000	1.152	0	74,863-*	74,863	
26083301	10/03/17 B	75,000	1.156	0	86,673-*	86,673	
	SUB-TOTAL OF BUYS # 2			0	161,536	161,536	
26083301	09/28/17 S	40,000	1.167	0	46,672 *	43,762	2,910
26083301	12/20/17 S	30,000	1.185	0	35,541 *	33,913	1,628
	SUB-TOTAL OF SALES # 2			0	82,213	77,675	4,538
	SUB-TOTAL			0	243,749	239,211	4,538
	ISSUE: 06051GFG9 - BANK OF AMERICA CORP 4.875% 4/01/44						
26083301	09/19/17 S	30,000	1.144	0	34,331 *	34,203	129
	SUB-TOTAL OF SALES # 1			0	34,331	34,203	129
	SUB-TOTAL			0	34,331	34,203	129
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/28/17 B	90,000	1.028	0	92,556-*	92,556	
	SUB-TOTAL OF BUYS # 1			0	92,556	92,556	
26083301	09/11/17 S	80,000	1.034	0	82,749 *	81,175	1,573
	SUB-TOTAL OF SALES # 1			0	82,749	81,175	1,573
	SUB-TOTAL			0	175,305	173,731	1,573
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 B	35,000	1.079	0	37,767-*	37,767	
	SUB-TOTAL OF BUYS # 1			0	37,767	37,767	
26083301	09/25/17 S	120,000	1.083	0	129,929 *	120,698	9,231
26083301	09/26/17 S	35,000	1.083	0	37,921 *	35,204	2,718
26083301	10/02/17 S	65,000	1.075	0	69,869 *	65,883	3,986
26083301	10/03/17 S	75,000	1.083	0	81,217 *	76,019	5,198
26083301	10/16/17 S	25,000	1.081	0	27,012 *	25,340	1,672

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/08/17 S	35,000	1.087	0	38,036 *	35,475	2,561
26083301	11/09/17 S	75,000	1.087	0	81,520 *	76,019	5,501
26083301	11/28/17 S	20,000	1.105	0	22,111 *	20,272	1,839
26083301	12/06/17 S	35,000	1.130	0	39,536 *	35,475	4,061
	SUB-TOTAL OF SALES # 9			0	527,151	490,385	36,766
	SUB-TOTAL			0	564,918	528,152	36,766
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	09/29/17 S	25,000	0.010	0	26,345 *	25,217	1,128
26083301	10/06/17 S	30,000	0.011	0	31,817 *	30,260	1,557
26083301	10/25/17 S	35,000	0.011	0	37,236 *	35,303	1,933
26083301	10/27/17 S	85,000	0.010	0	89,120 *	85,736	3,384
26083301	11/30/17 S	25,000	1.070	0	26,740 *	25,217	1,523
26083301	11/30/17 S	35,000	1.069	0	37,421 *	35,303	2,118
26083301	12/15/17 S	45,000	1.091	0	49,091 *	45,390	3,701
26083301	12/20/17 S	30,000	1.065	0	31,943 *	30,260	1,683
	SUB-TOTAL OF SALES # 8			0	329,713	312,686	17,027
	SUB-TOTAL			0	329,713	312,686	17,027
	ISSUE: 06051GGW3 - VR P/P BANK OF AMERI 3.419% 12/20/28						
26083301	12/20/17 B	115,000	0.992	0	114,124-*	114,124	
	SUB-TOTAL OF BUYS # 1			0	114,124	114,124	
	SUB-TOTAL			0	114,124	114,124	0
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	12/12/17 S	30,000	1.155	0	34,654 *	33,464	1,190
	SUB-TOTAL OF SALES # 1			0	34,654	33,464	1,190
	SUB-TOTAL			0	34,654	33,464	1,190
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/09/17 B	70,000	1.082	0	75,754-*	75,754	
26083301	11/27/17 B	45,000	1.105	0	49,733-*	49,733	
	SUB-TOTAL OF BUYS # 2			0	125,487	125,487	
	SUB-TOTAL			0	125,487	125,487	0
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	09/21/17 S	40,000	0.010	0	41,696 *	40,707	989
26083301	10/27/17 S	75,000	0.010	0	77,669 *	76,326	1,344
	SUB-TOTAL OF SALES # 2			0	119,365	117,033	2,333
	SUB-TOTAL			0	119,365	117,033	2,333
	ISSUE: 067901AH1 - BARRICK GOLD CORP 5.25% 4/01/42						
26083301	11/29/17 B	25,000	1.153	0	28,833-*	28,833	
	SUB-TOTAL OF BUYS # 1			0	28,833	28,833	
	SUB-TOTAL			0	28,833	28,833	0
	ISSUE: 06849RAG7 - BARRICK NA FINANCE 5.7% 5/30/41						
26083301	09/14/17 B	60,000	1.206	0	72,343-*	72,343	
	SUB-TOTAL OF BUYS # 1			0	72,343	72,343	
	SUB-TOTAL			0	72,343	72,343	0
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	10/24/17 B	40,000	1.152	0	46,075-*	46,075	
26083301	11/15/17 B	90,000	1.134	0	102,061-*	102,061	
	SUB-TOTAL OF BUYS # 2			0	148,136	148,136	
	SUB-TOTAL			0	148,136	148,136	0

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/30/17 B	60,000	1.145	0	68,679-*	68,679	
26083301	11/06/17 B	60,000	1.147	0	68,806-*	68,806	
	SUB-TOTAL OF BUYS # 2			0	137,485	137,485	
26083301	10/10/17 S	80,000	1.154	0	92,309 *	84,927	7,382
	SUB-TOTAL OF SALES # 1			0	92,309	84,927	7,382
	SUB-TOTAL			0	229,794	222,412	7,382
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	12/15/17 R	18,065	10.750	0	194,199-*	194,199	
	SUB-TOTAL OF REINVS # 1			0	194,199	194,199	
26083302	10/12/17 B	50,455	10.980	0	554,000-*	554,000	
26083302	11/08/17 B	238,113	11.020	0	2,624,000-*	2,624,000	
26083302	12/14/17 B	13,528	10.940	0	148,000-*	148,000	
	SUB-TOTAL OF BUYS # 3			0	3,326,000	3,326,000	
	SUB-TOTAL			0	3,520,199	3,520,199	0
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	12/07/17 S	105,000	0.975	0	102,388 *	99,218	3,170
	SUB-TOTAL OF SALES # 1			0	102,388	99,218	3,170
	SUB-TOTAL			0	102,388	99,218	3,170
	ISSUE: 099724AH9 - BORGWARNER INC 4.375% 3/15/45						
26083301	11/15/17 S	65,000	1.020	0	66,297 *	62,987	3,311
	SUB-TOTAL OF SALES # 1			0	66,297	62,987	3,311

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	66,297	62,987	3,311
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	09/22/17 B	45,000	0.983	0	44,225-*	44,225	
26083301	10/25/17 B	25,000	0.979	0	24,478-*	24,478	
	SUB-TOTAL OF BUYS # 2			0	68,703	68,703	
26083301	12/20/17 S	40,000	1.000	0	39,994 *	39,426	567
	SUB-TOTAL OF SALES # 1			0	39,994	39,426	567
	SUB-TOTAL			0	108,697	108,129	567
	ISSUE: 110122BB3 - BRISTOL-MYERS SQUIBB 3.25% 2/27/27						
26083301	09/08/17 S	90,000	0.010	0	92,934 *	89,543	3,391
	SUB-TOTAL OF SALES # 1			0	92,934	89,543	3,391
	SUB-TOTAL			0	92,934	89,543	3,391
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	09/12/17 B	75,000	1.032	0	77,413-*	77,413	
	SUB-TOTAL OF BUYS # 1			0	77,413	77,413	
26083301	10/26/17 S	40,000	1.043	0	41,725 *	41,287	438
26083301	10/30/17 S	35,000	1.053	0	36,843 *	36,126	717
	SUB-TOTAL OF SALES # 2			0	78,568	77,413	1,155
	SUB-TOTAL			0	155,981	154,826	1,155
	ISSUE: 118230AQ4 - BUCKEYE PARTNERS LP 3.95% 12/01/26						
26083301	09/07/17 S	40,000	1.004	0	40,153 *	39,858	295
	SUB-TOTAL OF SALES # 1			0	40,153	39,858	295

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	40,153	39,858	295
	ISSUE: 120568AZ3 - BUNGE LTD FINANCE CO 3.75% 9/25/27						
26083301	09/29/17 B	110,000	1.000	0	110,039-*	110,039	
	SUB-TOTAL OF BUYS # 1			0	110,039	110,039	
	SUB-TOTAL			0	110,039	110,039	0
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/12/17 B	125,000	0.980	0	122,511-*	122,511	
26083301	09/14/17 B	200,000	0.984	0	196,812-*	196,812	
26083301	11/06/17 B	30,000	0.976	0	29,272-*	29,272	
26083301	11/06/17 B	50,000	0.972	0	48,604-*	48,604	
	SUB-TOTAL OF BUYS # 4			0	397,199	397,199	
26083301	09/29/17 S	75,000	1.000	0	75,009 *	73,690	1,319
26083301	12/15/17 S	35,000	1.000	0	34,996 *	34,311	684
	SUB-TOTAL OF SALES # 2			0	110,005	108,001	2,003
	SUB-TOTAL			0	507,204	505,200	2,003
	ISSUE: 126408HA4 - CSX CORP 4.5% 8/01/54						
26083301	09/13/17 S	25,000	1.025	0	25,635 *	25,030	604
	SUB-TOTAL OF SALES # 1			0	25,635	25,030	604
	SUB-TOTAL			0	25,635	25,030	604
	ISSUE: 126408HC0 - CSX CORP 3.95% 5/01/50						
26083301	09/13/17 B	30,000	0.944	0	28,317-*	28,317	
	SUB-TOTAL OF BUYS # 1			0	28,317	28,317	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	28,317	28,317	0
	ISSUE: 126408HF3 - CSX CORP 3.8% 11/01/46						
26083301	12/21/17 B	65,000	0.979	0	63,657-*	63,657	
	SUB-TOTAL OF BUYS # 1			0	63,657	63,657	
	SUB-TOTAL			0	63,657	63,657	0
	ISSUE: 126408HG1 - CSX CORP 4.25% 11/01/66						
26083301	10/16/17 S	30,000	0.010	0	29,393 *	28,774	618
	SUB-TOTAL OF SALES # 1			0	29,393	28,774	618
	SUB-TOTAL			0	29,393	28,774	618
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/26/17 B	90,000	1.153	0	103,748-*	103,748	
26083301	10/12/17 B	25,000	1.139	0	28,483-*	28,483	
26083301	11/06/17 B	65,000	1.121	0	72,901-*	72,901	
26083301	12/14/17 B	30,000	1.139	0	34,167-*	34,167	
	SUB-TOTAL OF BUYS # 4			0	239,299	239,299	
26083301	09/20/17 S	55,000	1.155	0	63,520 *	60,954	2,566
26083301	10/30/17 S	50,000	1.131	0	56,542 *	56,137	405
26083301	12/21/17 S	25,000	1.128	0	28,193 *	28,096	97
	SUB-TOTAL OF SALES # 3			0	148,255	145,187	3,068
	SUB-TOTAL			0	387,554	384,486	3,068
	ISSUE: 134429AZ2 - CAMPBELL SOUP CO 3.8% 8/02/42						
26083301	11/09/17 S	65,000	0.968	0	62,889 *	59,203	3,686
	SUB-TOTAL OF SALES # 1			0	62,889	59,203	3,686

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	62,889	59,203	3,686
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	10/30/17 S	50,000	0.013	0	64,789 *	62,766	2,023
26083301	12/15/17 S	45,000	1.350	0	60,742 *	56,489	4,253
	SUB-TOTAL OF SALES # 2			0	125,531	119,255	6,276
	SUB-TOTAL			0	125,531	119,255	6,276
	ISSUE: 14040HBK0 - CAPITAL ONE FINANCIA 3.75% 7/28/26						
26083301	09/06/17 S	60,000	0.993	0	59,581 *	58,016	1,565
	SUB-TOTAL OF SALES # 1			0	59,581	58,016	1,565
	SUB-TOTAL			0	59,581	58,016	1,565
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	09/06/17 B	55,000	1.015	0	55,818-*	55,818	
	SUB-TOTAL OF BUYS # 1			0	55,818	55,818	
26083301	11/01/17 S	115,000	0.010	0	116,508 *	114,540	1,967
26083301	11/01/17 S	25,000	0.010	0	25,362 *	24,900	462
26083301	11/01/17 S	40,000	0.010	0	40,509 *	39,840	669
26083301	11/28/17 S	90,000	1.013	0	91,194 *	89,640	1,554
	SUB-TOTAL OF SALES # 4			0	273,573	268,920	4,652
	SUB-TOTAL			0	329,391	324,738	4,652
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45						
26083301	11/01/17 B	140,000	1.067	0	149,341-*	149,341	
	SUB-TOTAL OF BUYS # 1			0	149,341	149,341	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	149,341	149,341	0
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	11/15/17 B	45,000	0.992	0	44,630-*	44,630	
	SUB-TOTAL OF BUYS # 1			0	44,630	44,630	
26083301	12/01/17 S	45,000	0.986	0	44,382 *	44,630	-248
	SUB-TOTAL OF SALES # 1			0	44,382	44,630	-248
	SUB-TOTAL			0	89,012	89,260	-248
	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64						
26083301	12/05/17 S	45,000	1.158	0	52,100 *	44,559	7,541
	SUB-TOTAL OF SALES # 1			0	52,100	44,559	7,541
	SUB-TOTAL			0	52,100	44,559	7,541
	ISSUE: 151020AL8 - CELGENE CORP 5.25% 8/15/43						
26083301	09/13/17 S	30,000	1.155	0	34,644 *	32,763	1,881
	SUB-TOTAL OF SALES # 1			0	34,644	32,763	1,881
	SUB-TOTAL			0	34,644	32,763	1,881
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	60,000	1.105	0	66,320-*	66,320	
26083301	10/26/17 B	45,000	1.102	0	49,605-*	49,605	
	SUB-TOTAL OF BUYS # 2			0	115,925	115,925	
	SUB-TOTAL			0	115,925	115,925	0
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/31/17 B	140,000	0.997	0	139,626-*	139,626	
26083301	11/30/17 B	55,000	1.012	0	55,667-*	55,667	
	SUB-TOTAL OF BUYS # 2			0	195,293	195,293	
	SUB-TOTAL			0	195,293	195,293	0
	ISSUE: 151020AY0 - CELGENE CORP 3.45% 11/15/27						
26083301	10/31/17 B	110,000	0.999	0	109,833-*	109,833	
	SUB-TOTAL OF BUYS # 1			0	109,833	109,833	
	SUB-TOTAL			0	109,833	109,833	0
	ISSUE: 161175BA1 - CHARTER COMM OPT LLC 6.484% 10/23/45						
26083301	09/26/17 S	75,000	1.175	0	88,156 *	87,137	1,019
	SUB-TOTAL OF SALES # 1			0	88,156	87,137	1,019
	SUB-TOTAL			0	88,156	87,137	1,019
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/11/17 B	220,000	0.990	0	217,732-*	217,732	
26083301	09/26/17 B	80,000	1.035	0	82,818-*	82,818	
26083301	09/29/17 B	40,000	1.040	0	41,594-*	41,594	
	SUB-TOTAL OF BUYS # 3			0	342,144	342,144	
26083301	09/13/17 S	75,000	1.016	0	76,239 *	74,227	2,012
	SUB-TOTAL OF SALES # 1			0	76,239	74,227	2,012
	SUB-TOTAL			0	418,383	416,371	2,012
	ISSUE: 171232AQ4 - CHUBB CORP 6% 5/11/37						
26083301	11/17/17 S	30,000	1.327	0	39,800 *	37,072	2,728

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	39,800	37,072	2,728
	SUB-TOTAL			0	39,800	37,072	2,728
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	11/14/17 S	40,000	0.979	0	39,157 *	39,798	-641
	SUB-TOTAL OF SALES # 1			0	39,157	39,798	-641
	SUB-TOTAL			0	39,157	39,798	-641
	ISSUE: 172967A50 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/27/17 B	20,000	1.339	0	26,772-*	26,772	
26083301	09/28/17 B	5,000	1.331	0	6,656-*	6,656	
	SUB-TOTAL OF BUYS # 2			0	33,428	33,428	
	SUB-TOTAL			0	33,428	33,428	0
	ISSUE: 172967BL4 - CITIGROUP INC 6.625% 6/15/32						
26083301	10/16/17 S	25,000	0.013	0	32,061 *	27,996	4,065
	SUB-TOTAL OF SALES # 1			0	32,061	27,996	4,065
	SUB-TOTAL			0	32,061	27,996	4,065
	ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33						
26083301	09/19/17 B	80,000	1.214	0	97,119-*	97,119	
	SUB-TOTAL OF BUYS # 1			0	97,119	97,119	
	SUB-TOTAL			0	97,119	97,119	0
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/19/17 S	10,000	0.016	0	15,702 *	14,705	997

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/21/17 S	25,000	0.016	0	39,190 *	36,762	2,428
	SUB-TOTAL OF SALES # 2			0	54,892	51,467	3,425
	SUB-TOTAL			0	54,892	51,467	3,425
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/19/17 S	10,000	1.277	0	12,769 *	12,532	237
26083301	09/26/17 S	40,000	1.284	0	51,346 *	50,128	1,218
	SUB-TOTAL OF SALES # 2			0	64,115	62,660	1,455
	SUB-TOTAL			0	64,115	62,660	1,455
	ISSUE: 172967JU6 - CITIGROUP INC 4.65% 7/30/45						
26083301	10/02/17 S	30,000	1.115	0	33,454 *	32,771	683
	SUB-TOTAL OF SALES # 1			0	33,454	32,771	683
	SUB-TOTAL			0	33,454	32,771	683
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	12/14/17 B	95,000	1.102	0	104,694-*	104,694	
	SUB-TOTAL OF BUYS # 1			0	104,694	104,694	
26083301	09/25/17 S	85,000	0.011	0	91,481 *	84,792	6,689
26083301	09/28/17 S	35,000	0.011	0	37,875 *	34,914	2,961
	SUB-TOTAL OF SALES # 2			0	129,356	119,706	9,650
	SUB-TOTAL			0	234,050	224,400	9,650
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	09/11/17 S	200,000	0.010	0	206,882 *	200,942	5,940
26083301	10/10/17 S	50,000	0.010	0	51,532 *	50,236	1,296
26083301	10/27/17 S	80,000	0.010	0	81,870 *	80,377	1,494

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 3			0	340,284	331,555	8,729
	SUB-TOTAL			0	340,284	331,555	8,729
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/12/17 S	35,000	0.010	0	36,454 *	35,204	1,250
26083301	09/28/17 S	35,000	0.010	0	36,646 *	35,204	1,441
26083301	09/29/17 S	25,000	0.010	0	26,283 *	25,146	1,136
26083301	09/29/17 S	30,000	0.010	0	31,469 *	30,175	1,294
26083301	09/29/17 S	20,000	0.010	0	20,862 *	20,117	746
26083301	12/06/17 S	40,000	1.083	0	43,342 *	40,234	3,108
26083301	12/14/17 S	90,000	1.087	0	97,850 *	90,526	7,324
	SUB-TOTAL OF SALES # 7			0	292,906	276,606	16,299
	SUB-TOTAL			0	292,906	276,606	16,299
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/10/17 B	25,000	1.013	0	25,332-*	25,332	
26083301	10/12/17 B	40,000	1.012	0	40,491-*	40,491	
	SUB-TOTAL OF BUYS # 2			0	65,823	65,823	
26083301	10/24/17 S	70,000	0.010	0	71,037 *	70,145	892
26083301	10/27/17 S	85,000	0.010	0	85,426 *	85,176	250
	SUB-TOTAL OF SALES # 2			0	156,463	155,321	1,142
	SUB-TOTAL			0	222,286	221,144	1,142
	ISSUE: 172967LS8 - VR CITIGROUP INC 3.52% 10/27/28						
26083301	10/23/17 B	175,000	1.000	0	175,000-*	175,000	
	SUB-TOTAL OF BUYS # 1			0	175,000	175,000	
	SUB-TOTAL			0	175,000	175,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	11/08/17 B	144	304.646	44,000	44,000-*	44,000	
	SUB-TOTAL OF BUYS # 1			44,000	44,000	44,000	
26083302	09/19/17 S	3	296.227	0	886 *	785	101
26083302	09/19/17 S	4	295.658	0	1,236 *	1,098	138
26083302	09/19/17 S	3	301.354	0	946 *	825	122
26083302	10/17/17 S	494	305.755	0	151,000 *	129,692	21,308
26083302	12/15/17 S	747	314.470	0	235,000 *	196,346	38,654
26083302	12/28/17 S	3	318.922	0	1,027 *	846	181
	SUB-TOTAL OF SALES # 6			0	390,095	329,592	60,503
	SUB-TOTAL			44,000	434,095	373,592	60,503
	ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35						
26083301	10/24/17 S	60,000	1.339	0	80,362 *	84,293	-3,931
	SUB-TOTAL OF SALES # 1			0	80,362	84,293	-3,931
	SUB-TOTAL			0	80,362	84,293	-3,931
	ISSUE: 20030NAX9 - COMCAST CORP 6.4% 5/15/38						
26083301	10/30/17 S	52,000	1.333	0	69,315 *	66,285	3,030
	SUB-TOTAL OF SALES # 1			0	69,315	66,285	3,030
	SUB-TOTAL			0	69,315	66,285	3,030
	ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40						
26083301	10/06/17 B	160,000	1.377	0	220,302-*	220,302	
	SUB-TOTAL OF BUYS # 1			0	220,302	220,302	
	SUB-TOTAL			0	220,302	220,302	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 20030NBE0 - COMCAST CORP 4.65% 7/15/42							
26083301	10/31/17 S	40,000	1.098	0	43,927 *	46,101	-2,174
	SUB-TOTAL OF SALES # 1			0	43,927	46,101	-2,174
	SUB-TOTAL			0	43,927	46,101	-2,174
ISSUE: 20030NCB5 - P/P COMCAST CORP 3.969% 11/01/47							
26083301	10/25/17 S	720	1.000	0	720 *	720	0
	SUB-TOTAL OF SALES # 1			0	720	720	0
	SUB-TOTAL			0	720	720	0
ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47							
26083301	12/21/17 S	65,000	1.008	0	65,526 *	65,000	526
26083301	12/22/17 S	64,000	1.008	0	64,529 *	64,000	529
	SUB-TOTAL OF SALES # 2			0	130,055	129,000	1,055
	SUB-TOTAL			0	130,055	129,000	1,055
ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49							
26083301	10/25/17 S	680	1.000	0	680 *	680	0
26083301	10/25/17 S	222	1.000	0	222 *	222	0
26083301	10/25/17 S	110	1.000	0	110 *	110	0
26083301	10/25/17 S	832	1.000	0	832 *	832	0
26083301	11/30/17 S	50,000	0.996	0	49,819 *	50,000	-182
	SUB-TOTAL OF SALES # 5			0	51,663	51,844	-182
	SUB-TOTAL			0	51,663	51,844	-182
ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52							
26083301	10/25/17 S	671	1.000	0	671 *	671	0
26083301	10/25/17 S	390	1.000	0	390 *	390	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	1,061	1,061	0
	SUB-TOTAL			0	1,061	1,061	0
	ISSUE: 2027A0JN0 - P/P COMMONWEALTH BAN 3.9% 7/12/47						
26083301	10/02/17 B	55,000	1.007	0	55,394-*	55,394	
	SUB-TOTAL OF BUYS # 1			0	55,394	55,394	
	SUB-TOTAL			0	55,394	55,394	0
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	09/21/17 B	65,000	1.008	0	65,521-*	65,521	
26083301	09/21/17 B	30,000	1.012	0	30,375-*	30,375	
	SUB-TOTAL OF BUYS # 2			0	95,896	95,896	
	SUB-TOTAL			0	95,896	95,896	0
	ISSUE: 205887AX0 - CONAGRA INC 8.25% 9/15/30						
26083301	09/28/17 S	95,000	0.014	0	133,936 *	126,315	7,621
	SUB-TOTAL OF SALES # 1			0	133,936	126,315	7,621
	SUB-TOTAL			0	133,936	126,315	7,621
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	12/13/17 S	105,000	1.384	0	145,353 *	132,474	12,878
	SUB-TOTAL OF SALES # 1			0	145,353	132,474	12,878
	SUB-TOTAL			0	145,353	132,474	12,878
	ISSUE: 20826FAR7 - CONOCOPHILLIPS COMPA 5.95% 3/15/46						
26083301	12/13/17 B	95,000	1.341	0	127,437-*	127,437	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	127,437	127,437	
	SUB-TOTAL			0	127,437	127,437	0
	ISSUE: 21036PAT5 - CONSTELLATION BRANDS 4.5% 5/09/47						
26083301	09/27/17 B	40,000	1.051	0	42,052-*	42,052	
	SUB-TOTAL OF BUYS # 1			0	42,052	42,052	
	SUB-TOTAL			0	42,052	42,052	0
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	09/28/17 B	20,000	1.182	0	23,640-*	23,640	
26083301	11/02/17 B	40,000	1.202	0	48,066-*	48,066	
	SUB-TOTAL OF BUYS # 2			0	71,706	71,706	
26083301	10/12/17 S	20,000	1.199	0	23,977 *	23,640	337
	SUB-TOTAL OF SALES # 1			0	23,977	23,640	337
	SUB-TOTAL			0	95,683	95,346	337
	ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26						
26083301	11/02/17 S	105,000	1.018	0	106,896 *	103,742	3,154
26083301	11/22/17 S	30,000	1.014	0	30,427 *	29,641	786
	SUB-TOTAL OF SALES # 2			0	137,323	133,383	3,940
	SUB-TOTAL			0	137,323	133,383	3,940
	ISSUE: 21685WCJ4 - RABOBANK NEDERLANDS 5.25% 5/24/41						
26083301	11/09/17 S	25,000	1.242	0	31,048 *	29,960	1,088
	SUB-TOTAL OF SALES # 1			0	31,048	29,960	1,088

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	31,048	29,960	1,088
	ISSUE: 22160KAM7 - COSTCO WHOLESALE COR 3% 5/18/27						
26083301	10/04/17 S	105,000	1.005	0	105,485 *	104,094	1,391
	SUB-TOTAL OF SALES # 1			0	105,485	104,094	1,391
	SUB-TOTAL			0	105,485	104,094	1,391
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	09/08/17 S	45,000	1.309	0	58,883 *	58,314	568
26083301	12/18/17 S	75,000	1.337	0	100,311 *	97,190	3,121
	SUB-TOTAL OF SALES # 2			0	159,194	155,504	3,689
	SUB-TOTAL			0	159,194	155,504	3,689
	ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INT 9.25% 6/01/32						
26083301	12/01/17 S	55,000	1.580	0	86,885 *	77,107	9,778
	SUB-TOTAL OF SALES # 1			0	86,885	77,107	9,778
	SUB-TOTAL			0	86,885	77,107	9,778
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	09/08/17 B	70,000	0.877	0	61,394-*	61,394	
	SUB-TOTAL OF BUYS # 1			0	61,394	61,394	
26083301	11/16/17 S	100,000	0.879	0	87,870 *	87,116	754
	SUB-TOTAL OF SALES # 1			0	87,870	87,116	754
	SUB-TOTAL			0	149,264	148,510	754
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/07/17 B	110,000	0.999	0	109,890-*	109,890	
	SUB-TOTAL OF BUYS # 1			0	109,890	109,890	
26083301	09/07/17 S	110,000	1.003	0	110,369 *	109,890	479
	SUB-TOTAL OF SALES # 1			0	110,369	109,890	479
	SUB-TOTAL			0	220,259	219,780	479
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 B	230,000	0.999	0	229,722-*	229,722	
	SUB-TOTAL OF BUYS # 1			0	229,722	229,722	
26083301	09/07/17 S	55,000	1.004	0	55,225 *	54,933	292
26083301	10/18/17 S	30,000	1.010	0	30,288 *	29,964	325
	SUB-TOTAL OF SALES # 2			0	85,513	84,897	616
	SUB-TOTAL			0	315,235	314,619	616
	ISSUE: 256677AE5 - DOLLAR GENERAL CORP 3.875% 4/15/27						
26083301	09/29/17 B	50,000	1.041	0	52,044-*	52,044	
	SUB-TOTAL OF BUYS # 1			0	52,044	52,044	
	SUB-TOTAL			0	52,044	52,044	0
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	09/29/17 B	85,000	1.130	0	96,033-*	96,033	
	SUB-TOTAL OF BUYS # 1			0	96,033	96,033	
26083301	11/07/17 S	85,000	1.140	0	96,903 *	96,033	870
	SUB-TOTAL OF SALES # 1			0	96,903	96,033	870

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	192,936	192,066	870
	ISSUE: 26444HAC5 - DUKE ENERGY FLORIDA 3.2% 1/15/27						
26083301	09/21/17 S	65,000	1.016	0	66,019 *	64,961	1,058
	SUB-TOTAL OF SALES # 1			0	66,019	64,961	1,058
	SUB-TOTAL			0	66,019	64,961	1,058
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/03/17 B	25,000	1.119	0	27,975-*	27,975	
26083301	10/05/17 B	40,000	1.113	0	44,529-*	44,529	
26083301	11/17/17 B	75,000	1.116	0	83,692-*	83,692	
	SUB-TOTAL OF BUYS # 3			0	156,196	156,196	
	SUB-TOTAL			0	156,196	156,196	0
	ISSUE: 26875PAN1 - EOG RESOURCES INC 3.9% 4/01/35						
26083301	11/30/17 B	45,000	1.012	0	45,554-*	45,554	
	SUB-TOTAL OF BUYS # 1			0	45,554	45,554	
	SUB-TOTAL			0	45,554	45,554	0
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	10/26/17 B	60,000	1.125	0	67,530-*	67,530	
	SUB-TOTAL OF BUYS # 1			0	67,530	67,530	
26083301	11/30/17 S	40,000	1.149	0	45,962 *	41,349	4,613
	SUB-TOTAL OF SALES # 1			0	45,962	41,349	4,613
	SUB-TOTAL			0	113,492	108,879	4,613

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 26884ABH5 - ERP OPERATING LP 4% 8/01/47							
26083301	11/15/17 S	40,000	1.009	0	40,357 *	39,090	1,266
	SUB-TOTAL OF SALES # 1			0	40,357	39,090	1,266
	SUB-TOTAL			0	40,357	39,090	1,266
ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46							
26083301	09/08/17 S	40,000	0.010	0	38,324 *	39,254	-931
26083301	09/21/17 S	55,000	0.010	0	52,533 *	53,974	-1,442
	SUB-TOTAL OF SALES # 2			0	90,857	93,228	-2,372
	SUB-TOTAL			0	90,857	93,228	-2,372
ISSUE: 278865BB5 - P/P ECOLAB INC 3.25% 12/01/27							
26083301	11/16/17 B	220,000	0.997	0	219,329-*	219,329	
	SUB-TOTAL OF BUYS # 1			0	219,329	219,329	
	SUB-TOTAL			0	219,329	219,329	0
ISSUE: 28370TAF6 - EL PASO PIPELINE PAR 4.7% 11/01/42							
26083301	10/26/17 B	60,000	0.965	0	57,912-*	57,912	
	SUB-TOTAL OF BUYS # 1			0	57,912	57,912	
	SUB-TOTAL			0	57,912	57,912	0
ISSUE: 292480AJ9 - ENABLE MIDSTREAM PAR 5% 5/15/44							
26083301	11/02/17 S	45,000	0.989	0	44,499 *	45,347	-848
	SUB-TOTAL OF SALES # 1			0	44,499	45,347	-848
	SUB-TOTAL			0	44,499	45,347	-848

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 29273RAP4 - ENERGY TRANSFER PART 6.05% 6/01/41							
26083301	09/18/17 B	40,000	1.075	0	42,986-*	42,986	
	SUB-TOTAL OF BUYS # 1			0	42,986	42,986	
	SUB-TOTAL			0	42,986	42,986	0
ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42							
26083301	09/22/17 B	75,000	1.128	0	84,582-*	84,582	
	SUB-TOTAL OF BUYS # 1			0	84,582	84,582	
26083301	09/20/17 S	40,000	1.129	0	45,179 *	41,729	3,450
26083301	11/29/17 S	85,000	1.123	0	95,425 *	92,524	2,902
	SUB-TOTAL OF SALES # 2			0	140,604	134,253	6,351
	SUB-TOTAL			0	225,186	218,835	6,351
ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45							
26083301	11/29/17 B	80,000	1.079	0	86,320-*	86,320	
	SUB-TOTAL OF BUYS # 1			0	86,320	86,320	
	SUB-TOTAL			0	86,320	86,320	0
ISSUE: 29336UAC1 - ENLINK MIDSTREAM PAR 5.6% 4/01/44							
26083301	09/27/17 B	80,000	1.031	0	82,501-*	82,501	
	SUB-TOTAL OF BUYS # 1			0	82,501	82,501	
	SUB-TOTAL			0	82,501	82,501	0
ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45							
26083301	09/22/17 B	50,000	0.974	0	48,716-*	48,716	
26083301	09/25/17 B	75,000	0.973	0	72,941-*	72,941	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 2			0	121,657	121,657	
	SUB-TOTAL			0	121,657	121,657	0
	ISSUE: 29336UAG2 - ENLINK MIDSTREAM PAR 5.45% 6/01/47						
26083301	09/22/17 S	45,000	1.028	0	46,284 *	44,718	1,566
	SUB-TOTAL OF SALES # 1			0	46,284	44,718	1,566
	SUB-TOTAL			0	46,284	44,718	1,566
	ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43						
26083301	11/16/17 S	65,000	1.014	0	65,895 *	61,822	4,074
	SUB-TOTAL OF SALES # 1			0	65,895	61,822	4,074
	SUB-TOTAL			0	65,895	61,822	4,074
	ISSUE: 29379VBC6 - ENTERPRISE PRODUCTS 5.1% 2/15/45						
26083301	10/25/17 S	85,000	1.114	0	94,682 *	90,537	4,145
	SUB-TOTAL OF SALES # 1			0	94,682	90,537	4,145
	SUB-TOTAL			0	94,682	90,537	4,145
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/04/17 S	40,000	1.087	0	43,473 *	37,074	6,400
26083301	12/15/17 S	45,000	1.100	0	49,482 *	41,708	7,774
	SUB-TOTAL OF SALES # 2			0	92,955	78,782	14,174
	SUB-TOTAL			0	92,955	78,782	14,174
	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45						
26083301	10/26/17 S	45,000	1.147	0	51,637 *	48,147	3,490

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	51,637	48,147	3,490
	SUB-TOTAL			0	51,637	48,147	3,490
	ISSUE: 30161NAV3 - EXELON CORP 4.45% 4/15/46						
26083301	10/30/17 S	35,000	0.010	0	36,728 *	35,016	1,712
	SUB-TOTAL OF SALES # 1			0	36,728	35,016	1,712
	SUB-TOTAL			0	36,728	35,016	1,712
	ISSUE: 313309AP1 - FEDEX CORP 7.6% 7/01/97						
26083301	10/25/17 B	35,000	1.426	0	49,895-*	49,895	
	SUB-TOTAL OF BUYS # 1			0	49,895	49,895	
	SUB-TOTAL			0	49,895	49,895	0
	ISSUE: 314275AC2 - FEDERATED RETAIL HLD 6.375% 3/15/37						
26083301	12/08/17 S	46,000	1.013	0	46,618 *	50,149	-3,531
	SUB-TOTAL OF SALES # 1			0	46,618	50,149	-3,531
	SUB-TOTAL			0	46,618	50,149	-3,531
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	09/29/17 B	80,000	1.044	0	83,544-*	83,544	
	SUB-TOTAL OF BUYS # 1			0	83,544	83,544	
26083301	10/12/17 S	80,000	1.036	0	82,924 *	83,544	-620
	SUB-TOTAL OF SALES # 1			0	82,924	83,544	-620
	SUB-TOTAL			0	166,468	167,088	-620

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	11/06/17 S	20,000	1.052	0	21,031 *	20,264	766
26083301	11/13/17 S	40,000	1.038	0	41,531 *	40,529	1,002
	SUB-TOTAL OF SALES # 2			0	62,562	60,793	1,768
	SUB-TOTAL			0	62,562	60,793	1,768
	ISSUE: 341081FG7 - FLORIDA POWER & LIGH 4.05% 6/01/42						
26083301	11/07/17 S	50,000	1.091	0	54,555 *	50,578	3,978
	SUB-TOTAL OF SALES # 1			0	54,555	50,578	3,978
	SUB-TOTAL			0	54,555	50,578	3,978
	ISSUE: 341081FP7 - FLORIDA POWER & LIGH 3.7% 12/01/47						
26083301	11/13/17 B	165,000	0.992	0	163,695-*	163,695	
	SUB-TOTAL OF BUYS # 1			0	163,695	163,695	
	SUB-TOTAL			0	163,695	163,695	0
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43						
26083301	09/12/17 B	70,000	1.029	0	72,032-*	72,032	
	SUB-TOTAL OF BUYS # 1			0	72,032	72,032	
	SUB-TOTAL			0	72,032	72,032	0
	ISSUE: 345370CS7 - FORD MOTOR COMPANY 5.291% 12/08/46						
26083301	11/01/17 B	30,000	1.069	0	32,079-*	32,079	
	SUB-TOTAL OF BUYS # 1			0	32,079	32,079	
	SUB-TOTAL			0	32,079	32,079	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	09/06/17 B	50,000	1.094	0	54,719-*	54,719	
26083301	09/14/17 B	150,000	1.084	0	162,650-*	162,650	
26083301	09/21/17 B	35,000	1.090	0	38,152-*	38,152	
26083301	10/04/17 B	60,000	1.091	0	65,439-*	65,439	
26083301	10/16/17 B	30,000	1.083	0	32,494-*	32,494	
26083301	10/16/17 B	20,000	1.080	0	21,599-*	21,599	
26083301	11/28/17 B	75,000	1.070	0	80,283-*	80,283	
26083301	11/30/17 B	40,000	1.064	0	42,554-*	42,554	
	SUB-TOTAL OF BUYS # 8			0	497,890	497,890	
	SUB-TOTAL			0	497,890	497,890	0
ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42							
26083301	11/10/17 B	90,000	1.030	0	92,696-*	92,696	
	SUB-TOTAL OF BUYS # 1			0	92,696	92,696	
	SUB-TOTAL			0	92,696	92,696	0
ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44							
26083301	10/13/17 B	30,000	1.112	0	33,351-*	33,351	
	SUB-TOTAL OF BUYS # 1			0	33,351	33,351	
26083301	11/10/17 S	85,000	1.089	0	92,531 *	94,191	-1,660
	SUB-TOTAL OF SALES # 1			0	92,531	94,191	-1,660
	SUB-TOTAL			0	125,882	127,542	-1,660
ISSUE: 36962GX72 - GENERAL ELEC CAP COR 6.75% 3/15/32							
26083301	09/08/17 S	50,000	0.014	0	70,270 *	65,204	5,066
	SUB-TOTAL OF SALES # 1			0	70,270	65,204	5,066

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	70,270	65,204	5,066
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37						
26083301	10/11/17 S	30,000	1.345	0	40,338 *	40,057	281
	SUB-TOTAL OF SALES # 1			0	40,338	40,057	281
	SUB-TOTAL			0	40,338	40,057	281
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	09/29/17 S	20,000	1.307	0	26,149 *	25,675	474
	SUB-TOTAL OF SALES # 1			0	26,149	25,675	474
	SUB-TOTAL			0	26,149	25,675	474
	ISSUE: 36962G4B7 - GENERAL ELEC CAP COR 6.875% 1/10/39						
26083301	09/28/17 S	35,000	0.015	0	50,760 *	50,410	350
	SUB-TOTAL OF SALES # 1			0	50,760	50,410	350
	SUB-TOTAL			0	50,760	50,410	350
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
26083301	11/14/17 B	75,000	1.009	0	75,690-*	75,690	
	SUB-TOTAL OF BUYS # 1			0	75,690	75,690	
	SUB-TOTAL			0	75,690	75,690	0
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44						
26083301	09/18/17 S	35,000	0.011	0	39,212 *	36,139	3,072
	SUB-TOTAL OF SALES # 1			0	39,212	36,139	3,072

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	39,212	36,139	3,072
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	09/18/17 S	30,000	0.011	0	32,340 *	30,667	1,673
26083301	09/18/17 S	30,000	0.011	0	32,222 *	30,667	1,555
26083301	11/13/17 S	35,000	1.071	0	37,478 *	35,778	1,700
	SUB-TOTAL OF SALES # 3			0	102,040	97,112	4,928
	SUB-TOTAL			0	102,040	97,112	4,928
	ISSUE: 375558BK8 - GILEAD SCIENCES INC 4.15% 3/01/47						
26083301	09/07/17 S	80,000	1.031	0	82,460 *	80,837	1,623
	SUB-TOTAL OF SALES # 1			0	82,460	80,837	1,623
	SUB-TOTAL			0	82,460	80,837	1,623
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	11/21/17 B	110,000	1.384	0	152,263-*	152,263	
	SUB-TOTAL OF BUYS # 1			0	152,263	152,263	
	SUB-TOTAL			0	152,263	152,263	0
	ISSUE: 38141EC31 - GOLDMAN SACHS GROUP 4.8% 7/08/44						
26083301	10/04/17 B	80,000	1.128	0	90,255-*	90,255	
	SUB-TOTAL OF BUYS # 1			0	90,255	90,255	
	SUB-TOTAL			0	90,255	90,255	0
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	10/26/17 S	45,000	0.013	0	56,258 *	51,721	4,537
26083301	12/05/17 S	10,000	1.276	0	12,759 *	11,493	1,265

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	69,017	63,214	5,802
	SUB-TOTAL			0	69,017	63,214	5,802
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/04/17 B	25,000	1.324	0	33,107-*	33,107	
26083301	11/29/17 B	95,000	1.323	0	125,674-*	125,674	
	SUB-TOTAL OF BUYS # 2			0	158,781	158,781	
26083301	10/11/17 S	30,000	1.321	0	39,620 *	37,161	2,460
26083301	10/27/17 S	95,000	1.311	0	124,496 *	117,676	6,820
26083301	11/03/17 S	50,000	1.328	0	66,379 *	61,935	4,444
	SUB-TOTAL OF SALES # 3			0	230,495	216,772	13,724
	SUB-TOTAL			0	389,276	375,553	13,724
	ISSUE: 38141GGM0 - GOLDMAN SACHS GROUP 6.25% 2/01/41						
26083301	10/06/17 S	75,000	0.013	0	100,195 *	92,102	8,093
	SUB-TOTAL OF SALES # 1			0	100,195	92,102	8,093
	SUB-TOTAL			0	100,195	92,102	8,093
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	09/11/17 B	50,000	1.028	0	51,376-*	51,376	
	SUB-TOTAL OF BUYS # 1			0	51,376	51,376	
26083301	10/05/17 S	115,000	0.010	0	118,202 *	115,552	2,649
26083301	10/27/17 S	180,000	0.010	0	183,359 *	180,864	2,494
	SUB-TOTAL OF SALES # 2			0	301,561	296,416	5,144
	SUB-TOTAL			0	352,937	347,792	5,144

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38141GWL4 - VR GOLDMAN SACHS GRO 3.691% 6/05/28						
26083301	09/13/17 S	45,000	0.010	0	45,672 *	45,034	638
	SUB-TOTAL OF SALES # 1			0	45,672	45,034	638
	SUB-TOTAL			0	45,672	45,034	638
	ISSUE: 38141GWQ3 - VR GOLDMAN SACHS GRO 3.272% 9/29/25						
26083301	10/03/17 B	135,000	1.003	0	135,359-*	135,359	
	SUB-TOTAL OF BUYS # 1			0	135,359	135,359	
	SUB-TOTAL			0	135,359	135,359	0
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/01/17 S	60,000	1.282	0	76,949 *	63,932	13,017
26083301	12/11/17 S	80,000	1.280	0	102,399 *	85,243	17,156
	SUB-TOTAL OF SALES # 2			0	179,348	149,175	30,173
	SUB-TOTAL			0	179,348	149,175	30,173
	ISSUE: 38143YAC7 - GOLDMAN SACHS GROUP 6.45% 5/01/36						
26083301	09/26/17 B	85,000	1.276	0	108,468-*	108,468	
	SUB-TOTAL OF BUYS # 1			0	108,468	108,468	
	SUB-TOTAL			0	108,468	108,468	0
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/20/17 B	40,000	1.145	0	45,820-*	45,820	
26083301	11/15/17 B	110,000	1.123	0	123,542-*	123,542	
	SUB-TOTAL OF BUYS # 2			0	169,362	169,362	
26083301	10/25/17 S	40,000	1.133	0	45,304 *	45,820	-516
26083301	12/14/17 S	45,000	1.167	0	52,540 *	50,540	2,000

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	97,844	96,360	1,484
	SUB-TOTAL			0	267,206	265,722	1,484
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/24/17 B	480,000	1.000	0	480,000-*	480,000	
26083301	10/25/17 B	35,000	0.998	0	34,914-*	34,914	
26083301	10/25/17 B	45,000	0.999	0	44,957-*	44,957	
26083301	10/25/17 B	50,000	0.999	0	49,952-*	49,952	
26083301	10/25/17 B	95,000	1.000	0	95,000-*	95,000	
26083301	10/25/17 B	50,000	1.001	0	50,034-*	50,034	
26083301	10/25/17 B	85,000	0.999	0	84,884-*	84,884	
26083301	10/25/17 B	40,000	0.998	0	39,918-*	39,918	
26083301	10/25/17 B	110,000	1.000	0	110,030-*	110,030	
26083301	12/15/17 B	45,000	1.035	0	46,555-*	46,555	
	SUB-TOTAL OF BUYS # 10			0	1,036,244	1,036,244	
26083301	11/15/17 S	140,000	1.003	0	140,399 *	139,956	443
26083301	11/28/17 S	80,000	1.027	0	82,170 *	79,975	2,196
	SUB-TOTAL OF SALES # 2			0	222,569	219,931	2,638
	SUB-TOTAL			0	1,258,813	1,256,175	2,638
	ISSUE: 4042Q1AA5 - HSBC BK USA N A GLOB 5.875% 11/01/34						
26083301	12/05/17 S	40,000	1.284	0	51,350 *	41,362	9,989
	SUB-TOTAL OF SALES # 1			0	51,350	41,362	9,989
	SUB-TOTAL			0	51,350	41,362	9,989
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	11/30/17 S	55,000	1.239	0	68,166 *	55,886	12,281
26083301	12/01/17 S	25,000	1.250	0	31,251 *	25,403	5,848
26083301	12/01/17 S	20,000	1.243	0	24,855 *	20,322	4,533
26083301	12/01/17 S	25,000	1.246	0	31,140 *	25,403	5,737
26083301	12/15/17 S	40,000	1.264	0	50,568 *	40,644	9,924

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 5			0	205,980	167,658	38,323
	SUB-TOTAL			0	205,980	167,658	38,323
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	11/20/17 B	25,000	1.287	0	32,182-*	32,182	
	SUB-TOTAL OF BUYS # 1			0	32,182	32,182	
	SUB-TOTAL			0	32,182	32,182	0
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	11/30/17 B	45,000	1.310	0	58,954-*	58,954	
26083301	12/01/17 B	25,000	1.320	0	33,001-*	33,001	
26083301	12/01/17 B	20,000	1.311	0	26,211-*	26,211	
26083301	12/05/17 B	35,000	1.328	0	46,496-*	46,496	
	SUB-TOTAL OF BUYS # 4			0	164,662	164,662	
	SUB-TOTAL			0	164,662	164,662	0
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/01/17 B	20,000	1.362	0	27,239-*	27,239	
26083301	12/15/17 B	35,000	1.373	0	48,051-*	48,051	
	SUB-TOTAL OF BUYS # 2			0	75,290	75,290	
	SUB-TOTAL			0	75,290	75,290	0
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
26083301	10/30/17 S	45,000	1.346	0	60,569 *	54,783	5,787
	SUB-TOTAL OF SALES # 1			0	60,569	54,783	5,787
	SUB-TOTAL			0	60,569	54,783	5,787

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44							
26083301	11/28/17 B	25,000	1.169	0	29,237-*	29,237	
26083301	11/28/17 B	35,000	1.174	0	41,093-*	41,093	
	SUB-TOTAL OF BUYS # 2			0	70,330	70,330	
26083301	12/11/17 S	60,000	1.180	0	70,779 *	70,329	450
	SUB-TOTAL OF SALES # 1			0	70,779	70,329	450
	SUB-TOTAL			0	141,109	140,659	450
ISSUE: 404280BK4 - VR HSBC HOLDINGS PLC 4.041% 3/13/28							
26083301	11/20/17 S	50,000	1.039	0	51,946 *	49,979	1,967
	SUB-TOTAL OF SALES # 1			0	51,946	49,979	1,967
	SUB-TOTAL			0	51,946	49,979	1,967
ISSUE: 406216AS0 - HALLIBURTON COMPANY 7.6% 8/15/96							
26083301	11/29/17 B	35,000	1.378	0	48,241-*	48,241	
	SUB-TOTAL OF BUYS # 1			0	48,241	48,241	
	SUB-TOTAL			0	48,241	48,241	0
ISSUE: 406216BE0 - HALLIBURTON COMPANY 4.75% 8/01/43							
26083301	11/01/17 B	45,000	1.080	0	48,606-*	48,606	
	SUB-TOTAL OF BUYS # 1			0	48,606	48,606	
	SUB-TOTAL			0	48,606	48,606	0
ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45							
26083301	10/17/17 B	65,000	1.114	0	72,429-*	72,429	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	72,429	72,429	
26083301	11/01/17 S	40,000	1.123	0	44,911 *	42,582	2,328
	SUB-TOTAL OF SALES # 1			0	44,911	42,582	2,328
	SUB-TOTAL			0	117,340	115,011	2,328
	ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40						
26083301	10/25/17 B	40,000	1.065	0	42,618-*	42,618	
	SUB-TOTAL OF BUYS # 1			0	42,618	42,618	
	SUB-TOTAL			0	42,618	42,618	0
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/25/17 B	40,000	0.996	0	39,831-*	39,831	
	SUB-TOTAL OF BUYS # 1			0	39,831	39,831	
26083301	09/29/17 S	90,000	0.010	0	90,145 *	87,171	2,974
26083301	10/27/17 S	40,000	0.010	0	41,179 *	38,743	2,436
26083301	10/30/17 S	60,000	0.010	0	61,865 *	58,114	3,751
	SUB-TOTAL OF SALES # 3			0	193,189	184,028	9,160
	SUB-TOTAL			0	233,020	223,859	9,160
	ISSUE: 42809HAH0 - HESS CORP 5.8% 4/01/47						
26083301	11/21/17 B	40,000	1.087	0	43,470-*	43,470	
	SUB-TOTAL OF BUYS # 1			0	43,470	43,470	
	SUB-TOTAL			0	43,470	43,470	0
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	10/24/17 S	100,000	0.010	0	105,461 *	103,419	2,042

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	105,461	103,419	2,042
	SUB-TOTAL			0	105,461	103,419	2,042
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	09/06/17 B	40,000	1.102	0	44,089-*	44,089	
	SUB-TOTAL OF BUYS # 1			0	44,089	44,089	
	SUB-TOTAL			0	44,089	44,089	0
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/16/17 S	25,000	1.070	0	26,760 *	27,053	-293
26083301	11/17/17 S	20,000	1.076	0	21,526 *	21,642	-116
	SUB-TOTAL OF SALES # 2			0	48,286	48,695	-409
	SUB-TOTAL			0	48,286	48,695	-409
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 B	25,000	1.028	0	25,687-*	25,687	
	SUB-TOTAL OF BUYS # 1			0	25,687	25,687	
26083301	09/06/17 S	40,000	1.028	0	41,116 *	39,831	1,285
26083301	10/16/17 S	55,000	1.028	0	56,561 *	54,767	1,794
26083301	11/29/17 S	25,000	1.028	0	25,709 *	25,022	687
	SUB-TOTAL OF SALES # 3			0	123,386	119,620	3,766
	SUB-TOTAL			0	149,073	145,307	3,766
	ISSUE: 4423313K8 - HOUSTON TX 3.961% 3/01/47						
26083301	12/20/17 B	160,000	1.000	0	160,000-*	160,000	
	SUB-TOTAL OF BUYS # 1			0	160,000	160,000	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	160,000	160,000	0
	ISSUE: 444859BF8 - HUMANA INC 3.95% 3/15/27						
26083301	10/16/17 B	135,000	1.048	0	141,442-*	141,442	
	SUB-TOTAL OF BUYS # 1			0	141,442	141,442	
	SUB-TOTAL			0	141,442	141,442	0
	ISSUE: 454889AR7 - INDIANA MICHIGAN POW 3.75% 7/01/47						
26083301	10/19/17 S	55,000	0.992	0	54,571 *	54,675	-104
	SUB-TOTAL OF SALES # 1			0	54,571	54,675	-104
	SUB-TOTAL			0	54,571	54,675	-104
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46						
26083301	12/11/17 S	30,000	1.074	0	32,231 *	29,572	2,658
	SUB-TOTAL OF SALES # 1			0	32,231	29,572	2,658
	SUB-TOTAL			0	32,231	29,572	2,658
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	12/12/17 S	25,000	1.081	0	27,012 *	24,855	2,158
	SUB-TOTAL OF SALES # 1			0	27,012	24,855	2,158
	SUB-TOTAL			0	27,012	24,855	2,158
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/11/17 B	30,000	1.011	0	30,333-*	30,333	
26083301	12/12/17 B	25,000	1.016	0	25,391-*	25,391	
	SUB-TOTAL OF BUYS # 2			0	55,724	55,724	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	55,724	55,724	0
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	10/02/17 B	80,000	1.019	0	81,514-*	81,514	
	SUB-TOTAL OF BUYS # 1			0	81,514	81,514	
26083301	11/07/17 S	110,000	1.030	0	113,242 *	110,208	3,034
	SUB-TOTAL OF SALES # 1			0	113,242	110,208	3,034
	SUB-TOTAL			0	194,756	191,722	3,034
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	10/04/17 S	70,000	0.011	0	79,167 *	73,003	6,163
26083301	11/28/17 S	55,000	1.165	0	64,056 *	57,360	6,696
	SUB-TOTAL OF SALES # 2			0	143,223	130,363	12,860
	SUB-TOTAL			0	143,223	130,363	12,860
	ISSUE: 464287739 - ISHARES US REAL ESTATE ETF						
26083302	10/06/17 S	61,735	80.206	1,349	4,950,187 *	4,768,433	181,754
	SUB-TOTAL OF SALES # 1			1,349	4,950,187	4,768,433	181,754
	SUB-TOTAL			1,349	4,950,187	4,768,433	181,754
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	35,000	1.232	0	43,176 *	40,042	3,084
26083301	11/16/17 S	44,000	1.234	0	54,283 *	50,338	3,945
26083301	12/06/17 S	35,000	1.267	0	44,337 *	40,042	4,295
	SUB-TOTAL OF SALES # 3			0	141,746	130,422	11,324
	SUB-TOTAL			0	141,746	130,422	11,324

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 46625HJB7 - JPMORGAN CHASE & CO 5.6% 7/15/41							
26083301	12/12/17 S	30,000	1.279	0	38,372 *	33,922	4,450
	SUB-TOTAL OF SALES # 1			0	38,372	33,922	4,450
	SUB-TOTAL			0	38,372	33,922	4,450
ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48							
26083301	09/28/17 S	105,000	0.010	0	110,026 *	106,883	3,144
26083301	12/01/17 S	65,000	1.070	0	69,552 *	66,165	3,387
	SUB-TOTAL OF SALES # 2			0	179,578	173,048	6,530
	SUB-TOTAL			0	179,578	173,048	6,530
ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38							
26083301	09/11/17 B	240,000	1.000	0	239,926-*	239,926	
26083301	09/19/17 B	75,000	1.006	0	75,442-*	75,442	
26083301	09/28/17 B	135,000	1.008	0	136,112-*	136,112	
26083301	10/04/17 B	30,000	1.014	0	30,414-*	30,414	
	SUB-TOTAL OF BUYS # 4			0	481,894	481,894	
26083301	09/26/17 S	30,000	1.013	0	30,385 *	30,009	376
26083301	09/27/17 S	25,000	1.007	0	25,168 *	25,007	161
26083301	10/26/17 S	45,000	1.002	0	45,090 *	45,112	-22
26083301	11/28/17 S	70,000	1.024	0	71,696 *	70,175	1,521
26083301	11/29/17 S	40,000	1.015	0	40,583 *	40,100	483
26083301	12/11/17 S	70,000	1.024	0	71,685 *	70,175	1,510
	SUB-TOTAL OF SALES # 6			0	284,607	280,578	4,029
	SUB-TOTAL			0	766,501	762,472	4,029
ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48							
26083301	11/07/17 B	75,000	1.013	0	75,948-*	75,948	
26083301	11/28/17 B	20,000	1.027	0	20,539-*	20,539	
26083301	12/06/17 B	35,000	1.048	0	36,685-*	36,685	

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	SUB-TOTAL OF BUYS # 3			0	133,172	133,172	
26083301	09/13/17 S	190,000	0.010	0	190,914 *	190,686	228
26083301	09/21/17 S	60,000	0.010	0	60,760 *	60,217	544
26083301	09/25/17 S	25,000	0.010	0	25,414 *	25,090	323
26083301	10/04/17 S	55,000	0.010	0	56,280 *	55,199	1,081
26083301	12/08/17 S	40,000	1.032	0	41,264 *	40,976	288
	SUB-TOTAL OF SALES # 5			0	374,632	372,168	2,465
	SUB-TOTAL			0	507,804	505,340	2,465
	ISSUE: 46647PALO - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/03/17 B	80,000	1.000	0	80,000-*	80,000	
26083301	11/06/17 B	35,000	1.002	0	35,085-*	35,085	
26083301	11/16/17 B	35,000	0.999	0	34,963-*	34,963	
26083301	11/29/17 B	30,000	1.005	0	30,146-*	30,146	
26083301	12/01/17 B	65,000	1.020	0	66,332-*	66,332	
	SUB-TOTAL OF BUYS # 5			0	246,526	246,526	
26083301	12/11/17 S	20,000	1.028	0	20,550 *	20,125	425
	SUB-TOTAL OF SALES # 1			0	20,550	20,125	425
	SUB-TOTAL			0	267,076	266,651	425
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
26083301	09/21/17 S	75,000	1.043	0	78,195 *	75,322	2,873
	SUB-TOTAL OF SALES # 1			0	78,195	75,322	2,873
	SUB-TOTAL			0	78,195	75,322	2,873
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	11/08/17 B	130,000	0.997	0	129,614-*	129,614	
26083301	12/13/17 B	60,000	1.017	0	61,003-*	61,003	

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	SUB-TOTAL OF BUYS # 2			0	190,617	190,617	
	SUB-TOTAL			0	190,617	190,617	0
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	12/06/17 B	145,000	1.018	0	147,652-*	147,652	
	SUB-TOTAL OF BUYS # 1			0	147,652	147,652	
	SUB-TOTAL			0	147,652	147,652	0
	ISSUE: 478165AH6 - P/P JOHNSON (S.C.) 4.75% 10/15/46						
26083301	11/07/17 S	50,000	1.165	0	58,272 *	57,361	911
	SUB-TOTAL OF SALES # 1			0	58,272	57,361	911
	SUB-TOTAL			0	58,272	57,361	911
	ISSUE: 478375AU2 - JOHNSON CONTROLS INT 4.5% 2/15/47						
26083301	11/07/17 S	65,000	1.073	0	69,726 *	66,715	3,010
	SUB-TOTAL OF SALES # 1			0	69,726	66,715	3,010
	SUB-TOTAL			0	69,726	66,715	3,010
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	09/27/17 B	40,000	0.993	0	39,709-*	39,709	
	SUB-TOTAL OF BUYS # 1			0	39,709	39,709	
	SUB-TOTAL			0	39,709	39,709	0
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/21/17 S	30,000	1.064	0	31,923 *	31,009	914
26083301	11/29/17 S	45,000	1.059	0	47,644 *	46,513	1,131

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	79,567	77,522	2,046
	SUB-TOTAL			0	79,567	77,522	2,046
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	11/22/17 B	80,000	1.065	0	85,202-*	85,202	
	SUB-TOTAL OF BUYS # 1			0	85,202	85,202	
	SUB-TOTAL			0	85,202	85,202	0
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/06/17 B	45,000	0.981	0	44,163-*	44,163	
	SUB-TOTAL OF BUYS # 1			0	44,163	44,163	
26083301	09/25/17 S	45,000	0.010	0	43,870 *	43,786	84
	SUB-TOTAL OF SALES # 1			0	43,870	43,786	84
	SUB-TOTAL			0	88,033	87,949	84
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	09/21/17 B	45,000	1.084	0	48,788-*	48,788	
	SUB-TOTAL OF BUYS # 1			0	48,788	48,788	
26083301	11/06/17 S	45,000	1.092	0	49,154 *	48,788	367
	SUB-TOTAL OF SALES # 1			0	49,154	48,788	367
	SUB-TOTAL			0	97,942	97,576	367
	ISSUE: 501044CR0 - KROGER CO/THE 5% 4/15/42						
26083301	11/30/17 B	30,000	1.033	0	30,980-*	30,980	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	30,980	30,980	
	SUB-TOTAL			0	30,980	30,980	0
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	12/14/17 B	50,000	0.914	0	45,703-*	45,703	
	SUB-TOTAL OF BUYS # 1			0	45,703	45,703	
26083301	09/12/17 S	75,000	0.009	0	66,644 *	71,628	-4,984
	SUB-TOTAL OF SALES # 1			0	66,644	71,628	-4,984
	SUB-TOTAL			0	112,347	117,331	-4,984
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	09/25/17 B	50,000	0.944	0	47,220-*	47,220	
	SUB-TOTAL OF BUYS # 1			0	47,220	47,220	
26083301	12/14/17 S	45,000	1.001	0	45,041 *	44,037	1,005
	SUB-TOTAL OF SALES # 1			0	45,041	44,037	1,005
	SUB-TOTAL			0	92,261	91,257	1,005
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	09/08/17 B	70,000	0.993	0	69,535-*	69,535	
	SUB-TOTAL OF BUYS # 1			0	69,535	69,535	
26083301	10/05/17 S	45,000	0.977	0	43,954 *	44,701	-747
26083301	11/30/17 S	25,000	0.997	0	24,923 *	24,834	89
	SUB-TOTAL OF SALES # 2			0	68,877	69,535	-659
	SUB-TOTAL			0	138,412	139,070	-659

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 532457BJ6 - ELI LILLY & CO 3.7% 3/01/45							
26083301	10/06/17 B	50,000	1.004	0	50,194-*	50,194	
	SUB-TOTAL OF BUYS # 1			0	50,194	50,194	
	SUB-TOTAL			0	50,194	50,194	0
ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47							
26083301	10/06/17 S	45,000	1.048	0	47,182 *	44,757	2,426
26083301	11/07/17 S	35,000	1.069	0	37,420 *	34,811	2,609
	SUB-TOTAL OF SALES # 2			0	84,602	79,568	5,034
	SUB-TOTAL			0	84,602	79,568	5,034
ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52							
26083301	10/01/17 S	125,000	1.004	0	125,504 *	124,594	910
26083301	10/03/17 S	28,000	1.012	0	28,331 *	27,909	422
	SUB-TOTAL OF SALES # 2			0	153,835	152,503	1,332
	SUB-TOTAL			0	153,835	152,503	1,332
ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52							
26083301	11/14/17 B	20,000	1.011	0	20,214-*	20,214	
	SUB-TOTAL OF BUYS # 1			0	20,214	20,214	
26083301	11/22/17 S	20,000	1.032	0	20,640 *	20,214	426
	SUB-TOTAL OF SALES # 1			0	20,640	20,214	426
	SUB-TOTAL			0	40,854	40,428	426
ISSUE: 548661CX3 - LOWE'S COMPANIES INC 4.65% 4/15/42							
26083301	10/13/17 S	40,000	0.011	0	44,696 *	40,994	3,702

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	44,696	40,994	3,702
	SUB-TOTAL			0	44,696	40,994	3,702
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	10/11/17 B	40,000	1.029	0	41,157-*	41,157	
26083301	11/29/17 B	25,000	1.033	0	25,827-*	25,827	
	SUB-TOTAL OF BUYS # 2			0	66,984	66,984	
26083301	11/29/17 S	20,000	1.039	0	20,786 *	19,963	823
	SUB-TOTAL OF SALES # 1			0	20,786	19,963	823
	SUB-TOTAL			0	87,770	86,947	823
	ISSUE: 559080AM8 - MAGELLAN MIDSTREAM 4.2% 10/03/47						
26083301	11/14/17 B	95,000	0.982	0	93,297-*	93,297	
	SUB-TOTAL OF BUYS # 1			0	93,297	93,297	
	SUB-TOTAL			0	93,297	93,297	0
	ISSUE: 565849AB2 - MARATHON OIL 6.8% 3/15/32						
26083301	12/14/17 B	35,000	1.215	0	42,537-*	42,537	
	SUB-TOTAL OF BUYS # 1			0	42,537	42,537	
	SUB-TOTAL			0	42,537	42,537	0
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	09/27/17 S	45,000	0.012	0	51,980 *	51,362	617
26083301	12/04/17 S	45,000	1.219	0	54,867 *	51,362	3,505
26083301	12/12/17 S	75,000	1.232	0	92,407 *	85,604	6,803
26083301	12/14/17 S	35,000	1.246	0	43,622 *	39,948	3,674

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 4			0	242,876	228,276	14,599
	SUB-TOTAL			0	242,876	228,276	14,599
	ISSUE: 570535AR5 - MARKEL CORP 3.5% 11/01/27						
26083301	10/30/17 B	105,000	0.998	0	104,772-*	104,772	
	SUB-TOTAL OF BUYS # 1			0	104,772	104,772	
	SUB-TOTAL			0	104,772	104,772	0
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	10/30/17 B	25,000	0.999	0	24,967-*	24,967	
	SUB-TOTAL OF BUYS # 1			0	24,967	24,967	
	SUB-TOTAL			0	24,967	24,967	0
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/07/17 S	45,000	1.093	0	49,169 *	44,893	4,276
26083301	11/08/17 S	35,000	1.089	0	38,113 *	34,917	3,196
	SUB-TOTAL OF SALES # 2			0	87,282	79,810	7,472
	SUB-TOTAL			0	87,282	79,810	7,472
	ISSUE: 574599BM7 - MASCO CORP 4.5% 5/15/47						
26083301	11/29/17 S	85,000	1.009	0	85,756 *	85,100	656
	SUB-TOTAL OF SALES # 1			0	85,756	85,100	656
	SUB-TOTAL			0	85,756	85,100	656
	ISSUE: 57636QAH7 - MASTERCARD INC 3.8% 11/21/46						
26083301	09/29/17 B	35,000	1.021	0	35,739-*	35,739	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	35,739	35,739	
	SUB-TOTAL			0	35,739	35,739	0
	ISSUE: 577081AW2 - MATTEL INC 5.45% 11/01/41						
26083301	12/14/17 S	95,000	0.810	0	76,950 *	97,825	-20,875
	SUB-TOTAL OF SALES # 1			0	76,950	97,825	-20,875
	SUB-TOTAL			0	76,950	97,825	-20,875
	ISSUE: 58013MER1 - MCDONALD'S CORP 3.625% 5/01/43						
26083301	12/20/17 B	50,000	0.944	0	47,219-*	47,219	
	SUB-TOTAL OF BUYS # 1			0	47,219	47,219	
	SUB-TOTAL			0	47,219	47,219	0
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	11/16/17 B	45,000	1.077	0	48,456-*	48,456	
	SUB-TOTAL OF BUYS # 1			0	48,456	48,456	
26083301	12/20/17 S	45,000	1.072	0	48,235 *	48,456	-221
	SUB-TOTAL OF SALES # 1			0	48,235	48,456	-221
	SUB-TOTAL			0	96,691	96,912	-221
	ISSUE: 58933YAJ4 - MERCK & CO INC 4.15% 5/18/43						
26083301	09/11/17 S	65,000	0.011	0	70,461 *	72,641	-2,179
	SUB-TOTAL OF SALES # 1			0	70,461	72,641	-2,179
	SUB-TOTAL			0	70,461	72,641	-2,179

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37							
26083301	09/13/17 S	80,000	0.013	0	99,874 *	91,082	8,791
	SUB-TOTAL OF SALES # 1			0	99,874	91,082	8,791
	SUB-TOTAL			0	99,874	91,082	8,791
ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38							
26083301	09/11/17 B	70,000	1.464	0	102,474-*	102,474	
	SUB-TOTAL OF BUYS # 1			0	102,474	102,474	
26083301	11/15/17 S	15,000	1.467	0	21,999 *	21,966	33
	SUB-TOTAL OF SALES # 1			0	21,999	21,966	33
	SUB-TOTAL			0	124,473	124,440	33
ISSUE: 59151KAJ7 - METHANEX CORP 5.65% 12/01/44							
26083301	12/05/17 B	75,000	1.036	0	77,678-*	77,678	
	SUB-TOTAL OF BUYS # 1			0	77,678	77,678	
	SUB-TOTAL			0	77,678	77,678	0
ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41							
26083301	10/31/17 S	40,000	1.290	0	51,614 *	49,086	2,528
	SUB-TOTAL OF SALES # 1			0	51,614	49,086	2,528
	SUB-TOTAL			0	51,614	49,086	2,528
ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42							
26083301	09/26/17 S	35,000	1.033	0	36,149 *	33,355	2,795
26083301	12/19/17 S	45,000	1.047	0	47,125 *	42,884	4,241

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	83,274	76,239	7,036
	SUB-TOTAL			0	83,274	76,239	7,036
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/19/17 B	60,000	1.141	0	68,441-*	68,441	
	SUB-TOTAL OF BUYS # 1			0	68,441	68,441	
26083301	09/12/17 S	30,000	1.146	0	34,382 *	32,966	1,416
26083301	11/08/17 S	30,000	1.153	0	34,587 *	33,650	937
	SUB-TOTAL OF SALES # 2			0	68,969	66,616	2,354
	SUB-TOTAL			0	137,410	135,057	2,354
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
26083301	10/31/17 B	40,000	1.127	0	45,089-*	45,089	
	SUB-TOTAL OF BUYS # 1			0	45,089	45,089	
	SUB-TOTAL			0	45,089	45,089	0
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	09/22/17 B	25,000	1.013	0	25,328-*	25,328	
26083301	12/11/17 B	45,000	1.040	0	46,787-*	46,787	
	SUB-TOTAL OF BUYS # 2			0	72,115	72,115	
26083301	10/11/17 S	30,000	1.021	0	30,635 *	30,413	222
	SUB-TOTAL OF SALES # 1			0	30,635	30,413	222
	SUB-TOTAL			0	102,750	102,528	222
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/27/17 B	40,000	1.100	0	43,992-*	43,992	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	43,992	43,992	
26083301	09/22/17 S	25,000	1.104	0	27,604 *	27,631	-27
26083301	12/11/17 S	40,000	1.136	0	45,446 *	43,992	1,453
	SUB-TOTAL OF SALES # 2			0	73,050	71,623	1,426
	SUB-TOTAL			0	117,042	115,615	1,426
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	10/31/17 B	20,000	1.035	0	20,698-*	20,698	
26083301	12/11/17 B	40,000	1.067	0	42,664-*	42,664	
	SUB-TOTAL OF BUYS # 2			0	63,362	63,362	
26083301	12/06/17 S	25,000	1.074	0	26,861 *	23,637	3,224
	SUB-TOTAL OF SALES # 1			0	26,861	23,637	3,224
	SUB-TOTAL			0	90,223	86,999	3,224
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	09/11/17 B	45,000	0.997	0	44,864-*	44,864	
	SUB-TOTAL OF BUYS # 1			0	44,864	44,864	
26083301	11/07/17 S	20,000	1.010	0	20,209 *	20,007	202
	SUB-TOTAL OF SALES # 1			0	20,209	20,007	202
	SUB-TOTAL			0	65,073	64,871	202
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	11/01/17 B	20,000	1.023	0	20,454-*	20,454	
26083301	12/06/17 B	25,000	1.064	0	26,596-*	26,596	
	SUB-TOTAL OF BUYS # 2			0	47,050	47,050	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	47,050	47,050	0
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	09/13/17 S	40,000	1.090	0	43,606 *	43,180	426
	SUB-TOTAL OF SALES # 1			0	43,606	43,180	426
	SUB-TOTAL			0	43,606	43,180	426
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 B	25,000	1.168	0	29,204-*	29,204	
	SUB-TOTAL OF BUYS # 1			0	29,204	29,204	
26083301	10/05/17 S	40,000	1.131	0	45,247 *	41,554	3,692
26083301	12/06/17 S	25,000	1.173	0	29,331 *	26,236	3,094
26083301	12/11/17 S	35,000	1.167	0	40,828 *	36,731	4,096
	SUB-TOTAL OF SALES # 3			0	115,406	104,521	10,883
	SUB-TOTAL			0	144,610	133,725	10,883
	ISSUE: 59562VBD8 - BERKSHIRE HATHAWAY 5.15% 11/15/43						
26083301	09/13/17 S	85,000	1.182	0	100,499 *	93,389	7,110
	SUB-TOTAL OF SALES # 1			0	100,499	93,389	7,110
	SUB-TOTAL			0	100,499	93,389	7,110
	ISSUE: 595620AR6 - MIDAMERICAN ENERGY 3.95% 8/01/47						
26083301	09/08/17 S	85,000	1.055	0	89,712 *	86,780	2,933
	SUB-TOTAL OF SALES # 1			0	89,712	86,780	2,933
	SUB-TOTAL			0	89,712	86,780	2,933

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46							
26083301	09/26/17 S	185,000	1.001	0	185,105 *	180,595	4,511
	SUB-TOTAL OF SALES # 1			0	185,105	180,595	4,511
	SUB-TOTAL			0	185,105	180,595	4,511
ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38							
26083301	09/08/17 B	45,000	1.004	0	45,195-*	45,195	
26083301	09/14/17 B	50,000	1.002	0	50,108-*	50,108	
26083301	09/18/17 B	40,000	1.006	0	40,240-*	40,240	
26083301	09/21/17 B	40,000	1.006	0	40,234-*	40,234	
26083301	10/12/17 B	45,000	1.010	0	45,473-*	45,473	
26083301	10/23/17 B	35,000	1.012	0	35,415-*	35,415	
	SUB-TOTAL OF BUYS # 6			0	256,665	256,665	
26083301	09/27/17 S	25,000	1.004	0	25,112 *	25,042	70
26083301	10/25/17 S	40,000	1.001	0	40,047 *	40,125	-78
26083301	11/13/17 S	60,000	1.004	0	60,218 *	60,187	31
	SUB-TOTAL OF SALES # 3			0	125,377	125,354	23
	SUB-TOTAL			0	382,042	382,019	23
ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47							
26083301	09/26/17 B	35,000	1.056	0	36,946-*	36,946	
26083301	10/16/17 B	35,000	1.063	0	37,187-*	37,187	
26083301	11/15/17 B	45,000	1.048	0	47,140-*	47,140	
	SUB-TOTAL OF BUYS # 3			0	121,273	121,273	
26083301	09/15/17 S	40,000	1.049	0	41,943 *	40,821	1,122
26083301	09/20/17 S	30,000	1.057	0	31,706 *	30,616	1,090
26083301	09/25/17 S	30,000	1.056	0	31,674 *	30,616	1,058
26083301	09/28/17 S	35,000	1.048	0	36,674 *	35,794	880
26083301	09/29/17 S	25,000	1.063	0	26,568 *	25,567	1,001
26083301	10/16/17 S	35,000	1.064	0	37,225 *	35,883	1,341
26083301	10/24/17 S	45,000	1.064	0	47,899 *	46,136	1,764
26083301	11/21/17 S	20,000	1.072	0	21,434 *	20,544	890
26083301	12/01/17 S	20,000	1.087	0	21,744 *	20,544	1,199

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	12/12/17 S	30,000	1.085	0	32,543 *	30,816	1,726
	SUB-TOTAL OF SALES # 10			0	329,410	317,337	12,071
	SUB-TOTAL			0	450,683	438,610	12,071
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	09/18/17 S	40,000	1.037	0	41,474 *	40,014	1,460
26083301	10/25/17 S	30,000	1.052	0	31,566 *	30,011	1,555
26083301	10/26/17 S	20,000	1.047	0	20,935 *	20,007	928
	SUB-TOTAL OF SALES # 3			0	93,975	90,032	3,943
	SUB-TOTAL			0	93,975	90,032	3,943
	ISSUE: 617482V92 - MORGAN STANLEY 6.375% 7/24/42						
26083301	09/29/17 S	20,000	1.350	0	27,005 *	26,458	547
	SUB-TOTAL OF SALES # 1			0	27,005	26,458	547
	SUB-TOTAL			0	27,005	26,458	547
	ISSUE: 623115AD4 - MT SINAI HOSPITAL 3.981% 7/01/48						
26083301	12/14/17 B	95,000	1.000	0	95,000-*	95,000	
	SUB-TOTAL OF BUYS # 1			0	95,000	95,000	
	SUB-TOTAL			0	95,000	95,000	0
	ISSUE: 62952EAE7 - NYU HOSPITALS CENTER 4.368% 7/01/47						
26083301	10/04/17 S	65,000	1.059	0	68,832 *	65,000	3,832
	SUB-TOTAL OF SALES # 1			0	68,832	65,000	3,832
	SUB-TOTAL			0	68,832	65,000	3,832

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 63946BAF7 - NBCUNIVERSAL MEDIA 6.4% 4/30/40							
26083301	10/06/17 B	100,000	1.379	0	137,871-*	137,871	
	SUB-TOTAL OF BUYS # 1			0	137,871	137,871	
	SUB-TOTAL			0	137,871	137,871	0
ISSUE: 644188BF0 - P/P NEW ENGLAND POWE 3.8% 12/05/47							
26083301	11/30/17 B	110,000	0.993	0	109,259-*	109,259	
	SUB-TOTAL OF BUYS # 1			0	109,259	109,259	
	SUB-TOTAL			0	109,259	109,259	0
ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39							
26083301	11/02/17 B	50,000	1.276	0	63,792-*	63,792	
	SUB-TOTAL OF BUYS # 1			0	63,792	63,792	
	SUB-TOTAL			0	63,792	63,792	0
ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42							
26083301	10/12/17 S	25,000	1.084	0	27,102 *	27,331	-229
	SUB-TOTAL OF SALES # 1			0	27,102	27,331	-229
	SUB-TOTAL			0	27,102	27,331	-229
ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48							
26083301	09/12/17 B	200,000	0.987	0	197,304-*	197,304	
26083301	11/15/17 B	45,000	1.000	0	44,982-*	44,982	
	SUB-TOTAL OF BUYS # 2			0	242,286	242,286	
26083301	10/05/17 S	40,000	0.985	0	39,405 *	39,461	-56

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	39,405	39,461	-56
	SUB-TOTAL			0	281,691	281,747	-56
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/17/17 B	93	8,704.083	808,000	808,000-*	808,000	
	SUB-TOTAL OF BUYS # 1			808,000	808,000	808,000	
26083302	09/19/17 S	0	8,645.333	0	519 *	457	62
26083302	09/19/17 S	0	8,527.625	0	682 *	609	73
26083302	09/29/17 S	0	8,221.889	0	740 *	685	55
26083302	11/07/17 S	54	8,839.779	0	480,000 *	414,733	65,267
26083302	12/15/17 S	104	9,154.862	0	950,000 *	792,574	157,426
26083302	12/28/17 S	0	9,663.625	0	773 *	611	162
	SUB-TOTAL OF SALES # 6			0	1,432,714	1,209,669	223,046
	SUB-TOTAL			808,000	2,240,714	2,017,669	223,046
	ISSUE: 662352AB9 - NORTH SHORE LONG ISL 6.15% 11/01/43						
26083301	09/19/17 S	105,000	1.287	0	135,176 *	118,920	16,256
	SUB-TOTAL OF SALES # 1			0	135,176	118,920	16,256
	SUB-TOTAL			0	135,176	118,920	16,256
	ISSUE: 665772CQ0 - NORTHERN STATES PWR- 3.6% 9/15/47						
26083301	09/06/17 B	65,000	0.990	0	64,352-*	64,352	
	SUB-TOTAL OF BUYS # 1			0	64,352	64,352	
	SUB-TOTAL			0	64,352	64,352	0
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/12/17 B	60,000	0.986	0	59,137-*	59,137	
26083301	10/17/17 B	30,000	0.992	0	29,750-*	29,750	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 2			0	88,887	88,887	
	SUB-TOTAL			0	88,887	88,887	0
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	10/10/17 B	120,000	1.000	0	119,936-*	119,936	
26083301	12/13/17 B	70,000	1.005	0	70,347-*	70,347	
	SUB-TOTAL OF BUYS # 2			0	190,283	190,283	
	SUB-TOTAL			0	190,283	190,283	0
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/10/17 B	280,000	0.998	0	279,563-*	279,563	
26083301	10/23/17 B	75,000	1.015	0	76,128-*	76,128	
26083301	10/24/17 B	50,000	1.014	0	50,684-*	50,684	
26083301	10/31/17 B	20,000	1.028	0	20,551-*	20,551	
	SUB-TOTAL OF BUYS # 4			0	426,926	426,926	
26083301	10/31/17 S	45,000	1.032	0	46,437 *	45,204	1,233
	SUB-TOTAL OF SALES # 1			0	46,437	45,204	1,233
	SUB-TOTAL			0	473,363	472,130	1,233
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	12/14/17 B	45,000	1.150	0	51,734-*	51,734	
	SUB-TOTAL OF BUYS # 1			0	51,734	51,734	
26083301	11/09/17 S	45,000	1.134	0	51,021 *	47,961	3,059
	SUB-TOTAL OF SALES # 1			0	51,021	47,961	3,059
	SUB-TOTAL			0	102,755	99,695	3,059

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45							
26083301	10/20/17 S	55,000	1.067	0	58,676 *	56,798	1,877
26083301	11/03/17 S	50,000	1.072	0	53,589 *	51,635	1,954
26083301	11/08/17 S	35,000	1.075	0	37,625 *	36,144	1,481
	SUB-TOTAL OF SALES # 3			0	149,890	144,577	5,312
	SUB-TOTAL			0	149,890	144,577	5,312
ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43							
26083301	09/28/17 B	45,000	1.167	0	52,509-*	52,509	
	SUB-TOTAL OF BUYS # 1			0	52,509	52,509	
	SUB-TOTAL			0	52,509	52,509	0
ISSUE: 68389XAW5 - ORACLE CORP 4.5% 7/08/44							
26083301	09/20/17 S	45,000	1.104	0	49,665 *	46,785	2,880
	SUB-TOTAL OF SALES # 1			0	49,665	46,785	2,880
	SUB-TOTAL			0	49,665	46,785	2,880
ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45							
26083301	11/27/17 S	30,000	1.056	0	31,688 *	30,012	1,676
26083301	11/27/17 S	40,000	1.059	0	42,362 *	40,016	2,346
26083301	12/06/17 S	50,000	1.065	0	53,249 *	50,020	3,229
	SUB-TOTAL OF SALES # 3			0	127,299	120,048	7,251
	SUB-TOTAL			0	127,299	120,048	7,251
ISSUE: 68389XBH7 - ORACLE CORP 3.85% 7/15/36							
26083301	09/22/17 B	70,000	1.031	0	72,148-*	72,148	
	SUB-TOTAL OF BUYS # 1			0	72,148	72,148	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	72,148	72,148	0
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/22/17 B	45,000	1.028	0	46,250-*	46,250	
	SUB-TOTAL OF BUYS # 1			0	46,250	46,250	
26083301	09/26/17 S	55,000	1.028	0	56,518 *	54,813	1,705
	SUB-TOTAL OF SALES # 1			0	56,518	54,813	1,705
	SUB-TOTAL			0	102,768	101,063	1,705
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/07/17 B	275,000	0.996	0	273,966-*	273,966	
26083301	11/27/17 B	40,000	1.029	0	41,168-*	41,168	
	SUB-TOTAL OF BUYS # 2			0	315,134	315,134	
	SUB-TOTAL			0	315,134	315,134	0
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/07/17 B	280,000	0.995	0	278,687-*	278,687	
26083301	11/27/17 B	40,000	1.040	0	41,598-*	41,598	
26083301	12/06/17 B	50,000	1.046	0	52,307-*	52,307	
	SUB-TOTAL OF BUYS # 3			0	372,592	372,592	
	SUB-TOTAL			0	372,592	372,592	0
	ISSUE: 694308GJ0 - PACIFIC GAS & ELECTR 5.8% 3/01/37						
26083301	10/24/17 B	125,000	1.227	0	153,364-*	153,364	
	SUB-TOTAL OF BUYS # 1			0	153,364	153,364	
	SUB-TOTAL			0	153,364	153,364	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 694308HA8 - PACIFIC GAS & ELECTR 3.75% 8/15/42							
26083301	09/06/17 S	95,000	1.017	0	96,608 *	95,311	1,298
	SUB-TOTAL OF SALES # 1			0	96,608	95,311	1,298
	SUB-TOTAL			0	96,608	95,311	1,298
ISSUE: 694308HP5 - PACIFIC GAS & ELECTR 2.95% 3/01/26							
26083301	10/20/17 B	130,000	0.978	0	127,199-*	127,199	
	SUB-TOTAL OF BUYS # 1			0	127,199	127,199	
	SUB-TOTAL			0	127,199	127,199	0
ISSUE: 694308HV2 - P/P PACIFIC GAS & EL 3.3% 12/01/27							
26083301	11/27/17 B	125,000	0.997	0	124,630-*	124,630	
	SUB-TOTAL OF BUYS # 1			0	124,630	124,630	
	SUB-TOTAL			0	124,630	124,630	0
ISSUE: 713448DP0 - PEPSICO INC 3.45% 10/06/46							
26083301	10/20/17 B	70,000	0.943	0	65,988-*	65,988	
	SUB-TOTAL OF BUYS # 1			0	65,988	65,988	
	SUB-TOTAL			0	65,988	65,988	0
ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38							
26083301	09/13/17 S	75,000	1.329	0	99,643 *	89,688	9,955
	SUB-TOTAL OF SALES # 1			0	99,643	89,688	9,955
	SUB-TOTAL			0	99,643	89,688	9,955

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 71654QCC4 - PETROLEOS MEXICANOS 6.75% 9/21/47							
26083301	11/29/17 S	30,000	1.065	0	31,950 *	31,333	617
	SUB-TOTAL OF SALES # 1			0	31,950	31,333	617
	SUB-TOTAL			0	31,950	31,333	617
ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47							
26083301	10/12/17 S	95,000	1.050	0	99,750 *	94,829	4,921
26083301	10/19/17 S	135,000	1.040	0	140,400 *	134,757	5,644
	SUB-TOTAL OF SALES # 2			0	240,150	229,586	10,565
	SUB-TOTAL			0	240,150	229,586	10,565
ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39							
26083301	09/14/17 S	75,000	1.502	0	112,682 *	104,615	8,067
	SUB-TOTAL OF SALES # 1			0	112,682	104,615	8,067
	SUB-TOTAL			0	112,682	104,615	8,067
ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44							
26083301	11/29/17 B	40,000	1.107	0	44,296-*	44,296	
	SUB-TOTAL OF BUYS # 1			0	44,296	44,296	
	SUB-TOTAL			0	44,296	44,296	0
ISSUE: 718549AF5 - PHILLIPS 66 PARTNERS 3.75% 3/01/28							
26083301	10/10/17 B	75,000	0.996	0	74,715-*	74,715	
	SUB-TOTAL OF BUYS # 1			0	74,715	74,715	
	SUB-TOTAL			0	74,715	74,715	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 72200S667 - PIMCO COMMODITY REAL RET STRAT-I#45							
26083302	10/06/17 R	16,913	6.640	0	112,304-*	112,304	
	SUB-TOTAL OF REINVS # 1			0	112,304	112,304	
26083302	10/12/17 B	86,446	6.640	0	574,000-*	574,000	
	SUB-TOTAL OF BUYS # 1			0	574,000	574,000	
26083302	11/08/17 S	36,390	6.870	0	250,000 *	298,786	-48,786
26083302	12/14/17 S	755,020	6.570	0	4,960,483 *	6,199,199	-1,238,716
	SUB-TOTAL OF SALES # 2			0	5,210,483	6,497,985	-1,287,502
	SUB-TOTAL			0	5,896,787	7,184,289	-1,287,502
ISSUE: 72201F490 - PIMCO INCOME FUND-INS #1821							
26083302	09/29/17 R	1,016	12.440	0	12,641-*	12,641	
26083302	11/01/17 R	1,804	12.450	0	22,459-*	22,459	
26083302	11/30/17 R	1,845	12.430	0	22,932-*	22,932	
26083302	12/29/17 R	1,857	12.410	0	23,046-*	23,046	
	SUB-TOTAL OF REINVS # 4			0	81,078	81,078	
26083302	10/12/17 B	16,734	12.430	0	208,000-*	208,000	
26083302	11/08/17 B	804	12.440	0	10,000-*	10,000	
	SUB-TOTAL OF BUYS # 2			0	218,000	218,000	
	SUB-TOTAL			0	299,078	299,078	0
ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45							
26083301	10/23/17 B	30,000	0.947	0	28,413-*	28,413	
	SUB-TOTAL OF BUYS # 1			0	28,413	28,413	
	SUB-TOTAL			0	28,413	28,413	0
ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083300	09/06/17 B	1	640.777	502	502-*	502	
26083300	09/15/17 B	0	640.187	27	27-*	27	
26083300	10/06/17 B	7,640	641.080	4,898,000	4,898,000-*	4,898,000	
26083300	10/17/17 B	1	641.180	904	904-*	904	
26083300	11/03/17 B	1,923	641.350	1,233,000	1,233,000-*	1,233,000	
26083300	12/19/17 B	1,902	641.866	1,221,000	1,221,000-*	1,221,000	
	SUB-TOTAL OF BUYS	# 6		7,353,433	7,353,433	7,353,433	
26083300	09/01/17 S	17	640.749	0	11,102 *	11,090	13
26083300	09/01/17 S	3	640.755	0	1,848 *	1,846	2
26083300	09/08/17 S	1	640.815	0	951 *	950	1
26083300	09/12/17 S	7	640.850	0	4,263 *	4,257	6
26083300	09/14/17 S	3	640.883	0	1,855 *	1,852	3
26083300	09/20/17 S	3	640.918	0	1,608 *	1,606	2
26083300	09/25/17 S	3	640.980	0	1,755 *	1,753	3
26083300	09/28/17 S	1,914	641.004	0	1,226,805 *	1,224,895	1,911
26083300	10/01/17 S	19	641.022	0	12,430 *	12,411	20
26083300	10/13/17 S	1	641.127	0	405 *	405	0
26083300	10/30/17 S	1,907	641.310	0	1,222,921 *	1,222,441	480
26083300	11/01/17 S	19	641.320	0	12,430 *	12,425	5
26083300	11/14/17 S	1	641.438	0	914 *	913	0
26083300	11/22/17 S	2	641.546	0	996 *	995	1
26083300	11/29/17 S	1,905	641.616	0	1,222,178 *	1,221,252	926
26083300	12/01/17 S	19	641.628	0	12,430 *	12,421	10
26083300	12/04/17 S	2	641.680	0	1,448 *	1,447	1
26083300	12/28/17 S	1,907	641.990	0	1,224,111 *	1,222,816	1,295
	SUB-TOTAL OF SALES	# 18		0	4,960,450	4,955,775	4,678
	SUB-TOTAL			7,353,433	12,313,883	12,309,208	4,678
	ISSUE: 743315AP8 - PROGRESSIVE CORP 4.35% 4/25/44						
26083301	09/12/17 B	30,000	1.075	0	32,243-*	32,243	
	SUB-TOTAL OF BUYS	# 1		0	32,243	32,243	
	SUB-TOTAL			0	32,243	32,243	0
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/21/17 B	55,000	1.050	0	57,769-*	57,769	
26083301	11/01/17 B	20,000	1.055	0	21,102-*	21,102	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 2			0	78,871	78,871	
26083301	09/14/17 S	30,000	1.047	0	31,403 *	30,223	1,179
26083301	11/10/17 S	35,000	1.066	0	37,324 *	35,682	1,641
	SUB-TOTAL OF SALES # 2			0	68,727	65,905	2,821
	SUB-TOTAL			0	147,598	144,776	2,821
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/28/17 B	50,000	1.161	0	58,048-*	58,048	
26083301	09/29/17 B	50,000	1.164	0	58,189-*	58,189	
	SUB-TOTAL OF BUYS # 2			0	116,237	116,237	
	SUB-TOTAL			0	116,237	116,237	0
	ISSUE: 744320AZ5 - P/P PRUDENTIAL FINAN 3.935% 12/07/49						
26083301	12/12/17 S	105	1.000	0	105 *	101	4
	SUB-TOTAL OF SALES # 1			0	105	101	4
	SUB-TOTAL			0	105	101	4
	ISSUE: 745332CG9 - PUGET SOUND ENERGY 4.3% 5/20/45						
26083301	11/08/17 S	100,000	1.117	0	111,718 *	102,252	9,466
	SUB-TOTAL OF SALES # 1			0	111,718	102,252	9,466
	SUB-TOTAL			0	111,718	102,252	9,466
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	10/31/17 S	55,000	1.011	0	55,612 *	54,991	620
	SUB-TOTAL OF SALES # 1			0	55,612	54,991	620

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	55,612	54,991	620
	ISSUE: 749685AU7 - RPM INTERNATIONAL IN 5.25% 6/01/45						
26083301	12/05/17 S	55,000	1.153	0	63,416 *	58,428	4,988
	SUB-TOTAL OF SALES # 1			0	63,416	58,428	4,988
	SUB-TOTAL			0	63,416	58,428	4,988
	ISSUE: 74977RCM4 - P/P RABOBANK NEDERLA 5.8% 9/30/10						
26083301	11/09/17 S	40,000	1.294	0	51,760 *	44,830	6,930
	SUB-TOTAL OF SALES # 1			0	51,760	44,830	6,930
	SUB-TOTAL			0	51,760	44,830	6,930
	ISSUE: 760719BH6 - REPUBLIC NEW YORK CO 7.2% 7/15/97						
26083301	10/03/17 B	20,000	1.420	0	28,408-*	28,408	
	SUB-TOTAL OF BUYS # 1			0	28,408	28,408	
	SUB-TOTAL			0	28,408	28,408	0
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/20/17 S	55,000	1.248	0	68,615 *	68,871	-256
26083301	09/21/17 S	100,000	1.255	0	125,487 *	125,221	266
	SUB-TOTAL OF SALES # 2			0	194,102	194,092	10
	SUB-TOTAL			0	194,102	194,092	10
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	09/08/17 S	50,000	1.215	0	60,773 *	60,730	43
	SUB-TOTAL OF SALES # 1			0	60,773	60,730	43

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	60,773	60,730	43
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	10/30/17 S	25,000	1.074	0	26,860 *	25,016	1,844
26083301	11/01/17 S	35,000	1.073	0	37,553 *	35,022	2,531
	SUB-TOTAL OF SALES # 2			0	64,413	60,038	4,375
	SUB-TOTAL			0	64,413	60,038	4,375
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	10/17/17 B	4,126	158.267	653,000	653,000-*	653,000	
26083302	12/18/17 B	568	160.225	91,000	91,000-*	91,000	
	SUB-TOTAL OF BUYS # 2			744,000	744,000	744,000	
26083302	09/19/17 S	19	155.136	0	2,954 *	2,476	478
26083302	09/19/17 S	31	155.122	0	4,758 *	3,988	769
26083302	09/29/17 S	21	153.816	0	3,170 *	2,680	490
26083302	11/08/17 S	1,757	158.781	0	279,000 *	230,158	48,842
26083302	12/28/17 S	20	162.249	0	3,238 *	2,617	621
	SUB-TOTAL OF SALES # 5			0	293,120	241,919	51,200
	SUB-TOTAL			744,000	1,037,120	985,919	51,200
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/06/17 B	105,000	1.000	0	105,000-*	105,000	
26083301	12/07/17 B	70,000	1.000	0	69,969-*	69,969	
	SUB-TOTAL OF BUYS # 2			0	174,969	174,969	
	SUB-TOTAL			0	174,969	174,969	0
	ISSUE: 797440BV5 - SAN DIEGO G & E 3.75% 6/01/47						
26083301	11/07/17 S	30,000	1.052	0	31,545 *	29,866	1,679

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	31,545	29,866	1,679
	SUB-TOTAL			0	31,545	29,866	1,679
	ISSUE: 798170AN6 - SAN JOSE CA REDEV AG 3.375% 8/01/34						
26083301	12/07/17 B	45,000	0.977	0	43,967-*	43,967	
	SUB-TOTAL OF BUYS # 1			0	43,967	43,967	
	SUB-TOTAL			0	43,967	43,967	0
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	09/27/17 B	330,000	0.994	0	327,987-*	327,987	
	SUB-TOTAL OF BUYS # 1			0	327,987	327,987	
26083301	10/11/17 S	20,000	1.014	0	20,290 *	19,878	412
26083301	10/12/17 S	65,000	1.018	0	66,138 *	64,604	1,534
26083301	10/19/17 S	20,000	1.026	0	20,510 *	19,878	632
26083301	10/20/17 S	30,000	1.020	0	30,615 *	29,817	798
26083301	10/23/17 S	40,000	1.020	0	40,800 *	39,756	1,044
26083301	10/24/17 S	40,000	1.017	0	40,675 *	39,756	919
26083301	10/27/17 S	65,000	1.012	0	65,748 *	64,604	1,144
26083301	12/20/17 S	50,000	1.020	0	51,000 *	49,695	1,305
	SUB-TOTAL OF SALES # 8			0	335,776	327,988	7,788
	SUB-TOTAL			0	663,763	655,975	7,788
	ISSUE: 816851AP4 - SEMPRA ENERGY 6% 10/15/39						
26083301	12/12/17 B	80,000	1.290	0	103,163-*	103,163	
	SUB-TOTAL OF BUYS # 1			0	103,163	103,163	
	SUB-TOTAL			0	103,163	103,163	0
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	12/19/17 S	40,000	1.133	0	45,304 *	43,258	2,046
	SUB-TOTAL OF SALES # 1			0	45,304	43,258	2,046
	SUB-TOTAL			0	45,304	43,258	2,046
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	10/27/17 B	30,000	1.074	0	32,207-*	32,207	
	SUB-TOTAL OF BUYS # 1			0	32,207	32,207	
	SUB-TOTAL			0	32,207	32,207	0
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	12/19/17 B	40,000	1.052	0	42,089-*	42,089	
	SUB-TOTAL OF BUYS # 1			0	42,089	42,089	
26083301	10/27/17 S	30,000	1.016	0	30,488 *	28,713	1,775
	SUB-TOTAL OF SALES # 1			0	30,488	28,713	1,775
	SUB-TOTAL			0	72,577	70,802	1,775
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	10/30/17 S	45,000	0.978	0	44,006 *	42,937	1,069
26083301	11/08/17 S	50,000	0.982	0	49,089 *	47,708	1,380
	SUB-TOTAL OF SALES # 2			0	93,095	90,645	2,450
	SUB-TOTAL			0	93,095	90,645	2,450
	ISSUE: 824348AX4 - SHERWIN-WILLIAMS CO 4.5% 6/01/47						
26083301	09/19/17 S	25,000	1.058	0	26,440 *	25,397	1,043
	SUB-TOTAL OF SALES # 1			0	26,440	25,397	1,043

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	26,440	25,397	1,043
	ISSUE: 828807CE5 - SIMON PROPERTY GROUP 6.75% 2/01/40						
26083301	11/01/17 S	30,000	1.389	0	41,659 *	38,947	2,712
	SUB-TOTAL OF SALES # 1			0	41,659	38,947	2,712
	SUB-TOTAL			0	41,659	38,947	2,712
	ISSUE: 832696AR9 - JM SMUCKER CO 3.375% 12/15/27						
26083301	12/04/17 B	120,000	1.000	0	119,959-*	119,959	
	SUB-TOTAL OF BUYS # 1			0	119,959	119,959	
	SUB-TOTAL			0	119,959	119,959	0
	ISSUE: 837004CB4 - SOUTH CAROLINA ELEC& 6.05% 1/15/38						
26083301	09/08/17 S	25,000	1.312	0	32,792 *	30,395	2,396
	SUB-TOTAL OF SALES # 1			0	32,792	30,395	2,396
	SUB-TOTAL			0	32,792	30,395	2,396
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/04/17 B	40,000	1.361	0	54,447-*	54,447	
26083301	12/05/17 B	25,000	1.367	0	34,163-*	34,163	
26083301	12/11/17 B	25,000	1.368	0	34,199-*	34,199	
	SUB-TOTAL OF BUYS # 3			0	122,809	122,809	
	SUB-TOTAL			0	122,809	122,809	0
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/29/17 B	25,000	1.238	0	30,938-*	30,938	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	30,938	30,938	
26083301	09/11/17 S	25,000	1.235	0	30,873 *	28,263	2,610
26083301	09/20/17 S	15,000	1.231	0	18,461 *	16,958	1,503
26083301	10/12/17 S	55,000	1.244	0	68,406 *	64,853	3,553
	SUB-TOTAL OF SALES # 3			0	117,740	110,074	7,666
	SUB-TOTAL			0	148,678	141,012	7,666
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	11/09/17 B	20,000	1.093	0	21,850-*	21,850	
	SUB-TOTAL OF BUYS # 1			0	21,850	21,850	
	SUB-TOTAL			0	21,850	21,850	0
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/11/17 B	25,000	1.146	0	28,658-*	28,658	
26083301	09/13/17 B	80,000	1.143	0	91,400-*	91,400	
26083301	09/20/17 B	15,000	1.142	0	17,129-*	17,129	
26083301	10/10/17 B	35,000	1.149	0	40,233-*	40,233	
26083301	10/12/17 B	50,000	1.156	0	57,800-*	57,800	
26083301	10/20/17 B	45,000	1.160	0	52,200-*	52,200	
26083301	11/09/17 B	25,000	1.180	0	29,500-*	29,500	
26083301	11/30/17 B	20,000	1.208	0	24,150-*	24,150	
26083301	12/14/17 B	40,000	1.220	0	48,810-*	48,810	
	SUB-TOTAL OF BUYS # 9			0	389,880	389,880	
26083301	09/12/17 S	25,000	1.145	0	28,630 *	28,658	-28
	SUB-TOTAL OF SALES # 1			0	28,630	28,658	-28
	SUB-TOTAL			0	418,510	418,538	-28
	ISSUE: 845743BN2 - SOUTHWESTERN PUBLIC 4.5% 8/15/41						
26083301	11/02/17 S	60,000	1.130	0	67,795 *	62,506	5,288

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	67,795	62,506	5,288
	SUB-TOTAL			0	67,795	62,506	5,288
	ISSUE: 84756NAH2 - SPECTRA ENERGY PARTN 3.375% 10/15/26						
26083301	09/06/17 S	110,000	0.998	0	109,745 *	109,852	-107
	SUB-TOTAL OF SALES # 1			0	109,745	109,852	-107
	SUB-TOTAL			0	109,745	109,852	-107
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	09/29/17 B	75,000	1.092	0	81,888-*	81,888	
	SUB-TOTAL OF BUYS # 1			0	81,888	81,888	
26083301	11/03/17 S	75,000	1.100	0	82,503 *	81,888	615
	SUB-TOTAL OF SALES # 1			0	82,503	81,888	615
	SUB-TOTAL			0	164,391	163,776	615
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	11/20/17 B	100,000	0.997	0	99,731-*	99,731	
	SUB-TOTAL OF BUYS # 1			0	99,731	99,731	
	SUB-TOTAL			0	99,731	99,731	0
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	09/13/17 B	75,000	1.337	0	100,280-*	100,280	
	SUB-TOTAL OF BUYS # 1			0	100,280	100,280	
	SUB-TOTAL			0	100,280	100,280	0

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FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47							
26083301	11/08/17 B	55,000	0.995	0	54,724-*	54,724	
26083301	11/08/17 B	40,000	0.998	0	39,910-*	39,910	
26083301	11/09/17 B	35,000	0.991	0	34,668-*	34,668	
26083301	11/10/17 B	25,000	0.980	0	24,503-*	24,503	
26083301	11/30/17 B	50,000	1.001	0	50,034-*	50,034	
	SUB-TOTAL OF BUYS # 5			0	203,839	203,839	
26083301	11/22/17 S	60,000	1.012	0	60,727 *	59,537	1,190
	SUB-TOTAL OF SALES # 1			0	60,727	59,537	1,190
	SUB-TOTAL			0	264,566	263,376	1,190
ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47							
26083301	09/19/17 B	185,000	0.998	0	184,641-*	184,641	
	SUB-TOTAL OF BUYS # 1			0	184,641	184,641	
26083301	11/03/17 S	75,000	1.019	0	76,406 *	74,855	1,551
26083301	11/29/17 S	110,000	1.001	0	110,156 *	109,787	370
	SUB-TOTAL OF SALES # 2			0	186,562	184,642	1,921
	SUB-TOTAL			0	371,203	369,283	1,921
ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27							
26083301	11/28/17 B	90,000	0.997	0	89,743-*	89,743	
26083301	12/04/17 B	135,000	0.995	0	134,316-*	134,316	
	SUB-TOTAL OF BUYS # 2			0	224,059	224,059	
	SUB-TOTAL			0	224,059	224,059	0
ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45							
26083301	11/15/17 S	110,000	1.118	0	122,991 *	114,741	8,250

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	122,991	114,741	8,250
	SUB-TOTAL			0	122,991	114,741	8,250
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	12/06/17 S	85,000	1.037	0	88,140 *	84,904	3,236
	SUB-TOTAL OF SALES # 1			0	88,140	84,904	3,236
	SUB-TOTAL			0	88,140	84,904	3,236
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/06/17 B	80,000	0.977	0	78,151-*	78,151	
26083301	12/14/17 B	55,000	0.969	0	53,296-*	53,296	
	SUB-TOTAL OF BUYS # 2			0	131,447	131,447	
26083301	10/16/17 S	90,000	0.947	0	85,217 *	84,967	250
26083301	10/20/17 S	80,000	0.958	0	76,608 *	75,526	1,082
26083301	10/24/17 S	35,000	0.945	0	33,060 *	33,043	17
26083301	10/30/17 S	70,000	0.938	0	65,653 *	66,085	-432
26083301	11/02/17 S	40,000	0.953	0	38,112 *	37,763	349
	SUB-TOTAL OF SALES # 5			0	298,650	297,384	1,266
	SUB-TOTAL			0	430,097	428,831	1,266
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/16/17 B	70,000	0.996	0	69,715-*	69,715	
26083301	10/17/17 B	75,000	0.997	0	74,774-*	74,774	
26083301	10/20/17 B	35,000	0.983	0	34,414-*	34,414	
26083301	10/26/17 B	65,000	0.976	0	63,456-*	63,456	
26083301	11/02/17 B	40,000	0.992	0	39,669-*	39,669	
	SUB-TOTAL OF BUYS # 5			0	282,028	282,028	
	SUB-TOTAL			0	282,028	282,028	0

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47							
26083301	09/26/17 B	25,000	1.048	0	26,194-*	26,194	
	SUB-TOTAL OF BUYS # 1			0	26,194	26,194	
	SUB-TOTAL			0	26,194	26,194	0
ISSUE: 87971MBF9 - TELUS CORP 3.7% 9/15/27							
26083301	11/02/17 S	105,000	1.030	0	108,198 *	104,890	3,309
	SUB-TOTAL OF SALES # 1			0	108,198	104,890	3,309
	SUB-TOTAL			0	108,198	104,890	3,309
ISSUE: 887317AE5 - TIME WARNER INC 6.2% 3/15/40							
26083301	11/02/17 S	50,000	1.194	0	59,692 *	58,891	801
	SUB-TOTAL OF SALES # 1			0	59,692	58,891	801
	SUB-TOTAL			0	59,692	58,891	801
ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40							
26083301	10/19/17 S	35,000	1.195	0	41,830 *	38,686	3,145
	SUB-TOTAL OF SALES # 1			0	41,830	38,686	3,145
	SUB-TOTAL			0	41,830	38,686	3,145
ISSUE: 887317AU9 - TIME WARNER INC 4.65% 6/01/44							
26083301	09/07/17 B	40,000	0.976	0	39,034-*	39,034	
	SUB-TOTAL OF BUYS # 1			0	39,034	39,034	
	SUB-TOTAL			0	39,034	39,034	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 887317AX3 - TIME WARNER INC 4.85% 7/15/45						
26083301	09/07/17 S	40,000	1.009	0	40,355 *	40,875	-520
	SUB-TOTAL OF SALES # 1			0	40,355	40,875	-520
	SUB-TOTAL			0	40,355	40,875	-520
	ISSUE: 88732JBD9 - TIME WARNER CABLE IN 4.5% 9/15/42						
26083301	10/31/17 B	50,000	0.935	0	46,727-*	46,727	
	SUB-TOTAL OF BUYS # 1			0	46,727	46,727	
	SUB-TOTAL			0	46,727	46,727	0
	ISSUE: 89352HAD1 - TRANS-CANADA PIPELIN 6.2% 10/15/37						
26083301	10/27/17 S	105,000	1.309	0	137,445 *	112,004	25,442
	SUB-TOTAL OF SALES # 1			0	137,445	112,004	25,442
	SUB-TOTAL			0	137,445	112,004	25,442
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	12/07/17 B	50,000	1.054	0	52,716-*	52,716	
	SUB-TOTAL OF BUYS # 1			0	52,716	52,716	
26083301	09/07/17 S	35,000	1.035	0	36,233 *	35,275	958
	SUB-TOTAL OF SALES # 1			0	36,233	35,275	958
	SUB-TOTAL			0	88,949	87,991	958
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/05/17 S	40,000	1.320	0	52,808 *	48,231	4,577
26083301	12/12/17 S	55,000	1.321	0	72,664 *	66,318	6,346

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 2			0	125,472	114,549	10,923
	SUB-TOTAL			0	125,472	114,549	10,923
	ISSUE: 90131HBR5 - 21ST CENTY FOX AMER 7.75% 12/01/45						
26083301	09/11/17 S	60,000	1.521	0	91,256 *	70,840	20,416
	SUB-TOTAL OF SALES # 1			0	91,256	70,840	20,416
	SUB-TOTAL			0	91,256	70,840	20,416
	ISSUE: 902494BC6 - TYSON FOODS INC 3.55% 6/02/27						
26083301	10/23/17 S	165,000	1.019	0	168,152 *	164,724	3,427
	SUB-TOTAL OF SALES # 1			0	168,152	164,724	3,427
	SUB-TOTAL			0	168,152	164,724	3,427
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	09/27/17 S	40,000	1.074	0	42,952 *	39,766	3,186
26083301	10/05/17 S	65,000	1.069	0	69,499 *	64,620	4,879
	SUB-TOTAL OF SALES # 2			0	112,451	104,386	8,064
	SUB-TOTAL			0	112,451	104,386	8,064
	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45						
26083301	11/10/17 S	35,000	1.064	0	37,242 *	39,442	-2,200
	SUB-TOTAL OF SALES # 1			0	37,242	39,442	-2,200
	SUB-TOTAL			0	37,242	39,442	-2,200
	ISSUE: 907818EG9 - UNION PACIFIC CORP 4.375% 11/15/65						
26083301	09/25/17 S	40,000	1.074	0	42,973 *	39,614	3,359

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	42,973	39,614	3,359
	SUB-TOTAL			0	42,973	39,614	3,359
	ISSUE: 907818EJ3 - UNION PACIFIC CORP 4.05% 3/01/46						
26083301	10/20/17 B	45,000	1.045	0	47,040-*	47,040	
	SUB-TOTAL OF BUYS # 1			0	47,040	47,040	
	SUB-TOTAL			0	47,040	47,040	0
	ISSUE: 907818EN4 - UNION PACIFIC CORP 4% 4/15/47						
26083301	09/12/17 S	90,000	1.033	0	92,988 *	88,790	4,199
	SUB-TOTAL OF SALES # 1			0	92,988	88,790	4,199
	SUB-TOTAL			0	92,988	88,790	4,199
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/12/17 B	140,000	0.999	0	139,861-*	139,861	
26083301	09/21/17 B	60,000	1.014	0	60,817-*	60,817	
	SUB-TOTAL OF BUYS # 2			0	200,678	200,678	
26083301	10/20/17 S	60,000	1.008	0	60,458 *	60,203	255
	SUB-TOTAL OF SALES # 1			0	60,458	60,203	255
	SUB-TOTAL			0	261,136	260,881	255
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/09/17 B	240,000	0.998	0	239,398-*	239,398	
26083301	11/30/17 B	85,000	1.008	0	85,711-*	85,711	
26083301	12/05/17 B	115,000	1.030	0	118,474-*	118,474	
26083301	12/14/17 B	70,000	1.036	0	72,485-*	72,485	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 4			0	516,068	516,068	
	SUB-TOTAL			0	516,068	516,068	0
	ISSUE: 912796KL2 - US TREASURY BILL 9/14/17						
26083301	09/14/17 S	1,505,000	1.000	0	1,504,518 *	1,501,646	0
	SUB-TOTAL OF SALES # 1			0	1,504,518	1,501,646	0
	SUB-TOTAL			0	1,504,518	1,501,646	0
	ISSUE: 912796KR9 - US TREASURY BILL 10/12/17						
26083301	09/13/17 B	2,005,000	0.999	0	2,003,490-*	2,003,490	
	SUB-TOTAL OF BUYS # 1			0	2,003,490	2,003,490	
26083301	10/12/17 S	2,005,000	1.000	0	2,003,490 *	2,003,490	0
	SUB-TOTAL OF SALES # 1			0	2,003,490	2,003,490	0
	SUB-TOTAL			0	4,006,980	4,006,980	0
	ISSUE: 912796LZ0 - US TREASURY BILL 10/26/17						
26083301	09/27/17 B	190,000	0.999	0	189,857-*	189,857	
	SUB-TOTAL OF BUYS # 1			0	189,857	189,857	
26083301	10/26/17 S	190,000	1.000	0	189,857 *	189,857	0
	SUB-TOTAL OF SALES # 1			0	189,857	189,857	0
	SUB-TOTAL			0	379,714	379,714	0
	ISSUE: 912796MD8 - US TREASURY BILL 11/24/17						
26083301	11/24/17 S	725,000	1.000	0	723,362 *	723,175	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	723,362	723,175	0
	SUB-TOTAL			0	723,362	723,175	0
	ISSUE: 912796MLO - US TREASURY BILL 1/11/18						
26083301	10/11/17 B	2,005,000	0.997	0	1,999,577-*	1,999,577	
	SUB-TOTAL OF BUYS # 1			0	1,999,577	1,999,577	
26083301	11/30/17 S	1,250,000	0.999	0	1,248,529 *	1,246,619	0
	SUB-TOTAL OF SALES # 1			0	1,248,529	1,246,619	0
	SUB-TOTAL			0	3,248,106	3,246,196	0
	ISSUE: 912796NPO - US TREASURY BILL 1/25/18						
26083301	10/25/17 B	235,000	0.997	0	234,352-*	234,352	
	SUB-TOTAL OF BUYS # 1			0	234,352	234,352	
	SUB-TOTAL			0	234,352	234,352	0
	ISSUE: 912796NT2 - US TREASURY BILL 2/22/18						
26083301	11/22/17 B	1,905,000	0.997	0	1,898,952-*	1,898,952	
	SUB-TOTAL OF BUYS # 1			0	1,898,952	1,898,952	
	SUB-TOTAL			0	1,898,952	1,898,952	0
	ISSUE: 912796NW5 - US TREASURY BILL 3/15/18						
26083301	12/13/17 B	1,120,000	0.997	0	1,116,345-*	1,116,345	
	SUB-TOTAL OF BUYS # 1			0	1,116,345	1,116,345	
	SUB-TOTAL			0	1,116,345	1,116,345	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	09/08/17 B	30,000	1.057	0	31,716-*	31,716	
26083301	09/08/17 B	45,000	1.057	0	47,566-*	47,566	
26083301	09/08/17 B	75,000	1.064	0	79,816-*	79,816	
26083301	09/08/17 B	25,000	1.057	0	26,430-*	26,430	
26083301	09/11/17 B	80,000	1.067	0	85,350-*	85,350	
26083301	09/11/17 B	75,000	1.066	0	79,980-*	79,980	
26083301	09/11/17 B	30,000	1.066	0	31,992-*	31,992	
26083301	09/11/17 B	55,000	1.069	0	58,781-*	58,781	
26083301	09/11/17 B	65,000	1.069	0	69,509-*	69,509	
26083301	09/11/17 B	40,000	1.071	0	42,838-*	42,838	
26083301	09/11/17 B	65,000	1.071	0	69,611-*	69,611	
26083301	09/12/17 B	35,000	1.065	0	37,270-*	37,270	
26083301	09/12/17 B	60,000	1.065	0	63,900-*	63,900	
26083301	09/12/17 B	75,000	1.065	0	79,875-*	79,875	
26083301	09/12/17 B	20,000	1.065	0	21,300-*	21,300	
26083301	09/13/17 B	55,000	1.054	0	57,973-*	57,973	
26083301	09/13/17 B	65,000	1.053	0	68,423-*	68,423	
26083301	09/14/17 B	70,000	1.051	0	73,544-*	73,544	
26083301	09/14/17 B	75,000	1.048	0	78,633-*	78,633	
26083301	09/14/17 B	20,000	1.047	0	20,934-*	20,934	
26083301	09/14/17 B	325,000	1.047	0	340,184-*	340,184	
26083301	09/14/17 B	75,000	1.046	0	78,434-*	78,434	
26083301	09/14/17 B	35,000	1.047	0	36,641-*	36,641	
26083301	09/15/17 B	25,000	1.045	0	26,117-*	26,117	
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
26083301	09/15/17 B	75,000	1.045	0	78,387-*	78,387	
26083301	09/15/17 B	55,000	1.046	0	57,509-*	57,509	
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
26083301	09/18/17 B	30,000	1.041	0	31,219-*	31,219	
26083301	09/18/17 B	30,000	1.047	0	31,402-*	31,402	
26083301	09/18/17 B	35,000	1.047	0	36,656-*	36,656	
26083301	09/18/17 B	25,000	1.044	0	26,094-*	26,094	
26083301	09/18/17 B	25,000	1.041	0	26,027-*	26,027	
26083301	09/19/17 B	20,000	1.047	0	20,938-*	20,938	
26083301	09/19/17 B	45,000	1.047	0	47,134-*	47,134	
26083301	09/19/17 B	10,000	1.047	0	10,469-*	10,469	
26083301	09/20/17 B	50,000	1.040	0	52,008-*	52,008	
26083301	09/21/17 B	50,000	1.038	0	51,898-*	51,898	
26083301	09/21/17 B	10,000	1.039	0	10,393-*	10,393	
26083301	09/21/17 B	25,000	1.040	0	25,996-*	25,996	
26083301	09/21/17 B	40,000	1.041	0	41,625-*	41,625	
26083301	09/21/17 B	25,000	1.038	0	25,949-*	25,949	
26083301	09/21/17 B	75,000	1.039	0	77,930-*	77,930	
26083301	09/21/17 B	95,000	1.039	0	98,696-*	98,696	

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/25/17 B	105,000	1.040	0	109,249-*	109,249	
26083301	09/25/17 B	70,000	1.039	0	72,745-*	72,745	
26083301	09/25/17 B	20,000	1.041	0	20,813-*	20,813	
26083301	09/25/17 B	70,000	1.039	0	72,734-*	72,734	
26083301	09/26/17 B	50,000	1.043	0	52,166-*	52,166	
26083301	09/26/17 B	25,000	1.044	0	26,094-*	26,094	
26083301	09/27/17 B	30,000	1.046	0	31,388-*	31,388	
26083301	09/27/17 B	50,000	1.050	0	52,477-*	52,477	
26083301	09/27/17 B	110,000	1.049	0	115,363-*	115,363	
26083301	09/28/17 B	30,000	1.046	0	31,383-*	31,383	
26083301	09/28/17 B	20,000	1.046	0	20,928-*	20,928	
26083301	09/28/17 B	40,000	1.045	0	41,800-*	41,800	
26083301	09/28/17 B	30,000	1.021	0	30,633-*	30,633	
26083301	09/28/17 B	150,000	1.027	0	153,984-*	153,984	
26083301	09/28/17 B	35,000	1.024	0	35,859-*	35,859	
26083301	09/28/17 B	30,000	1.026	0	30,788-*	30,788	
26083301	09/29/17 B	20,000	1.036	0	20,719-*	20,719	
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
26083301	09/29/17 B	60,000	1.028	0	61,706-*	61,706	
26083301	09/29/17 B	25,000	1.030	0	25,754-*	25,754	
26083301	09/29/17 B	15,000	1.030	0	15,455-*	15,455	
26083301	09/29/17 B	25,000	1.028	0	25,711-*	25,711	
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
26083301	09/29/17 B	70,000	1.027	0	71,914-*	71,914	
26083301	09/29/17 B	475,000	1.030	0	489,009-*	489,009	
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
26083301	09/29/17 B	15,000	1.029	0	15,431-*	15,431	
26083301	09/29/17 B	65,000	1.029	0	66,889-*	66,889	
26083301	10/04/17 B	25,000	1.031	0	25,781-*	25,781	
26083301	10/05/17 B	35,000	1.027	0	35,941-*	35,941	
26083301	10/05/17 B	120,000	1.028	0	123,413-*	123,413	
26083301	10/05/17 B	25,000	1.027	0	25,664-*	25,664	
26083301	10/06/17 B	60,000	1.027	0	61,631-*	61,631	
26083301	10/06/17 B	25,000	1.028	0	25,687-*	25,687	
26083301	10/06/17 B	55,000	1.026	0	56,452-*	56,452	
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
26083301	10/10/17 B	55,000	1.022	0	56,212-*	56,212	
26083301	10/10/17 B	60,000	1.024	0	61,463-*	61,463	
26083301	10/10/17 B	20,000	1.023	0	20,456-*	20,456	
26083301	10/10/17 B	45,000	1.022	0	46,013-*	46,013	
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
26083301	10/10/17 B	35,000	1.023	0	35,800-*	35,800	
26083301	10/10/17 B	70,000	1.023	0	71,597-*	71,597	
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
26083301	10/12/17 B	240,000	1.029	0	246,900-*	246,900	
26083301	10/12/17 B	65,000	1.029	0	66,871-*	66,871	
26083301	10/12/17 B	100,000	1.024	0	102,359-*	102,359	
26083301	10/12/17 R	130,000	1.024	0	133,067-*	133,067	
26083301	10/13/17 B	15,000	1.026	0	15,384-*	15,384	
26083301	10/13/17 B	25,000	1.025	0	25,629-*	25,629	
26083301	10/13/17 B	25,000	1.027	0	25,676-*	25,676	
26083301	10/16/17 B	75,000	1.026	0	76,980-*	76,980	
26083301	10/16/17 B	30,000	1.024	0	30,713-*	30,713	
26083301	10/16/17 B	70,000	1.026	0	71,805-*	71,805	
26083301	10/16/17 B	55,000	1.023	0	56,289-*	56,289	
26083301	10/16/17 B	20,000	1.024	0	20,485-*	20,485	
26083301	10/16/17 B	25,000	1.025	0	25,621-*	25,621	
26083301	10/16/17 B	20,000	1.026	0	20,513-*	20,513	
26083301	10/16/17 B	50,000	1.031	0	51,537-*	51,537	
26083301	10/18/17 B	50,000	1.036	0	51,805-*	51,805	
26083301	10/19/17 B	25,000	1.039	0	25,980-*	25,980	
26083301	10/19/17 B	5,000	1.036	0	5,181-*	5,181	
26083301	10/19/17 B	90,000	1.040	0	93,561-*	93,561	
26083301	10/19/17 B	50,000	1.040	0	51,977-*	51,977	
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
26083301	10/20/17 B	50,000	1.030	0	51,516-*	51,516	
26083301	10/20/17 B	40,000	1.032	0	41,263-*	41,263	
26083301	10/20/17 B	65,000	1.031	0	67,011-*	67,011	
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
26083301	10/20/17 B	50,000	1.031	0	51,539-*	51,539	
26083301	10/23/17 B	15,000	1.036	0	15,536-*	15,536	
26083301	10/23/17 B	50,000	1.035	0	51,758-*	51,758	
26083301	10/24/17 B	25,000	1.023	0	25,576-*	25,576	
26083301	10/24/17 B	70,000	1.021	0	71,466-*	71,466	
26083301	10/24/17 B	40,000	1.022	0	40,875-*	40,875	
26083301	10/25/17 B	35,000	1.022	0	35,785-*	35,785	
26083301	10/25/17 B	25,000	1.024	0	25,605-*	25,605	
26083301	10/25/17 B	65,000	1.022	0	66,402-*	66,402	
26083301	10/25/17 B	125,000	1.025	0	128,159-*	128,159	
26083301	10/26/17 B	45,000	1.016	0	45,703-*	45,703	
26083301	10/26/17 B	30,000	1.015	0	30,455-*	30,455	
26083301	10/26/17 B	15,000	1.016	0	15,232-*	15,232	
26083301	10/26/17 B	35,000	1.015	0	35,522-*	35,522	
26083301	10/26/17 B	105,000	1.013	0	106,411-*	106,411	
26083301	10/26/17 B	15,000	1.010	0	15,149-*	15,149	
26083301	10/27/17 B	75,000	1.009	0	75,680-*	75,680	
26083301	10/30/17 B	30,000	1.010	0	30,314-*	30,314	
26083301	10/30/17 B	45,000	1.012	0	45,555-*	45,555	
26083301	10/30/17 B	30,000	1.010	0	30,295-*	30,295	

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/30/17 B	40,000	1.011	0	40,431-*	40,431	
26083301	10/30/17 B	45,000	1.009	0	45,408-*	45,408	
26083301	10/30/17 B	30,000	1.009	0	30,263-*	30,263	
26083301	10/30/17 B	35,000	1.023	0	35,820-*	35,820	
26083301	10/30/17 B	25,000	1.024	0	25,594-*	25,594	
26083301	10/30/17 B	65,000	1.025	0	66,605-*	66,605	
26083301	10/30/17 B	45,000	1.019	0	45,872-*	45,872	
26083301	10/31/17 B	55,000	1.009	0	55,505-*	55,505	
26083301	10/31/17 B	85,000	1.014	0	86,209-*	86,209	
26083301	10/31/17 B	35,000	1.026	0	35,908-*	35,908	
26083301	10/31/17 B	45,000	1.025	0	46,132-*	46,132	
26083301	10/31/17 B	40,000	1.024	0	40,969-*	40,969	
26083301	11/03/17 B	30,000	1.027	0	30,797-*	30,797	
26083301	11/03/17 B	25,000	1.030	0	25,738-*	25,738	
26083301	11/03/17 B	25,000	1.029	0	25,714-*	25,714	
26083301	11/03/17 B	45,000	1.028	0	46,273-*	46,273	
26083301	11/06/17 B	45,000	1.035	0	46,561-*	46,561	
26083301	11/06/17 B	30,000	1.034	0	31,036-*	31,036	
26083301	11/06/17 B	25,000	1.033	0	25,828-*	25,828	
26083301	11/06/17 B	50,000	1.035	0	51,742-*	51,742	
26083301	11/06/17 B	15,000	1.036	0	15,532-*	15,532	
26083301	11/06/17 B	35,000	1.034	0	36,203-*	36,203	
26083301	11/06/17 B	115,000	1.035	0	119,003-*	119,003	
26083301	11/06/17 B	40,000	1.032	0	41,275-*	41,275	
26083301	11/07/17 B	20,000	1.034	0	20,688-*	20,688	
26083301	11/07/17 B	55,000	1.036	0	56,994-*	56,994	
26083301	11/07/17 B	65,000	1.036	0	67,316-*	67,316	
26083301	11/07/17 B	45,000	1.036	0	46,638-*	46,638	
26083301	11/07/17 B	65,000	1.038	0	67,448-*	67,448	
26083301	11/08/17 B	45,000	1.040	0	46,821-*	46,821	
26083301	11/08/17 B	25,000	1.042	0	26,047-*	26,047	
26083301	11/08/17 B	15,000	1.041	0	15,621-*	15,621	
26083301	11/08/17 B	15,000	1.041	0	15,617-*	15,617	
26083301	11/09/17 B	55,000	1.042	0	57,329-*	57,329	
26083301	11/09/17 B	45,000	1.045	0	47,032-*	47,032	
26083301	11/09/17 B	40,000	1.045	0	41,794-*	41,794	
26083301	11/09/17 B	20,000	1.047	0	20,938-*	20,938	
26083301	11/09/17 B	50,000	1.045	0	52,258-*	52,258	
26083301	11/09/17 B	30,000	1.045	0	31,350-*	31,350	
26083301	11/09/17 B	40,000	1.047	0	41,869-*	41,869	
26083301	11/09/17 B	65,000	1.046	0	68,006-*	68,006	
26083301	11/09/17 B	85,000	1.045	0	88,852-*	88,852	
26083301	11/09/17 B	35,000	1.045	0	36,586-*	36,586	
26083301	11/09/17 B	25,000	1.047	0	26,168-*	26,168	
26083301	11/09/17 B	15,000	1.046	0	15,691-*	15,691	
26083301	11/09/17 B	70,000	1.044	0	73,106-*	73,106	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/09/17 B	55,000	1.037	0	57,028-*	57,028	
26083301	11/09/17 B	20,000	1.040	0	20,797-*	20,797	
26083301	11/09/17 B	50,000	1.037	0	51,867-*	51,867	
26083301	11/09/17 B	40,000	1.040	0	41,594-*	41,594	
26083301	11/10/17 B	90,000	1.046	0	94,134-*	94,134	
26083301	11/10/17 B	30,000	1.046	0	31,373-*	31,373	
26083301	11/10/17 B	40,000	1.045	0	41,788-*	41,788	
26083301	11/10/17 B	30,000	1.043	0	31,284-*	31,284	
26083301	11/10/17 B	30,000	1.043	0	31,294-*	31,294	
26083301	11/10/17 B	30,000	1.024	0	30,731-*	30,731	
	SUB-TOTAL OF BUYS # 192			0	9,786,634	9,786,634	
26083301	09/08/17 S	90,000	1.056	0	95,045 *	95,094	-49
26083301	09/11/17 S	165,000	1.070	0	176,498 *	175,685	813
26083301	09/11/17 S	65,000	1.070	0	69,530 *	69,209	320
26083301	09/11/17 S	85,000	1.067	0	90,711 *	90,505	206
26083301	09/12/17 S	10,000	1.065	0	10,645 *	10,648	-3
26083301	09/12/17 S	15,000	1.064	0	15,966 *	15,973	-7
26083301	09/12/17 S	55,000	1.067	0	58,695 *	58,567	129
26083301	09/13/17 S	55,000	1.055	0	58,042 *	58,417	-375
26083301	09/14/17 S	60,000	1.047	0	62,803 *	63,221	-418
26083301	09/14/17 S	165,000	1.047	0	172,760 *	173,858	-1,098
26083301	09/14/17 S	105,000	1.047	0	109,938 *	110,637	-699
26083301	09/14/17 S	95,000	1.047	0	99,468 *	100,100	-632
26083301	09/14/17 S	170,000	1.046	0	177,756 *	179,126	-1,370
26083301	09/14/17 S	55,000	1.047	0	57,561 *	57,953	-392
26083301	09/14/17 S	95,000	1.045	0	99,256 *	100,100	-844
26083301	09/14/17 S	50,000	1.046	0	52,305 *	52,684	-380
26083301	09/15/17 S	65,000	1.043	0	67,816 *	68,228	-413
26083301	09/18/17 S	160,000	1.051	0	168,194 *	167,719	475
26083301	09/18/17 S	130,000	1.044	0	135,698 *	136,272	-574
26083301	09/18/17 S	100,000	1.044	0	104,391 *	104,824	-434
26083301	09/18/17 S	165,000	1.047	0	172,786 *	172,960	-174
26083301	09/19/17 S	50,000	1.048	0	52,398 *	52,367	32
26083301	09/21/17 S	135,000	1.037	0	140,036 *	140,384	-348
26083301	09/21/17 S	50,000	1.042	0	52,078 *	51,994	84
26083301	09/21/17 S	50,000	1.039	0	51,945 *	51,994	-49
26083301	09/22/17 S	35,000	1.039	0	36,371 *	36,396	-25
26083301	09/22/17 S	55,000	1.038	0	57,105 *	57,194	-88
26083301	09/25/17 S	55,000	1.039	0	57,148 *	57,189	-41
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
26083301	09/26/17 S	35,000	1.044	0	36,553 *	36,424	130
26083301	09/26/17 S	80,000	1.042	0	83,350 *	83,254	96
26083301	09/27/17 S	50,000	1.048	0	52,422 *	52,226	196

WELLS FARGO

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/27/17 S	35,000	1.049	0	36,728 *	36,558	170
26083301	09/27/17 S	25,000	1.044	0	26,094 *	26,113	-19
26083301	09/28/17 S	35,000	1.039	0	36,362 *	36,568	-206
26083301	09/28/17 S	60,000	1.046	0	62,766 *	62,688	78
26083301	09/28/17 S	20,000	1.046	0	20,922 *	20,896	26
26083301	09/28/17 S	20,000	1.023	0	20,469 *	20,511	-43
26083301	09/28/17 S	30,000	1.027	0	30,811 *	30,767	44
26083301	09/28/17 S	5,000	1.025	0	5,127 *	5,128	-1
26083301	09/28/17 S	40,000	1.024	0	40,944 *	41,023	-79
26083301	09/28/17 S	45,000	1.027	0	46,195 *	46,150	45
26083301	09/28/17 S	30,000	1.026	0	30,788 *	30,767	21
26083301	09/28/17 S	75,000	1.026	0	76,980 *	76,917	63
26083301	09/29/17 S	35,000	1.031	0	36,083 *	36,379	-296
26083301	09/29/17 S	25,000	1.031	0	25,781 *	25,985	-203
26083301	09/29/17 S	55,000	1.029	0	56,581 *	57,166	-585
26083301	09/29/17 S	30,000	1.029	0	30,872 *	31,182	-310
26083301	09/29/17 S	260,000	1.027	0	267,059 *	270,241	-3,183
26083301	09/29/17 S	30,000	1.028	0	30,837 *	30,873	-36
26083301	09/29/17 S	20,000	1.028	0	20,559 *	20,582	-22
26083301	09/29/17 S	45,000	1.028	0	46,252 *	46,309	-58
26083301	09/29/17 S	30,000	1.028	0	30,832 *	30,873	-41
26083301	09/29/17 S	65,000	1.025	0	66,625 *	66,891	-266
26083301	09/29/17 S	65,000	1.028	0	66,838 *	66,891	-53
26083301	09/29/17 S	30,000	1.028	0	30,825 *	30,873	-48
26083301	09/29/17 S	70,000	1.027	0	71,881 *	72,036	-155
26083301	09/29/17 S	135,000	1.028	0	138,713 *	138,927	-215
26083301	09/29/17 S	70,000	1.029	0	72,013 *	72,036	-24
26083301	10/04/17 S	20,000	1.031	0	20,625 *	20,589	36
26083301	10/05/17 S	25,000	1.026	0	25,656 *	25,714	-57
26083301	10/05/17 S	25,000	1.026	0	25,645 *	25,714	-69
26083301	10/06/17 S	40,000	1.027	0	41,069 *	41,119	-51
26083301	10/06/17 S	150,000	1.024	0	153,609 *	154,198	-589
26083301	10/06/17 S	95,000	1.024	0	97,286 *	97,659	-373
26083301	10/10/17 S	65,000	1.025	0	66,643 *	66,563	80
26083301	10/10/17 S	40,000	1.023	0	40,906 *	40,962	-55
26083301	10/12/17 S	35,000	1.026	0	35,906 *	35,883	23
26083301	10/12/17 S	20,000	1.024	0	20,491 *	20,505	-14
26083301	10/12/17 S	35,000	1.025	0	35,864 *	35,883	-19
26083301	10/12/17 S	240,000	1.022	0	245,278 *	246,056	-778
26083301	10/16/17 S	420,000	1.024	0	430,172 *	430,710	-538
26083301	10/16/17 S	30,000	1.030	0	30,895 *	30,765	130
26083301	10/16/17 S	50,000	1.031	0	51,531 *	51,275	256
26083301	10/17/17 S	25,000	1.038	0	25,957 *	25,638	320
26083301	10/18/17 S	20,000	1.038	0	20,763 *	20,528	235
26083301	10/18/17 S	35,000	1.038	0	36,323 *	35,924	400
26083301	10/18/17 S	15,000	1.038	0	15,565 *	15,396	169

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/19/17 S	25,000	1.039	0	25,977 *	25,739	237
26083301	10/19/17 S	55,000	1.038	0	57,097 *	56,627	470
26083301	10/20/17 S	165,000	1.023	0	168,738 *	169,939	-1,201
26083301	10/20/17 S	60,000	1.035	0	62,109 *	61,796	313
26083301	10/20/17 S	395,000	1.030	0	406,727 *	406,823	-97
26083301	10/20/17 S	15,000	1.031	0	15,459 *	15,449	10
26083301	10/20/17 S	50,000	1.029	0	51,467 *	51,497	-30
26083301	10/24/17 S	60,000	1.020	0	61,219 *	61,672	-453
26083301	10/24/17 S	35,000	1.021	0	35,733 *	35,975	-242
26083301	10/24/17 S	40,000	1.022	0	40,870 *	41,115	-244
26083301	10/24/17 S	35,000	1.022	0	35,766 *	35,975	-210
26083301	10/25/17 S	20,000	1.022	0	20,447 *	20,513	-66
26083301	10/25/17 S	80,000	1.023	0	81,863 *	82,051	-188
26083301	10/25/17 S	65,000	1.023	0	66,503 *	66,666	-163
26083301	10/26/17 S	45,000	1.018	0	45,788 *	45,931	-143
26083301	10/26/17 S	95,000	1.016	0	96,484 *	96,965	-481
26083301	10/26/17 S	35,000	1.016	0	35,574 *	35,724	-150
26083301	10/26/17 S	330,000	1.012	0	334,061 *	336,826	-2,766
26083301	10/27/17 S	20,000	1.009	0	20,184 *	20,220	-36
26083301	10/27/17 S	45,000	1.011	0	45,480 *	45,495	-15
26083301	10/30/17 S	40,000	1.011	0	40,425 *	40,415	10
26083301	10/30/17 S	55,000	1.010	0	55,524 *	55,571	-46
26083301	10/30/17 S	40,000	1.011	0	40,431 *	40,415	16
26083301	10/30/17 S	50,000	1.010	0	50,516 *	50,519	-3
26083301	10/30/17 S	20,000	1.024	0	20,478 *	20,357	121
26083301	10/30/17 S	20,000	1.024	0	20,481 *	20,400	82
26083301	10/31/17 S	25,000	1.007	0	25,172 *	25,292	-120
26083301	10/31/17 S	55,000	1.013	0	55,739 *	55,642	97
26083301	10/31/17 S	35,000	1.026	0	35,897 *	35,699	198
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
26083301	10/31/17 S	115,000	1.026	0	118,046 *	117,298	748
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
26083301	11/03/17 S	20,000	1.027	0	20,531 *	20,464	68
26083301	11/03/17 S	50,000	1.030	0	51,500 *	51,159	341
26083301	11/03/17 S	115,000	1.029	0	118,324 *	117,666	658
26083301	11/03/17 S	25,000	1.032	0	25,793 *	25,580	213
26083301	11/03/17 S	110,000	1.029	0	113,223 *	112,550	673
26083301	11/06/17 S	45,000	1.035	0	46,582 *	46,544	38
26083301	11/06/17 S	55,000	1.030	0	56,667 *	56,887	-220
26083301	11/06/17 S	15,000	1.035	0	15,530 *	15,515	15
26083301	11/06/17 S	35,000	1.035	0	36,220 *	36,201	19
26083301	11/06/17 S	40,000	1.035	0	41,406 *	41,372	34
26083301	11/07/17 S	70,000	1.037	0	72,600 *	72,487	113
26083301	11/07/17 S	30,000	1.038	0	31,148 *	31,066	83
26083301	11/08/17 S	115,000	1.033	0	118,814 *	119,239	-425
26083301	11/08/17 S	25,000	1.041	0	26,027 *	25,922	106

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/08/17 S	40,000	1.041	0	41,631 *	41,474	157
26083301	11/08/17 S	235,000	1.041	0	244,574 *	243,662	912
26083301	11/08/17 S	235,000	1.045	0	245,492 *	245,617	-125
26083301	11/08/17 S	45,000	1.044	0	46,981 *	46,807	174
26083301	11/09/17 S	185,000	1.045	0	193,260 *	193,358	-98
26083301	11/09/17 S	20,000	1.038	0	20,770 *	20,840	-71
26083301	11/09/17 S	15,000	1.039	0	15,589 *	15,630	-41
26083301	11/09/17 S	60,000	1.039	0	62,353 *	62,520	-167
26083301	11/09/17 S	30,000	1.039	0	31,167 *	31,260	-93
26083301	11/09/17 S	210,000	1.037	0	217,736 *	218,431	-696
26083301	11/10/17 S	35,000	1.043	0	36,504 *	36,575	-71
26083301	11/10/17 S	90,000	1.042	0	93,779 *	94,050	-271
26083301	11/10/17 S	35,000	1.043	0	36,520 *	36,575	-55
26083301	11/10/17 S	20,000	1.029	0	20,572 *	20,803	-231
26083301	11/13/17 S	10,000	1.028	0	10,282 *	10,401	-119
	SUB-TOTAL OF SALES # 140			0	9,876,233	9,891,664	-15,425
	SUB-TOTAL			0	19,662,867	19,678,298	-15,425
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	35,000	0.976	0	34,152-*	34,152	
26083301	11/13/17 B	95,000	0.975	0	92,606-*	92,606	
26083301	11/13/17 B	30,000	0.978	0	29,325-*	29,325	
26083301	11/13/17 B	10,000	0.978	0	9,783-*	9,783	
26083301	11/14/17 B	70,000	0.982	0	68,709-*	68,709	
26083301	11/14/17 B	65,000	0.981	0	63,781-*	63,781	
26083301	11/14/17 B	35,000	0.984	0	34,448-*	34,448	
26083301	11/14/17 B	80,000	0.983	0	78,659-*	78,659	
26083301	11/14/17 B	35,000	0.983	0	34,420-*	34,420	
26083301	11/15/17 B	15,000	0.990	0	14,845-*	14,845	
26083301	11/15/17 B	95,000	0.991	0	94,124-*	94,124	
26083301	11/15/17 B	35,000	0.996	0	34,871-*	34,871	
26083301	11/15/17 B	50,000	0.996	0	49,805-*	49,805	
26083301	11/16/17 B	50,000	0.990	0	49,516-*	49,516	
26083301	11/16/17 B	40,000	0.990	0	39,589-*	39,589	
26083301	11/16/17 B	80,000	0.991	0	79,250-*	79,250	
26083301	11/16/17 B	25,000	0.985	0	24,617-*	24,617	
26083301	11/17/17 B	20,000	0.985	0	19,706-*	19,706	
26083301	11/17/17 B	55,000	0.994	0	54,648-*	54,648	
26083301	11/17/17 B	25,000	0.993	0	24,832-*	24,832	
26083301	11/20/17 B	60,000	0.993	0	59,602-*	59,602	
26083301	11/21/17 B	40,000	0.995	0	39,800-*	39,800	
26083301	11/21/17 B	20,000	0.997	0	19,934-*	19,934	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/21/17 B	55,000	0.996	0	54,759-*	54,759	
26083301	11/21/17 B	25,000	0.998	0	24,949-*	24,949	
26083301	11/21/17 B	20,000	0.996	0	19,925-*	19,925	
26083301	11/22/17 B	50,000	0.994	0	49,695-*	49,695	
26083301	11/22/17 B	20,000	0.998	0	19,963-*	19,963	
26083301	11/27/17 B	25,000	0.996	0	24,899-*	24,899	
26083301	11/28/17 B	55,000	0.998	0	54,880-*	54,880	
26083301	11/28/17 B	55,000	0.998	0	54,897-*	54,897	
26083301	11/28/17 B	50,000	0.998	0	49,883-*	49,883	
26083301	11/29/17 B	25,000	0.984	0	24,594-*	24,594	
26083301	11/29/17 B	80,000	0.984	0	78,725-*	78,725	
26083301	11/29/17 B	20,000	0.985	0	19,703-*	19,703	
26083301	11/29/17 B	20,000	0.985	0	19,691-*	19,691	
26083301	11/29/17 B	70,000	0.985	0	68,950-*	68,950	
26083301	11/30/17 B	260,000	0.983	0	255,684-*	255,684	
26083301	11/30/17 B	40,000	0.984	0	39,356-*	39,356	
26083301	11/30/17 B	45,000	0.982	0	44,197-*	44,197	
26083301	11/30/17 B	20,000	0.983	0	19,656-*	19,656	
26083301	12/01/17 B	35,000	0.990	0	34,634-*	34,634	
26083301	12/01/17 B	20,000	1.001	0	20,028-*	20,028	
26083301	12/01/17 B	40,000	0.997	0	39,888-*	39,888	
26083301	12/04/17 B	30,000	0.996	0	29,892-*	29,892	
26083301	12/04/17 B	30,000	0.993	0	29,798-*	29,798	
26083301	12/05/17 B	25,000	0.998	0	24,945-*	24,945	
26083301	12/05/17 B	5,000	0.997	0	4,986-*	4,986	
26083301	12/05/17 B	55,000	0.995	0	54,699-*	54,699	
26083301	12/05/17 B	30,000	1.002	0	30,070-*	30,070	
26083301	12/05/17 B	75,000	1.001	0	75,094-*	75,094	
26083301	12/05/17 B	50,000	1.002	0	50,125-*	50,125	
26083301	12/06/17 B	100,000	1.009	0	100,941-*	100,941	
26083301	12/06/17 B	30,000	1.008	0	30,244-*	30,244	
26083301	12/06/17 B	35,000	1.006	0	35,208-*	35,208	
26083301	12/06/17 B	35,000	1.004	0	35,153-*	35,153	
26083301	12/07/17 B	90,000	0.997	0	89,747-*	89,747	
26083301	12/08/17 B	35,000	0.996	0	34,847-*	34,847	
26083301	12/11/17 B	20,000	0.998	0	19,965-*	19,965	
26083301	12/11/17 B	25,000	0.999	0	24,984-*	24,984	
26083301	12/11/17 B	55,000	0.995	0	54,742-*	54,742	
26083301	12/11/17 B	55,000	0.994	0	54,671-*	54,671	
26083301	12/11/17 B	50,000	0.994	0	49,719-*	49,719	
26083301	12/12/17 B	50,000	0.992	0	49,594-*	49,594	
26083301	12/12/17 B	40,000	0.992	0	39,675-*	39,675	
26083301	12/12/17 B	25,000	0.991	0	24,766-*	24,766	
26083301	12/12/17 B	25,000	0.994	0	24,859-*	24,859	
26083301	12/12/17 B	30,000	0.991	0	29,723-*	29,723	
26083301	12/12/17 B	20,000	0.994	0	19,881-*	19,881	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	12/14/17 B	5,000	1.005	0	5,023-*	5,023	
26083301	12/14/17 B	45,000	1.007	0	45,318-*	45,318	
26083301	12/14/17 B	40,000	1.007	0	40,295-*	40,295	
26083301	12/15/17 B	65,000	1.013	0	65,833-*	65,833	
26083301	12/15/17 B	30,000	1.007	0	30,211-*	30,211	
26083301	12/15/17 B	30,000	1.012	0	30,370-*	30,370	
26083301	12/18/17 B	60,000	1.002	0	60,113-*	60,113	
26083301	12/19/17 B	35,000	0.991	0	34,666-*	34,666	
26083301	12/20/17 B	40,000	0.976	0	39,052-*	39,052	
26083301	12/20/17 B	30,000	0.976	0	29,278-*	29,278	
26083301	12/20/17 B	55,000	0.976	0	53,702-*	53,702	
26083301	12/21/17 B	55,000	0.982	0	53,986-*	53,986	
26083301	12/21/17 B	20,000	0.980	0	19,600-*	19,600	
26083301	12/22/17 B	55,000	0.982	0	54,003-*	54,003	
26083301	12/29/17 B	516,000	1.001	0	515,724-*	515,724	
	SUB-TOTAL OF BUYS # 84			0	4,165,480	4,165,480	
26083301	11/13/17 S	25,000	0.976	0	24,410 *	24,392	18
26083301	11/13/17 S	145,000	0.976	0	141,551 *	141,475	76
26083301	11/14/17 S	80,000	0.983	0	78,613 *	78,602	11
26083301	11/14/17 S	55,000	0.983	0	54,046 *	54,039	8
26083301	11/14/17 S	15,000	0.984	0	14,754 *	14,738	16
26083301	11/14/17 S	135,000	0.985	0	132,943 *	133,669	-726
26083301	11/15/17 S	75,000	0.996	0	74,719 *	74,156	563
26083301	11/15/17 S	40,000	0.996	0	39,825 *	39,550	275
26083301	11/15/17 S	35,000	0.992	0	34,732 *	34,606	126
26083301	11/15/17 S	20,000	0.993	0	19,859 *	19,775	84
26083301	11/16/17 S	40,000	0.990	0	39,613 *	39,569	44
26083301	11/16/17 S	95,000	0.988	0	93,846 *	93,975	-129
26083301	11/16/17 S	35,000	0.985	0	34,487 *	34,622	-135
26083301	11/17/17 S	20,000	0.992	0	19,844 *	19,803	41
26083301	11/17/17 S	75,000	0.993	0	74,496 *	74,261	235
26083301	11/20/17 S	25,000	0.992	0	24,805 *	24,796	9
26083301	11/20/17 S	90,000	0.991	0	89,181 *	89,264	-83
26083301	11/21/17 S	30,000	0.996	0	29,878 *	29,882	-3
26083301	11/21/17 S	95,000	0.998	0	94,792 *	94,625	167
26083301	11/21/17 S	30,000	0.997	0	29,911 *	29,881	29
26083301	11/22/17 S	60,000	1.001	0	60,038 *	59,710	327
26083301	11/27/17 S	40,000	0.998	0	39,900 *	39,827	73
26083301	11/28/17 S	50,000	0.998	0	49,898 *	49,894	5
26083301	11/28/17 S	20,000	0.998	0	19,956 *	19,957	-1
26083301	11/28/17 S	30,000	0.997	0	29,906 *	29,936	-30
26083301	11/29/17 S	25,000	0.987	0	24,680 *	24,685	-5
26083301	11/29/17 S	35,000	0.984	0	34,448 *	34,559	-111
26083301	11/29/17 S	20,000	0.983	0	19,663 *	19,748	-86

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/29/17 S	75,000	0.987	0	74,013 *	74,055	-42
26083301	11/29/17 S	45,000	0.986	0	44,353 *	44,433	-80
26083301	11/29/17 S	75,000	0.984	0	73,799 *	73,769	30
26083301	11/30/17 S	45,000	0.983	0	44,241 *	44,433	-192
26083301	11/30/17 S	35,000	0.984	0	34,437 *	34,425	11
26083301	11/30/17 S	50,000	0.984	0	49,203 *	49,179	24
26083301	11/30/17 S	45,000	0.983	0	44,213 *	44,261	-49
26083301	11/30/17 S	80,000	0.979	0	78,350 *	78,687	-337
26083301	11/30/17 S	100,000	0.976	0	97,625 *	98,899	-1,274
26083301	12/04/17 S	30,000	0.992	0	29,766 *	29,734	32
26083301	12/05/17 S	20,000	0.993	0	19,867 *	19,932	-65
26083301	12/05/17 S	105,000	1.001	0	105,148 *	104,642	506
26083301	12/05/17 S	55,000	0.997	0	54,837 *	54,812	24
26083301	12/06/17 S	135,000	1.008	0	136,055 *	135,301	754
26083301	12/06/17 S	75,000	1.008	0	75,571 *	75,167	404
26083301	12/06/17 S	70,000	1.004	0	70,271 *	70,041	230
26083301	12/07/17 S	45,000	0.997	0	44,880 *	45,026	-146
26083301	12/07/17 S	50,000	1.001	0	50,063 *	50,029	34
26083301	12/07/17 S	25,000	0.998	0	24,949 *	25,014	-65
26083301	12/11/17 S	20,000	0.998	0	19,953 *	19,937	16
26083301	12/12/17 S	70,000	0.992	0	69,453 *	69,652	-199
26083301	12/12/17 S	20,000	0.994	0	19,881 *	19,901	-19
26083301	12/12/17 S	65,000	0.995	0	64,645 *	64,677	-32
26083301	12/13/17 S	45,000	0.999	0	44,972 *	44,776	196
26083301	12/14/17 S	25,000	1.001	0	25,020 *	24,946	73
26083301	12/14/17 S	35,000	1.006	0	35,208 *	34,925	283
26083301	12/14/17 S	45,000	1.006	0	45,288 *	44,903	385
26083301	12/14/17 S	40,000	1.007	0	40,295 *	39,914	382
26083301	12/14/17 S	45,000	1.007	0	45,323 *	44,903	420
26083301	12/14/17 S	65,000	1.007	0	65,480 *	64,860	620
26083301	12/14/17 S	75,000	1.004	0	75,270 *	75,333	-64
26083301	12/18/17 S	25,000	1.009	0	25,219 *	25,095	124
26083301	12/18/17 S	110,000	1.002	0	110,258 *	110,418	-161
26083301	12/18/17 S	80,000	1.009	0	80,725 *	80,304	421
26083301	12/20/17 S	125,000	0.978	0	122,236 *	122,833	-597
26083301	12/21/17 S	55,000	0.982	0	54,012 *	54,000	11
26083301	12/22/17 S	20,000	0.981	0	19,619 *	19,637	-18
	SUB-TOTAL OF SALES # 65			0	3,539,292	3,536,849	2,438
	SUB-TOTAL			0	7,704,772	7,702,329	2,438
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	905,000	1.016	0	919,247-*	919,247	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	09/06/17 B	95,000	1.013	0	96,232-*	96,232	
26083301	09/06/17 B	85,000	1.013	0	86,102-*	86,102	
26083301	09/07/17 B	35,000	1.018	0	35,629-*	35,629	
26083301	09/07/17 B	65,000	1.018	0	66,148-*	66,148	
26083301	09/07/17 B	180,000	1.018	0	183,178-*	183,178	
26083301	09/07/17 B	75,000	1.018	0	76,324-*	76,324	
26083301	09/19/17 B	35,000	1.001	0	35,038-*	35,038	
26083301	09/21/17 B	60,000	0.999	0	59,944-*	59,944	
26083301	09/26/17 B	105,000	1.001	0	105,148-*	105,148	
26083301	09/26/17 B	135,000	1.001	0	135,190-*	135,190	
26083301	10/04/17 B	100,000	0.995	0	99,531-*	99,531	
26083301	10/12/17 B	975,000	0.992	0	967,192-*	967,192	
26083301	10/12/17 B	35,000	0.994	0	34,781-*	34,781	
26083301	10/20/17 B	65,000	0.989	0	64,279-*	64,279	
26083301	10/23/17 B	155,000	0.989	0	153,232-*	153,232	
26083301	10/25/17 B	70,000	0.982	0	68,753-*	68,753	
26083301	10/27/17 B	425,000	0.984	0	418,193-*	418,193	
26083301	10/31/17 B	960,000	0.989	0	949,538-*	949,538	
26083301	11/02/17 B	90,000	0.992	0	89,241-*	89,241	
26083301	11/02/17 B	100,000	0.992	0	99,156-*	99,156	
	SUB-TOTAL OF BUYS # 21			0	4,742,076	4,742,076	
26083301	09/06/17 S	85,000	1.013	0	86,076 *	86,299	-223
26083301	09/12/17 S	760,000	1.007	0	765,463 *	772,093	-6,631
26083301	09/14/17 S	125,000	1.004	0	125,547 *	126,989	-1,442
26083301	09/14/17 S	80,000	1.005	0	80,413 *	81,273	-860
26083301	09/15/17 S	100,000	1.004	0	100,441 *	101,591	-1,150
26083301	09/19/17 S	115,000	1.000	0	115,058 *	116,646	-1,588
26083301	09/29/17 S	105,000	0.994	0	104,393 *	105,677	-1,284
26083301	09/29/17 S	45,000	0.994	0	44,726 *	45,290	-564
26083301	10/04/17 S	135,000	0.994	0	134,119 *	135,544	-1,424
26083301	10/04/17 S	60,000	0.993	0	59,604 *	60,242	-638
26083301	10/10/17 S	75,000	0.992	0	74,373 *	75,302	-929
26083301	10/10/17 S	120,000	0.991	0	118,880 *	120,483	-1,603
26083301	10/16/17 S	125,000	0.996	0	124,551 *	124,104	447
26083301	10/20/17 S	110,000	0.988	0	108,694 *	109,184	-490
26083301	10/23/17 S	170,000	0.990	0	168,214 *	168,640	-426
26083301	10/30/17 S	100,000	0.989	0	98,898 *	98,907	-9
26083301	10/31/17 S	105,000	0.989	0	103,888 *	103,874	15
26083301	11/01/17 S	60,000	0.989	0	59,355 *	59,344	11
26083301	11/02/17 S	270,000	0.991	0	267,659 *	267,104	555
26083301	11/06/17 S	35,000	0.994	0	34,789 *	34,625	165
26083301	11/13/17 S	225,000	0.987	0	222,174 *	222,586	-412
26083301	11/14/17 S	1,170,000	0.986	0	1,154,076 *	1,157,449	-3,372
26083301	11/15/17 S	575,000	0.991	0	569,946 *	568,832	1,115

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 23			0	4,721,337	4,742,078	-20,738
	SUB-TOTAL			0	9,463,413	9,484,154	-20,738
ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27							
26083301	11/13/17 B	220,000	0.988	0	217,455-*	217,455	
26083301	11/14/17 B	1,145,000	0.987	0	1,130,509-*	1,130,509	
26083301	11/15/17 B	560,000	0.993	0	555,778-*	555,778	
26083301	11/15/17 B	45,000	0.992	0	44,620-*	44,620	
26083301	11/16/17 B	20,000	0.989	0	19,781-*	19,781	
26083301	11/20/17 B	25,000	0.990	0	24,742-*	24,742	
26083301	11/20/17 B	60,000	0.991	0	59,438-*	59,438	
26083301	11/22/17 B	25,000	0.992	0	24,809-*	24,809	
26083301	11/28/17 B	80,000	0.993	0	79,438-*	79,438	
26083301	11/29/17 B	125,000	0.989	0	123,574-*	123,574	
26083301	11/30/17 B	860,000	0.985	0	847,402-*	847,402	
26083301	12/01/17 B	95,000	0.990	0	94,050-*	94,050	
26083301	12/08/17 B	85,000	0.989	0	84,037-*	84,037	
26083301	12/19/17 B	530,000	0.981	0	520,166-*	520,166	
	SUB-TOTAL OF BUYS # 14			0	3,825,799	3,825,799	
26083301	11/13/17 S	220,000	0.986	0	216,966 *	217,455	-488
26083301	11/14/17 S	215,000	0.989	0	212,640 *	212,279	361
26083301	11/14/17 S	95,000	0.989	0	93,976 *	93,798	178
26083301	11/14/17 S	180,000	0.989	0	178,031 *	177,722	309
26083301	11/16/17 S	210,000	0.991	0	208,007 *	207,849	158
26083301	11/16/17 S	45,000	0.989	0	44,492 *	44,544	-52
26083301	11/20/17 S	135,000	0.990	0	133,592 *	133,623	-31
26083301	11/27/17 S	55,000	0.993	0	54,618 *	54,442	175
26083301	11/27/17 S	120,000	0.993	0	119,095 *	118,783	312
26083301	11/28/17 S	85,000	0.992	0	84,353 *	84,146	207
26083301	11/30/17 S	585,000	0.986	0	576,545 *	577,839	-1,294
26083301	12/04/17 S	125,000	0.989	0	123,652 *	123,490	162
26083301	12/04/17 S	115,000	0.989	0	113,679 *	113,611	68
26083301	12/13/17 S	65,000	0.989	0	64,259 *	64,218	40
26083301	12/20/17 S	130,000	0.979	0	127,278 *	128,160	-882
	SUB-TOTAL OF SALES # 15			0	2,351,183	2,351,959	-776
	SUB-TOTAL			0	6,176,982	6,177,758	-776

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42							
26083301	09/07/17 B	110,000	1.083	0	119,105-*	119,105	
26083301	09/08/17 B	15,000	1.077	0	16,162-*	16,162	
26083301	09/08/17 B	20,000	1.081	0	21,612-*	21,612	
26083301	10/30/17 B	25,000	1.096	0	27,408-*	27,408	
	SUB-TOTAL OF BUYS # 4			0	184,287	184,287	
	SUB-TOTAL			0	184,287	184,287	0
ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45							
26083301	09/14/17 S	40,000	1.022	0	40,870 *	41,106	-236
	SUB-TOTAL OF SALES # 1			0	40,870	41,106	-236
	SUB-TOTAL			0	40,870	41,106	-236
ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47							
26083301	10/18/17 B	55,000	0.991	0	54,492-*	54,492	
26083301	11/03/17 B	35,000	0.995	0	34,825-*	34,825	
	SUB-TOTAL OF BUYS # 2			0	89,317	89,317	
	SUB-TOTAL			0	89,317	89,317	0
ISSUE: 915217WX7 - UNIV OF VIRGINIA VA 4.179% 9/01/17							
26083301	09/21/17 B	30,000	1.000	0	30,000-*	30,000	
	SUB-TOTAL OF BUYS # 1			0	30,000	30,000	
	SUB-TOTAL			0	30,000	30,000	0
ISSUE: 91911TAE3 - VALE OVERSEAS LTD 8.25% 1/17/34							
26083301	11/13/17 B	40,000	1.290	0	51,600-*	51,600	
	SUB-TOTAL OF BUYS # 1			0	51,600	51,600	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	51,600	51,600	0
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	09/29/17 B	50,000	1.150	0	57,500-*	57,500	
26083301	11/15/17 B	30,000	1.185	0	35,557-*	35,557	
	SUB-TOTAL OF BUYS # 2			0	93,057	93,057	
	SUB-TOTAL			0	93,057	93,057	0
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/16/17 S	75,000	1.160	0	87,000 *	77,191	9,809
26083301	10/30/17 S	100,000	1.186	0	118,625 *	102,921	15,704
26083301	11/30/17 S	25,000	1.225	0	30,625 *	25,730	4,895
	SUB-TOTAL OF SALES # 3			0	236,250	205,842	30,407
	SUB-TOTAL			0	236,250	205,842	30,407
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/20/17 B	50,000	1.061	0	53,063-*	53,063	
26083301	10/26/17 B	100,000	1.052	0	105,215-*	105,215	
	SUB-TOTAL OF BUYS # 2			0	158,278	158,278	
	SUB-TOTAL			0	158,278	158,278	0
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	11/03/17 S	75,000	1.104	0	82,818 *	70,503	12,315
	SUB-TOTAL OF SALES # 1			0	82,818	70,503	12,315
	SUB-TOTAL			0	82,818	70,503	12,315
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	10/11/17 B	90,000	1.004	0	90,371-*	90,371	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	90,371	90,371	
	SUB-TOTAL			0	90,371	90,371	0
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	09/18/17 B	60,000	0.885	0	53,125-*	53,125	
26083301	11/01/17 B	120,000	0.889	0	106,712-*	106,712	
	SUB-TOTAL OF BUYS # 2			0	159,837	159,837	
	SUB-TOTAL			0	159,837	159,837	0
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	09/28/17 B	95,000	1.012	0	96,104-*	96,104	
	SUB-TOTAL OF BUYS # 1			0	96,104	96,104	
26083301	10/23/17 S	40,000	1.021	0	40,855 *	40,465	390
	SUB-TOTAL OF SALES # 1			0	40,855	40,465	390
	SUB-TOTAL			0	136,959	136,569	390
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/05/17 B	35,000	1.030	0	36,063-*	36,063	
	SUB-TOTAL OF BUYS # 1			0	36,063	36,063	
26083301	11/01/17 S	70,000	0.010	0	70,468 *	68,861	1,606
26083301	12/12/17 S	60,000	1.019	0	61,132 *	59,163	1,969
	SUB-TOTAL OF SALES # 2			0	131,600	128,024	3,575
	SUB-TOTAL			0	167,663	164,087	3,575
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55						
26083301	09/26/17 B	70,000	0.953	0	66,731-*	66,731	

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FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 1			0	66,731	66,731	
	SUB-TOTAL			0	66,731	66,731	0
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	95,000	0.010	0	97,841 *	94,990	2,851
26083301	11/01/17 S	60,000	0.010	0	61,592 *	59,994	1,598
26083301	11/01/17 S	120,000	0.010	0	124,094 *	119,987	4,107
	SUB-TOTAL OF SALES # 3			0	283,527	274,971	8,556
	SUB-TOTAL			0	283,527	274,971	8,556
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	10/23/17 B	40,000	1.035	0	41,402-*	41,402	
	SUB-TOTAL OF BUYS # 1			0	41,402	41,402	
26083301	11/21/17 S	65,000	1.036	0	67,311 *	65,982	1,328
26083301	12/05/17 S	35,000	1.055	0	36,934 *	35,529	1,406
	SUB-TOTAL OF SALES # 2			0	104,245	101,511	2,734
	SUB-TOTAL			0	145,647	142,913	2,734
	ISSUE: 92532P207 - VERSUS CAP MM REAL ESTATE-I						
26083302	10/16/17 R	2,096	27.440	0	57,519-*	57,519	
	SUB-TOTAL OF REINVS # 1			0	57,519	57,519	
26083302	10/12/17 B	182,601	27.760	0	5,069,000-*	5,069,000	
	SUB-TOTAL OF BUYS # 1			0	5,069,000	5,069,000	
	SUB-TOTAL			0	5,126,519	5,126,519	0
	ISSUE: 92535N100 - VERSUS CAP RL EST #003						

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083302	12/15/17 B	202,945	25.130	0	5,100,000-*	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
	SUB-TOTAL			0	5,100,000	5,100,000	0
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	09/21/17 B	65,000	1.108	0	71,992-*	71,992	
	SUB-TOTAL OF BUYS # 1			0	71,992	71,992	
26083301	10/02/17 S	45,000	1.121	0	50,443 *	48,776	1,666
26083301	10/18/17 S	30,000	1.115	0	33,464 *	32,518	946
	SUB-TOTAL OF SALES # 2			0	83,907	81,294	2,613
	SUB-TOTAL			0	155,899	153,286	2,613
	ISSUE: 92553PAP7 - VIACOM INC 4.375% 3/15/43						
26083301	12/22/17 B	35,000	0.855	0	29,935-*	29,935	
	SUB-TOTAL OF BUYS # 1			0	29,935	29,935	
	SUB-TOTAL			0	29,935	29,935	0
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	12/12/17 B	30,000	1.020	0	30,598-*	30,598	
26083301	12/18/17 B	35,000	1.037	0	36,282-*	36,282	
	SUB-TOTAL OF BUYS # 2			0	66,880	66,880	
	SUB-TOTAL			0	66,880	66,880	0
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	10/02/17 B	50,000	0.949	0	47,467-*	47,467	
26083301	10/18/17 B	30,000	0.943	0	28,276-*	28,276	
26083301	11/17/17 B	40,000	0.929	0	37,149-*	37,149	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF BUYS # 3			0	112,892	112,892	
26083301	09/21/17 S	75,000	0.943	0	70,703 *	66,340	4,364
26083301	12/05/17 S	187,000	0.955	0	178,546 *	172,156	6,390
	SUB-TOTAL OF SALES # 2			0	249,249	238,496	10,753
	SUB-TOTAL			0	362,141	351,388	10,753
	ISSUE: 927804FG4 - VIRGINIA ELEC & POWE 8.875% 11/15/38						
26083301	11/01/17 S	120,000	0.017	0	203,177 *	189,671	13,506
	SUB-TOTAL OF SALES # 1			0	203,177	189,671	13,506
	SUB-TOTAL			0	203,177	189,671	13,506
	ISSUE: 927804FY5 - VIRGINIA ELEC & POWE 3.8% 9/15/47						
26083301	09/12/17 B	70,000	0.996	0	69,714-*	69,714	
	SUB-TOTAL OF BUYS # 1			0	69,714	69,714	
	SUB-TOTAL			0	69,714	69,714	0
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	11/01/17 S	60,000	0.011	0	65,677 *	64,114	1,563
	SUB-TOTAL OF SALES # 1			0	65,677	64,114	1,563
	SUB-TOTAL			0	65,677	64,114	1,563
	ISSUE: 92826CAH5 - VISA INC 2.75% 9/15/27						
26083301	09/06/17 B	90,000	0.993	0	89,330-*	89,330	
	SUB-TOTAL OF BUYS # 1			0	89,330	89,330	

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	89,330	89,330	0
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	09/06/17 B	105,000	0.996	0	104,562-*	104,562	
26083301	10/26/17 B	60,000	0.984	0	59,063-*	59,063	
	SUB-TOTAL OF BUYS # 2			0	163,625	163,625	
26083301	11/21/17 S	45,000	1.003	0	45,119 *	44,625	494
26083301	12/05/17 S	30,000	1.018	0	30,537 *	29,750	787
	SUB-TOTAL OF SALES # 2			0	75,656	74,375	1,281
	SUB-TOTAL			0	239,281	238,000	1,281
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	80,000	0.010	0	80,974 *	79,921	1,052
26083301	11/01/17 S	65,000	0.010	0	66,178 *	64,936	1,242
	SUB-TOTAL OF SALES # 2			0	147,152	144,857	2,294
	SUB-TOTAL			0	147,152	144,857	2,294
	ISSUE: 92976GAJ0 - WACHOVIA BANK NA 6.6% 1/15/38						
26083301	09/27/17 B	20,000	1.363	0	27,271-*	27,271	
	SUB-TOTAL OF BUYS # 1			0	27,271	27,271	
	SUB-TOTAL			0	27,271	27,271	0
	ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40						
26083301	10/10/17 S	140,000	1.312	0	183,655 *	162,295	21,360
	SUB-TOTAL OF SALES # 1			0	183,655	162,295	21,360
	SUB-TOTAL			0	183,655	162,295	21,360

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 931142CY7 - WAL-MART STORES INC 5% 10/25/40						
26083301	10/10/17 S	270,000	1.224	0	330,507 *	299,257	31,250
	SUB-TOTAL OF SALES # 1			0	330,507	299,257	31,250
	SUB-TOTAL			0	330,507	299,257	31,250
	ISSUE: 931142DB6 - WAL-MART STORES INC 5.625% 4/15/41						
26083301	11/01/17 S	105,000	0.013	0	138,712 *	134,731	3,981
	SUB-TOTAL OF SALES # 1			0	138,712	134,731	3,981
	SUB-TOTAL			0	138,712	134,731	3,981
	ISSUE: 931142DK6 - WAL-MART STORES INC 4.75% 10/02/43						
26083301	10/20/17 S	135,000	1.192	0	160,874 *	148,507	12,367
	SUB-TOTAL OF SALES # 1			0	160,874	148,507	12,367
	SUB-TOTAL			0	160,874	148,507	12,367
	ISSUE: 931142DW0 - WAL-MART STORES INC 3.625% 12/15/47						
26083301	10/11/17 B	185,000	0.999	0	184,719-*	184,719	
	SUB-TOTAL OF BUYS # 1			0	184,719	184,719	
	SUB-TOTAL			0	184,719	184,719	0
	ISSUE: 931422AK5 - WALGREEN CO 4.4% 9/15/42						
26083301	11/21/17 B	20,000	0.993	0	19,864-*	19,864	
	SUB-TOTAL OF BUYS # 1			0	19,864	19,864	
	SUB-TOTAL			0	19,864	19,864	0

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44							
26083301	10/27/17 B	70,000	1.038	0	72,661-*	72,661	
	SUB-TOTAL OF BUYS # 1			0	72,661	72,661	
26083301	11/07/17 S	20,000	1.051	0	21,029 *	20,760	268
	SUB-TOTAL OF SALES # 1			0	21,029	20,760	268
	SUB-TOTAL			0	93,690	93,421	268
ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46							
26083301	11/07/17 B	20,000	1.029	0	20,582-*	20,582	
	SUB-TOTAL OF BUYS # 1			0	20,582	20,582	
26083301	11/21/17 S	20,000	1.031	0	20,621 *	20,582	39
	SUB-TOTAL OF SALES # 1			0	20,621	20,582	39
	SUB-TOTAL			0	41,203	41,164	39
ISSUE: 93884PDW7 - WASHINGTON GAS LIGHT 3.796% 9/15/46							
26083301	09/13/17 B	155,000	0.985	0	152,718-*	152,718	
	SUB-TOTAL OF BUYS # 1			0	152,718	152,718	
	SUB-TOTAL			0	152,718	152,718	0
ISSUE: 94973VAL1 - WELLPOINT INC 5.85% 1/15/36							
26083301	11/01/17 S	60,000	1.216	0	72,949 *	63,818	9,130
	SUB-TOTAL OF SALES # 1			0	72,949	63,818	9,130
	SUB-TOTAL			0	72,949	63,818	9,130
ISSUE: 94973VAY3 - WELLPOINT INC 4.625% 5/15/42							

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	11/01/17 S	55,000	0.011	0	59,735 *	54,516	5,219
	SUB-TOTAL OF SALES # 1			0	59,735	54,516	5,219
	SUB-TOTAL			0	59,735	54,516	5,219
	ISSUE: 94973VBL0 - WELLPOINT INC 4.85% 8/15/54						
26083301	11/30/17 B	50,000	1.077	0	53,866-*	53,866	
	SUB-TOTAL OF BUYS # 1			0	53,866	53,866	
	SUB-TOTAL			0	53,866	53,866	0
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	15,000	0.012	0	17,510 *	16,673	836
26083301	11/01/17 S	30,000	0.012	0	35,370 *	33,347	2,024
	SUB-TOTAL OF SALES # 2			0	52,880	50,020	2,860
	SUB-TOTAL			0	52,880	50,020	2,860
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/05/17 S	85,000	1.034	0	87,850 *	83,897	3,953
26083301	12/06/17 S	40,000	1.035	0	41,383 *	39,481	1,902
	SUB-TOTAL OF SALES # 2			0	129,233	123,378	5,855
	SUB-TOTAL			0	129,233	123,378	5,855
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	11/01/17 B	45,000	1.096	0	49,317-*	49,317	
	SUB-TOTAL OF BUYS # 1			0	49,317	49,317	
	SUB-TOTAL			0	49,317	49,317	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 949746RF0 - WELLS FARGO & COMPAN 5.606% 1/15/44						
26083301	09/27/17 S	30,000	1.205	0	36,138 *	36,155	-17
	SUB-TOTAL OF SALES # 1			0	36,138	36,155	-17
	SUB-TOTAL			0	36,138	36,155	-17
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	10/10/17 B	50,000	1.015	0	50,765-*	50,765	
	SUB-TOTAL OF BUYS # 1			0	50,765	50,765	
26083301	09/11/17 S	70,000	1.026	0	71,800 *	70,356	1,444
26083301	11/15/17 S	50,000	1.007	0	50,358 *	50,765	-407
	SUB-TOTAL OF SALES # 2			0	122,158	121,121	1,037
	SUB-TOTAL			0	172,923	171,886	1,037
	ISSUE: 96949LAD7 - WILLIAMS PARTNERS LP 3.75% 6/15/27						
26083301	11/29/17 S	140,000	0.995	0	139,229 *	139,929	-700
	SUB-TOTAL OF SALES # 1			0	139,229	139,929	-700
	SUB-TOTAL			0	139,229	139,929	-700
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	09/29/17 B	160,000	0.995	0	159,117-*	159,117	
	SUB-TOTAL OF BUYS # 1			0	159,117	159,117	
26083301	10/05/17 S	40,000	0.985	0	39,402 *	39,779	-377
26083301	10/17/17 S	60,000	0.998	0	59,868 *	59,669	199
26083301	10/18/17 S	60,000	0.990	0	59,399 *	59,669	-270
	SUB-TOTAL OF SALES # 3			0	158,669	159,117	-448

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	317,786	318,234	-448
	GRAND TOTAL			$10265821	283,677,270	283,397,594	274,695

F O O T N O T E S

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE			0.00			
	COMPARATIVE VALUE (5%)			0.00			
	BROKER: DEUTSCHE BANK SECURITIES INC.						
	ISSUE: 375558BK8 - GILEAD SCIENCES INC 4.15% 3/01/47						
26083301	09/07/17 S	80,000	1.031	0	82,460 *	80,837	1,623
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
26083301	09/08/17 S	70,000	1.059	0	74,096 *	70,345	3,752
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/11/17 B	240,000	1.000	0	239,926-*	239,926	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/12/17 S	25,000	1.145	0	28,630 *	28,658	-28
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/13/17 B	80,000	1.143	0	91,400-*	91,400	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/13/17 S	190,000	0.010	0	190,914 *	190,686	228
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	09/19/17 B	185,000	0.998	0	184,641-*	184,641	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/20/17 S	60,000	1.020	0	61,206 *	60,443	763
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/20/17 B	75,000	1.021	0	76,604-*	76,604	
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
26083301	09/21/17 S	75,000	1.043	0	78,195 *	75,322	2,873
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	09/21/17 B	65,000	1.008	0	65,521-*	65,521	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	09/28/17 B	20,000	1.182	0	23,640-*	23,640	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/29/17 S	75,000	1.000	0	75,009 *	73,690	1,319
	ISSUE: 120568AZ3 - BUNGE LTD FINANCE CO 3.75% 9/25/27						
26083301	09/29/17 B	110,000	1.000	0	110,039-*	110,039	
	ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52						
26083301	10/01/17 S	125,000	1.004	0	125,504 *	124,594	910
	ISSUE: 22160KAM7 - COSTCO WHOLESALE COR 3% 5/18/27						
26083301	10/04/17 S	105,000	1.005	0	105,485 *	104,094	1,391
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44						
26083301	10/05/17 S	70,000	1.142	0	79,937 *	76,411	3,525
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	10/05/17 S	45,000	0.977	0	43,954 *	44,701	-747

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/16/17 B	70,000	0.996	0	69,715-*	69,715	
	ISSUE: 444859BF8 - HUMANA INC 3.95% 3/15/27						
26083301	10/16/17 B	135,000	1.048	0	141,442-*	141,442	
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
26083301	10/18/17 B	35,000	0.975	0	34,124-*	34,124	
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42						
26083301	10/20/17 S	35,000	0.010	0	36,243 *	35,028	1,215
	ISSUE: 902494BC6 - TYSON FOODS INC 3.55% 6/02/27						
26083301	10/23/17 S	165,000	1.019	0	168,152 *	164,724	3,427
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	10/24/17 B	40,000	1.152	0	46,075-*	46,075	
	ISSUE: 927804FG4 - VIRGINIA ELEC & POWE 8.875% 11/15/38						
26083301	11/01/17 S	120,000	0.017	0	203,177 *	189,671	13,506
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45						
26083301	11/01/17 B	140,000	1.067	0	149,341-*	149,341	
	ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47						
26083301	11/03/17 B	35,000	0.995	0	34,825-*	34,825	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	11/03/17 S	50,000	1.072	0	53,589 *	51,635	1,954
	ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44						
26083301	11/07/17 S	20,000	1.051	0	21,029 *	20,760	268
	ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46						
26083301	11/07/17 B	20,000	1.029	0	20,582-*	20,582	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	11/09/17 B	25,000	1.180	0	29,500-*	29,500	
	ISSUE: 134429AZ2 - CAMPBELL SOUP CO 3.8% 8/02/42						
26083301	11/09/17 S	65,000	0.968	0	62,889 *	59,203	3,686
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	11/15/17 B	90,000	1.134	0	102,061-*	102,061	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	11/15/17 S	15,000	1.467	0	21,999 *	21,966	33
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	11/16/17 S	100,000	0.879	0	87,870 *	87,116	754
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	11/17/17 S	65,000	1.087	0	70,640 *	66,018	4,622
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/17/17 S	20,000	1.076	0	21,526 *	21,642	-116
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	11/28/17 S	55,000	1.165	0	64,056 *	57,360	6,696
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	12/13/17 B	70,000	1.005	0	70,347-*	70,347	
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/15/17 S	45,000	1.100	0	49,482 *	41,708	7,774

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	3,295,825	3,236,395	59,428
		BROKER: SG AMERICAS SECURITIES LLC					
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	11/07/17 S	85,000	1.140	0	96,903 *	96,033	870
	SUB-TOTAL			0	96,903	96,033	870
		BROKER: CREDIT SUISSE SECURITIES (USA)					
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	09/11/17 B	50,000	1.028	0	51,376-*	51,376	
	ISSUE: 38141GWL4 - VR GOLDMAN SACHS GRO 3.691% 6/05/28						
26083301	09/13/17 S	45,000	0.010	0	45,672 *	45,034	638
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/14/17 S	125,000	1.004	0	125,547 *	126,989	-1,442
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/14/17 B	200,000	0.984	0	196,812-*	196,812	
	ISSUE: 05565QDN5 - BP CAPITAL MARKETS 3.279% 9/19/27						
26083301	09/14/17 B	130,000	1.000	0	130,000-*	130,000	
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/18/17 S	55,000	0.012	0	64,977 *	60,573	4,404
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	09/28/17 S	35,000	0.011	0	37,875 *	34,914	2,961
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	09/29/17 S	25,000	0.010	0	26,345 *	25,217	1,128
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	10/05/17 S	115,000	0.010	0	118,202 *	115,552	2,649
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/06/17 S	30,000	0.011	0	31,817 *	30,260	1,557
	ISSUE: 931142CS0 - WAL-MART STORES INC 5.625% 4/01/40						
26083301	10/10/17 S	140,000	1.312	0	183,655 *	162,295	21,360
	ISSUE: 887317AH8 - TIME WARNER INC 6.1% 7/15/40						
26083301	10/19/17 S	35,000	1.195	0	41,830 *	38,686	3,145
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/20/17 S	30,000	1.020	0	30,615 *	29,817	798
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	85,000	0.999	0	84,884-*	84,884	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/25/17 S	35,000	0.011	0	37,236 *	35,303	1,933
	ISSUE: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55						
26083301	10/26/17 S	115,000	0.010	0	113,659 *	109,474	4,185

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/27/17 S	85,000	0.010	0	89,120 *	85,736	3,384
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	10/31/17 B	140,000	0.997	0	139,626-*	139,626	
	ISSUE: 931142DB6 - WAL-MART STORES INC 5.625% 4/15/41						
26083301	11/01/17 S	105,000	0.013	0	138,712 *	134,731	3,981
	ISSUE: 931427AR9 - WALGREENS BOOTS ALLI 4.65% 6/01/46						
26083301	11/21/17 S	20,000	1.031	0	20,621 *	20,582	39
	ISSUE: 931422AK5 - WALGREEN CO 4.4% 9/15/42						
26083301	11/21/17 B	20,000	0.993	0	19,864-*	19,864	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/29/17 B	25,000	1.033	0	25,827-*	25,827	
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 S	25,000	1.028	0	25,709 *	25,022	687
	ISSUE: 565849AB2 - MARATHON OIL 6.8% 3/15/32						
26083301	12/14/17 B	35,000	1.215	0	42,537-*	42,537	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	5,000	1.005	0	5,023-*	5,023	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/14/17 S	35,000	1.246	0	43,622 *	39,948	3,674
	SUB-TOTAL			0	1,871,163	1,816,082	55,079
	BROKER: GOLDMAN SACHS						
	ISSUE: 84756NAH2 - SPECTRA ENERGY PARTN 3.375% 10/15/26						
26083301	09/06/17 S	110,000	0.998	0	109,745 *	109,852	-107
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	95,000	1.013	0	96,232-*	96,232	
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 B	230,000	0.999	0	229,722-*	229,722	
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	09/07/17 B	110,000	0.999	0	109,890-*	109,890	
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	09/11/17 B	45,000	0.997	0	44,864-*	44,864	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	09/11/17 B	70,000	1.464	0	102,474-*	102,474	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/12/17 S	760,000	1.007	0	765,463 *	772,093	-6,631
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	09/13/17 S	40,000	1.090	0	43,606 *	43,180	426
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	09/13/17 S	80,000	0.013	0	99,874 *	91,082	8,791
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/15/17 S	100,000	1.004	0	100,441 *	101,591	-1,150

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/19/17 S	115,000	1.000	0	115,058 *	116,646	-1,588
	ISSUE: 57636QAH7 - MASTERCARD INC 3.8% 11/21/46						
26083301	09/29/17 B	35,000	1.021	0	35,739-*	35,739	
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/29/17 S	20,000	0.010	0	20,862 *	20,117	746
	ISSUE: 38141EC31 - GOLDMAN SACHS GROUP 4.8% 7/08/44						
26083301	10/04/17 B	80,000	1.128	0	90,255-*	90,255	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 S	135,000	0.994	0	134,119 *	135,544	-1,424
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 S	60,000	0.993	0	59,604 *	60,242	-638
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	10/05/17 S	40,000	0.985	0	39,405 *	39,461	-56
	ISSUE: 38141GGM0 - GOLDMAN SACHS GROUP 6.25% 2/01/41						
26083301	10/06/17 S	75,000	0.013	0	100,195 *	92,102	8,093
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	10/11/17 S	30,000	1.021	0	30,635 *	30,413	222
	ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42						
26083301	10/12/17 S	25,000	1.084	0	27,102 *	27,331	-229
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	10/16/17 S	55,000	1.028	0	56,561 *	54,767	1,794
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/17/17 B	75,000	0.997	0	74,774-*	74,774	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/20/17 S	80,000	0.958	0	76,608 *	75,526	1,082
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/23/17 B	75,000	1.015	0	76,128-*	76,128	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/23/17 B	35,000	1.012	0	35,415-*	35,415	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/24/17 B	480,000	1.000	0	480,000-*	480,000	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/24/17 S	35,000	0.945	0	33,060 *	33,043	17
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	95,000	1.000	0	95,000-*	95,000	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	50,000	1.001	0	50,034-*	50,034	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	110,000	1.000	0	110,030-*	110,030	
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	10/25/17 S	30,000	1.052	0	31,566 *	30,011	1,555
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/25/17 S	40,000	1.133	0	45,304 *	45,820	-516
	ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40						
26083301	10/25/17 B	40,000	1.065	0	42,618-*	42,618	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/26/17 B	65,000	0.976	0	63,456-*	63,456	
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	10/27/17 S	40,000	0.010	0	41,179 *	38,743	2,436
	ISSUE: 38141GWB6 - GOLDMAN SACHS GROUP 3.85% 1/26/27						
26083301	10/27/17 S	180,000	0.010	0	183,359 *	180,864	2,494
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/27/17 B	425,000	0.984	0	418,193-*	418,193	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/30/17 S	70,000	0.938	0	65,653 *	66,085	-432
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/31/17 B	960,000	0.989	0	949,538-*	949,538	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	11/01/17 B	135,000	1.044	0	140,885-*	140,885	
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	65,000	0.010	0	66,178 *	64,936	1,242
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/01/17 S	60,000	0.989	0	59,355 *	59,344	11
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/06/17 B	275,000	0.992	0	272,745-*	272,745	
	ISSUE: 037411BC8 - APACHE CORP 4.25% 1/15/44						
26083301	11/06/17 S	60,000	0.965	0	57,903 *	56,202	1,701
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/07/17 S	60,000	0.978	0	58,678 *	59,508	-830
	ISSUE: 21685WCJ4 - RABOBANK NEDERLANDS 5.25% 5/24/41						
26083301	11/09/17 S	25,000	1.242	0	31,048 *	29,960	1,088
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	180,000	0.989	0	178,031 *	177,722	309
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	11/14/17 S	70,000	1.069	0	74,800 *	69,815	4,984
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	65,000	0.981	0	63,781-*	63,781	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	80,000	0.983	0	78,659-*	78,659	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	11/15/17 S	140,000	1.003	0	140,399 *	139,956	443
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	11/15/17 B	110,000	1.123	0	123,542-*	123,542	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 S	45,000	0.989	0	44,492 *	44,544	-52
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 B	50,000	0.998	0	49,911-*	49,911	
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	44,000	1.234	0	54,283 *	50,338	3,945
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	40,000	0.990	0	39,589-*	39,589	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	11/20/17 B	100,000	0.997	0	99,731-*	99,731	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 S	90,000	0.991	0	89,181 *	89,264	-83
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/21/17 B	85,000	1.003	0	85,226-*	85,226	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	11/21/17 S	90,000	0.957	0	86,099 *	81,286	4,813
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
26083301	11/29/17 B	40,000	1.107	0	44,296-*	44,296	
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/29/17 S	45,000	1.059	0	47,644 *	46,513	1,131
	ISSUE: 71654QCC4 - PETROLEOS MEXICANOS 6.75% 9/21/47						
26083301	11/29/17 S	30,000	1.065	0	31,950 *	31,333	617
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	25,000	0.984	0	24,594-*	24,594	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	80,000	0.984	0	78,725-*	78,725	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	35,000	0.984	0	34,448 *	34,559	-111
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	11/29/17 S	110,000	1.001	0	110,156 *	109,787	370
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	11/30/17 S	50,000	0.996	0	49,819 *	50,000	-182
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	45,000	0.982	0	44,197-*	44,197	
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/01/17 S	60,000	1.282	0	76,949 *	63,932	13,017
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	40,000	0.997	0	39,888-*	39,888	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	12/05/17 B	55,000	0.968	0	53,256-*	53,256	
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/05/17 S	55,000	0.932	0	51,266 *	55,867	-4,601
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	12/06/17 S	40,000	1.083	0	43,342 *	40,234	3,108
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	35,000	1.006	0	35,208-*	35,208	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/08/17 S	40,000	1.032	0	41,264 *	40,976	288
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/08/17 B	35,000	0.996	0	34,847-*	34,847	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	12/11/17 S	20,000	1.028	0	20,550 *	20,125	425
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/11/17 S	50,000	1.014	0	50,679 *	49,856	823

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38143VAA7 - GOLDMAN SACHS CAPITA 6.345% 2/15/34						
26083301	12/11/17 S	80,000	1.280	0	102,399 *	85,243	17,156
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	20,000	0.998	0	19,965-*	19,965	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	55,000	0.994	0	54,671-*	54,671	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	12/11/17 B	55,000	1.030	0	56,680-*	56,680	
	ISSUE: 032511BP1 - ANADARKO PETROLEUM 6.6% 3/15/46						
26083301	12/12/17 B	60,000	1.270	0	76,200-*	76,200	
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	12/12/17 B	70,000	1.007	0	70,464-*	70,464	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	65,000	0.995	0	64,645 *	64,677	-32
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/12/17 S	75,000	1.232	0	92,407 *	85,604	6,803
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	12/14/17 B	45,000	1.150	0	51,734-*	51,734	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	12/14/17 B	70,000	1.036	0	72,485-*	72,485	
	ISSUE: 623115AD4 - MT SINAI HOSPITAL 3.981% 7/01/48						
26083301	12/14/17 B	95,000	1.000	0	95,000-*	95,000	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	12/14/17 S	45,000	1.167	0	52,540 *	50,540	2,000
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	12/14/17 B	95,000	1.102	0	104,694-*	104,694	
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	12/14/17 B	50,000	0.914	0	45,703-*	45,703	
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	12/14/17 S	45,000	1.001	0	45,041 *	44,037	1,005
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	12/14/17 S	90,000	1.087	0	97,850 *	90,526	7,324
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	40,000	1.007	0	40,295-*	40,295	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	40,000	1.007	0	40,295 *	39,914	382
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	65,000	1.007	0	65,480 *	64,860	620
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	75,000	1.004	0	75,270 *	75,333	-64
	SUB-TOTAL			0	9,415,173	9,332,637	82,535

BROKER: JEFFERIES & COMPANY

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 59562VBD8 - BERKSHIRE HATHAWAY 5.15% 11/15/43						
26083301	09/13/17 S	85,000	1.182	0	100,499 *	93,389	7,110
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	09/15/17 S	40,000	0.011	0	44,507 *	40,146	4,361
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/06/17 S	40,000	0.011	0	43,973 *	40,627	3,347
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	10/10/17 S	25,000	0.011	0	27,203 *	25,392	1,811
	ISSUE: 931142CY7 - WAL-MART STORES INC 5% 10/25/40						
26083301	10/10/17 S	270,000	1.224	0	330,507 *	299,257	31,250
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	10/16/17 B	90,000	1.000	0	90,045-*	90,045	
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/17/17 S	60,000	0.998	0	59,868 *	59,669	199
	ISSUE: 037833AT7 - APPLE INC 4.45% 5/06/44						
26083301	10/18/17 S	90,000	0.011	0	100,016 *	100,383	-367
	ISSUE: 454889AR7 - INDIANA MICHIGAN POW 3.75% 7/01/47						
26083301	10/19/17 S	55,000	0.992	0	54,571 *	54,675	-104
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	10/26/17 S	100,000	1.072	0	107,183 *	98,602	8,581
	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
26083301	10/26/17 B	110,000	1.008	0	110,880-*	110,880	
	ISSUE: 87971MBF9 - TELUS CORP 3.7% 9/15/27						
26083301	11/02/17 S	105,000	1.030	0	108,198 *	104,890	3,309
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 B	100,000	0.992	0	99,156-*	99,156	
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	11/03/17 S	75,000	1.100	0	82,503 *	81,888	615
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	11/06/17 S	20,000	1.052	0	21,031 *	20,264	766
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	11/06/17 B	50,000	0.972	0	48,604-*	48,604	
	ISSUE: 797440BV5 - SAN DIEGO G & E 3.75% 6/01/47						
26083301	11/07/17 S	30,000	1.052	0	31,545 *	29,866	1,679
	ISSUE: 745332CG9 - PUGET SOUND ENERGY 4.3% 5/20/45						
26083301	11/08/17 S	100,000	1.117	0	111,718 *	102,252	9,466
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	11/13/17 S	35,000	1.071	0	37,478 *	35,778	1,700
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	11/13/17 S	40,000	1.038	0	41,531 *	40,529	1,002
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	35,000	0.976	0	34,152-*	34,152	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	30,000	0.978	0	29,325-*	29,325	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	40,000	0.996	0	39,825 *	39,550	275

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	11/15/17 B	45,000	1.000	0	44,982-*	44,982	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	95,000	0.998	0	94,792 *	94,625	167
	ISSUE: 377372AF7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	11/21/17 B	110,000	1.384	0	152,263-*	152,263	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/27/17 B	40,000	1.029	0	41,168-*	41,168	
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	11/27/17 S	30,000	1.056	0	31,688 *	30,012	1,676
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	11/27/17 B	30,000	1.054	0	31,627-*	31,627	
	ISSUE: 023135BD7 - P/P AMAZON.COM INC 3.875% 8/22/37						
26083301	11/27/17 S	40,000	1.050	0	42,010 *	39,900	2,110
	ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46						
26083301	11/30/17 S	50,000	1.014	0	50,689 *	48,981	1,708
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/30/17 B	50,000	0.997	0	49,864-*	49,864	
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/06/17 B	105,000	1.000	0	105,000-*	105,000	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	75,000	1.008	0	75,571 *	75,167	404
	ISSUE: 79467BAR6 - SALES TAX SECURITIZA 3.587% 1/01/43						
26083301	12/07/17 B	70,000	1.000	0	69,969-*	69,969	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	50,000	1.001	0	50,063 *	50,029	34
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	30,000	1.007	0	30,211-*	30,211	
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	12/15/17 S	35,000	1.000	0	34,996 *	34,311	684
	SUB-TOTAL			0	2,659,211	2,577,428	81,784
	BROKER: MERRILL LYNCH PIERCE FENNER						
	ISSUE: 62952EAE7 - NYU HOSPITALS CENTER 4.368% 7/01/47						
26083301	10/04/17 S	65,000	1.059	0	68,832 *	65,000	3,832
	SUB-TOTAL			0	68,832	65,000	3,832
	BROKER: BANC OF AMERICA SECURITIES LLC						
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	09/06/17 B	40,000	1.102	0	44,089-*	44,089	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	09/06/17 S	40,000	1.028	0	41,116 *	39,831	1,285
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	85,000	1.013	0	86,102-*	86,102	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	75,000	1.018	0	76,324-*	76,324	
	ISSUE: 110122BB3 - BRISTOL-MYERS SQUIBB 3.25% 2/27/27						
26083301	09/08/17 S	90,000	0.010	0	92,934 *	89,543	3,391
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	09/18/17 B	60,000	0.885	0	53,125-*	53,125	
	ISSUE: 06051GFG9 - BANK OF AMERICA CORP 4.875% 4/01/44						
26083301	09/19/17 S	30,000	1.144	0	34,331 *	34,203	129
	ISSUE: 68389XAW5 - ORACLE CORP 4.5% 7/08/44						
26083301	09/20/17 S	45,000	1.104	0	49,665 *	46,785	2,880
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/25/17 B	40,000	0.996	0	39,831-*	39,831	
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/26/17 S	40,000	1.284	0	51,346 *	50,128	1,218
	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/28/17 B	5,000	1.331	0	6,656-*	6,656	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/29/17 B	25,000	1.238	0	30,938-*	30,938	
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	09/29/17 B	160,000	0.995	0	159,117-*	159,117	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	10/04/17 B	45,000	0.965	0	43,435-*	43,435	
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	10/06/17 S	45,000	0.010	0	43,880 *	42,594	1,285
	ISSUE: 532457BJ6 - ELI LILLY & CO 3.7% 3/01/45						
26083301	10/06/17 B	50,000	1.004	0	50,194-*	50,194	
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	10/06/17 S	45,000	1.048	0	47,182 *	44,757	2,426
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/10/17 B	35,000	1.149	0	40,233-*	40,233	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/12/17 B	50,000	1.156	0	57,800-*	57,800	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	10/12/17 S	55,000	1.244	0	68,406 *	64,853	3,553
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/12/17 B	40,000	1.012	0	40,491-*	40,491	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	10/16/17 S	90,000	0.947	0	85,217 *	84,967	250
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/20/17 B	45,000	1.160	0	52,200-*	52,200	
	ISSUE: 694308HP5 - PACIFIC GAS & ELECTR 2.95% 3/01/26						
26083301	10/20/17 B	130,000	0.978	0	127,199-*	127,199	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/20/17 S	110,000	0.988	0	108,694 *	109,184	-490
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/20/17 B	50,000	1.061	0	53,063-*	53,063	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/23/17 S	40,000	1.021	0	40,855 *	40,465	390
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	10/23/17 B	40,000	1.035	0	41,402-*	41,402	
	ISSUE: 29379VBC6 - ENTERPRISE PRODUCTS 5.1% 2/15/45						
26083301	10/25/17 S	85,000	1.114	0	94,682 *	90,537	4,145
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	10/26/17 B	100,000	1.052	0	105,215-*	105,215	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	10/27/17 B	30,000	1.074	0	32,207-*	32,207	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	10/27/17 S	30,000	1.016	0	30,488 *	28,713	1,775
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/30/17 S	100,000	1.186	0	118,625 *	102,921	15,704
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
26083301	10/30/17 S	45,000	1.346	0	60,569 *	54,783	5,787
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	10/31/17 S	55,000	1.011	0	55,612 *	54,991	620
	ISSUE: 345370CS7 - FORD MOTOR COMPANY 5.291% 12/08/46						
26083301	11/01/17 B	30,000	1.069	0	32,079-*	32,079	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	40,000	0.010	0	40,509 *	39,840	669
	ISSUE: 94973VAL1 - WELLPOINT INC 5.85% 1/15/36						
26083301	11/01/17 S	60,000	1.216	0	72,949 *	63,818	9,130
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	60,000	0.010	0	61,592 *	59,994	1,598
	ISSUE: 94973VAY3 - WELLPOINT INC 4.625% 5/15/42						
26083301	11/01/17 S	55,000	0.011	0	59,735 *	54,516	5,219
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/06/17 B	35,000	1.002	0	35,085-*	35,085	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/06/17 S	35,000	0.994	0	34,789 *	34,625	165
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	11/07/17 S	20,000	1.010	0	20,209 *	20,007	202
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	11/07/17 S	90,000	0.912	0	82,097 *	91,418	-9,321
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	11/07/17 B	75,000	1.013	0	75,948-*	75,948	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	11/08/17 S	35,000	1.075	0	37,625 *	36,144	1,481
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	11/09/17 S	45,000	1.134	0	51,021 *	47,961	3,059

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	11/09/17 B	20,000	1.093	0	21,850-*	21,850	
	ISSUE: 341081FP7 - FLORIDA POWER & LIGH 3.7% 12/01/47						
26083301	11/13/17 B	165,000	0.992	0	163,695-*	163,695	
	ISSUE: 91911TAE3 - VALE OVERSEAS LTD 8.25% 1/17/34						
26083301	11/13/17 B	40,000	1.290	0	51,600-*	51,600	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 S	145,000	0.976	0	141,551 *	141,475	76
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 B	1,145,000	0.987	0	1,130,509-*	1,130,509	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	11/14/17 B	165,000	1.000	0	164,998-*	164,998	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/14/17 S	1,170,000	0.986	0	1,154,076 *	1,157,449	-3,372
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	135,000	0.985	0	132,943 *	133,669	-726
	ISSUE: 099724AH9 - BORGWARNER INC 4.375% 3/15/45						
26083301	11/15/17 S	65,000	1.020	0	66,297 *	62,987	3,311
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	50,000	0.996	0	49,805-*	49,805	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/16/17 B	45,000	0.997	0	44,851-*	44,851	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	50,000	0.990	0	49,516-*	49,516	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	35,000	0.985	0	34,487 *	34,622	-135
	ISSUE: 29379VAY9 - ENTERPRISE PRODUCTS 4.45% 2/15/43						
26083301	11/16/17 S	65,000	1.014	0	65,895 *	61,822	4,074
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 B	25,000	0.990	0	24,742-*	24,742	
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/20/17 S	30,000	1.007	0	30,199 *	29,947	252
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	40,000	0.995	0	39,800-*	39,800	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	11/21/17 S	45,000	1.003	0	45,119 *	44,625	494
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/22/17 B	40,000	1.006	0	40,249-*	40,249	
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/22/17 S	40,000	1.151	0	46,059 *	43,104	2,955
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/30/17 B	50,000	0.997	0	49,856-*	49,856	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/30/17 S	585,000	0.986	0	576,545 *	577,839	-1,294
	ISSUE: 644188BF0 - P/P NEW ENGLAND POWE 3.8% 12/05/47						
26083301	11/30/17 B	110,000	0.993	0	109,259-*	109,259	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	11/30/17 B	20,000	1.208	0	24,150-*	24,150	
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	11/30/17 S	25,000	1.225	0	30,625 *	25,730	4,895
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/30/17 S	50,000	1.142	0	57,093 *	53,880	3,212
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/30/17 S	25,000	1.070	0	26,740 *	25,217	1,523
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	260,000	0.983	0	255,684-*	255,684	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	20,000	0.983	0	19,656-*	19,656	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	100,000	0.976	0	97,625 *	98,899	-1,274
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/04/17 S	115,000	0.989	0	113,679 *	113,611	68
	ISSUE: 832696AR9 - JM SMUCKER CO 3.375% 12/15/27						
26083301	12/04/17 B	120,000	1.000	0	119,959-*	119,959	
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/04/17 B	40,000	1.361	0	54,447-*	54,447	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 S	30,000	0.992	0	29,766 *	29,734	32
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/05/17 B	25,000	1.367	0	34,163-*	34,163	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	25,000	0.998	0	24,945-*	24,945	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	5,000	0.997	0	4,986-*	4,986	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	12/05/17 S	30,000	1.018	0	30,537 *	29,750	787
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	12/06/17 B	145,000	1.018	0	147,652-*	147,652	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	135,000	1.008	0	136,055 *	135,301	754
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
26083301	12/11/17 B	25,000	1.368	0	34,199-*	34,199	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 S	20,000	0.998	0	19,953 *	19,937	16
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/13/17 B	45,000	1.014	0	45,651-*	45,651	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	12/13/17 S	50,000	1.035	0	51,737 *	49,970	1,767
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	12/14/17 B	40,000	1.220	0	48,810-*	48,810	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	35,000	1.006	0	35,208 *	34,925	283

WELLS FARGO

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	12/15/17 B	45,000	1.035	0	46,555-*	46,555	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	12/15/17 S	45,000	1.091	0	49,091 *	45,390	3,701
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	12/20/17 S	30,000	1.185	0	35,541 *	33,913	1,628
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/20/17 S	130,000	0.979	0	127,278 *	128,160	-882
	ISSUE: 06051GGW3 - VR P/P BANK OF AMERI 3.419% 12/20/28						
26083301	12/20/17 B	115,000	0.992	0	114,124-*	114,124	
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	12/20/17 S	45,000	1.072	0	48,235 *	48,456	-221
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	12/20/17 S	30,000	1.065	0	31,943 *	30,260	1,683
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	55,000	0.976	0	53,702-*	53,702	
	ISSUE: 58013MER1 - MCDONALD'S CORP 3.625% 5/01/43						
26083301	12/20/17 B	50,000	0.944	0	47,219-*	47,219	
	SUB-TOTAL			0	8,997,770	8,917,615	80,156
	BROKER: MORGAN STANLEY & CO.						
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	09/06/17 B	50,000	1.094	0	54,719-*	54,719	
	ISSUE: 887317AU9 - TIME WARNER INC 4.65% 6/01/44						
26083301	09/07/17 B	40,000	0.976	0	39,034-*	39,034	
	ISSUE: 887317AX3 - TIME WARNER INC 4.85% 7/15/45						
26083301	09/07/17 S	40,000	1.009	0	40,355 *	40,875	-520
	ISSUE: 36962GXZ2 - GENERAL ELEC CAP COR 6.75% 3/15/32						
26083301	09/08/17 S	50,000	0.014	0	70,270 *	65,204	5,066
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/08/17 B	15,000	1.077	0	16,162-*	16,162	
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/12/17 B	170,000	1.029	0	174,859-*	174,859	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/12/17 B	140,000	0.999	0	139,861-*	139,861	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	09/13/17 B	15,000	0.985	0	14,782-*	14,782	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	09/14/17 B	150,000	1.084	0	162,650-*	162,650	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/14/17 B	50,000	1.002	0	50,108-*	50,108	
	ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47						
26083301	09/15/17 S	15,000	0.011	0	16,008 *	15,428	579

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	09/18/17 S	40,000	1.037	0	41,474 *	40,014	1,460
	ISSUE: 824348AX4 - SHERWIN-WILLIAMS CO 4.5% 6/01/47						
26083301	09/19/17 S	25,000	1.058	0	26,440 *	25,397	1,043
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	09/21/17 B	35,000	1.090	0	38,152-*	38,152	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/21/17 B	40,000	1.006	0	40,234-*	40,234	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	09/21/17 B	60,000	1.014	0	60,817-*	60,817	
	ISSUE: 907818EG9 - UNION PACIFIC CORP 4.375% 11/15/65						
26083301	09/25/17 S	40,000	1.074	0	42,973 *	39,614	3,359
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	09/26/17 B	25,000	1.048	0	26,194-*	26,194	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/27/17 B	40,000	1.100	0	43,992-*	43,992	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/27/17 S	25,000	1.007	0	25,168 *	25,007	161
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	09/27/17 B	40,000	0.993	0	39,709-*	39,709	
	ISSUE: 92976GAJ0 - WACHOVIA BANK NA 6.6% 1/15/38						
26083301	09/27/17 B	20,000	1.363	0	27,271-*	27,271	
	ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43						
26083301	09/28/17 B	45,000	1.167	0	52,509-*	52,509	
	ISSUE: 617482V92 - MORGAN STANLEY 6.375% 7/24/42						
26083301	09/29/17 S	20,000	1.350	0	27,005 *	26,458	547
	ISSUE: 04351LAB6 - ASCENSION HEALTH 3.945% 11/15/46						
26083301	10/02/17 B	75,000	1.022	0	76,622-*	76,622	
	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36						
26083301	10/02/17 B	75,000	1.050	0	78,719-*	78,719	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	10/04/17 S	75,000	0.011	0	80,432 *	76,164	4,268
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37						
26083301	10/11/17 S	30,000	1.345	0	40,338 *	40,057	281
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/12/17 B	60,000	0.986	0	59,137-*	59,137	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	10/12/17 S	20,000	1.199	0	23,977 *	23,640	337
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/12/17 B	45,000	1.010	0	45,473-*	45,473	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	10/13/17 B	30,000	1.112	0	33,351-*	33,351	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/16/17 B	30,000	1.083	0	32,494-*	32,494	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/16/17 B	20,000	1.080	0	21,599-*	21,599	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 907818EJ3 - UNION PACIFIC CORP 4.05% 3/01/46						
26083301	10/20/17 B	45,000	1.045	0	47,040-*	47,040	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
26083301	10/20/17 S	60,000	1.008	0	60,458 *	60,203	255
	ISSUE: 694308GJ0 - PACIFIC GAS & ELECTR 5.8% 3/01/37						
26083301	10/24/17 B	125,000	1.227	0	153,364-*	153,364	
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	60,000	1.105	0	66,320-*	66,320	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	10/26/17 S	45,000	1.002	0	45,090 *	45,112	-22
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	10/27/17 S	40,000	0.010	0	40,338 *	39,584	753
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/31/17 B	20,000	1.028	0	20,551-*	20,551	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/31/17 S	45,000	1.032	0	46,437 *	45,204	1,233
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	10/31/17 B	20,000	1.035	0	20,698-*	20,698	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	11/01/17 B	45,000	1.096	0	49,317-*	49,317	
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	11/03/17 S	75,000	1.104	0	82,818 *	70,503	12,315
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	11/03/17 S	75,000	1.019	0	76,406 *	74,855	1,551
	ISSUE: 341081FG7 - FLORIDA POWER & LIGH 4.05% 6/01/42						
26083301	11/07/17 S	50,000	1.091	0	54,555 *	50,578	3,978
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	11/10/17 S	85,000	1.089	0	92,531 *	94,191	-1,660
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	11/10/17 B	90,000	1.030	0	92,696-*	92,696	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	11/13/17 S	60,000	1.004	0	60,218 *	60,187	31
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	11/14/17 B	20,000	1.011	0	20,214-*	20,214	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	15,000	0.984	0	14,754 *	14,738	16
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	11/22/17 S	20,000	1.032	0	20,640 *	20,214	426
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 B	20,000	0.998	0	19,963-*	19,963	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 S	60,000	1.001	0	60,038 *	59,710	327
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	11/22/17 B	80,000	1.065	0	85,202-*	85,202	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/28/17 S	85,000	1.008	0	85,711 *	85,323	389

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/28/17 S	85,000	0.992	0	84,353 *	84,146	207
	ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27						
26083301	11/28/17 B	90,000	0.997	0	89,743-*	89,743	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/28/17 B	85,000	1.006	0	85,555-*	85,555	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/29/17 B	125,000	0.989	0	123,574-*	123,574	
	ISSUE: 96949LAD7 - WILLIAMS PARTNERS LP 3.75% 6/15/27						
26083301	11/29/17 S	140,000	0.995	0	139,229 *	139,929	-700
	ISSUE: 94973VBL0 - WELLPOINT INC 4.85% 8/15/54						
26083301	11/30/17 B	50,000	1.077	0	53,866-*	53,866	
	ISSUE: 26875PAN1 - EOG RESOURCES INC 3.9% 4/01/35						
26083301	11/30/17 B	45,000	1.012	0	45,554-*	45,554	
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	11/30/17 S	40,000	1.149	0	45,962 *	41,349	4,613
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	11/30/17 B	40,000	1.064	0	42,554-*	42,554	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/30/17 S	35,000	1.069	0	37,421 *	35,303	2,118
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	35,000	0.984	0	34,437 *	34,425	11
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	50,000	0.984	0	49,203 *	49,179	24
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	11/30/17 B	45,000	1.310	0	58,954-*	58,954	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	12/01/17 S	20,000	1.087	0	21,744 *	20,544	1,199
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	20,000	1.001	0	20,028-*	20,028	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/05/17 B	35,000	1.030	0	36,063-*	36,063	
	ISSUE: 749685AU7 - RPM INTERNATIONAL IN 5.25% 6/01/45						
26083301	12/05/17 S	55,000	1.153	0	63,416 *	58,428	4,988
	ISSUE: 4042Q1AA5 - HSBC BK USA N A GLOB 5.875% 11/01/34						
26083301	12/05/17 S	40,000	1.284	0	51,350 *	41,362	9,989
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	12/05/17 S	35,000	1.055	0	36,934 *	35,529	1,406
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	50,000	1.002	0	50,125-*	50,125	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/05/17 B	35,000	1.328	0	46,496-*	46,496	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	12/06/17 B	50,000	1.046	0	52,307-*	52,307	
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/06/17 B	85,000	1.000	0	85,000-*	85,000	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	12/06/17 S	50,000	1.065	0	53,249 *	50,020	3,229
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 S	70,000	1.004	0	70,271 *	70,041	230
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/12/17 B	25,000	1.016	0	25,391-*	25,391	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	12/12/17 S	30,000	1.085	0	32,543 *	30,816	1,726
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	12/12/17 S	25,000	1.081	0	27,012 *	24,855	2,158
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	30,000	0.991	0	29,723-*	29,723	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	12/15/17 S	45,000	1.028	0	46,242 *	45,651	591
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
26083301	12/15/17 B	45,000	1.124	0	50,561-*	50,561	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	12/18/17 B	120,000	1.155	0	138,649-*	138,649	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	25,000	1.009	0	25,219 *	25,095	124
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	110,000	1.002	0	110,258 *	110,418	-161
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	12/18/17 B	35,000	1.037	0	36,282-*	36,282	
	SUB-TOTAL			0	5,077,515	5,009,588	67,924
	BROKER: RBC DAIN RAUSCHER INC.						
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 B	905,000	1.016	0	919,247-*	919,247	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	09/06/17 B	25,000	0.996	0	24,888-*	24,888	
	ISSUE: 023135AP1 - AMAZON.COM INC 4.8% 12/05/34						
26083301	09/08/17 S	35,000	0.012	0	40,111 *	37,022	3,090
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	09/18/17 S	30,000	0.011	0	32,222 *	30,667	1,555
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/18/17 B	40,000	1.006	0	40,240-*	40,240	
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	09/21/17 S	75,000	0.943	0	70,703 *	66,340	4,364
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	09/21/17 B	65,000	1.108	0	71,992-*	71,992	
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/07/17 S	40,000	0.980	0	39,194 *	39,672	-478

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	12/05/17 S	75,000	1.105	0	82,882 *	76,175	6,707
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	12/05/17 B	80,000	1.057	0	84,559-*	84,559	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/19/17 B	530,000	0.981	0	520,166-*	520,166	
	SUB-TOTAL			0	1,926,204	1,910,968	15,238
	BROKER: ROBERT W. BAIRD						
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/26/17 B	135,000	1.001	0	135,190-*	135,190	
	ISSUE: 205887AX0 - CONAGRA INC 8.25% 9/15/30						
26083301	09/28/17 S	95,000	0.014	0	133,936 *	126,315	7,621
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/12/17 B	35,000	0.994	0	34,781-*	34,781	
	ISSUE: 172967BL4 - CITIGROUP INC 6.625% 6/15/32						
26083301	10/16/17 S	25,000	0.013	0	32,061 *	27,996	4,065
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	12/01/17 S	45,000	0.986	0	44,382 *	44,630	-248
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/01/17 B	35,000	0.990	0	34,634-*	34,634	
	SUB-TOTAL			0	414,984	403,546	11,438
	BROKER: CITIGROUP GBL MKTS/SALOMON BRO						
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/06/17 B	55,000	1.027	0	56,465-*	56,465	
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	09/07/17 S	35,000	1.035	0	36,233 *	35,275	958
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	09/08/17 S	50,000	1.215	0	60,773 *	60,730	43
	ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46						
26083301	09/08/17 S	40,000	0.010	0	38,324 *	39,254	-931
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/08/17 B	45,000	1.004	0	45,195-*	45,195	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/11/17 B	220,000	0.990	0	217,732-*	217,732	
	ISSUE: 907818EN4 - UNION PACIFIC CORP 4% 4/15/47						
26083301	09/12/17 S	90,000	1.033	0	92,988 *	88,790	4,199
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/12/17 S	35,000	0.010	0	36,454 *	35,204	1,250

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 126408HA4 - CSX CORP 4.5% 8/01/54						
26083301	09/13/17 S	25,000	1.025	0	25,635 *	25,030	604
	ISSUE: 126408HC0 - CSX CORP 3.95% 5/01/50						
26083301	09/13/17 B	30,000	0.944	0	28,317-*	28,317	
	ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39						
26083301	09/14/17 S	75,000	1.502	0	112,682 *	104,615	8,067
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/19/17 B	75,000	1.006	0	75,442-*	75,442	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/19/17 B	135,000	1.025	0	138,375-*	138,375	
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/21/17 S	25,000	0.016	0	39,190 *	36,762	2,428
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	09/21/17 B	45,000	1.084	0	48,788-*	48,788	
	ISSUE: 26884TAS1 - P/P ERAC USA FINANCE 4.2% 11/01/46						
26083301	09/21/17 S	55,000	0.010	0	52,533 *	53,974	-1,442
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/21/17 S	60,000	0.010	0	60,760 *	60,217	544
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/21/17 S	100,000	1.255	0	125,487 *	125,221	266
	ISSUE: 68389XBH7 - ORACLE CORP 3.85% 7/15/36						
26083301	09/22/17 B	70,000	1.031	0	72,148-*	72,148	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	09/25/17 S	45,000	0.010	0	43,870 *	43,786	84
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55						
26083301	09/26/17 B	70,000	0.953	0	66,731-*	66,731	
	ISSUE: 161175BA1 - CHARTER COMM OPT LLC 6.484% 10/23/45						
26083301	09/26/17 S	75,000	1.175	0	88,156 *	87,137	1,019
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/26/17 B	80,000	1.035	0	82,818-*	82,818	
	ISSUE: 38143YAC7 - GOLDMAN SACHS GROUP 6.45% 5/01/36						
26083301	09/26/17 B	85,000	1.276	0	108,468-*	108,468	
	ISSUE: 949746RF0 - WELLS FARGO & COMPAN 5.606% 1/15/44						
26083301	09/27/17 S	30,000	1.205	0	36,138 *	36,155	-17
	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98						
26083301	09/27/17 B	20,000	1.339	0	26,772-*	26,772	
	ISSUE: 912796LZ0 - US TREASURY BILL 10/26/17						
26083301	09/27/17 B	190,000	0.999	0	189,857-*	189,857	
	ISSUE: 36962G4B7 - GENERAL ELEC CAP COR 6.875% 1/10/39						
26083301	09/28/17 S	35,000	0.015	0	50,760 *	50,410	350
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/28/17 B	50,000	1.161	0	58,048-*	58,048	
	ISSUE: 855244AH2 - STARBUCKS CORP 4.3% 6/15/45						
26083301	09/29/17 B	75,000	1.092	0	81,888-*	81,888	
	ISSUE: 263534CC1 - EI DU PONT DE NEMOUR 4.9% 1/15/41						
26083301	09/29/17 B	85,000	1.130	0	96,033-*	96,033	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/29/17 S	30,000	0.010	0	31,469 *	30,175	1,294
	ISSUE: 74432QBY0 - PRUDENTIAL FINANCIAL 5.1% 8/15/43						
26083301	09/29/17 B	50,000	1.164	0	58,189-*	58,189	
	ISSUE: 172967JU6 - CITIGROUP INC 4.65% 7/30/45						
26083301	10/02/17 S	30,000	1.115	0	33,454 *	32,771	683
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	10/02/17 B	80,000	1.019	0	81,514-*	81,514	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/03/17 S	55,000	1.028	0	56,560 *	55,729	831
	ISSUE: 459200JH5 - IBM CORP 4.7% 2/19/46						
26083301	10/04/17 S	70,000	0.011	0	79,167 *	73,003	6,163
	ISSUE: 718549AF5 - PHILLIPS 66 PARTNERS 3.75% 3/01/28						
26083301	10/10/17 B	75,000	0.996	0	74,715-*	74,715	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	10/10/17 S	50,000	0.010	0	51,532 *	50,236	1,296
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/10/17 S	75,000	0.992	0	74,373 *	75,302	-929
	ISSUE: 931142DW0 - WAL-MART STORES INC 3.625% 12/15/47						
26083301	10/11/17 B	185,000	0.999	0	184,719-*	184,719	
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	10/11/17 B	90,000	1.004	0	90,371-*	90,371	
	ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47						
26083301	10/12/17 S	95,000	1.050	0	99,750 *	94,829	4,921
	ISSUE: 126408HG1 - CSX CORP 4.25% 11/01/66						
26083301	10/16/17 S	30,000	0.010	0	29,393 *	28,774	618
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN COR 3.85% 4/15/45						
26083301	10/17/17 B	30,000	0.992	0	29,750-*	29,750	
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	10/18/17 S	30,000	1.010	0	30,288 *	29,964	325
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	10/20/17 B	35,000	0.983	0	34,414-*	34,414	
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/20/17 B	40,000	1.145	0	45,820-*	45,820	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/20/17 B	65,000	0.989	0	64,279-*	64,279	
	ISSUE: 172967LS8 - VR CITIGROUP INC 3.52% 10/27/28						
26083301	10/23/17 B	175,000	1.000	0	175,000-*	175,000	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/23/17 S	170,000	0.990	0	168,214 *	168,640	-426
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	10/24/17 S	100,000	0.010	0	105,461 *	103,419	2,042
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/24/17 S	70,000	0.010	0	71,037 *	70,145	892
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	35,000	0.998	0	34,914-*	34,914	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	45,000	0.999	0	44,957-*	44,957	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	50,000	0.999	0	49,952-*	49,952	
	ISSUE: 61747YDY8 - MORGAN STANLEY 4.3% 1/27/45						
26083301	10/26/17 S	20,000	1.047	0	20,935 *	20,007	928
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
26083301	10/27/17 B	30,000	0.973	0	29,200-*	29,200	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	10/27/17 S	80,000	0.010	0	81,870 *	80,377	1,494
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/27/17 S	85,000	0.010	0	85,426 *	85,176	250
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	10/27/17 S	30,000	1.031	0	30,927 *	30,221	706
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	10/30/17 S	160,000	0.009	0	145,845 *	162,521	-16,676
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	10/30/17 S	25,000	1.074	0	26,860 *	25,016	1,844
	ISSUE: 00206REP3 - AT&T INC 5.15% 2/14/50						
26083301	10/30/17 B	150,000	0.994	0	149,075-*	149,075	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	10/30/17 B	25,000	1.096	0	27,408-*	27,408	
	ISSUE: 20030NBE0 - COMCAST CORP 4.65% 7/15/42						
26083301	10/31/17 S	40,000	1.098	0	43,927 *	46,101	-2,174
	ISSUE: 88732JBD9 - TIME WARNER CABLE IN 4.5% 9/15/42						
26083301	10/31/17 B	50,000	0.935	0	46,727-*	46,727	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	11/01/17 S	70,000	0.010	0	70,468 *	68,861	1,606
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	11/01/17 B	20,000	1.023	0	20,454-*	20,454	
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	11/01/17 S	35,000	1.073	0	37,553 *	35,022	2,531
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	95,000	0.010	0	97,841 *	94,990	2,851
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	11/01/17 B	60,000	1.071	0	64,277-*	64,277	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	30,000	0.012	0	35,370 *	33,347	2,024
	ISSUE: 010392FR4 - ALABAMA POWER CO 3.7% 12/01/47						
26083301	11/02/17 B	130,000	0.999	0	129,832-*	129,832	
	ISSUE: 010392FM5 - ALABAMA POWER CO 3.75% 3/01/45						
26083301	11/02/17 S	55,000	1.016	0	55,877 *	54,387	1,490
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	11/03/17 S	35,000	1.045	0	36,565 *	35,532	1,032
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	11/06/17 B	30,000	0.976	0	29,272-*	29,272	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 478375AU2 - JOHNSON CONTROLS INT 4.5% 2/15/47						
26083301	11/07/17 S	65,000	1.073	0	69,726 *	66,715	3,010
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	11/07/17 S	35,000	1.069	0	37,420 *	34,811	2,609
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/08/17 B	55,000	0.995	0	54,724-*	54,724	
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/08/17 S	35,000	1.089	0	38,113 *	34,917	3,196
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	45,000	1.044	0	46,981 *	46,807	174
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/09/17 B	35,000	0.991	0	34,668-*	34,668	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 S	25,000	0.976	0	24,410 *	24,392	18
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	11/14/17 S	60,000	1.023	0	61,355 *	60,912	443
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	35,000	0.984	0	34,448-*	34,448	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/15/17 B	45,000	0.992	0	44,620-*	44,620	
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	11/15/17 S	50,000	1.007	0	50,358 *	50,765	-407
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/16/17 S	175,000	0.990	0	173,224 *	173,565	-341
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	11/16/17 S	25,000	1.070	0	26,760 *	27,053	-293
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	25,000	0.985	0	24,617-*	24,617	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	11/16/17 B	175,000	0.989	0	173,070-*	173,070	
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	11/17/17 B	40,000	0.929	0	37,149-*	37,149	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 S	20,000	0.992	0	19,844 *	19,803	41
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	11/21/17 S	20,000	1.072	0	21,434 *	20,544	890
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	11/21/17 S	65,000	1.036	0	67,311 *	65,982	1,328
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	55,000	0.996	0	54,759-*	54,759	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	20,000	0.996	0	19,925-*	19,925	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/27/17 B	40,000	1.040	0	41,598-*	41,598	
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	11/27/17 S	40,000	1.059	0	42,362 *	40,016	2,346

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	11/28/17 S	40,000	1.008	0	40,320 *	40,152	168
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	11/28/17 B	35,000	1.174	0	41,093-*	41,093	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	11/28/17 B	45,000	0.960	0	43,192-*	43,192	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	30,000	0.997	0	29,906 *	29,936	-30
	ISSUE: 03073EAQ8 - AMERISOURCEBERGEN CO 4.3% 12/15/47						
26083301	11/29/17 B	90,000	0.995	0	89,563-*	89,563	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	75,000	0.984	0	73,799 *	73,769	30
	ISSUE: 912796ML0 - US TREASURY BILL 1/11/18						
26083301	11/30/17 S	1,250,000	0.999	0	1,248,529 *	1,246,619	0
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	11/30/17 S	25,000	0.997	0	24,923 *	24,834	89
	ISSUE: 501044CR0 - KROGER CO/THE 5% 4/15/42						
26083301	11/30/17 B	30,000	1.033	0	30,980-*	30,980	
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	20,000	1.243	0	24,855 *	20,322	4,533
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	25,000	1.246	0	31,140 *	25,403	5,737
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/01/17 B	20,000	1.311	0	26,211-*	26,211	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/01/17 B	20,000	1.362	0	27,239-*	27,239	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	20,000	0.993	0	19,867 *	19,932	-65
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/06/17 S	40,000	1.035	0	41,383 *	39,481	1,902
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	35,000	1.004	0	35,153-*	35,153	
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	12/07/17 S	105,000	0.975	0	102,388 *	99,218	3,170
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 B	90,000	0.997	0	89,747-*	89,747	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	12/11/17 B	40,000	1.067	0	42,664-*	42,664	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/11/17 S	35,000	1.167	0	40,828 *	36,731	4,096
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	12/12/17 S	60,000	1.019	0	61,132 *	59,163	1,969
	ISSUE: 816851AP4 - SEMPRA ENERGY 6% 10/15/39						
26083301	12/12/17 B	80,000	1.290	0	103,163-*	103,163	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	50,000	0.992	0	49,594-*	49,594	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	70,000	0.992	0	69,453 *	69,652	-199
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	12/13/17 B	60,000	1.017	0	61,003-*	61,003	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/13/17 S	45,000	0.999	0	44,972 *	44,776	196
	ISSUE: 912796NW5 - US TREASURY BILL 3/15/18						
26083301	12/13/17 B	1,120,000	0.997	0	1,116,345-*	1,116,345	
	ISSUE: 05723KAC4 - P/P BAKER HUGHES A 4.08% 12/15/47						
26083301	12/18/17 B	95,000	1.015	0	96,386-*	96,386	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 S	80,000	1.009	0	80,725 *	80,304	421
	SUB-TOTAL			0	10,343,490	10,273,506	68,070
	BROKER: STIFEL NICOLAUS & CO., INC.						
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	09/07/17 S	55,000	1.004	0	55,225 *	54,933	292
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	09/07/17 S	110,000	1.003	0	110,369 *	109,890	479
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	09/08/17 S	45,000	1.309	0	58,883 *	58,314	568
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/12/17 B	125,000	0.980	0	122,511-*	122,511	
	ISSUE: 927804FY5 - VIRGINIA ELEC & POWE 3.8% 9/15/47						
26083301	09/12/17 B	70,000	0.996	0	69,714-*	69,714	
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	10/30/17 B	25,000	0.999	0	24,967-*	24,967	
	ISSUE: 845743BN2 - SOUTHWESTERN PUBLIC 4.5% 8/15/41						
26083301	11/02/17 S	60,000	1.130	0	67,795 *	62,506	5,288
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/08/17 B	40,000	0.998	0	39,910-*	39,910	
	ISSUE: 74977RCM4 - P/P RABOBANK NEDERLA 5.8% 9/30/10						
26083301	11/09/17 S	40,000	1.294	0	51,760 *	44,830	6,930
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	70,000	0.982	0	68,709-*	68,709	
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	11/14/17 S	90,000	1.035	0	93,164 *	92,777	386
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
26083301	11/15/17 B	45,000	0.992	0	44,630-*	44,630	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	35,000	0.992	0	34,732 *	34,606	126
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	25,000	0.993	0	24,832-*	24,832	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 171232AQ4 - CHUBB CORP 6% 5/11/37						
26083301	11/17/17 S	30,000	1.327	0	39,800 *	37,072	2,728
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	12/05/17 B	115,000	1.030	0	118,474-*	118,474	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	105,000	1.001	0	105,148 *	104,642	506
	ISSUE: 798170AN6 - SAN JOSE CA REDEV AG 3.375% 8/01/34						
26083301	12/07/17 B	45,000	0.977	0	43,967-*	43,967	
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	12/07/17 B	50,000	1.054	0	52,716-*	52,716	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	45,000	0.997	0	44,880 *	45,026	-146
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/07/17 S	25,000	0.998	0	24,949 *	25,014	-65
	ISSUE: 577081AW2 - MATTEL INC 5.45% 11/01/41						
26083301	12/14/17 S	95,000	0.810	0	76,950 *	97,825	-20,875
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/22/17 S	20,000	0.981	0	19,619 *	19,637	-18
	ISSUE: 92553PAP7 - VIACOM INC 4.375% 3/15/43						
26083301	12/22/17 B	35,000	0.855	0	29,935-*	29,935	
	SUB-TOTAL			0	1,423,639	1,427,437	-3,802
	BROKER: UBS SECURITIES LLC						
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	09/29/17 S	20,000	1.307	0	26,149 *	25,675	474
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	215,000	0.989	0	212,640 *	212,279	361
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	230,000	0.998	0	229,538-*	229,538	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/04/17 S	125,000	0.989	0	123,652 *	123,490	162
	ISSUE: 87165BAM5 - SYNCHRONY FINANCIAL 3.95% 12/01/27						
26083301	12/04/17 B	135,000	0.995	0	134,316-*	134,316	
	SUB-TOTAL			0	726,295	725,298	997
	BROKER: MERRILL LYNCH PROF CLRNG CORP						
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	10/26/17 B	60,000	1.125	0	67,530-*	67,530	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	67,530	67,530	0
	BROKER: NOMURA SECURITIES INTERNATIONA						
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	65,000	1.018	0	66,148-*	66,148	
	SUB-TOTAL			0	66,148	66,148	0
	BROKER: CHASE SECURITIES INC						
	ISSUE: 037833CD0 - APPLE INC 3.85% 8/04/46						
26083301	09/06/17 B	40,000	1.011	0	40,428-*	40,428	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/06/17 S	85,000	1.013	0	86,076 *	86,299	-223
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	09/06/17 B	105,000	0.996	0	104,562-*	104,562	
	ISSUE: 92826CAH5 - VISA INC 2.75% 9/15/27						
26083301	09/06/17 B	90,000	0.993	0	89,330-*	89,330	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	180,000	1.018	0	183,178-*	183,178	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	09/08/17 B	30,000	1.031	0	30,929-*	30,929	
	ISSUE: 037833CH1 - APPLE INC 4.25% 2/09/47						
26083301	09/08/17 S	35,000	0.011	0	37,761 *	36,000	1,761
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	09/08/17 B	70,000	0.993	0	69,535-*	69,535	
	ISSUE: 172967LD1 - VR CITIGROUP INC 3.887% 1/10/28						
26083301	09/11/17 S	200,000	0.010	0	206,882 *	200,942	5,940
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	09/12/17 S	75,000	0.009	0	66,644 *	71,628	-4,984
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	09/12/17 B	200,000	0.987	0	197,304-*	197,304	
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43						
26083301	09/12/17 B	70,000	1.029	0	72,032-*	72,032	
	ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38						
26083301	09/13/17 S	75,000	1.329	0	99,643 *	89,688	9,955
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	09/13/17 B	75,000	1.337	0	100,280-*	100,280	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/14/17 S	80,000	1.005	0	80,413 *	81,273	-860
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/21/17 S	55,000	1.022	0	56,182 *	56,251	-69

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/21/17 B	50,000	1.028	0	51,399-*	51,399	
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/22/17 S	30,000	1.021	0	30,634 *	30,682	-48
	ISSUE: 023135BK1 - P/P AMAZON.COM INC 4.25% 8/22/57						
26083301	09/22/17 B	25,000	1.028	0	25,689-*	25,689	
	ISSUE: 172967KR1 - CITIGROUP INC 4.75% 5/18/46						
26083301	09/25/17 S	85,000	0.011	0	91,481 *	84,792	6,689
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	09/25/17 S	25,000	0.010	0	25,414 *	25,090	323
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/26/17 S	30,000	1.013	0	30,385 *	30,009	376
	ISSUE: 29336UAC1 - ENLINK MIDSTREAM PAR 5.6% 4/01/44						
26083301	09/27/17 B	80,000	1.031	0	82,501-*	82,501	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	09/27/17 S	70,000	0.011	0	78,020 *	73,985	4,035
	ISSUE: 21036PAT5 - CONSTELLATION BRANDS 4.5% 5/09/47						
26083301	09/27/17 B	40,000	1.051	0	42,052-*	42,052	
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	09/27/17 S	40,000	1.074	0	42,952 *	39,766	3,186
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	09/27/17 B	330,000	0.994	0	327,987-*	327,987	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	09/28/17 B	95,000	1.012	0	96,104-*	96,104	
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
26083301	09/28/17 S	185,000	1.001	0	185,105 *	180,595	4,511
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	09/28/17 S	105,000	0.010	0	110,026 *	106,883	3,144
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	09/28/17 B	135,000	1.008	0	136,112-*	136,112	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/29/17 B	40,000	1.040	0	41,594-*	41,594	
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	10/02/17 B	50,000	0.949	0	47,467-*	47,467	
	ISSUE: 2027A0JN0 - P/P COMMONWEALTH BAN 3.9% 7/12/47						
26083301	10/02/17 B	55,000	1.007	0	55,394-*	55,394	
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	10/02/17 S	45,000	1.121	0	50,443 *	48,776	1,666
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	10/04/17 S	55,000	0.010	0	56,280 *	55,199	1,081
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	10/05/17 S	40,000	1.131	0	45,247 *	41,554	3,692
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/05/17 S	40,000	0.985	0	39,402 *	39,779	-377
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/06/17 S	65,000	0.011	0	72,171 *	68,701	3,471

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/10/17 B	280,000	0.998	0	279,563-*	279,563	
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	10/10/17 B	120,000	1.000	0	119,936-*	119,936	
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/10/17 B	50,000	1.026	0	51,278-*	51,278	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/10/17 S	120,000	0.991	0	118,880 *	120,483	-1,603
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/12/17 B	975,000	0.992	0	967,192-*	967,192	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/17/17 S	80,000	0.011	0	88,947 *	84,555	4,393
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	10/18/17 S	50,000	0.011	0	55,695 *	52,847	2,848
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
26083301	10/18/17 S	60,000	0.990	0	59,399 *	59,669	-270
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	10/19/17 S	10,000	0.010	0	10,184 *	10,193	-9
	ISSUE: 71656LBT7 - P/P PETROLEOS MEXICA 6.75% 9/21/47						
26083301	10/19/17 S	135,000	1.040	0	140,400 *	134,757	5,644
	ISSUE: 00206REQ1 - AT&T INC 5.3% 8/14/58						
26083301	10/23/17 S	80,000	1.006	0	80,513 *	79,813	700
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/23/17 S	40,000	1.020	0	40,800 *	39,756	1,044
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	10/25/17 B	40,000	0.998	0	39,918-*	39,918	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	10/25/17 B	25,000	0.979	0	24,478-*	24,478	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/25/17 S	40,000	1.001	0	40,047 *	40,125	-78
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	10/26/17 S	45,000	0.013	0	56,258 *	51,721	4,537
	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45						
26083301	10/26/17 S	45,000	1.147	0	51,637 *	48,147	3,490
	ISSUE: 931427AC2 - WALGREENS BOOTS ALLI 4.8% 11/18/44						
26083301	10/27/17 B	70,000	1.038	0	72,661-*	72,661	
	ISSUE: 89352HAD1 - TRANS-CANADA PIPELIN 6.2% 10/15/37						
26083301	10/27/17 S	105,000	1.309	0	137,445 *	112,004	25,442
	ISSUE: 30161NAV3 - EXELON CORP 4.45% 4/15/46						
26083301	10/30/17 S	35,000	0.010	0	36,728 *	35,016	1,712
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/17 S	120,000	0.010	0	124,094 *	119,987	4,107
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	11/01/17 B	120,000	0.889	0	106,712-*	106,712	
	ISSUE: 29248QAJ9 - ENABLE MIDSTREAM PAR 5% 5/15/44						
26083301	11/02/17 S	45,000	0.989	0	44,499 *	45,347	-848

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	11/02/17 S	50,000	1.103	0	55,169 *	52,847	2,322
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	11/02/17 S	60,000	1.110	0	66,574 *	60,336	6,238
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	11/02/17 B	45,000	1.128	0	50,746-*	50,746	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/03/17 B	80,000	1.000	0	80,000-*	80,000	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/06/17 B	45,000	0.981	0	44,163-*	44,163	
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	11/06/17 S	45,000	1.092	0	49,154 *	48,788	367
	ISSUE: 478165AH6 - P/P JOHNSON (S.C.) 4.75% 10/15/46						
26083301	11/07/17 S	50,000	1.165	0	58,272 *	57,361	911
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
26083301	11/07/17 S	110,000	1.030	0	113,242 *	110,208	3,034
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
26083301	11/08/17 B	130,000	0.997	0	129,614-*	129,614	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/09/17 B	240,000	0.998	0	239,398-*	239,398	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36						
26083301	11/09/17 S	170,000	1.102	0	187,272 *	179,678	7,594
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	210,000	1.037	0	217,736 *	218,431	-696
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/13/17 B	220,000	0.988	0	217,455-*	217,455	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/13/17 S	225,000	0.987	0	222,174 *	222,586	-412
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/15/17 B	560,000	0.993	0	555,778-*	555,778	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/15/17 S	575,000	0.991	0	569,946 *	568,832	1,115
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	20,000	0.993	0	19,859 *	19,775	84
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	11/15/17 B	30,000	1.185	0	35,557-*	35,557	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/16/17 B	35,000	0.999	0	34,963-*	34,963	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 S	210,000	0.991	0	208,007 *	207,849	158
	ISSUE: 02361DAR1 - AMEREN ILLINOIS CO 3.7% 12/01/47						
26083301	11/16/17 B	105,000	0.993	0	104,246-*	104,246	
	ISSUE: 278865BB5 - P/P ECOLAB INC 3.25% 12/01/27						
26083301	11/16/17 B	220,000	0.997	0	219,329-*	219,329	
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	11/16/17 S	35,000	1.232	0	43,126 *	40,042	3,084

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	11/16/17 B	45,000	1.077	0	48,456-*	48,456	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	40,000	0.990	0	39,613 *	39,569	44
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 S	95,000	0.988	0	93,846 *	93,975	-129
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/22/17 B	25,000	0.992	0	24,809-*	24,809	
	ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26						
26083301	11/22/17 S	30,000	1.014	0	30,427 *	29,641	786
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/27/17 S	55,000	0.993	0	54,618 *	54,442	175
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/27/17 B	25,000	0.996	0	24,899-*	24,899	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	11/28/17 S	80,000	1.027	0	82,170 *	79,975	2,196
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/28/17 B	80,000	0.993	0	79,438-*	79,438	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	11/28/17 B	75,000	1.070	0	80,283-*	80,283	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/28/17 S	90,000	1.013	0	91,194 *	89,640	1,554
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	11/28/17 S	70,000	1.024	0	71,696 *	70,175	1,521
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	55,000	0.998	0	54,880-*	54,880	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	50,000	0.998	0	49,883-*	49,883	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	50,000	0.998	0	49,898 *	49,894	5
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	11/30/17 B	85,000	1.008	0	85,711-*	85,711	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	80,000	0.979	0	78,350 *	78,687	-337
	ISSUE: 46647PALO - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	12/01/17 B	65,000	1.020	0	66,332-*	66,332	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	12/01/17 S	65,000	1.070	0	69,552 *	66,165	3,387
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/05/17 S	40,000	1.320	0	52,808 *	48,231	4,577
	ISSUE: 949748BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	12/05/17 S	85,000	1.034	0	87,850 *	83,897	3,953
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	30,000	1.002	0	30,070-*	30,070	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	75,000	1.001	0	75,094-*	75,094	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	12/06/17 S	35,000	1.267	0	44,337 *	40,042	4,295
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	12/06/17 B	25,000	1.064	0	26,596-*	26,596	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	12/06/17 S	35,000	1.130	0	39,536 *	35,475	4,061
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 S	25,000	1.173	0	29,331 *	26,236	3,094
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/06/17 B	35,000	1.048	0	36,685-*	36,685	
	ISSUE: 06051GEN5 - BANK OF AMERICA CORP 5.875% 2/07/42						
26083301	12/06/17 B	35,000	1.326	0	46,407-*	46,407	
	ISSUE: 458140BF6 - P/P INTEL CORP 3.734% 12/08/47						
26083301	12/11/17 B	30,000	1.011	0	30,333-*	30,333	
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46						
26083301	12/11/17 S	30,000	1.074	0	32,231 *	29,572	2,658
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	12/11/17 S	70,000	1.024	0	71,685 *	70,175	1,510
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	50,000	0.994	0	49,719-*	49,719	
	ISSUE: 90131HBG9 - 21ST CENTY FOX AMER 6.4% 12/15/35						
26083301	12/12/17 S	55,000	1.321	0	72,664 *	66,318	6,346
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	40,000	0.992	0	39,675-*	39,675	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 S	20,000	0.994	0	19,881 *	19,901	-19
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	12/12/17 B	30,000	1.020	0	30,598-*	30,598	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	12/20/17 S	40,000	1.000	0	39,994 *	39,426	567
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	30,000	0.976	0	29,278-*	29,278	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/29/17 B	515,000	1.001	0	515,724-*	515,724	
	SUB-TOTAL			0	12,130,633	11,972,215	158,418
	BROKER: HSBC SECURITIES INC.						
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	09/14/17 S	40,000	1.022	0	40,870 *	41,106	-236
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	09/18/17 S	30,000	0.011	0	32,340 *	30,667	1,673
	ISSUE: 01626PAG1 - P/P ALIMENTATION COU 4.5% 7/26/47						
26083301	09/25/17 S	60,000	1.038	0	62,249 *	61,426	823

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 760719BH6 - REPUBLIC NEW YORK CO 7.2% 7/15/97						
26083301	10/03/17 B	20,000	1.420	0	28,408-*	28,408	
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/11/17 S	20,000	1.014	0	20,290 *	19,878	412
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/12/17 S	65,000	1.018	0	66,138 *	64,604	1,534
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/19/17 S	20,000	1.026	0	20,510 *	19,878	632
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/27/17 S	65,000	1.012	0	65,748 *	64,604	1,144
	ISSUE: 87612EBG0 - TARGET CORP 3.9% 11/15/47						
26083301	11/02/17 B	40,000	0.992	0	39,669-*	39,669	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	11/02/17 B	40,000	1.202	0	48,066-*	48,066	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	11/02/17 S	40,000	0.953	0	38,112 *	37,763	349
	ISSUE: 21684AAF3 - COOPERATIEVE RABOBAN 3.75% 7/21/26						
26083301	11/02/17 S	105,000	1.018	0	106,896 *	103,742	3,154
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 B	90,000	0.992	0	89,241-*	89,241	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	11/02/17 S	270,000	0.991	0	267,659 *	267,104	555
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/10/17 B	25,000	0.980	0	24,503-*	24,503	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	20,000	1.029	0	20,572 *	20,803	-231
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 B	60,000	0.991	0	59,438-*	59,438	
	ISSUE: 404280BK4 - VR HSBC HOLDINGS PLC 4.041% 3/13/28						
26083301	11/20/17 S	50,000	1.039	0	51,946 *	49,979	1,967
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 S	25,000	0.992	0	24,805 *	24,796	9
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	11/20/17 B	25,000	1.287	0	32,182-*	32,182	
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	11/30/17 S	55,000	1.239	0	68,166 *	55,886	12,281
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 B	40,000	0.984	0	39,356-*	39,356	
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/01/17 S	25,000	1.250	0	31,251 *	25,403	5,848
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	12/01/17 B	25,000	1.320	0	33,001-*	33,001	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	12/11/17 S	60,000	1.180	0	70,779 *	70,329	450
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	55,000	0.995	0	54,742-*	54,742	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35						
26083301	12/15/17 S	40,000	1.264	0	50,568 *	40,644	9,924
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	12/15/17 B	35,000	1.373	0	48,051-*	48,051	
	SUB-TOTAL			0	1,535,556	1,495,269	40,288
	BROKER: MIZHUO SECURITIES USA INC						
	ISSUE: 90131HBR5 - 21ST CENTY FOX AMER 7.75% 12/01/45						
26083301	09/11/17 S	60,000	1.521	0	91,256 *	70,840	20,416
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35						
26083301	09/14/17 B	65,000	1.070	0	69,544-*	69,544	
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44						
26083301	09/18/17 S	50,000	0.011	0	55,051 *	50,512	4,538
	ISSUE: 38141GWQ3 - VR GOLDMAN SACHS GRO 3.272% 9/29/25						
26083301	10/03/17 B	135,000	1.003	0	135,359-*	135,359	
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	10/24/17 S	40,000	1.017	0	40,675 *	39,756	919
	SUB-TOTAL			0	391,885	366,011	25,873
	BROKER: US BANCORP INVESTMENTS INC.						
	ISSUE: 91324PDF6 - UNITEDHEALTH GROUP 3.75% 10/15/47						
26083301	10/18/17 B	55,000	0.991	0	54,492-*	54,492	
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	10/20/17 S	55,000	1.067	0	58,676 *	56,798	1,877
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	11/15/17 S	110,000	1.118	0	122,991 *	114,741	8,250
	ISSUE: 26884ABH5 - ERP OPERATING LP 4% 8/01/47						
26083301	11/15/17 S	40,000	1.009	0	40,357 *	39,090	1,266
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	95,000	0.991	0	94,124-*	94,124	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	35,000	0.996	0	34,871-*	34,871	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/08/17 B	85,000	0.989	0	84,037-*	84,037	
	ISSUE: 053332AV4 - AUTOZONE INC 3.75% 6/01/27						
26083301	12/08/17 S	95,000	1.016	0	96,492 *	94,995	1,497
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	12/13/17 S	105,000	1.384	0	145,353 *	132,474	12,878
	ISSUE: 20826FAR7 - CONOCOPHILLIPS COMPA 5.95% 3/15/46						
26083301	12/13/17 B	95,000	1.341	0	127,437-*	127,437	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	858,830	833,059	25,770
		BROKER: MISCELLANEOUS					
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	09/08/17 S	25,000	1.141	0	28,522 *	26,804	1,718
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	30,000	1.057	0	31,716-*	31,716	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	45,000	1.057	0	47,566-*	47,566	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	75,000	1.064	0	79,816-*	79,816	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 B	25,000	1.057	0	26,430-*	26,430	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/08/17 S	90,000	1.056	0	95,045 *	95,094	-49
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/11/17 S	100,000	1.053	0	105,258 *	101,874	3,384
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/11/17 S	80,000	1.034	0	82,749 *	81,175	1,573
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	75,000	1.066	0	79,980-*	79,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	30,000	1.066	0	31,992-*	31,992	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	55,000	1.069	0	58,781-*	58,781	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	65,000	1.069	0	69,509-*	69,509	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	40,000	1.071	0	42,838-*	42,838	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 B	65,000	1.071	0	69,611-*	69,611	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	165,000	1.070	0	176,498 *	175,685	813
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	65,000	1.070	0	69,530 *	69,209	320
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/11/17 S	85,000	1.067	0	90,711 *	90,505	206
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	09/11/17 S	70,000	1.026	0	71,800 *	70,356	1,444
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	35,000	1.065	0	37,270-*	37,270	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	60,000	1.065	0	63,900-*	63,900	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	75,000	1.065	0	79,875-*	79,875	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 B	20,000	1.065	0	21,300-*	21,300	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	10,000	1.065	0	10,645 *	10,648	-3
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	15,000	1.064	0	15,966 *	15,973	-7
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/12/17 S	55,000	1.067	0	58,695 *	58,567	129
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/12/17 S	30,000	1.146	0	34,382 *	32,966	1,416
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/13/17 S	65,000	1.046	0	67,966 *	66,218	1,748
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 B	55,000	1.054	0	57,973-*	57,973	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 B	65,000	1.053	0	68,423-*	68,423	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/13/17 S	55,000	1.055	0	58,042 *	58,417	-375
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	09/14/17 S	45,000	1.089	0	48,996 *	47,125	1,871
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	09/14/17 S	90,000	1.044	0	93,981 *	91,686	2,294
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/14/17 S	30,000	1.047	0	31,403 *	30,223	1,179
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	70,000	1.051	0	73,544-*	73,544	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	75,000	1.048	0	78,633-*	78,633	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	20,000	1.047	0	20,934-*	20,934	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	325,000	1.047	0	340,184-*	340,184	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	75,000	1.046	0	78,434-*	78,434	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 B	35,000	1.047	0	36,641-*	36,641	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	60,000	1.047	0	62,803 *	63,221	-418
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	165,000	1.047	0	172,760 *	173,858	-1,098
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	105,000	1.047	0	109,938 *	110,637	-699
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	95,000	1.047	0	99,468 *	100,100	-632

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	170,000	1.046	0	177,756 *	179,126	-1,370
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	55,000	1.047	0	57,561 *	57,953	-392
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	95,000	1.045	0	99,256 *	100,100	-844
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/14/17 S	50,000	1.046	0	52,305 *	52,684	-380
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/15/17 S	40,000	1.049	0	41,943 *	40,821	1,122
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	25,000	1.045	0	26,117-*	26,117	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	75,000	1.045	0	78,387-*	78,387	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	55,000	1.046	0	57,509-*	57,509	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 B	35,000	1.044	0	36,559-*	36,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/15/17 S	65,000	1.043	0	67,816 *	68,228	-413
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	30,000	1.041	0	31,219-*	31,219	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	30,000	1.047	0	31,402-*	31,402	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	35,000	1.047	0	36,656-*	36,656	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	25,000	1.044	0	26,094-*	26,094	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 B	25,000	1.041	0	26,027-*	26,027	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	160,000	1.051	0	168,194 *	167,719	475
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	130,000	1.044	0	135,698 *	136,272	-574
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	100,000	1.044	0	104,391 *	104,824	-434
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/18/17 S	165,000	1.047	0	172,786 *	172,960	-174
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	20,000	1.047	0	20,938-*	20,938	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	45,000	1.047	0	47,134-*	47,134	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 B	10,000	1.047	0	10,469-*	10,469	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/19/17 S	50,000	1.048	0	52,398 *	52,367	32
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	09/19/17 B	60,000	1.141	0	68,441-*	68,441	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/19/17 S	0	8,645.333	0	519 *	457	62
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/19/17 S	0	8,527.625	0	682 *	609	73
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/19/17 S	3	296.227	0	886 *	785	101
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/19/17 S	4	295.658	0	1,236 *	1,098	138
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/19/17 S	3	301.354	0	946 *	825	122
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/19/17 S	19	155.136	0	2,954 *	2,476	478
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/19/17 S	31	155.122	0	4,758 *	3,988	769
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/20/17 S	55,000	1.155	0	63,520 *	60,954	2,566
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/20/17 S	30,000	1.057	0	31,706 *	30,616	1,090
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/20/17 B	50,000	1.040	0	52,008-*	52,008	
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	09/20/17 S	40,000	1.129	0	45,179 *	41,729	3,450
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/21/17 S	85,000	1.137	0	96,612 *	92,619	3,993
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	09/21/17 B	55,000	1.050	0	57,769-*	57,769	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	50,000	1.038	0	51,898-*	51,898	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	10,000	1.039	0	10,393-*	10,393	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	25,000	1.040	0	25,996-*	25,996	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	40,000	1.041	0	41,625-*	41,625	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	25,000	1.038	0	25,949-*	25,949	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	75,000	1.039	0	77,930-*	77,930	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 B	95,000	1.039	0	98,696-*	98,696	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	135,000	1.037	0	140,036 *	140,384	-348

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	50,000	1.042	0	52,078 *	51,994	84
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/21/17 S	50,000	1.039	0	51,945 *	51,994	-49
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/22/17 B	45,000	1.028	0	46,250-*	46,250	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/22/17 S	35,000	1.039	0	36,371 *	36,396	-25
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/22/17 S	55,000	1.038	0	57,105 *	57,194	-88
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	09/22/17 B	75,000	1.128	0	84,582-*	84,582	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/25/17 S	30,000	1.056	0	31,674 *	30,616	1,058
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	09/25/17 S	120,000	1.083	0	129,929 *	120,698	9,231
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	105,000	1.040	0	109,249-*	109,249	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	70,000	1.039	0	72,745-*	72,745	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	20,000	1.041	0	20,813-*	20,813	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 B	70,000	1.039	0	72,734-*	72,734	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	55,000	1.039	0	57,148 *	57,189	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/25/17 S	25,000	1.040	0	26,000 *	25,995	5
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	09/26/17 B	90,000	1.153	0	103,748-*	103,748	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/26/17 S	55,000	1.028	0	56,518 *	54,813	1,705
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/26/17 B	35,000	1.056	0	36,946-*	36,946	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	09/26/17 S	35,000	1.083	0	37,921 *	35,204	2,718
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 B	50,000	1.043	0	52,166-*	52,166	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 B	25,000	1.044	0	26,094-*	26,094	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 S	35,000	1.044	0	36,553 *	36,424	130
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/26/17 S	80,000	1.042	0	83,350 *	83,254	96

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	09/27/17 B	55,000	1.149	0	63,173-*	63,173	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	30,000	1.046	0	31,388-*	31,388	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	50,000	1.050	0	52,477-*	52,477	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 B	110,000	1.049	0	115,363-*	115,363	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	50,000	1.048	0	52,422 *	52,226	196
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	35,000	1.049	0	36,728 *	36,558	170
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/27/17 S	25,000	1.044	0	26,094 *	26,113	-19
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	09/28/17 S	40,000	1.167	0	46,672 *	43,762	2,910
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/28/17 S	35,000	1.048	0	36,674 *	35,794	880
	ISSUE: 06051GGF0 - VR BANK OF AMERICA 3.824% 1/20/28						
26083301	09/28/17 B	90,000	1.028	0	92,556-*	92,556	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.046	0	31,383-*	31,383	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	20,000	1.046	0	20,928-*	20,928	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	40,000	1.045	0	41,800-*	41,800	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	35,000	1.039	0	36,362 *	36,568	-206
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	60,000	1.046	0	62,766 *	62,688	78
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	20,000	1.046	0	20,922 *	20,896	26
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.021	0	30,633-*	30,633	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	150,000	1.027	0	153,984-*	153,984	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	35,000	1.024	0	35,859-*	35,859	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 B	30,000	1.026	0	30,788-*	30,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	20,000	1.023	0	20,469 *	20,511	-43
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	30,000	1.027	0	30,811 *	30,767	44
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	5,000	1.025	0	5,127 *	5,128	-1

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	40,000	1.024	0	40,944 *	41,023	-79
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	45,000	1.027	0	46,195 *	46,150	45
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	30,000	1.026	0	30,788 *	30,767	21
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/28/17 S	75,000	1.026	0	76,980 *	76,917	63
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	09/29/17 S	25,000	1.063	0	26,568 *	25,567	1,001
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.036	0	20,719-*	20,719	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,448-*	15,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	60,000	1.028	0	61,706-*	61,706	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	25,000	1.030	0	25,754-*	25,754	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.030	0	15,455-*	15,455	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	35,000	1.031	0	36,083 *	36,379	-296
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	25,000	1.031	0	25,781 *	25,985	-203
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	55,000	1.029	0	56,581 *	57,166	-585
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.029	0	30,872 *	31,182	-310
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	260,000	1.027	0	267,059 *	270,241	-3,183
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	25,000	1.028	0	25,711-*	25,711	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	70,000	1.027	0	71,914-*	71,914	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	475,000	1.030	0	489,009-*	489,009	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	20,000	1.028	0	20,559-*	20,559	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	15,000	1.029	0	15,431-*	15,431	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 B	65,000	1.029	0	66,889-*	66,889	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,837 *	30,873	-36
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	20,000	1.028	0	20,559 *	20,582	-22
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	45,000	1.028	0	46,252 *	46,309	-58
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,832 *	30,873	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	65,000	1.025	0	66,625 *	66,891	-266
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	65,000	1.028	0	66,838 *	66,891	-53
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	30,000	1.028	0	30,825 *	30,873	-48
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	70,000	1.027	0	71,881 *	72,036	-155
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	135,000	1.028	0	138,713 *	138,927	-215
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	09/29/17 S	70,000	1.029	0	72,013 *	72,036	-24
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/29/17 S	0	8,221.889	0	740 *	685	55
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/29/17 S	21	153.816	0	3,170 *	2,680	490
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/02/17 B	65,000	1.152	0	74,863-*	74,863	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 B	35,000	1.079	0	37,767-*	37,767	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/02/17 S	65,000	1.075	0	69,869 *	65,883	3,986
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/03/17 B	75,000	1.156	0	86,673-*	86,673	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/03/17 S	75,000	1.083	0	81,217 *	76,019	5,198
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/04/17 B	25,000	1.031	0	25,781-*	25,781	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/04/17 S	20,000	1.031	0	20,625 *	20,589	36
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/04/17 B	25,000	1.324	0	33,107-*	33,107	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	35,000	1.027	0	35,941-*	35,941	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	120,000	1.028	0	123,413-*	123,413	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 B	25,000	1.027	0	25,664-*	25,664	

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 S	25,000	1.026	0	25,656 *	25,714	-57
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/05/17 S	25,000	1.026	0	25,645 *	25,714	-69
	ISSUE: 20030NBB6 - COMCAST CORP 6.4% 3/01/40						
26083301	10/06/17 B	160,000	1.377	0	220,302-*	220,302	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/06/17 B	50,000	1.139	0	56,970-*	56,970	
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	10/06/17 B	40,000	1.062	0	42,460-*	42,460	
	ISSUE: 63946BAF7 - NBCUNIVERSAL MEDIA 6.4% 4/30/40						
26083301	10/06/17 B	100,000	1.379	0	137,871-*	137,871	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	60,000	1.027	0	61,631-*	61,631	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	25,000	1.028	0	25,687-*	25,687	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 B	55,000	1.026	0	56,452-*	56,452	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	40,000	1.027	0	41,069 *	41,119	-51
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	150,000	1.024	0	153,609 *	154,198	-589
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/06/17 S	95,000	1.024	0	97,286 *	97,659	-373
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/10/17 S	80,000	1.154	0	92,309 *	84,927	7,382
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46						
26083301	10/10/17 S	40,000	1.054	0	42,140 *	42,460	-320
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	55,000	1.022	0	56,212-*	56,212	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	60,000	1.024	0	61,463-*	61,463	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	20,000	1.023	0	20,456-*	20,456	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	45,000	1.022	0	46,013-*	46,013	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.022	0	35,788-*	35,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	35,000	1.023	0	35,800-*	35,800	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 B	70,000	1.023	0	71,597-*	71,597	

WELLS FARGO

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 S	65,000	1.025	0	66,643 *	66,563	80
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/10/17 S	40,000	1.023	0	40,906 *	40,962	-55
	ISSUE: 95000U2A0 - VR WELLS FARGO & COM 3.584% 5/22/28						
26083301	10/10/17 B	50,000	1.015	0	50,765-*	50,765	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/11/17 B	25,000	1.021	0	25,523-*	25,523	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/11/17 S	30,000	1.321	0	39,620 *	37,161	2,460
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/12/17 B	25,000	1.139	0	28,483-*	28,483	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	240,000	1.029	0	246,900-*	246,900	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	65,000	1.029	0	66,871-*	66,871	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	100,000	1.024	0	102,359-*	102,359	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 B	130,000	1.024	0	133,067-*	133,067	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	35,000	1.026	0	35,906 *	35,883	23
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	20,000	1.024	0	20,491 *	20,505	-14
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	35,000	1.025	0	35,864 *	35,883	-19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/12/17 S	240,000	1.022	0	245,278 *	246,056	-778
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/12/17 B	502,000	1.000	502,000	502,000-*	502,000	
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/12/17 B	808,000	1.000	808,000	808,000-*	808,000	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	15,000	1.026	0	15,384-*	15,384	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	25,000	1.025	0	25,629-*	25,629	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/13/17 B	25,000	1.027	0	25,676-*	25,676	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/16/17 B	35,000	1.063	0	37,187-*	37,187	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/16/17 S	35,000	1.064	0	37,225 *	35,883	1,341
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/16/17 S	25,000	1.081	0	27,012 *	25,340	1,672

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	75,000	1.026	0	76,980-*	76,980	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	30,000	1.024	0	30,713-*	30,713	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	70,000	1.026	0	71,805-*	71,805	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	55,000	1.023	0	56,289-*	56,289	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	20,000	1.024	0	20,485-*	20,485	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	25,000	1.025	0	25,621-*	25,621	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	20,000	1.026	0	20,513-*	20,513	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 B	50,000	1.031	0	51,537-*	51,537	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	420,000	1.024	0	430,172 *	430,710	-538
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	30,000	1.030	0	30,895 *	30,765	130
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/16/17 S	50,000	1.031	0	51,531 *	51,275	256
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/17/17 B	60,000	1.138	0	68,271-*	68,271	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/17/17 S	25,000	1.038	0	25,957 *	25,638	320
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/17/17 B	93	8,704.083	808,000	808,000-*	808,000	
	ISSUE: WAC099042 - EXTERNAL-COMMINGLED FUND-PENDING						
26083302	10/17/17 S	502,000	1.000	0	502,000 *	502,000	0
	ISSUE: WAC099075 - EXTERNAL COMMINGLED FUND-PENDING						
26083302	10/17/17 S	808,000	1.000	0	808,000 *	808,000	0
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	10/17/17 S	494	305.755	0	151,000 *	129,692	21,308
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	10/17/17 B	4,126	158.267	653,000	653,000-*	653,000	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/18/17 B	45,000	1.085	0	48,807-*	48,807	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	10/18/17 B	40,000	1.141	0	45,623-*	45,623	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 B	50,000	1.036	0	51,805-*	51,805	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	20,000	1.038	0	20,763 *	20,528	235
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	35,000	1.038	0	36,323 *	35,924	400

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/18/17 S	15,000	1.038	0	15,565 *	15,396	169
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 S	25,000	1.039	0	25,977 *	25,739	237
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/19/17 S	55,000	1.038	0	57,097 *	56,627	470
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	50,000	1.030	0	51,516-*	51,516	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	40,000	1.032	0	41,263-*	41,263	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	65,000	1.031	0	67,011-*	67,011	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	20,000	1.031	0	20,613-*	20,613	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 B	50,000	1.031	0	51,539-*	51,539	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	165,000	1.023	0	168,738 *	169,939	-1,201
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	60,000	1.035	0	62,109 *	61,796	313
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	395,000	1.030	0	406,727 *	406,823	-97
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	15,000	1.031	0	15,459 *	15,449	10
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/20/17 S	50,000	1.029	0	51,467 *	51,497	-30
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/23/17 B	15,000	1.036	0	15,536-*	15,536	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/23/17 B	50,000	1.035	0	51,758-*	51,758	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	10/24/17 S	45,000	1.064	0	47,899 *	46,136	1,764
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	25,000	1.023	0	25,576-*	25,576	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	70,000	1.021	0	71,466-*	71,466	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 B	40,000	1.022	0	40,875-*	40,875	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	60,000	1.020	0	61,219 *	61,672	-453
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	35,000	1.021	0	35,733 *	35,975	-242
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	40,000	1.022	0	40,870 *	41,115	-244

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/24/17 S	35,000	1.022	0	35,766 *	35,975	-210
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/25/17 B	95,000	1.068	0	101,418-*	101,418	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	35,000	1.022	0	35,785-*	35,785	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	25,000	1.024	0	25,605-*	25,605	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	65,000	1.022	0	66,402-*	66,402	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 B	125,000	1.025	0	128,159-*	128,159	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	20,000	1.022	0	20,447 *	20,513	-66
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	80,000	1.023	0	81,863 *	82,051	-188
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/25/17 S	65,000	1.023	0	66,503 *	66,666	-163
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	45,000	1.016	0	45,703-*	45,703	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	30,000	1.015	0	30,455-*	30,455	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	15,000	1.016	0	15,232-*	15,232	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	35,000	1.015	0	35,522-*	35,522	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	105,000	1.013	0	106,411-*	106,411	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	45,000	1.018	0	45,788 *	45,931	-143
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	95,000	1.016	0	96,484 *	96,965	-481
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	35,000	1.016	0	35,574 *	35,724	-150
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 S	330,000	1.012	0	334,061 *	336,826	-2,766
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/26/17 B	15,000	1.010	0	15,149-*	15,149	
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	10/27/17 B	35,000	1.129	0	39,508-*	39,508	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 B	75,000	1.009	0	75,680-*	75,680	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 S	20,000	1.009	0	20,184 *	20,220	-36
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/27/17 S	45,000	1.011	0	45,480 *	45,495	-15

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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/27/17 S	95,000	1.311	0	124,496 *	117,676	6,820
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/30/17 S	50,000	1.131	0	56,542 *	56,137	405
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	10/30/17 B	60,000	1.145	0	68,679-*	68,679	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.010	0	30,314-*	30,314	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.012	0	45,555-*	45,555	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.010	0	30,295-*	30,295	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	40,000	1.011	0	40,431-*	40,431	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.009	0	45,408-*	45,408	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	30,000	1.009	0	30,263-*	30,263	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	40,000	1.011	0	40,425 *	40,415	10
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	55,000	1.010	0	55,524 *	55,571	-46
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	40,000	1.011	0	40,431 *	40,415	16
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	50,000	1.010	0	50,516 *	50,519	-3
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	35,000	1.023	0	35,820-*	35,820	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	25,000	1.024	0	25,594-*	25,594	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	65,000	1.025	0	66,605-*	66,605	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 B	45,000	1.019	0	45,872-*	45,872	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	20,000	1.024	0	20,478 *	20,357	121
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/30/17 S	20,000	1.024	0	20,481 *	20,400	82
	ISSUE: 20030NAX9 - COMCAST CORP 6.4% 5/15/38						
26083301	10/30/17 S	52,000	1.333	0	69,315 *	66,285	3,030
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	55,000	1.009	0	55,505-*	55,505	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 B	85,000	1.014	0	86,209-*	86,209	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	25,000	1.007	0	25,172 *	25,292	-120

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	55,000	1.013	0	55,739 *	55,642	97
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	35,000	1.026	0	35,897 *	35,699	198
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	115,000	1.026	0	118,046 *	117,298	748
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	10/31/17 S	20,000	1.025	0	20,506 *	20,400	107
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	11/01/17 B	20,000	1.055	0	21,102-*	21,102	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	30,000	1.027	0	30,797-*	30,797	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	25,000	1.030	0	25,738-*	25,738	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	25,000	1.029	0	25,714-*	25,714	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 B	45,000	1.028	0	46,273-*	46,273	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	20,000	1.027	0	20,531 *	20,464	68
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	50,000	1.030	0	51,500 *	51,159	341
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	115,000	1.029	0	118,324 *	117,666	658
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	25,000	1.032	0	25,793 *	25,580	213
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/03/17 S	110,000	1.029	0	113,223 *	112,550	673
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/03/17 S	50,000	1.328	0	66,379 *	61,935	4,444
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	11/06/17 B	65,000	1.121	0	72,901-*	72,901	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
26083301	11/06/17 B	60,000	1.147	0	68,806-*	68,806	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	11/06/17 S	30,000	1.127	0	33,824 *	33,156	668
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	45,000	1.035	0	46,561-*	46,561	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	30,000	1.034	0	31,036-*	31,036	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	25,000	1.033	0	25,828-*	25,828	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	50,000	1.035	0	51,742-*	51,742	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	15,000	1.036	0	15,532-*	15,532	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	35,000	1.034	0	36,203-*	36,203	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	115,000	1.035	0	119,003-*	119,003	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 B	40,000	1.032	0	41,275-*	41,275	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	45,000	1.035	0	46,582 *	46,544	38
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	55,000	1.030	0	56,667 *	56,887	-220
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	15,000	1.035	0	15,530 *	15,515	15
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	35,000	1.035	0	36,220 *	36,201	19
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/06/17 S	40,000	1.035	0	41,406 *	41,372	34
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	20,000	1.034	0	20,688-*	20,688	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	55,000	1.036	0	56,994-*	56,994	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	65,000	1.036	0	67,316-*	67,316	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	45,000	1.036	0	46,638-*	46,638	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 B	65,000	1.038	0	67,448-*	67,448	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 S	70,000	1.037	0	72,600 *	72,487	113
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/07/17 S	30,000	1.038	0	31,148 *	31,066	83
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	11/07/17 S	54	8,839.779	0	480,000 *	414,733	65,267
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/08/17 S	35,000	1.087	0	38,036 *	35,475	2,561
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	45,000	1.040	0	46,821-*	46,821	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	25,000	1.042	0	26,047-*	26,047	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	15,000	1.041	0	15,621-*	15,621	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 B	15,000	1.041	0	15,617-*	15,617	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/08/17 S	115,000	1.033	0	118,814 *	119,239	-425

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/08/17 S	25,000	1.041	0	26,027 *	25,922	106
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/08/17 S	40,000	1.041	0	41,631 *	41,474	157
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/08/17 S	235,000	1.041	0	244,574 *	243,662	912
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/08/17 S	235,000	1.045	0	245,492 *	245,617	-125
ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43							
26083301	11/08/17 S	30,000	1.153	0	34,587 *	33,650	937
ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	11/08/17 B	144	304.646	44,000	44,000-*	44,000	
ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD							
26083302	11/08/17 S	1,757	158.781	0	279,000 *	230,158	48,842
ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46							
26083301	11/09/17 S	20,000	1.122	0	22,433 *	21,552	881
ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48							
26083301	11/09/17 S	75,000	1.087	0	81,520 *	76,019	5,501
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	55,000	1.042	0	57,329-*	57,329	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	45,000	1.045	0	47,032-*	47,032	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	40,000	1.045	0	41,794-*	41,794	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	20,000	1.047	0	20,938-*	20,938	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	50,000	1.045	0	52,258-*	52,258	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	30,000	1.045	0	31,350-*	31,350	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	40,000	1.047	0	41,869-*	41,869	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	65,000	1.046	0	68,006-*	68,006	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	85,000	1.045	0	88,852-*	88,852	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	35,000	1.045	0	36,586-*	36,586	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	25,000	1.047	0	26,168-*	26,168	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	15,000	1.046	0	15,691-*	15,691	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 B	70,000	1.044	0	73,106-*	73,106	
ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47							
26083301	11/09/17 S	185,000	1.045	0	193,260 *	193,358	-98

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	55,000	1.037	0	57,028-*	57,028	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	20,000	1.040	0	20,797-*	20,797	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	50,000	1.037	0	51,867-*	51,867	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 B	40,000	1.040	0	41,594-*	41,594	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	20,000	1.038	0	20,770 *	20,840	-71
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	15,000	1.039	0	15,589 *	15,630	-41
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	60,000	1.039	0	62,353 *	62,520	-167
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/09/17 S	30,000	1.039	0	31,167 *	31,260	-93
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	11/10/17 B	45,000	1.047	0	47,133-*	47,133	
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	11/10/17 S	35,000	1.066	0	37,324 *	35,682	1,641
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	90,000	1.046	0	94,134-*	94,134	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.046	0	31,373-*	31,373	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	40,000	1.045	0	41,788-*	41,788	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.043	0	31,284-*	31,284	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.043	0	31,294-*	31,294	
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	35,000	1.043	0	36,504 *	36,575	-71
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	90,000	1.042	0	93,779 *	94,050	-271
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 S	35,000	1.043	0	36,520 *	36,575	-55
	ISSUE: 035242AN6 - ANHEUSER-BUSCH INBEV 4.9% 2/01/46						
26083301	11/13/17 B	130,000	1.119	0	145,500-*	145,500	
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	11/15/17 B	45,000	1.048	0	47,140-*	47,140	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	12/15/17 S	104	9,154.862	0	950,000 *	792,574	157,426
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	12/15/17 S	747	314.470	0	235,000 *	196,346	38,654
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	12/18/17 B	568	160.225	91,000	91,000-*	91,000	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	12/28/17 S	0	9,663.625	0	773 *	611	162
	ISSUE: MS6695360 - CASH HELD AT NORTHERN TRUST						
26083302	12/28/17 B	5,039	1.000	5,039	5,039-*	5,039	
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	12/28/17 S	3	318.922	0	1,027 *	846	181
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	12/28/17 S	20	162.249	0	3,238 *	2,617	621
	SUB-TOTAL			2,911,039	29,634,996	29,216,083	418,918
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	09/26/17 S	35,000	1.033	0	36,149 *	33,355	2,795
	SUB-TOTAL			0	36,149	33,355	2,795
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/07/17 B	110,000	1.083	0	119,105-*	119,105	
	ISSUE: 10922NAD5 - P/P BRIGHTHOUSE FINA 4.7% 6/22/47						
26083301	09/22/17 B	45,000	0.983	0	44,225-*	44,225	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	09/27/17 S	25,000	1.004	0	25,112 *	25,042	70
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	10/12/17 S	80,000	1.036	0	82,924 *	83,544	-620
	ISSUE: 570535AR5 - MARKEL CORP 3.5% 11/01/27						
26083301	10/30/17 B	105,000	0.998	0	104,772-*	104,772	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/30/17 S	100,000	0.989	0	98,898 *	98,907	-9
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
26083301	10/31/17 B	40,000	1.127	0	45,089-*	45,089	
	ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41						
26083301	10/31/17 S	40,000	1.290	0	51,614 *	49,086	2,528
	ISSUE: 828807CE5 - SIMON PROPERTY GROUP 6.75% 2/01/40						
26083301	11/01/17 S	30,000	1.389	0	41,659 *	38,947	2,712
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	11/07/17 B	280,000	0.995	0	278,687-*	278,687	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	11/07/17 B	275,000	0.996	0	273,966-*	273,966	
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	11/29/17 B	80,000	1.079	0	86,320-*	86,320	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	11/29/17 S	85,000	1.123	0	95,425 *	92,524	2,902
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	12/11/17 B	45,000	1.040	0	46,787-*	46,787	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	12/11/17 S	40,000	1.136	0	45,446 *	43,992	1,453
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	12/12/17 S	25,000	1.065	0	26,638 *	26,032	606
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	20,000	0.994	0	19,881-*	19,881	
	SUB-TOTAL			0	1,486,548	1,476,906	9,641
	BROKER: FIRST TENNESSEE SECURITIES COR						
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	10/30/17 S	60,000	0.010	0	61,865 *	58,114	3,751
	SUB-TOTAL			0	61,865	58,114	3,751
	BROKER: BNP PARIBAS SECURITIES BOND						
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/28/17 S	35,000	0.010	0	36,646 *	35,204	1,441
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	10/23/17 B	30,000	0.947	0	28,413-*	28,413	
	SUB-TOTAL			0	65,059	63,617	1,441
	BROKER: FIRST TENNESSEE SECURITIES COR						
	ISSUE: 172967CC3 - CITIGROUP INC 6% 10/31/33						
26083301	09/19/17 B	80,000	1.214	0	97,119-*	97,119	
	ISSUE: 313309AP1 - FEDEX CORP 7.6% 7/01/97						
26083301	10/25/17 B	35,000	1.426	0	49,895-*	49,895	
	ISSUE: 28370TAF6 - EL PASO PIPELINE PAR 4.7% 11/01/42						
26083301	10/26/17 B	60,000	0.965	0	57,912-*	57,912	
	ISSUE: 30161MAJ2 - EXELON GENERATION CO 5.75% 10/01/41						
26083301	12/04/17 S	40,000	1.087	0	43,473 *	37,074	6,400
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 B	30,000	0.996	0	29,892-*	29,892	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/19/17 B	35,000	0.991	0	34,666-*	34,666	

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FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	12/19/17 S	45,000	1.047	0	47,125 *	42,884	4,241
	SUB-TOTAL			0	360,082	349,442	10,640
	BROKER: WELLS FARGO REORG						
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	680	1.000	0	680 *	680	0
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	222	1.000	0	222 *	222	0
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	110	1.000	0	110 *	110	0
	ISSUE: 20030NCD1 - P/P COMCAST CORP 3.999% 11/01/49						
26083301	10/25/17 S	832	1.000	0	832 *	832	0
	ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52						
26083301	10/25/17 S	671	1.000	0	671 *	671	0
	ISSUE: 20030NCF6 - P/P COMCAST CORP 4.049% 11/01/52						
26083301	10/25/17 S	390	1.000	0	390 *	390	0
	ISSUE: 20030NCB5 - P/P COMCAST CORP 3.969% 11/01/47						
26083301	10/25/17 S	720	1.000	0	720 *	720	0
	ISSUE: 744320AZ5 - P/P PRUDENTIAL FINAN 3.935% 12/07/49						
26083301	12/12/17 S	105	1.000	0	105 *	101	4
	SUB-TOTAL			0	3,730	3,726	4
	BROKER: DEUTSCHE BANK SECURITIES						
	ISSUE: 912796KR9 - US TREASURY BILL 10/12/17						
26083301	09/13/17 B	2,005,000	0.999	0	2,003,490-*	2,003,490	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/29/17 S	105,000	0.994	0	104,393 *	105,677	-1,284
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/04/17 B	100,000	0.995	0	99,531-*	99,531	
	ISSUE: 912796ML0 - US TREASURY BILL 1/11/18						
26083301	10/11/17 B	2,005,000	0.997	0	1,999,577-*	1,999,577	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/16/17 S	125,000	0.996	0	124,551 *	124,104	447
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/23/17 B	155,000	0.989	0	153,232-*	153,232	
	ISSUE: 912796NP0 - US TREASURY BILL 1/25/18						
26083301	10/25/17 B	235,000	0.997	0	234,352-*	234,352	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/13/17 S	220,000	0.986	0	216,966 *	217,455	-488

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	95,000	0.975	0	92,606-*	92,606	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 B	15,000	0.990	0	14,845-*	14,845	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/15/17 S	75,000	0.996	0	74,719 *	74,156	563
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/16/17 B	80,000	0.991	0	79,250-*	79,250	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	20,000	0.985	0	19,706-*	19,706	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 B	55,000	0.994	0	54,648-*	54,648	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/20/17 S	135,000	0.990	0	133,592 *	133,623	-31
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/20/17 B	60,000	0.993	0	59,602-*	59,602	
	ISSUE: 912796NT2 - US TREASURY BILL 2/22/18						
26083301	11/22/17 B	1,905,000	0.997	0	1,898,952-*	1,898,952	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 B	55,000	0.998	0	54,897-*	54,897	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/13/17 S	65,000	0.989	0	64,259 *	64,218	40
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 B	45,000	1.007	0	45,318-*	45,318	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	30,000	1.012	0	30,370-*	30,370	
	SUB-TOTAL			0	7,558,856	7,559,609	-753
	BROKER: BARCLAYS CAPITAL INC. FIXED IN						
	ISSUE: 14040HBK0 - CAPITAL ONE FINANCIA 3.75% 7/28/26						
26083301	09/06/17 S	60,000	0.993	0	59,581 *	58,016	1,565
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	09/06/17 B	55,000	1.015	0	55,818-*	55,818	
	ISSUE: 665772CQ0 - NORTHERN STATES PWR- 3.6% 9/15/47						
26083301	09/06/17 B	65,000	0.990	0	64,352-*	64,352	
	ISSUE: 694308HA8 - PACIFIC GAS & ELECTR 3.75% 8/15/42						
26083301	09/06/17 S	95,000	1.017	0	96,608 *	95,311	1,298
	ISSUE: 118230AQ4 - BUCKEYE PARTNERS LP 3.95% 12/01/26						
26083301	09/07/17 S	40,000	1.004	0	40,153 *	39,858	295
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/07/17 B	35,000	1.018	0	35,629-*	35,629	
	ISSUE: 595620AR6 - MIDAMERICAN ENERGY 3.95% 8/01/47						
26083301	09/08/17 S	85,000	1.055	0	89,712 *	86,780	2,933

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 58933YAJ4 - MERCK & CO INC 4.15% 5/18/43						
26083301	09/11/17 S	65,000	0.011	0	70,461 *	72,641	-2,179
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	09/11/17 S	85,000	0.012	0	101,159 *	93,613	7,546
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	09/12/17 B	75,000	1.032	0	77,413-*	77,413	
	ISSUE: 151020AL8 - CELGENE CORP 5.25% 8/15/43						
26083301	09/13/17 S	30,000	1.155	0	34,644 *	32,763	1,881
	ISSUE: 06849RAG7 - BARRICK NA FINANCE 5.7% 5/30/41						
26083301	09/14/17 B	60,000	1.206	0	72,343-*	72,343	
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44						
26083301	09/18/17 S	35,000	0.011	0	39,212 *	36,139	3,072
	ISSUE: 29273RAP4 - ENERGY TRANSFER PART 6.05% 6/01/41						
26083301	09/18/17 B	40,000	1.075	0	42,986-*	42,986	
	ISSUE: 05526DBE4 - P/P BAT CAPITAL CORP 4.54% 8/15/47						
26083301	09/18/17 B	60,000	1.021	0	61,266-*	61,266	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/19/17 B	35,000	1.001	0	35,038-*	35,038	
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43						
26083301	09/20/17 S	55,000	1.248	0	68,615 *	68,871	-256
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	09/21/17 S	40,000	0.010	0	41,696 *	40,707	989
	ISSUE: 915217WX7 - UNIV OF VIRGINIA VA 4.179% 9/01/17						
26083301	09/21/17 B	30,000	1.000	0	30,000-*	30,000	
	ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45						
26083301	09/22/17 B	50,000	0.974	0	48,716-*	48,716	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
26083301	09/22/17 B	25,000	1.013	0	25,328-*	25,328	
	ISSUE: 59156RBR8 - METLIFE INC 4.6% 5/13/46						
26083301	09/22/17 S	25,000	1.104	0	27,604 *	27,631	-27
	ISSUE: 29336UAG2 - ENLINK MIDSTREAM PAR 5.45% 6/01/47						
26083301	09/22/17 S	45,000	1.028	0	46,284 *	44,718	1,566
	ISSUE: 29336UAD9 - ENLINK MIDSTREAM PAR 5.05% 4/01/45						
26083301	09/25/17 B	75,000	0.973	0	72,941-*	72,941	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/26/17 B	105,000	1.001	0	105,148-*	105,148	
	ISSUE: 026874DE4 - AMERICAN INTL GROUP 4.7% 7/10/35						
26083301	09/28/17 B	45,000	1.078	0	48,525-*	48,525	
	ISSUE: 172967LJ8 - VR CITIGROUP INC 4.25722% 4/24/48						
26083301	09/29/17 S	25,000	0.010	0	26,283 *	25,146	1,136
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/04/17 B	60,000	1.091	0	65,439-*	65,439	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	10/04/17 B	30,000	1.014	0	30,414-*	30,414	
	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47						
26083301	10/05/17 S	65,000	1.069	0	69,499 *	64,620	4,879

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	10/10/17 B	25,000	1.013	0	25,332-*	25,332	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	10/11/17 B	40,000	1.029	0	41,157-*	41,157	
	ISSUE: 548661CX3 - LOWE'S COMPANIES INC 4.65% 4/15/42						
26083301	10/13/17 S	40,000	0.011	0	44,696 *	40,994	3,702
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/25/17 B	70,000	0.982	0	68,753-*	68,753	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	10/26/17 B	60,000	0.984	0	59,063-*	59,063	
	ISSUE: 06738EAW5 - BARCLAYS PLC 4.836% 5/09/28						
26083301	10/27/17 S	75,000	0.010	0	77,669 *	76,326	1,344
	ISSUE: 151020AY0 - CELGENE CORP 3.45% 11/15/27						
26083301	10/31/17 B	110,000	0.999	0	109,833-*	109,833	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	10/31/17 S	105,000	0.989	0	103,888 *	103,874	15
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	11/01/17 S	40,000	1.123	0	44,911 *	42,582	2,328
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	11/01/17 S	60,000	0.011	0	65,677 *	64,114	1,563
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	115,000	0.010	0	116,508 *	114,540	1,967
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	11/01/17 S	25,000	0.010	0	25,362 *	24,900	462
	ISSUE: 406216BE0 - HALLIBURTON COMPANY 4.75% 8/01/43						
26083301	11/01/17 B	45,000	1.080	0	48,606-*	48,606	
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	11/02/17 S	20,000	1.085	0	21,697 *	19,190	2,506
	ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39						
26083301	11/02/17 B	50,000	1.276	0	63,792-*	63,792	
	ISSUE: 887317AE5 - TIME WARNER INC 6.2% 3/15/40						
26083301	11/02/17 S	50,000	1.194	0	59,692 *	58,891	801
	ISSUE: 037411BA2 - APACHE CORP 4.75% 4/15/43						
26083301	11/02/17 B	20,000	1.019	0	20,373-*	20,373	
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	11/07/17 S	45,000	1.093	0	49,169 *	44,893	4,276
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	11/09/17 B	70,000	1.082	0	75,754-*	75,754	
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
26083301	11/14/17 B	75,000	1.009	0	75,690-*	75,690	
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	11/14/17 S	40,000	0.979	0	39,157 *	39,798	-641
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 B	35,000	0.983	0	34,420-*	34,420	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	55,000	0.983	0	54,046 *	54,039	8

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	11/15/17 S	55,000	0.960	0	52,820 *	52,060	760
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/15/17 B	55,000	0.952	0	52,378-*	52,378	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/20/17 S	60,000	0.955	0	57,279 *	57,870	-591
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	11/20/17 B	60,000	1.012	0	60,729-*	60,729	
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	11/21/17 S	30,000	1.064	0	31,923 *	31,009	914
	ISSUE: 42809HAH0 - HESS CORP 5.8% 4/01/47						
26083301	11/21/17 B	40,000	1.087	0	43,470-*	43,470	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	20,000	0.997	0	19,934-*	19,934	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	30,000	0.997	0	29,911 *	29,881	29
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/22/17 S	60,000	1.012	0	60,727 *	59,537	1,190
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/22/17 B	50,000	0.994	0	49,695-*	49,695	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/27/17 S	120,000	0.993	0	119,095 *	118,783	312
	ISSUE: 694308HV2 - P/P PACIFIC GAS & EL 3.3% 12/01/27						
26083301	11/27/17 B	125,000	0.997	0	124,630-*	124,630	
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	11/27/17 B	45,000	1.105	0	49,733-*	49,733	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/27/17 S	40,000	0.998	0	39,900 *	39,827	73
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	11/28/17 S	20,000	1.105	0	22,111 *	20,272	1,839
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	11/28/17 B	20,000	1.027	0	20,539-*	20,539	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE & 3.964% 11/15/48						
26083301	11/29/17 B	30,000	1.005	0	30,146-*	30,146	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/29/17 S	20,000	1.039	0	20,786 *	19,963	823
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	11/29/17 B	25,000	1.028	0	25,687-*	25,687	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 7.5% 7/24/38						
26083301	11/29/17 S	40,000	1.015	0	40,583 *	40,100	483
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	20,000	0.985	0	19,703-*	19,703	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	25,000	0.987	0	24,680 *	24,685	-5
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	20,000	0.983	0	19,663 *	19,748	-86

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FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 067901AH1 - BARRICK GOLD CORP 5.25% 4/01/42						
26083301	11/29/17 B	25,000	1.153	0	28,833-*	28,833	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	12/01/17 B	95,000	0.990	0	94,050-*	94,050	
	ISSUE: 25156PAD5 - DEUTSCHE TELEKOM INT 9.25% 6/01/32						
26083301	12/01/17 S	55,000	1.580	0	86,885 *	77,107	9,778
	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64						
26083301	12/05/17 S	45,000	1.158	0	52,100 *	44,559	7,541
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 B	55,000	0.995	0	54,699-*	54,699	
	ISSUE: 008916AN8 - AGRIUM INC 5.25% 1/15/45						
26083301	12/06/17 S	35,000	1.174	0	41,103 *	37,091	4,012
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	12/06/17 S	25,000	1.074	0	26,861 *	23,637	3,224
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/06/17 B	80,000	0.977	0	78,151-*	78,151	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	12/06/17 B	25,000	1.168	0	29,204-*	29,204	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	30,000	1.008	0	30,244-*	30,244	
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	12/06/17 S	85,000	1.037	0	88,140 *	84,904	3,236
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/11/17 B	25,000	0.999	0	24,984-*	24,984	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	12/12/17 B	30,000	0.958	0	28,731-*	28,731	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	12/12/17 S	30,000	1.155	0	34,654 *	33,464	1,190
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/12/17 S	30,000	0.922	0	27,646 *	30,473	-2,827
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	25,000	0.991	0	24,766-*	24,766	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	12/14/17 B	55,000	0.969	0	53,296-*	53,296	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	45,000	1.007	0	45,323 *	44,903	420
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	12/19/17 B	40,000	1.052	0	42,089-*	42,089	
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						
26083301	12/19/17 S	40,000	1.133	0	45,304 *	43,258	2,046
	ISSUE: 4423313K8 - HOUSTON TX 3.961% 3/01/47						
26083301	12/20/17 B	160,000	1.000	0	160,000-*	160,000	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 S	125,000	0.978	0	122,236 *	122,833	-597
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	12/21/17 S	65,000	1.008	0	65,526 *	65,000	526

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 126408HF3 - CSX CORP 3.8% 11/01/46						
26083301	12/21/17 B	65,000	0.979	0	63,657-*	63,657	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 B	55,000	0.982	0	53,986-*	53,986	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 S	55,000	0.982	0	54,012 *	54,000	11
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	12/22/17 S	64,000	1.008	0	64,529 *	64,000	529
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/22/17 B	55,000	0.982	0	54,003-*	54,003	
	SUB-TOTAL			0	5,599,246	5,521,385	77,860
	BROKER: BARCLAYS CAPITAL, BBPLC LONDON						
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/11/17 B	25,000	1.146	0	28,658-*	28,658	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/11/17 S	25,000	1.235	0	30,873 *	28,263	2,610
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	09/20/17 B	15,000	1.142	0	17,129-*	17,129	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/20/17 S	15,000	1.231	0	18,461 *	16,958	1,503
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	09/29/17 B	50,000	1.150	0	57,500-*	57,500	
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	10/16/17 S	75,000	1.160	0	87,000 *	77,191	9,809
	SUB-TOTAL			0	239,621	225,699	13,923
	BROKER: BNY/SUNTRUST CAPITAL MARKETS						
	ISSUE: 713448DP0 - PEPSICO INC 3.45% 10/06/46						
26083301	10/20/17 B	70,000	0.943	0	65,988-*	65,988	
	ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35						
26083301	10/24/17 S	60,000	1.339	0	80,362 *	84,293	-3,931
	SUB-TOTAL			0	146,350	150,281	-3,931
	BROKER: CANTOR FITZGERALD & CO						
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	09/08/17 B	20,000	1.081	0	21,612-*	21,612	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2017 THROUGH DECEMBER 31, 2017

REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	09/21/17 B	30,000	1.012	0	30,375-*	30,375	
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
26083301	09/25/17 B	50,000	0.944	0	47,220-*	47,220	
	ISSUE: 31428XBN5 - FEDEX CORP 4.4% 1/15/47						
26083301	09/29/17 B	80,000	1.044	0	83,544-*	83,544	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	10/17/17 B	65,000	1.114	0	72,429-*	72,429	
	ISSUE: 032511BK2 - ANADARKO PETROLEUM 4.5% 7/15/44						
26083301	10/18/17 S	55,000	0.965	0	53,080 *	53,149	-69
	ISSUE: 92553PAZ5 - VIACOM INC 4.85% 12/15/34						
26083301	10/18/17 B	30,000	0.943	0	28,276-*	28,276	
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	10/18/17 S	30,000	1.115	0	33,464 *	32,518	946
	ISSUE: 929160AV1 - VULCAN MATERIALS CO 4.5% 6/15/47						
26083301	11/01/17 S	80,000	0.010	0	80,974 *	79,921	1,052
	ISSUE: 574599BM7 - MASCO CORP 4.5% 5/15/47						
26083301	11/29/17 S	85,000	1.009	0	85,756 *	85,100	656
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	70,000	0.985	0	68,950-*	68,950	
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	11/30/17 B	55,000	1.012	0	55,667-*	55,667	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	45,000	0.983	0	44,213 *	44,261	-49
	ISSUE: 46625HJB7 - JPMORGAN CHASE & CO 5.6% 7/15/41						
26083301	12/12/17 S	30,000	1.279	0	38,372 *	33,922	4,450
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/12/17 B	25,000	0.994	0	24,859-*	24,859	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	12/14/17 B	30,000	1.139	0	34,167-*	34,167	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	25,000	1.001	0	25,020 *	24,946	73
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	12/21/17 S	25,000	1.128	0	28,193 *	28,096	97
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/21/17 B	20,000	0.980	0	19,600-*	19,600	
	SUB-TOTAL			0	875,771	868,612	7,158

BROKER: MITSUBISHI UFJ SECURITIES (USA

	ISSUE: 93884PDW7 - WASHINGTON GAS LIGHT 3.796% 9/15/46						
26083301	09/13/17 B	155,000	0.985	0	152,718-*	152,718	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
26083301	11/28/17 B	25,000	1.169	0	29,237-*	29,237	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/28/17 S	20,000	0.998	0	19,956 *	19,957	-1
	ISSUE: 03349MAB1 - ANDEAVOR 4.5% 4/01/48						
26083301	12/14/17 B	55,000	0.986	0	54,216-*	54,216	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/14/17 S	45,000	1.006	0	45,288 *	44,903	385
	SUB-TOTAL			0	301,415	301,031	384
	BROKER: NOT APPLICABLE						
	ISSUE: 464287739 - ISHARES US REAL ESTATE ETF						
26083302	10/06/17 S	61,735	80.206	1,349	4,950,187 *	4,768,433	181,754
	SUB-TOTAL			1,349	4,950,187	4,768,433	181,754
	BROKER: SEAPORT GROUP SECURITIES, LLC						
	ISSUE: 25468PDN3 - WALT DISNEY COMPANY/ 3% 7/30/46						
26083301	09/08/17 B	70,000	0.877	0	61,394-*	61,394	
	ISSUE: 161175BD5 - P/P CHARTER COMM OPT 5.375% 5/01/47						
26083301	09/13/17 S	75,000	1.016	0	76,239 *	74,227	2,012
	ISSUE: 26444HAC5 - DUKE ENERGY FLORIDA 3.2% 1/15/27						
26083301	09/21/17 S	65,000	1.016	0	66,019 *	64,961	1,058
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/21/17 B	60,000	0.999	0	59,944-*	59,944	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	09/27/17 S	45,000	0.012	0	51,980 *	51,362	617
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	09/29/17 S	90,000	0.010	0	90,145 *	87,171	2,974
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/03/17 B	25,000	1.119	0	27,975-*	27,975	
	ISSUE: 539830BM0 - P/P LOCKHEED MARTIN 4.09% 9/15/52						
26083301	10/03/17 S	28,000	1.012	0	28,331 *	27,909	422
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	10/05/17 B	40,000	1.113	0	44,529-*	44,529	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	10/24/17 B	50,000	1.014	0	50,684-*	50,684	
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	10/26/17 S	40,000	1.043	0	41,725 *	41,287	438
	ISSUE: 151020AU8 - CELGENE CORP 5% 8/15/45						
26083301	10/26/17 B	45,000	1.102	0	49,605-*	49,605	
	ISSUE: 118230AP6 - BUCKEYE PARTNERS LP 5.6% 10/15/44						
26083301	10/30/17 S	35,000	1.053	0	36,843 *	36,126	717

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
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REMINGTON ARMS CO PENSION COMBI
ACCOUNT NUMBER 26083399

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	10/30/17 S	50,000	0.013	0	64,789 *	62,766	2,023
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	10/30/17 S	45,000	0.978	0	44,006 *	42,937	1,069
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	11/08/17 S	50,000	0.982	0	49,089 *	47,708	1,380
	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45						
26083301	11/10/17 S	35,000	1.064	0	37,242 *	39,442	-2,200
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/10/17 B	30,000	1.024	0	30,731-*	30,731	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/14/17 S	95,000	0.989	0	93,976 *	93,798	178
	ISSUE: 036752AB9 - ANTHEM INC 3.65% 12/01/27						
26083301	11/14/17 B	100,000	1.002	0	100,231-*	100,231	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/14/17 S	80,000	0.983	0	78,613 *	78,602	11
	ISSUE: 559080AM8 - MAGELLAN MIDSTREAM 4.2% 10/03/47						
26083301	11/14/17 B	95,000	0.982	0	93,297-*	93,297	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/16/17 B	20,000	0.989	0	19,781-*	19,781	
	ISSUE: 03350WAC3 - ANDEAVOR LOGIS LP/CO 4.25% 12/01/27						
26083301	11/16/17 S	20,000	1.007	0	20,137 *	19,964	173
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	11/17/17 B	75,000	1.116	0	83,692-*	83,692	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/17/17 S	75,000	0.993	0	74,496 *	74,261	235
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/21/17 B	40,000	1.018	0	40,730-*	40,730	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	11/21/17 S	35,000	1.021	0	35,747 *	35,239	508
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 B	25,000	0.998	0	24,949-*	24,949	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/21/17 S	30,000	0.996	0	29,878 *	29,882	-3
	ISSUE: 406216AS0 - HALLIBURTON COMPANY 7.6% 8/15/96						
26083301	11/29/17 B	35,000	1.378	0	48,241-*	48,241	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	45,000	0.986	0	44,353 *	44,433	-80
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/04/17 B	30,000	0.993	0	29,798-*	29,798	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	12/04/17 S	45,000	1.219	0	54,867 *	51,362	3,505
	ISSUE: 59151KAJ7 - METHANEX CORP 5.65% 12/01/44						
26083301	12/05/17 B	75,000	1.036	0	77,678-*	77,678	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/05/17 S	55,000	0.997	0	54,837 *	54,812	24

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 13645RAX2 - CANADIAN PACIFIC RR 6.125% 9/15/15						
26083301	12/15/17 S	45,000	1.350	0	60,742 *	56,489	4,253
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/15/17 B	65,000	1.013	0	65,833-*	65,833	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/18/17 B	60,000	1.002	0	60,113-*	60,113	
	ISSUE: 237194AH8 - DARDEN RESTAURANTS 6.8% 10/15/37						
26083301	12/18/17 S	75,000	1.337	0	100,311 *	97,190	3,121
	SUB-TOTAL			0	2,203,570	2,181,133	22,435
	BROKER: BROWNSTONE INVESTMENT GROUP LL						
	ISSUE: 256677AE5 - DOLLAR GENERAL CORP 3.875% 4/15/27						
26083301	09/29/17 B	50,000	1.041	0	52,044-*	52,044	
	ISSUE: 9128282R0 - US TREASURY NOTE 2.25% 8/15/27						
26083301	09/29/17 S	45,000	0.994	0	44,726 *	45,290	-564
	SUB-TOTAL			0	96,770	97,334	-564
	BROKER: PIERPONT SECURITIES LLC						
	ISSUE: 837004CB4 - SOUTH CAROLINA ELEC& 6.05% 1/15/38						
26083301	09/08/17 S	25,000	1.312	0	32,792 *	30,395	2,396
	ISSUE: 743315AP8 - PROGRESSIVE CORP 4.35% 4/25/44						
26083301	09/12/17 B	30,000	1.075	0	32,243-*	32,243	
	SUB-TOTAL			0	65,035	62,638	2,396
	BROKER: MILLENNIUM ADVISORS, LLC						
	ISSUE: 023135BG0 - P/P AMAZON.COM INC 4.05% 8/22/47						
26083301	09/12/17 B	110,000	1.023	0	112,501-*	112,501	
	SUB-TOTAL			0	112,501	112,501	0
	BROKER: RBS SECURITIES INC.						
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 B	20,000	0.985	0	19,691-*	19,691	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/29/17 S	75,000	0.987	0	74,013 *	74,055	-42

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REMINGTON ARMS CO PENSION COMBI
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/20/17 B	40,000	0.976	0	39,052-*	39,052	
	SUB-TOTAL			0	132,756	132,798	-42
	BROKER: MARKETAXESS CORP						
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/19/17 S	10,000	0.016	0	15,702 *	14,705	997
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	09/19/17 S	10,000	1.277	0	12,769 *	12,532	237
	ISSUE: 05526DBC8 - P/P BAT CAPITAL CORP 4.39% 8/15/37						
26083301	09/20/17 B	55,000	1.023	0	56,250-*	56,250	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	11/01/17 S	15,000	0.012	0	17,510 *	16,673	836
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/29/17 B	95,000	1.323	0	125,674-*	125,674	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	11/30/17 B	50,000	1.001	0	50,034-*	50,034	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/30/17 S	45,000	0.983	0	44,241 *	44,433	-192
	ISSUE: 38141GCU6 - GOLDMAN SACHS 6.125% 2/15/33						
26083301	12/05/17 S	10,000	1.276	0	12,759 *	11,493	1,265
	SUB-TOTAL			0	334,939	331,794	3,143
	BROKER: BARCLAYS BANK PLC						
	ISSUE: 80413TAF6 - P/P SAUDI INTERNATIO 4.625% 10/04/47						
26083301	12/20/17 S	50,000	1.020	0	51,000 *	49,695	1,305
	SUB-TOTAL			0	51,000	49,695	1,305
	BROKER: CITIGROUP GLOBAL MARKETS INC						
	ISSUE: 662352AB9 - NORTH SHORE LONG ISL 6.15% 11/01/43						
26083301	09/19/17 S	105,000	1.287	0	135,176 *	118,920	16,256
	SUB-TOTAL			0	135,176	118,920	16,256
	BROKER: CITADEL SECURITIES LLC						

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810RX8 - US TREASURY BOND 3% 5/15/47						
26083301	11/13/17 S	10,000	1.028	0	10,282 *	10,401	-119
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	11/13/17 B	10,000	0.978	0	9,783-*	9,783	
	ISSUE: 9128283F5 - US TREASURY NOTE 2.25% 11/15/27						
26083301	11/30/17 B	860,000	0.985	0	847,402-*	847,402	
	ISSUE: 912810RY6 - US TREASURY BOND 2.75% 8/15/47						
26083301	12/06/17 B	100,000	1.009	0	100,941-*	100,941	
	SUB-TOTAL			0	968,408	968,527	-119
	GRAND TOTAL			2,912,388	116,787,616	115,243,398	1,542,293

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION