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

2019

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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
- [ ] 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 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

870 REMINGTON DRIVE
P O BOX 700
MADISON, NC 27025

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.	10/15/2020	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**	2661
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)**	324
a(2) Total number of active participants at the end of the plan year	**6a(2)**	288
b Retired or separated participants receiving benefits	**6b**	1717
c Other retired or separated participants entitled to future benefits	**6c**	301
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	2306
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	266
f Total. Add lines **6d** and **6e**.	**6f**	2572
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)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[X] Insurance	**(1)**	[X] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2019 Form M-1 annual report. If the plan was not required to file the 2019 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

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
REMINGTON ARMS COMPANY, LLC PENSION AND RETIREMENT 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	2572	01/01/2019	12/31/2019

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	3013209

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance

e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug

i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract

m ☐ Other (specify) ▶

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ **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 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 2019

2 Assets:

a Market value	**2a**	196306744
b Actuarial value	**2b**	208961684

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	2022	179978566	179978566
b For terminated vested participants	315	13234627	13234627
c For active participants	324	35501645	36313379
d Total	2661	228714838	229526572

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**	5.40 %
6 Target normal cost	**6**	2624309

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

	10/05/2020
Signature of actuary	Date
THOMAS KING	20-08197
Type or print name of actuary	Most recent enrollment number
MASSMUTUAL LIFE INSURANCE COMPANY	617-695-4501
Firm name	Telephone number (including area code)
1 MARINA PARK DRIVE BOSTON, MA 02210	
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 -6.32 %	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)		54496
	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 5.61 %		3057
	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		57553
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		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	91.04 %
15	Adjusted funding target attainment percentage	15	91.04 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	97.92 %
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
04/15/2019	847714				
07/15/2019	847714				
10/15/2019	847714				
01/15/2020	847714				
			Totals ► 18(b)	3390856	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	3275368

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:	
3.74 %	5.35 %	6.11 %	☐ 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**	0
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**	2624309
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	20564888	4348558
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	6972867

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

36 Additional cash requirement (line 34 minus line 35)	**36**	6972867
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	3275368
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	3697499
40 Unpaid minimum required contributions for all years	**40**	3697499

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

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.**	**2019** **This Form is Open to Public Inspection.**

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan	**B** Three-digit plan number (PN) ▶
REMINGTON ARMS COMPANY, LLC PENSION AND RETIREMENT RETIREMENT PLAN	001
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
REMINGTON ARMS COMPANY, LLC	51-0350935

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

MASSACHUSETTS MUTUAL LIFE INS. CO.

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52 62 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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
REMINGTON ARMS COMPANY, LLC PENSION AND RETIREMENT 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	3013209

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

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

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
REMINGTON ARMS COMPANY, LLC PENSION AND RETIREMENT 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	-106973	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	1258782	847714
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1239968	958585
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1519945	484686
(2) U.S. Government securities	1c(2)	1749346	549687
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	92005743	90026396
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	58972417	124523569
(10) Value of interest in pooled separate accounts	1c(10)		
(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)	32423188	3115263
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	7736934	4570670

			(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	196799350	225076570
	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	196799350	225076570

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)	3390856	
	(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)		3390856
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	34501	
	(B) U.S. Government securities	2b(1)(B)	25667	
	(C) Corporate debt instruments	2b(1)(C)	4291269	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	503255	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		4854692
	(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)	595759	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		595759
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	358865874	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	349640150	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		9225724
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	10956583	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		10956583

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		17555558
(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)		842145
c Other income	2c		-174470
d Total income. Add all **income** amounts in column (b) and enter total	2d		47246847
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	16492427	
(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)		16492427
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)	35500	
(2) Contract administrator fees	2i(2)	1864471	
(3) Investment advisory and management fees	2i(3)	529549	
(4) Other	2i(4)	47680	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2477200
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		18969627
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		28277220
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) ☐ Unmodified **(2)** ☐ Qualified **(3)** ☒ Disclaimer **(4)** ☐ Adverse

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

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

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

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

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

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 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 4226174. (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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
REMINGTON ARMS COMPANY, LLC PENSION AND RETIREMENT 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**

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): _____

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: 43 % Investment-Grade Debt: 55 % High-Yield Debt: _____% Real Estate: _____% Other: 2 %

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):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation_____

Financial Statements and Report of Independent Certified Public Accountants

Remington Arms Company, LLC
Pension and Retirement Plan

December 31, 2019 and 2018

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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, 2019 and 2018, the related statements of changes in net assets available for benefits for the years ended December 31, 2019 and 2018, 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, 2019 and 2018, and for the years ended December 31, 2019 and 2018, 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.

Grant Thornton LLP is the U.S. member firm of Grant Thornton International Ltd (GTIL). GTIL and each of its member firms are separate legal entities and are not a worldwide partnership.

Emphasis of matter regarding going concern
The accompanying financial statements have been prepared assuming that the Plan will continue as a going concern. As discussed in Note 8 to the financial statements, Remington Outdoor Company, Inc., the Plan Sponsor, declared bankruptcy on July 27, 2020. As such, substantial doubt exists about the Plan's ability to continue as a going concern. Management's evaluation of the events and conditions and management's plans regarding these matters are also described in Note 8. The financial statements do not include any adjustments that might result from the outcome of this uncertainty. Our opinion is not modified with respect to this matter.

Supplementary information
The supplemental schedule of assets (held at end of year) as of December 31, 2019 and the supplemental schedule of reportable transactions for the year ended December 31, 2019 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, 2020

Remington Arms Company, LLC Pension and Retirement Plan

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31,

	2019	2018
Assets		
Noninterest-bearing cash	$ -	$ 213,000
Investments, at fair value (Note 4)	223,270,271	194,087,600
Employer contribution receivable, net	847,714	1,258,782
Accrued interest	958,585	1,239,968
NET ASSETS AVAILABLE FOR BENEFITS	$ 225,076,570	$ 196,799,350

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

Remington Arms Company, LLC Pension and Retirement Plan

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

Years ended December 31,

	2019	2018
Additions:		
Investment income (loss)		
Net appreciation (depreciation) in fair value of investments	$ 38,580,010	$ (18,329,237)
Interest and dividends	5,450,451	5,395,990
Other income (loss)	(174,470)	262,381
Total investment income (loss)	43,855,991	(12,670,866)
Employer contributions	3,390,856	4,051,039
Total additions (deductions)	47,246,847	(8,619,827)
Deductions:		
Benefits paid to participants	16,492,427	15,170,935
Administrative expenses	2,477,200	2,124,433
Total deductions	18,969,627	17,295,368
Net increase (decrease) in net assets available for benefits before transfer	28,277,220	(25,915,195)
Transfer from The Marlin Firearms Company Employees' Pension Plan	-	14,244,391
Increase (decrease) in net assets after transfer	28,277,220	(11,670,804)
Net assets available for benefits, beginning of year	196,799,350	208,470,154
Net assets available for benefits, end of year	$ 225,076,570	$ 196,799,350

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

NOTE 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 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, as amended (ERISA).

Effective July 1, 2011, the name of the Company was changed from Remington Arms Company, Inc. to Remington Arms Company, LLC (Plan Sponsor), 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.

On November 27, 2018, the Investments & Benefit Committee of the Plan Sponsor approved the merging of The Marlin Pension Plan into the Plan. The Marlin Pension Plan assets were transferred into the Plan effective December 31, 2018, and are presented as Investments on the statement of net assets available for benefits as of December 31, 2018. All participants transferred into the Plan from the Marlin Pension Plan assets are referred to as "Plan Merger Participants". The total value of the assets and present value of accumulated benefits (PVAB) transferred from the Marlin Plan were $14,244,391 and $9,748,328, respectively.

Retirement Benefits

Remington Participants

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.

Plan Merger Participants

Participants may elect early retirement on the first day of the month following the later of age 62 or 17 years of service, at reduced amounts. Benefits are typically received at the normal retirement age of 65 and completion of at least five years of service.

The Plan provides that vested employees who retire on or after February 1, 1989 will receive an annual benefit equal to $14.00 per month per year of credited service ($8.00 to $13.00 per month per year of credited service for employees who had retired prior to that date).

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, 2019 and 2018.

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 the Company 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 2019 and 2018, that ceiling, which is adjusted periodically, was $5,608 and $5,420 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.

NOTE 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 $6,972,867 and $3,390,857 for the years ended December 31, 2019 and 2018, respectively. As allowable under the Coronavirus Aid, Relief, and Economic Security Act ("CARES Act") enacted in response to COVID-19, the Plan Sponsor has elected to defer the minimum required contribution of $3,582,011 due on September 15, 2020 until January 1, 2021, however, due to the events discussed in Note 8, the Plan has recorded an allowance against employer contribution receivable at December 31, 2019 in the amount of $3,582,011. As a result of this deferral, the Plan did not meet the minimum required funding requirements for Plan Year 2019.

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.

NOTE 3 - INFORMATION CERTIFIED BY THE TRUSTEES AND CUSTODIANS

Wells Fargo Bank, N.A. (Wells Fargo), Northern Trust, and Wilmington Trust Investment Management, LLC (Wilmington Trust), who employs State Street Bank & Trust Company (State Street) as an administrative agent for the Plan, 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, all the investment information for the Plan disclosed in the accompanying financial statements and supplemental schedules, including investments at fair value, noninterest-bearing cash, and accrued interest at December 31, 2019 and 2018, and net appreciation (depreciation) in the fair value of investments, interest and dividends, and other income for the years ended December 31, 2019 and 2018, was obtained from information provided by the trustees and custodians as complete and accurate.

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.

NOTE 4 - FAIR VALUE MEASUREMENTS

Financial Accounting Standards Board (FASB) Accounting Standards Codification (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, 2019 and 2018. Following is a description of the valuation methodologies used for assets at fair value.

Corporate Bonds

Corporate bonds' valuations use 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

U.S. treasury bills, notes and bonds are valued at fair value based on quoted prices for similar assets or liabilities in active markets.

Pooled Separate Account

The pooled separate account valuations utilized the net asset value (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. The pooled separate account investments at NAV were $4,570,670 and $5,887,276 at December 31, 2019 and 2018, respectively.

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 funds may deem appropriate.

The Plan's investment in the collective trust funds 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, 2019 and 2018, there were no unfunded commitments or circumstances under which an otherwise redeemable investment would not be redeemable. The collective trust funds investments at NAV were $124,523,569 and $53,228,742 at December 31, 2019 and 2018, respectively.

Pooled Investment Fund and Corporate Bond Fund

The pooled investment fund and corporate bond fund are valued using quoted prices based on observable inputs, which include quoted market prices in active markets for similar securities, valuations based on commonly quoted benchmark interest rates and yields, maturities, ratings and/or securities indices.

Registered Investment Entities and Money Market Funds

Registered investment entities, money market funds, and interest bearing cash are valued at the 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, 2019 and 2018, 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, 2019 and 2018:

As of December 31, 2019	Assets at Fair Value		
	Level 1	Level 2	Total
Domestic money market funds*	$ 484,686	$ -	$ 484,686
U.S. Treasury bills, notes and bonds	549,687	-	549,687
Corporate bonds	-	90,026,396	90,026,396
Registered investment entities	3,115,263	-	3,115,263
Total assets in the fair value hierarchy	4,149,636	90,026,396	94,176,032
Investments measured at net asset value	-	-	129,094,239
Investments at fair value	$ 4,149,636	$ 90,026,396	$ 223,270,271

As of December 31, 2018	Assets at Fair Value		
	Level 1	Level 2	Total
Domestic money market funds*	$ 1,519,945	$ -	$ 1,519,945
U.S. Treasury bills, notes and bonds	1,749,346	-	1,749,346
Pooled investment fund	-	1,847,400	1,847,400
Corporate bond fund	-	5,743,675	5,743,675
Corporate bonds	-	92,005,743	92,005,743
Registered investment entities	32,105,473	-	32,105,473
Total assets in the fair value hierarchy	35,374,764	99,596,818	134,971,582
Investments measured at net asset value	-	-	59,116,018
Investments at fair value	$ 35,374,764	$ 99,596,818	$ 194,087,600

* Party-in-interest.

Management and incentive fees paid to a fund manager of $529,549 and $411,603 for the years ended December 31, 2019 and 2018, respectively, are included in net appreciation (depreciation) in fair value of investments. The increase in management and incentive fees increased due to additional fees incurred in relation to the plan merger described in Note 1.

NOTE 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 for benefits.

NOTE 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 actuarial valuation date is as of January 1, 2019.

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, 2018 were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the RP-2014 Mortality Tables for Annuitants and Non-Annuitants adjusted backward to 2006 with MP-2014 and projected with Scale MP-2018); (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, 2017 were: (a) life expectancy of participants (mortality rates and disability mortality rates were derived from the RP-2014 Mortality Tables for Annuitants and Non-Annuitants adjusted backward to 2006 with MP-2014 and projected with Scale MP-2017); (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 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, 2018 was as follows:

Vested benefits	
Participants currently receiving payments	$160,300,790
Other participants	42,566,187
Nonvested benefits	730,044
Present value of accumulated plan benefits	$203,597,021

Changes in the actuarial present value of accumulated plan benefits for the year ended December 31, 2018, were as follows:

Amount at beginning of year	$196,848,995
Increase (decrease) during the Plan year attributable to	
Transfer from Marlin Plan	9,748,238
Benefit payments	(15,170,935)
Increase due to passage of time	12,302,129
Actuarial losses and other demographic changes	401,109
Effect of assumption change	(532,515)
Amount at end of year	$203,597,021

NOTE 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. The Plan has been amended since receiving the determination letter; however, the Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirement 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, 2019 and 2018, 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.

NOTE 8 - SUBSEQUENT EVENTS

On July 27, 2020, Remington Outdoor Company, Inc. and twelve affiliated entities (collectively, "Remington") filed voluntary petitions for chapter 11 bankruptcy in the United States Bankruptcy Court for the Northern District of Alabama, in cases jointly administered as In re Remington Outdoor Company, Inc., et al., Case No. 20-81688-CRJ-11 (the "Bankruptcy Cases"). The Plan Sponsor deferred the September 15, 2020 minimum required contribution that relates to Plan Year 2019 in accordance with the CARES act provision, which results in the Plan not yet having achieving the minimum required funding for the 2019 Plan Year. The Plan Sponsor also deferred all Plan Year 2020 contributions in accordance with the CARES act provision until January 1, 2021. As a result of the bankruptcy case and current financial standing of the Plan Sponsor, substantial doubt about the Plan's ability to continue as a going concern exists, including the ability to meet the minimum funding requirements that have been deferred. The Plan is currently in ongoing

discussions with the PBGC to discuss the future status of the Plan which is dependent on the outcome of the Plan Sponsor's Chapter 11 bankruptcy filing.

In March 2020, the World Health Organization declared the outbreak of a novel coronavirus (COVID-19) as a pandemic, which continues to spread throughout the United States. The spread of COVID-19 has caused significant volatility in U.S. and international markets. There is significant uncertainty around the breadth and duration of the business disruptions related to COVID-19, as well as its impact on the U.S and international economies and, as such, the impact to the Plan is unable to be determined.

On March 27, 2020, the United States enacted the Coronavirus Aid, Relief and Economics Security Act (CARES Act). The CARES act is an emergency economic stimulus package that includes spending and tax breaks to strengthen the United States economy and fund a nationwide effort to curtail the effects of COVID-19. As the CARES act provides sweeping tax changes in response to the COVID-19 pandemic, the Plan as well as the Plan Sponsor is unable to quantify the impact, if any, that the CARES act will have on their financial positions.

The Plan has analyzed all additional activity subsequent to December 31, 2019 through October 15, 2020, the date the financial statements were available to be issued. No further subsequent events occurred that require adjustment to or disclosure in these financial statements.

SUPPLEMENTAL SCHEDULES

Remington Arms Company, LLC Pension and Retirement Plan

SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

EIN: 510350935
Plan No.: 003

As of December 31, 2019

See attached schedule provided by the trustee.

Remington Arms Company, LLC Pension and Retirement Plan

SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

EIN: 510350935
Plan No.: 003

Year ended December 31, 2019

See attached schedule provided by the trustee.

STATEMENT OF ASSETS AND LIABILITIES
AS OF DECEMBER 31, 2019

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 08/15/19 02/13/2020 912796TF6				
155,000.000	26083301	154,449.90	154,731.85	281.95	0.00
155,000.000	TOTAL US TREASURY BILL	154,449.90 99.6451	154,731.85 99.8270	281.95	0.00
	TOTAL US TREASURY BILLS	154,449.90	154,731.85	281.95	0.00
	TOTAL US GOVERNMENT SHORT-TERM	**154,449.90**	**154,731.85**	**281.95**	**0.00**
	OTHER CASH EQUIVALENTS				
	PROPRIETARY FUNDS				
	WELLS FARGO GOVERNMENT MONEY MARKET FUND INSTL CLASS - #1751 VP4560000				
98,866.390	26083300	98,866.39	98,866.39	0.00	130.77
385,120.380	26083301	385,120.38	385,120.38	0.00	842.74
699.030	26083302	699.03	699.03	0.00	217.14
484,685.800	TOTAL WELLS FARGO GOVERNMENT	484,685.80 100.0000	484,685.80 100.0000	0.00	1,190.65
	TOTAL PROPRIETARY FUNDS	484,685.80	484,685.80	0.00	1,190.65
	TOTAL OTHER CASH EQUIVALENTS	**484,685.80**	**484,685.80**	**0.00**	**1,190.65**
	TOTAL CASH EQUIVALENTS	**639,135.70**	**639,417.65**	**281.95**	**1,190.65**
	POOLED, COMMON AND COLLECTIVE FUNDS				
	POOLED FUNDS				

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
	WILMINGTON DB GROWTH PORTFOLIO IRT MIRRORED HOLDING 929999266				
9,874,985.676	26083302	116,068,682.74	124,523,569.37	8,454,886.63	0.00
9,874,985.676	TOTAL WILMINGTON DB GROWTH PORTFOLIO	116,068,682.74 11.7538	124,523,569.37 12.6100	8,454,886.63	0.00
	TOTAL POOLED FUNDS	116,068,682.74	124,523,569.37	8,454,886.63	0.00
	TOTAL POOLED, COMMON AND COLLECTIVE FUNDS	**116,068,682.74**	**124,523,569.37**	**8,454,886.63**	**0.00**
	BONDS & NOTES				
	US GOVERNMENT				
	US TREASURY NOTES AND BONDS				
	US TREASURY BOND DTD 08/15/19 2.250 08/15/2049 912810SJ8				
330,000.000	26083301	320,422.27	321,027.30	605.03	0.00
330,000.000	TOTAL US TREASURY BOND	320,422.27 97.0977	321,027.30 97.2810	605.03	0.00
	US TREASURY NOTE DTD 11/15/19 1.750 11/15/2029 912828YS3				
75,000.000	26083301	73,824.12	73,927.50	103.38	169.47
75,000.000	TOTAL US TREASURY NOTE	73,824.12 98.4322	73,927.50 98.5700	103.38	169.47
	TOTAL US TREASURY NOTES AND BONDS	394,246.39	394,954.80	708.41	169.47
	TOTAL US GOVERNMENT	394,246.39	394,954.80	708.41	169.47
	CORPORATE BONDS				
	CORPORATE BONDS				

STATEMENT OF ASSETS AND LIABILITIES
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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
	ABBOTT LABORATORIES DTD 11/22/16 4.750 11/30/2036 002824BG4				
130,000.000	26083301	131,971.17	163,039.50	31,068.33	531.74
130,000.000	TOTAL ABBOTT LABORATORIES	131,971.17 101.5163	163,039.50 125.4150	31,068.33	531.74
	ABBOTT LABORATORIES DTD 11/22/16 4.900 11/30/2046 002824BH2				
25,000.000	26083301	30,188.75	32,856.50	2,667.75	105.49
25,000.000	TOTAL ABBOTT LABORATORIES	30,188.75 120.7550	32,856.50 131.4260	2,667.75	105.49
	ABBOTT LABORATORIES DTD 10/15/16 4.750 04/15/2043 002824BN9				
250,000.000	26083301	252,481.55	314,920.00	62,438.45	2,506.94
250,000.000	TOTAL ABBOTT LABORATORIES	252,481.55 100.9926	314,920.00 125.9680	62,438.45	2,506.94
	ABBVIE INC DTD 05/06/13 4.400 11/06/2042 00287YAM1				
50,000.000	26083301	53,049.20	53,742.00	692.80	336.11
50,000.000	TOTAL ABBVIE INC	53,049.20 106.0984	53,742.00 107.4840	692.80	336.11
	ABBVIE INC DTD 05/14/15 4.500 05/14/2035 00287YAR0				
35,000.000	26083301	35,335.89	39,474.75	4,138.86	205.63
35,000.000	TOTAL ABBVIE INC	35,335.89 100.9597	39,474.75 112.7850	4,138.86	205.63

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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 4.700 05/14/2045 00287YAS8				
115,000.000	26083301	113,299.04	128,509.05	15,210.01	705.65
115,000.000	TOTAL ABBVIE INC	113,299.04 98.5209	128,509.05 111.7470	15,210.01	705.65
	ABBVIE INC DTD 05/12/16 4.300 05/14/2036 00287YAV1				
75,000.000	26083301	77,127.78	82,562.25	5,434.47	421.04
75,000.000	TOTAL ABBVIE INC	77,127.78 102.8370	82,562.25 110.0830	5,434.47	421.04
	ACE CAPITAL TRUST II DTD 03/31/00 9.700 04/01/2030 00440FAA2				
25,000.000	26083301	37,187.50	37,500.00	312.50	606.25
25,000.000	TOTAL ACE CAPITAL TRUST II	37,187.50 148.7500	37,500.00 150.0000	312.50	606.25
	ACE INA HOLDINGS DTD 05/22/06 6.700 05/15/2036 00440EAH0				
25,000.000	26083301	32,707.25	36,227.00	3,519.75	214.03
25,000.000	TOTAL ACE INA HOLDINGS	32,707.25 130.8290	36,227.00 144.9080	3,519.75	214.03
	ACE INA HOLDINGS DTD 11/03/15 4.350 11/03/2045 00440EAW7				
55,000.000	26083301	56,765.69	66,656.70	9,891.01	385.46
55,000.000	TOTAL ACE INA HOLDINGS	56,765.69 103.2103	66,656.70 121.1940	9,891.01	385.46

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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 06/19/14 4.850 06/15/2044 00507UAH4				
100,000.000	26083301	100,812.33	108,988.00	8,175.67	215.56
100,000.000	TOTAL ACTAVIS FUNDING SCS	100,812.33 100.8123	108,988.00 108.9880	8,175.67	215.56
	ACTAVIS FUNDING SCS DTD 03/12/15 4.750 03/15/2045 00507UAU5				
90,000.000	26083301	96,810.35	98,019.90	1,209.55	1,258.75
90,000.000	TOTAL ACTAVIS FUNDING SCS	96,810.35 107.5671	98,019.90 108.9110	1,209.55	1,258.75
	ADVOCATE HEALTH CORP DTD 08/16/18 4.272 08/15/2048 007589AB0				
65,000.000	26083301	68,463.40	74,068.80	5,605.40	1,049.01
65,000.000	TOTAL ADVOCATE HEALTH CORP	68,463.40 105.3283	74,068.80 113.9520	5,605.40	1,049.01
	ADVOCATE HEALTH CORP DTD 11/14/19 3.387 10/15/2049 007589AC8				
25,000.000	26083301	25,218.75	25,050.75	168.00-	110.55
25,000.000	TOTAL ADVOCATE HEALTH CORP	25,218.75 100.8750	25,050.75 100.2030	168.00-	110.55
	AETNA INC DTD 12/04/07 6.750 12/15/2037 00817YAG3				
40,000.000	26083301	50,026.40	53,999.20	3,972.80	120.00
40,000.000	TOTAL AETNA INC	50,026.40 125.0660	53,999.20 134.9980	3,972.80	120.00

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
	AETNA INC DTD 11/07/12 4.125 11/15/2042 00817YAM0				
25,000.000	26083301	24,364.25	25,613.50	1,249.25	131.77
25,000.000	TOTAL AETNA INC	24,364.25 97.4570	25,613.50 102.4540	1,249.25	131.77
	AETNA INC DTD 03/07/14 4.750 03/15/2044 00817YAP3				
130,000.000	26083301	131,965.55	145,220.40	13,254.85	1,818.19
130,000.000	TOTAL AETNA INC	131,965.55 101.5120	145,220.40 111.7080	13,254.85	1,818.19
	AFLAC INC DTD 10/31/18 4.750 01/15/2049 001055AY8				
150,000.000	26083301	148,844.67	182,745.00	33,900.33	3,285.42
150,000.000	TOTAL AFLAC INC	148,844.67 99.2298	182,745.00 121.8300	33,900.33	3,285.42
	AGL CAPITAL CORP DTD 05/16/13 4.400 06/01/2043 001192AK9				
165,000.000	26083301	162,879.75	179,937.45	17,057.70	605.00
165,000.000	TOTAL AGL CAPITAL CORP	162,879.75 98.7150	179,937.45 109.0530	17,057.70	605.00
	ALABAMA POWER CO DTD 01/18/12 4.100 01/15/2042 010392FG8				
65,000.000	26083301	63,857.95	69,811.95	5,954.00	1,228.86
65,000.000	TOTAL ALABAMA POWER CO	63,857.95 98.2430	69,811.95 107.4030	5,954.00	1,228.86

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
	ALABAMA POWER CO DTD 12/05/12 3.850 12/01/2042 010392FJ2				
55,000.000	26083301	52,435.90	58,568.40	6,132.50	176.46
55,000.000	TOTAL ALABAMA POWER CO	52,435.90 95.3380	58,568.40 106.4880	6,132.50	176.46
	ALABAMA POWER CO DTD 01/13/16 4.300 01/02/2046 010392FP8				
60,000.000	26083301	63,673.90	68,606.40	4,932.50	1,282.83
60,000.000	TOTAL ALABAMA POWER CO	63,673.90 106.1232	68,606.40 114.3440	4,932.50	1,282.83
	ALABAMA POWER CO DTD 09/17/19 3.450 10/01/2049 010392FT0				
50,000.000	26083301	50,039.85	51,300.50	1,260.65	498.33
50,000.000	TOTAL ALABAMA POWER CO	50,039.85 100.0797	51,300.50 102.6010	1,260.65	498.33
	ALEXANDRIA REAL ESTATE E DTD 07/15/19 3.375 08/15/2031 015271AR0				
70,000.000	26083301	69,901.30	72,765.00	2,863.70	1,089.38
70,000.000	TOTAL ALEXANDRIA REAL ESTATE E	69,901.30 99.8590	72,765.00 103.9500	2,863.70	1,089.38
	ALLINA HEALTH SYSTEM DTD 05/29/19 3.887 04/15/2049 01959LAC6				
55,000.000	26083301	55,000.00	58,495.25	3,495.25	451.32
55,000.000	TOTAL ALLINA HEALTH SYSTEM	55,000.00 100.0000	58,495.25 106.3550	3,495.25	451.32

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
	ALLSTATE CORP DTD 06/07/13 4.500 06/15/2043 020002BA8				
20,000.000	26083301	19,939.44	23,785.60	3,846.16	40.00
20,000.000	TOTAL ALLSTATE CORP	19,939.44 99.6972	23,785.60 118.9280	3,846.16	40.00
	ALLSTATE CORP DTD 12/08/16 4.200 12/15/2046 020002BC4				
120,000.000	26083301	122,526.86	138,298.80	15,771.94	213.50
120,000.000	TOTAL ALLSTATE CORP	122,526.86 102.1057	138,298.80 115.2490	15,771.94	213.50
	ALLSTATE CORP DTD 06/10/19 3.850 08/10/2049 020002BG5				
55,000.000	26083301	55,675.67	60,917.45	5,241.78	1,182.27
55,000.000	TOTAL ALLSTATE CORP	55,675.67 101.2285	60,917.45 110.7590	5,241.78	1,182.27
	ALTRIA GROUP INC DTD 08/09/12 4.250 08/09/2042 02209SAM5				
115,000.000	26083301	111,793.97	115,056.35	3,262.38	1,927.85
115,000.000	TOTAL ALTRIA GROUP INC	111,793.97 97.2121	115,056.35 100.0490	3,262.38	1,927.85
	ALTRIA GROUP INC DTD 05/02/13 4.500 05/02/2043 02209SAQ6				
45,000.000	26083301	41,093.42	45,992.25	4,898.83	331.88
45,000.000	TOTAL ALTRIA GROUP INC	41,093.42 91.3187	45,992.25 102.2050	4,898.83	331.88

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALTRIA GROUP INC DTD 10/31/13 5.375 01/31/2044 02209SAR4				
65,000.000	26083301	72,906.80	73,444.80	538.00	1,465.43
65,000.000	TOTAL ALTRIA GROUP INC	72,906.80 112.1643	73,444.80 112.9920	538.00	1,465.43
	ALTRIA GROUP INC DTD 02/14/19 5.800 02/14/2039 02209SBE2				
160,000.000	26083301	167,302.33	188,243.20	20,940.87	3,531.56
160,000.000	TOTAL ALTRIA GROUP INC	167,302.33 104.5640	188,243.20 117.6520	20,940.87	3,531.56
	ALTRIA GROUP INC DTD 02/14/19 5.950 02/14/2049 02209SBF9				
25,000.000	26083301	29,525.00	30,311.75	786.75	566.08
25,000.000	TOTAL ALTRIA GROUP INC	29,525.00 118.1000	30,311.75 121.2470	786.75	566.08
	ALTRIA GROUP INC DTD 02/14/19 6.200 02/14/2059 02209SBG7				
45,000.000	26083301	55,712.70	53,621.10	2,091.60-	1,061.75
45,000.000	TOTAL ALTRIA GROUP INC	55,712.70 123.8060	53,621.10 119.1580	2,091.60-	1,061.75
	AMAZON.COM INC DTD 12/05/14 4.950 12/05/2044 023135AQ9				
90,000.000	26083301	118,161.75	117,937.80	223.95-	321.75
90,000.000	TOTAL AMAZON.COM INC	118,161.75 131.2908	117,937.80 131.0420	223.95-	321.75

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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
	AMAZON.COM INC DTD 02/22/18 3.875 08/22/2037 023135BF2				
130,000.000	26083301	127,681.25	147,756.70	20,075.45	1,805.10
130,000.000	TOTAL AMAZON.COM INC	127,681.25 98.2163	147,756.70 113.6590	20,075.45	1,805.10
	AMAZON.COM INC DTD 02/22/18 4.050 08/22/2047 023135BJ4				
20,000.000	26083301	20,051.97	23,537.00	3,485.03	290.25
20,000.000	TOTAL AMAZON.COM INC	20,051.97 100.2598	23,537.00 117.6850	3,485.03	290.25
	AMAZON.COM INC DTD 02/22/18 4.250 08/22/2057 023135BM7				
195,000.000	26083301	240,056.00	237,884.40	2,171.60-	2,969.69
195,000.000	TOTAL AMAZON.COM INC	240,056.00 123.1056	237,884.40 121.9920	2,171.60-	2,969.69
	AMERADA HESS CORP DTD 03/05/02 7.125 03/15/2033 023551AM6				
30,000.000	26083301	34,438.80	37,945.20	3,506.40	629.38
30,000.000	TOTAL AMERADA HESS CORP	34,438.80 114.7960	37,945.20 126.4840	3,506.40	629.38
	AMEREN ILLINOIS CO DTD 12/14/15 4.150 03/15/2046 02361DAQ3				
30,000.000	26083301	30,825.90	34,536.00	3,710.10	363.69
30,000.000	TOTAL AMEREN ILLINOIS CO	30,825.90 102.7530	34,536.00 115.1200	3,710.10	363.69

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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				
205,000.000	26083301	245,959.77	274,675.40	28,715.63	3,173.96
205,000.000	TOTAL AMERICA MOVIL SAB DE CV	245,959.77 119.9804	274,675.40 133.9880	28,715.63	3,173.96
	AMERICA MOVIL SAB DE CV DTD 07/16/12 4.375 07/16/2042 02364WBE4				
50,000.000	26083301	57,735.00	56,207.00	1,528.00-	1,002.60
50,000.000	TOTAL AMERICA MOVIL SAB DE CV	57,735.00 115.4700	56,207.00 112.4140	1,528.00-	1,002.60
	AMERICA MOVIL SAB DE CV DTD 04/22/19 4.375 04/22/2049 02364WBG9				
65,000.000	26083301	67,895.80	74,643.40	6,747.60	545.05
65,000.000	TOTAL AMERICA MOVIL SAB DE CV	67,895.80 104.4551	74,643.40 114.8360	6,747.60	545.05
	AMERICA MOVIL SAB DE CV DTD 04/22/19 3.625 04/22/2029 02364WBH7				
235,000.000	26083301	238,254.58	247,389.20	9,134.62	1,632.77
235,000.000	TOTAL AMERICA MOVIL SAB DE CV	238,254.58 101.3849	247,389.20 105.2720	9,134.62	1,632.77
	AMERICAN INTL GROUP DTD 09/25/12 6.820 11/15/2037 026874CW5				
150,000.000	26083301	160,447.48	206,287.50	45,840.02	1,307.17
150,000.000	TOTAL AMERICAN INTL GROUP	160,447.48 106.9650	206,287.50 137.5250	45,840.02	1,307.17

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ACCOUNT NUMBER 26083399

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	AMERICAN INTL GROUP DTD 01/15/15 4.375 01/15/2055 026874DB0				
25,000.000	26083301	26,590.25	27,452.75	862.50	504.34
25,000.000	TOTAL AMERICAN INTL GROUP	26,590.25 106.3610	27,452.75 109.8110	862.50	504.34
	AMERICAN INTL GROUP DTD 07/10/15 4.800 07/10/2045 026874DF1				
35,000.000	26083301	37,037.58	42,006.30	4,968.72	798.00
35,000.000	TOTAL AMERICAN INTL GROUP	37,037.58 105.8217	42,006.30 120.0180	4,968.72	798.00
	AMERICAN INTL GROUP INC DTD 04/20/06 6.250 05/01/2036 026874AZ0				
30,000.000	26083301	36,825.62	40,097.10	3,271.48	312.50
30,000.000	TOTAL AMERICAN INTL GROUP INC	36,825.62 122.7521	40,097.10 133.6570	3,271.48	312.50
	AMERICAN WATER CAPITAL C DTD 11/17/16 4.000 12/01/2046 03040WAP0				
125,000.000	26083301	124,398.75	135,996.25	11,597.50	416.67
125,000.000	TOTAL AMERICAN WATER CAPITAL C	124,398.75 99.5190	135,996.25 108.7970	11,597.50	416.67
	AMERISOURCEBERGEN CORP DTD 12/04/17 4.300 12/15/2047 03073EAQ8				
25,000.000	26083301	24,878.50	25,966.25	1,087.75	47.78
25,000.000	TOTAL AMERISOURCEBERGEN CORP	24,878.50 99.5140	25,966.25 103.8650	1,087.75	47.78

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMGEN INC DTD 03/12/10 5.750 03/15/2040 031162BC3				
125,000.000	26083301	143,648.40	156,966.25	13,317.85	2,116.32
125,000.000	TOTAL AMGEN INC	143,648.40 114.9187	156,966.25 125.5730	13,317.85	2,116.32
	AMGEN INC DTD 09/16/10 4.950 10/01/2041 031162BE9				
35,000.000	26083301	34,672.13	41,693.05	7,020.92	433.13
35,000.000	TOTAL AMGEN INC	34,672.13 99.0632	41,693.05 119.1230	7,020.92	433.13
	AMGEN INC DTD 11/10/11 5.150 11/15/2041 031162BK5				
255,000.000	26083301	267,420.51	308,708.10	41,287.59	1,678.04
255,000.000	TOTAL AMGEN INC	267,420.51 104.8708	308,708.10 121.0620	41,287.59	1,678.04
	AMGEN INC DTD 05/01/15 4.400 05/01/2045 031162BZ2				
70,000.000	26083301	75,935.26	78,438.50	2,503.24	513.33
70,000.000	TOTAL AMGEN INC	75,935.26 108.4789	78,438.50 112.0550	2,503.24	513.33
	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV DTD 05/15/19 4.700 02/01/2036 03522AAH3				
350,000.000	26083301	353,711.04	405,562.50	51,851.46	6,854.17
350,000.000	TOTAL ANHEUSER-BUSCH COS LLC /	353,711.04 101.0603	405,562.50 115.8750	51,851.46	6,854.17

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV DTD 05/15/19 4.900 02/01/2046 03522AAJ9				
750,000.000	26083301	761,275.69	889,590.00	128,314.31	15,312.50
750,000.000	TOTAL ANHEUSER-BUSCH COS LLC /	761,275.69	889,590.00	128,314.31	15,312.50
		101.5034	118.6120		
	ANHEUSER-BUSCH INBEV FIN DTD 01/27/14 4.625 02/01/2044 03524BAF3				
50,000.000	26083301	55,935.00	56,712.50	777.50	963.54
50,000.000	TOTAL ANHEUSER-BUSCH INBEV FIN	55,935.00	56,712.50	777.50	963.54
		111.8700	113.4250		
	ANHEUSER-BUSCH INBEV FIN DTD 01/17/13 4.000 01/17/2043 035242AB2				
45,000.000	26083301	41,503.05	48,127.05	6,624.00	820.00
45,000.000	TOTAL ANHEUSER-BUSCH INBEV FIN	41,503.05	48,127.05	6,624.00	820.00
		92.2290	106.9490		
	ANHEUSER-BUSCH INBEV FIN DTD 01/25/16 4.700 02/01/2036 035242AM8				
65,000.000	26083301	71,468.80	75,318.75	3,849.95	1,272.92
65,000.000	TOTAL ANHEUSER-BUSCH INBEV FIN	71,468.80	75,318.75	3,849.95	1,272.92
		109.9520	115.8750		
	ANHEUSER-BUSCH INBEV FIN DTD 01/25/16 4.900 02/01/2046 035242AN6				
40,000.000	26083301	47,850.40	47,248.80	601.60-	816.67
40,000.000	TOTAL ANHEUSER-BUSCH INBEV FIN	47,850.40	47,248.80	601.60-	816.67
		119.6260	118.1220		

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ANHEUSER-BUSCH INBEV WOR SER WI DTD 01/15/11 8.200 01/15/2039 03523TBF4				
25,000.000	26083301	39,457.75	39,539.75	82.00	0.00
25,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	39,457.75 157.8310	39,539.75 158.1590	82.00	0.00
	ANHEUSER-BUSCH INBEV WOR SER WI DTD 11/15/10 8.000 11/15/2039 03523TBJ6				
40,000.000	26083301	62,368.00	63,646.40	1,278.40	408.89
40,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	62,368.00 155.9200	63,646.40 159.1160	1,278.40	408.89
	ANHEUSER-BUSCH INBEV WOR DTD 07/16/12 3.750 07/15/2042 03523TBQ0				
50,000.000	26083301	44,943.50	51,700.50	6,757.00	864.58
50,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	44,943.50 89.8870	51,700.50 103.4010	6,757.00	864.58
	ANHEUSER-BUSCH INBEV WOR DTD 04/06/17 4.439 10/06/2048 03523TBT4				
144,000.000	26083301	150,390.20	161,511.84	11,121.64	1,509.26
144,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	150,390.20 104.4376	161,511.84 112.1610	11,121.64	1,509.26
	ANHEUSER-BUSCH INBEV WOR DTD 01/23/19 5.450 01/23/2039 03523TBU1				
45,000.000	26083301	55,464.58	56,629.35	1,164.77	1,076.38
45,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	55,464.58 123.2546	56,629.35 125.8430	1,164.77	1,076.38

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ANHEUSER-BUSCH INBEV WOR DTD 07/15/16 4.950 01/15/2042 035240AG5				
155,000.000	26083301	168,124.50	183,478.15	15,353.65	3,537.88
155,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	168,124.50 108.4674	183,478.15 118.3730	15,353.65	3,537.88
	ANHEUSER-BUSCH INBEV WOR DTD 04/04/18 4.375 04/15/2038 035240AM2				
150,000.000	26083301	145,873.85	168,507.00	22,633.15	1,385.42
150,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	145,873.85 97.2492	168,507.00 112.3380	22,633.15	1,385.42
	ANHEUSER-BUSCH INBEV WOR DTD 04/04/18 4.600 04/15/2048 035240AN0				
135,000.000	26083301	129,624.87	154,494.00	24,869.13	1,553.78
135,000.000	TOTAL ANHEUSER-BUSCH INBEV WOR	129,624.87 96.0184	154,494.00 114.4400	24,869.13	1,553.78
	ANTHEM INC DTD 09/09/19 3.700 09/15/2049 036752AK9				
200,000.000	26083301	194,458.70	199,692.00	5,233.30	2,302.22
200,000.000	TOTAL ANTHEM INC	194,458.70 97.2293	199,692.00 99.8460	5,233.30	2,302.22
	AON CORP DTD 09/10/10 6.250 09/30/2040 037389AU7				
75,000.000	26083301	90,848.61	102,355.50	11,506.89	1,184.90
75,000.000	TOTAL AON CORP	90,848.61 121.1315	102,355.50 136.4740	11,506.89	1,184.90

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AON PLC DTD 05/24/13 4.450 05/24/2043 00185AAC8				
55,000.000	26083301	51,675.06	60,298.15	8,623.09	251.55
55,000.000	TOTAL AON PLC	51,675.06 93.9547	60,298.15 109.6330	8,623.09	251.55
	APACHE CORP DTD 08/20/10 5.100 09/01/2040 037411AW5				
145,000.000	26083301	148,319.43	147,630.30	689.13-	2,465.00
145,000.000	TOTAL APACHE CORP	148,319.43 102.2893	147,630.30 101.8140	689.13-	2,465.00
	APACHE CORP DTD 04/09/12 4.750 04/15/2043 037411BA2				
75,000.000	26083301	74,609.67	72,467.25	2,142.42-	752.08
75,000.000	TOTAL APACHE CORP	74,609.67 99.4796	72,467.25 96.6230	2,142.42-	752.08
	APPALACHIAN POWER CO DTD 05/08/14 4.400 05/15/2044 037735CT2				
80,000.000	26083301	90,231.60	90,413.60	182.00	449.78
80,000.000	TOTAL APPALACHIAN POWER CO	90,231.60 112.7895	90,413.60 113.0170	182.00	449.78
	APPALACHIAN POWER CO DTD 05/18/15 4.450 06/01/2045 037735CV7				
55,000.000	26083301	53,625.55	62,827.05	9,201.50	203.96
55,000.000	TOTAL APPALACHIAN POWER CO	53,625.55 97.5010	62,827.05 114.2310	9,201.50	203.96

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	APPALACHIAN POWER CO DTD 03/06/19 4.500 03/01/2049 037735CX3				
20,000.000	26083301	23,555.80	23,163.20	392.60-	300.00
20,000.000	TOTAL APPALACHIAN POWER CO	23,555.80 117.7790	23,163.20 115.8160	392.60-	300.00
	APPLE INC DTD 05/03/13 3.850 05/04/2043 037833AL4				
125,000.000	26083301	128,742.57	140,141.25	11,398.68	761.98
125,000.000	TOTAL APPLE INC	128,742.57 102.9941	140,141.25 112.1130	11,398.68	761.98
	APPLE INC DTD 02/09/15 3.450 02/09/2045 037833BA7				
150,000.000	26083301	147,405.00	158,116.50	10,711.50	2,041.25
150,000.000	TOTAL APPLE INC	147,405.00 98.2700	158,116.50 105.4110	10,711.50	2,041.25
	APPLE INC DTD 02/23/16 4.650 02/23/2046 037833BX7				
120,000.000	26083301	132,226.54	150,570.00	18,343.46	1,984.00
120,000.000	TOTAL APPLE INC	132,226.54 110.1888	150,570.00 125.4750	18,343.46	1,984.00
	APPLE INC DTD 08/04/16 3.850 08/04/2046 037833CD0				
150,000.000	26083301	143,831.00	169,170.00	25,339.00	2,408.94
150,000.000	TOTAL APPLE INC	143,831.00 95.8873	169,170.00 112.7800	25,339.00	2,408.94

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	APPLE INC DTD 09/12/17 3.750 09/12/2047 037833DD9				
235,000.000	26083301	233,072.13	261,768.85	28,696.72	2,668.23
235,000.000	TOTAL APPLE INC	233,072.13 99.1796	261,768.85 111.3910	28,696.72	2,668.23
	APPLE INC DTD 11/13/17 3.750 11/13/2047 037833DG2				
30,000.000	26083301	27,379.66	33,316.80	5,937.14	150.00
30,000.000	TOTAL APPLE INC	27,379.66 91.2655	33,316.80 111.0560	5,937.14	150.00
	AQUA AMERICA INC DTD 04/26/19 4.276 05/01/2049 03836WAC7				
60,000.000	26083301	68,016.30	67,368.60	647.70-	427.60
60,000.000	TOTAL AQUA AMERICA INC	68,016.30 113.3605	67,368.60 112.2810	647.70-	427.60
	ARCH CAPITAL GRP US INC DTD 12/13/13 5.144 11/01/2043 03938JAA7				
25,000.000	26083301	26,988.75	31,020.75	4,032.00	214.33
25,000.000	TOTAL ARCH CAPITAL GRP US INC	26,988.75 107.9550	31,020.75 124.0830	4,032.00	214.33
	ARCHER-DANIELS-MIDLANDC DTD 12/03/18 4.500 03/15/2049 039483BQ4				
35,000.000	26083301	35,425.41	42,788.90	7,363.49	463.75
35,000.000	TOTAL ARCHER-DANIELS-MIDLANDC	35,425.41 101.2155	42,788.90 122.2540	7,363.49	463.75

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	ARIZONA PUBLIC SERVICE DTD 08/25/11 5.050 09/01/2041 040555CM4				
35,000.000	26083301	41,668.20	42,572.95	904.75	589.17
35,000.000	TOTAL ARIZONA PUBLIC SERVICE	41,668.20 119.0520	42,572.95 121.6370	904.75	589.17
	ARIZONA PUBLIC SERVICE DTD 01/13/12 4.500 04/01/2042 040555CN2				
75,000.000	26083301	87,378.00	86,120.25	1,257.75-	843.75
75,000.000	TOTAL ARIZONA PUBLIC SERVICE	87,378.00 116.5040	86,120.25 114.8270	1,257.75-	843.75
	ARIZONA PUBLIC SERVICE DTD 11/06/15 4.350 11/15/2045 040555CT9				
60,000.000	26083301	60,917.40	69,130.20	8,212.80	333.50
60,000.000	TOTAL ARIZONA PUBLIC SERVICE	60,917.40 101.5290	69,130.20 115.2170	8,212.80	333.50
	ARIZONA PUBLIC SERVICE DTD 08/09/18 4.200 08/15/2048 040555CX0				
25,000.000	26083301	24,822.50	28,352.25	3,529.75	396.67
25,000.000	TOTAL ARIZONA PUBLIC SERVICE	24,822.50 99.2900	28,352.25 113.4090	3,529.75	396.67
	ASCENSION HEALTH DTD 10/23/19 3.106 11/15/2039 04352EAB1				
65,000.000	26083301	65,000.00	63,854.05	1,145.95-	257.97
65,000.000	TOTAL ASCENSION HEALTH	65,000.00 100.0000	63,854.05 98.2370	1,145.95-	257.97

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	ASTRAZENECA PLC DTD 09/18/12 4.000 09/18/2042 046353AG3				
195,000.000	26083301	201,937.85	214,170.45	12,232.60	2,231.67
195,000.000	TOTAL ASTRAZENECA PLC	201,937.85 103.5579	214,170.45 109.8310	12,232.60	2,231.67
	ASTRAZENECA PLC DTD 11/16/15 4.375 11/16/2045 046353AM0				
25,000.000	26083301	29,920.75	29,155.25	765.50-	136.72
25,000.000	TOTAL ASTRAZENECA PLC	29,920.75 119.6830	29,155.25 116.6210	765.50-	136.72
	AT&T INC DTD 08/31/2007 6.500 09/01/2037 00206RAD4				
20,000.000	26083301	22,467.00	26,145.80	3,678.80	433.33
20,000.000	TOTAL AT&T INC	22,467.00 112.3350	26,145.80 130.7290	3,678.80	433.33
	AT&T INC DTD 02/03/09 6.550 02/15/2039 00206RAS1				
25,000.000	26083301	29,492.00	33,012.50	3,520.50	618.61
25,000.000	TOTAL AT&T INC	29,492.00 117.9680	33,012.50 132.0500	3,520.50	618.61
	AT&T INC DTD 06/15/13 4.300 12/15/2042 00206RBH4				
115,000.000	26083301	114,224.25	123,200.65	8,976.40	219.78
115,000.000	TOTAL AT&T INC	114,224.25 99.3254	123,200.65 107.1310	8,976.40	219.78

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	AT&T INC DTD 06/15/13 4.350 06/15/2045 00206RBK7				
135,000.000	26083301	143,612.48	145,747.35	2,134.87	261.00
135,000.000	TOTAL AT&T INC	143,612.48 106.3796	145,747.35 107.9610	2,134.87	261.00
	AT&T INC DTD 06/10/14 4.800 06/15/2044 00206RCG5				
225,000.000	26083301	216,919.65	256,725.00	39,805.35	480.00
225,000.000	TOTAL AT&T INC	216,919.65 96.4087	256,725.00 114.1000	39,805.35	480.00
	AT&T INC DTD 05/04/15 4.750 05/15/2046 00206RCQ3				
240,000.000	26083301	239,179.00	271,617.60	32,438.60	1,456.67
240,000.000	TOTAL AT&T INC	239,179.00 99.6579	271,617.60 113.1740	32,438.60	1,456.67
	AT&T INC DTD 03/15/16 6.350 03/15/2040 00206RDE9				
115,000.000	26083301	134,520.60	149,371.20	14,850.60	2,155.51
115,000.000	TOTAL AT&T INC	134,520.60 116.9744	149,371.20 129.8880	14,850.60	2,155.51
	AT&T INC DTD 02/15/16 6.000 08/15/2040 00206RDF6				
130,000.000	26083301	144,186.61	166,509.20	22,322.59	2,946.67
130,000.000	TOTAL AT&T INC	144,186.61 110.9128	166,509.20 128.0840	22,322.59	2,946.67

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AT&T INC DTD 03/01/16 6.375 03/01/2041 00206RDG4				
80,000.000	26083301	91,691.86	106,062.40	14,370.54	1,700.00
80,000.000	TOTAL AT&T INC	91,691.86 114.6148	106,062.40 132.5780	14,370.54	1,700.00
	AT&T INC DTD 03/15/16 5.150 03/15/2042 00206RDH2				
185,000.000	26083301	187,333.04	216,170.65	28,837.61	2,767.88
185,000.000	TOTAL AT&T INC	187,333.04 101.2611	216,170.65 116.8490	28,837.61	2,767.88
	AT&T INC DTD 09/07/16 4.500 03/09/2048 00206RDJ8				
35,000.000	26083301	38,468.50	38,668.00	199.50	490.00
35,000.000	TOTAL AT&T INC	38,468.50 109.9100	38,668.00 110.4800	199.50	490.00
	AT&T INC DTD 02/09/17 5.450 03/01/2047 00206RDS8				
275,000.000	26083301	331,828.65	341,624.25	9,795.60	4,995.83
275,000.000	TOTAL AT&T INC	331,828.65 120.6650	341,624.25 124.2270	9,795.60	4,995.83
	AT&T INC DTD 08/14/18 5.300 08/15/2058 00206RFS6				
25,000.000	26083301	23,877.65	30,650.25	6,772.60	514.54
25,000.000	TOTAL AT&T INC	23,877.65 95.5106	30,650.25 122.6010	6,772.60	514.54

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AT&T INC DTD 11/15/18 5.150 11/15/2046 00206RHA3				
170,000.000	26083301	182,764.90	203,547.80	20,782.90	1,118.69
170,000.000	TOTAL AT&T INC	182,764.90 107.5088	203,547.80 119.7340	20,782.90	1,118.69
	AT&T INC DTD 02/19/19 4.850 03/01/2039 00206RHK1				
130,000.000	26083301	128,360.04	149,944.60	21,584.56	2,101.67
130,000.000	TOTAL AT&T INC	128,360.04 98.7385	149,944.60 115.3420	21,584.56	2,101.67
	AT&T INC DTD 01/15/19 6.100 07/15/2040 00206RJE3				
30,000.000	26083301	32,762.10	38,244.90	5,482.80	843.83
30,000.000	TOTAL AT&T INC	32,762.10 109.2070	38,244.90 127.4830	5,482.80	843.83
	AT&T INC DTD 03/29/19 6.250 03/29/2041 00206RJF0				
45,000.000	26083301	55,057.08	58,600.80	3,543.72	718.75
45,000.000	TOTAL AT&T INC	55,057.08 122.3491	58,600.80 130.2240	3,543.72	718.75
	AT&T INC DTD 06/05/19 4.900 06/15/2042 00206RJH6				
105,000.000	26083301	107,656.35	119,880.60	12,224.25	228.67
105,000.000	TOTAL AT&T INC	107,656.35 102.5299	119,880.60 114.1720	12,224.25	228.67

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AT&T INC DTD 06/05/19 5.350 12/15/2043 00206RJJ2				
85,000.000	26083301	84,969.40	100,782.80	15,813.40	202.11
85,000.000	TOTAL AT&T INC	84,969.40 99.9640	100,782.80 118.5680	15,813.40	202.11
	AT&T INC DTD 06/01/19 4.650 06/01/2044 00206RJK9				
100,000.000	26083301	95,126.91	109,311.00	14,184.09	387.50
100,000.000	TOTAL AT&T INC	95,126.91 95.1269	109,311.00 109.3110	14,184.09	387.50
	AVALONBAY COMMUNITIES MED TERM NOTE DTD 06/21/17 4.150 07/01/2047 05348EBB4				
90,000.000	26083301	103,998.50	102,628.80	1,369.70-	1,867.50
90,000.000	TOTAL AVALONBAY COMMUNITIES	103,998.50 115.5539	102,628.80 114.0320	1,369.70-	1,867.50
	AVALONBAY COMMUNITIES DTD 05/15/19 3.300 06/01/2029 05348EBF5				
35,000.000	26083301	37,048.20	37,024.40	23.80-	96.25
35,000.000	TOTAL AVALONBAY COMMUNITIES	37,048.20 105.8520	37,024.40 105.7840	23.80-	96.25
	AXA EQUITABLE HOLDINGS I DTD 10/20/18 5.000 04/20/2048 054561AM7				
75,000.000	26083301	78,321.73	80,723.25	2,401.52	739.58
75,000.000	TOTAL AXA EQUITABLE HOLDINGS I	78,321.73 104.4290	80,723.25 107.6310	2,401.52	739.58

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BAKER HUGHES LLC/CO-OBL DTD 12/11/17 4.080 12/15/2047 05723KAF7				
145,000.000	26083301	142,122.89	148,698.95	6,576.06	262.93
145,000.000	TOTAL BAKER HUGHES LLC/CO-OBL	142,122.89 98.0158	148,698.95 102.5510	6,576.06	262.93
	BALTIMORE GAS & ELECTRIC DTD 09/12/19 3.200 09/15/2049 059165EL0				
45,000.000	26083301	44,080.15	44,105.85	25.70	436.00
45,000.000	TOTAL BALTIMORE GAS & ELECTRIC	44,080.15 97.9559	44,105.85 98.0130	25.70	436.00
	BANK OF AMERICA CORP MED TERM NOTE DTD 03/15/19 03/15/2050 06051GHS1				
565,000.000	26083301	598,267.94	681,135.75	82,867.81	7,203.44
565,000.000	TOTAL BANK OF AMERICA CORP	598,267.94 105.8881	681,135.75 120.5550	82,867.81	7,203.44
	BANK OF AMERICA CORP MED TERM NOTE DTD 04/23/19 04/23/2040 06051GHU6				
475,000.000	26083301	484,144.03	538,797.25	54,653.22	3,658.87
475,000.000	TOTAL BANK OF AMERICA CORP	484,144.03 101.9251	538,797.25 113.4310	54,653.22	3,658.87
	BANK OF AMERICA CORP MED TERM NOTE DTD 10/22/19 10/22/2030 06051GHX0				
100,000.000	26083301	100,000.00	100,879.00	879.00	552.77
100,000.000	TOTAL BANK OF AMERICA CORP	100,000.00 100.0000	100,879.00 100.8790	879.00	552.77

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BARCLAYS PLC DTD 08/17/15 5.250 08/17/2045 06738EAJ4				
65,000.000	26083301	76,430.90	78,988.00	2,557.10	1,270.21
65,000.000	TOTAL BARCLAYS PLC	76,430.90 117.5860	78,988.00 121.5200	2,557.10	1,270.21
	BARRICK AUSTRALIA FINANC DTD 10/16/09 5.950 10/15/2039 06849UAD7				
145,000.000	26083301	142,918.29	183,951.35	41,033.06	1,821.36
145,000.000	TOTAL BARRICK AUSTRALIA FINANC	142,918.29 98.5643	183,951.35 126.8630	41,033.06	1,821.36
	BARRICK GOLD CORP DTD 04/03/12 5.250 04/01/2042 067901AH1				
95,000.000	26083301	107,674.94	113,377.75	5,702.81	1,246.88
95,000.000	TOTAL BARRICK GOLD CORP	107,674.94 113.3420	113,377.75 119.3450	5,702.81	1,246.88
	BARRICK NA FINANCE LLC DTD 06/01/11 5.700 05/30/2041 06849RAG7				
15,000.000	26083301	17,612.19	18,502.80	890.61	73.63
15,000.000	TOTAL BARRICK NA FINANCE LLC	17,612.19 117.4146	18,502.80 123.3520	890.61	73.63
	BARRICK NA FINANCE LLC DTD 05/02/13 5.750 05/01/2043 06849RAK8				
30,000.000	26083301	33,725.43	38,199.30	4,473.87	287.50
30,000.000	TOTAL BARRICK NA FINANCE LLC	33,725.43 112.4181	38,199.30 127.3310	4,473.87	287.50

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BAT CAPITAL CORP DTD 08/15/18 4.390 08/15/2037 05526DBD6				
240,000.000	26083301	239,142.78	243,038.40	3,895.62	3,980.27
240,000.000	TOTAL BAT CAPITAL CORP	239,142.78 99.6428	243,038.40 101.2660	3,895.62	3,980.27
	BAT CAPITAL CORP DTD 08/15/18 4.540 08/15/2047 05526DBF1				
125,000.000	26083301	104,829.88	125,715.00	20,885.12	2,143.89
125,000.000	TOTAL BAT CAPITAL CORP	104,829.88 83.8639	125,715.00 100.5720	20,885.12	2,143.89
	BECTON DICKINSON AND CO DTD 06/06/17 4.669 06/06/2047 075887BX6				
210,000.000	26083301	211,817.75	250,362.00	38,544.25	680.90
210,000.000	TOTAL BECTON DICKINSON AND CO	211,817.75 100.8656	250,362.00 119.2200	38,544.25	680.90
	BELL CANADA DTD 03/29/18 4.464 04/01/2048 0778FPAA7				
115,000.000	26083301	117,652.04	133,372.40	15,720.36	1,283.40
115,000.000	TOTAL BELL CANADA	117,652.04 102.3061	133,372.40 115.9760	15,720.36	1,283.40
	BELL CANADA DTD 05/13/19 4.300 07/29/2049 0778FPAB5				
170,000.000	26083301	181,504.57	192,572.60	11,068.03	4,629.67
170,000.000	TOTAL BELL CANADA	181,504.57 106.7674	192,572.60 113.2780	11,068.03	4,629.67

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BERKSHIRE HATHAWAY FIN DTD 05/15/12 4.400 05/15/2042 084664BU4				
70,000.000	26083301	67,708.71	82,363.40	14,654.69	393.56
70,000.000	TOTAL BERKSHIRE HATHAWAY FIN	67,708.71 96.7267	82,363.40 117.6620	14,654.69	393.56
	BERKSHIRE HATHAWAY FIN DTD 05/15/13 4.300 05/15/2043 084664BV2				
60,000.000	26083301	59,044.46	69,375.00	10,330.54	329.67
60,000.000	TOTAL BERKSHIRE HATHAWAY FIN	59,044.46 98.4074	69,375.00 115.6250	10,330.54	329.67
	BERKSHIRE HATHAWAY FIN DTD 08/15/18 4.200 08/15/2048 084664CQ2				
175,000.000	26083301	185,083.21	207,196.50	22,113.29	2,776.67
175,000.000	TOTAL BERKSHIRE HATHAWAY FIN	185,083.21 105.7618	207,196.50 118.3980	22,113.29	2,776.67
	BERKSHIRE HATHAWAY FIN DTD 01/11/19 4.250 01/15/2049 084664CR0				
280,000.000	26083301	279,346.61	332,214.40	52,867.79	5,487.22
280,000.000	TOTAL BERKSHIRE HATHAWAY FIN	279,346.61 99.7666	332,214.40 118.6480	52,867.79	5,487.22
	BHP BILLITON FIN USA LTD DTD 09/30/13 5.000 09/30/2043 055451AV0				
70,000.000	26083301	77,440.62	89,649.00	12,208.38	884.72
70,000.000	TOTAL BHP BILLITON FIN USA LTD	77,440.62 110.6295	89,649.00 128.0700	12,208.38	884.72

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	BLACK HILLS CORP DTD 08/19/16 4.200 09/15/2046 092113AN9				
60,000.000	26083301	60,002.80	62,828.40	2,825.60	742.00
60,000.000	TOTAL BLACK HILLS CORP	60,002.80 100.0047	62,828.40 104.7140	2,825.60	742.00
	BLACK HILLS CORP DTD 10/03/19 3.050 10/15/2029 092113AR0				
30,000.000	26083301	29,800.80	29,892.60	91.80	223.67
30,000.000	TOTAL BLACK HILLS CORP	29,800.80 99.3360	29,892.60 99.6420	91.80	223.67
	BLACK HILLS CORP DTD 10/03/19 3.875 10/15/2049 092113AS8				
120,000.000	26083301	119,766.00	119,922.00	156.00	1,136.67
120,000.000	TOTAL BLACK HILLS CORP	119,766.00 99.8050	119,922.00 99.9350	156.00	1,136.67
	BOEING CO DTD 05/18/16 3.375 06/15/2046 097023BS3				
35,000.000	26083301	32,873.29	34,206.20	1,332.91	52.50
35,000.000	TOTAL BOEING CO	32,873.29 93.9237	34,206.20 97.7320	1,332.91	52.50
	BOEING CO DTD 02/23/18 3.625 03/01/2048 097023BZ7				
30,000.000	26083301	28,022.10	30,989.10	2,967.00	362.50
30,000.000	TOTAL BOEING CO	28,022.10 93.4070	30,989.10 103.2970	2,967.00	362.50

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	BOEING CO DTD 10/31/18 3.850 11/01/2048 097023CB9				
40,000.000	26083301	39,088.40	42,495.20	3,406.80	256.67
40,000.000	TOTAL BOEING CO	39,088.40 97.7210	42,495.20 106.2380	3,406.80	256.67
	BOEING CO DTD 02/15/19 3.500 03/01/2039 097023CE3				
30,000.000	26083301	29,357.70	30,976.20	1,618.50	350.00
30,000.000	TOTAL BOEING CO	29,357.70 97.8590	30,976.20 103.2540	1,618.50	350.00
	BOEING CO DTD 07/31/19 2.950 02/01/2030 097023CN3				
35,000.000	26083301	35,872.20	35,827.40	44.80-	433.08
35,000.000	TOTAL BOEING CO	35,872.20 102.4920	35,827.40 102.3640	44.80-	433.08
	BOEING CO DTD 07/31/19 3.250 02/01/2035 097023CP8				
85,000.000	26083301	88,637.15	86,994.10	1,643.05-	1,158.72
85,000.000	TOTAL BOEING CO	88,637.15 104.2790	86,994.10 102.3460	1,643.05-	1,158.72
	BOEING CO DTD 07/31/19 3.750 02/01/2050 097023CQ6				
55,000.000	26083301	54,535.25	58,493.60	3,958.35	865.10
55,000.000	TOTAL BOEING CO	54,535.25 99.1550	58,493.60 106.3520	3,958.35	865.10

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	BOEING CO DTD 07/31/19 3.950 08/01/2059 097023CR4				
155,000.000	26083301	154,491.66	165,567.90	11,076.24	2,568.05
155,000.000	TOTAL BOEING CO	154,491.66 99.6720	165,567.90 106.8180	11,076.24	2,568.05
	BOEING CO DTD 10/19/93 6.8750 10/15/2043 097023AN5				
50,000.000	26083301	70,482.00	71,840.50	1,358.50	725.69
50,000.000	TOTAL BOEING CO DTD 10/19/93	70,482.00 140.9640	71,840.50 143.6810	1,358.50	725.69
	BORGWARNER INC DTD 03/16/15 4.375 03/15/2045 099724AH9				
35,000.000	26083301	33,824.22	36,375.50	2,551.28	450.87
35,000.000	TOTAL BORGWARNER INC	33,824.22 96.6406	36,375.50 103.9300	2,551.28	450.87
	BOSTON SCIENTIFIC CORP DTD 02/25/19 4.550 03/01/2039 101137AT4				
85,000.000	26083301	84,524.00	99,995.70	15,471.70	1,289.17
85,000.000	TOTAL BOSTON SCIENTIFIC CORP	84,524.00 99.4400	99,995.70 117.6420	15,471.70	1,289.17
	BOSTON SCIENTIFIC CORP DTD 02/25/19 4.700 03/01/2049 101137AU1				
25,000.000	26083301	25,330.40	30,423.25	5,092.85	391.67
25,000.000	TOTAL BOSTON SCIENTIFIC CORP	25,330.40 101.3216	30,423.25 121.6930	5,092.85	391.67

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	BOSTON SCIENTIFIC CORP DTD 02/25/19 4.000 03/01/2029 101137AX5				
25,000.000	26083301	25,082.50	27,668.50	2,586.00	333.33
25,000.000	TOTAL BOSTON SCIENTIFIC CORP	25,082.50 100.3300	27,668.50 110.6740	2,586.00	333.33
	BOSTON UNIVERSITY DTD 08/17/18 4.061 10/01/2048 89838QAA1				
35,000.000	26083301	35,000.00	40,184.55	5,184.55	355.34
35,000.000	TOTAL BOSTON UNIVERSITY	35,000.00 100.0000	40,184.55 114.8130	5,184.55	355.34
	BRIGHTHOUSE FINANCIAL IN DTD 12/22/17 4.700 06/22/2047 10922NAF0				
105,000.000	26083301	101,546.12	97,294.05	4,252.07-	123.38
105,000.000	TOTAL BRIGHTHOUSE FINANCIAL IN	101,546.12 96.7106	97,294.05 92.6610	4,252.07-	123.38
	BRISTOL-MYERS SQUIBB CO DTD 07/31/12 3.250 08/01/2042 110122AU2				
25,000.000	26083301	20,557.00	24,981.50	4,424.50	338.54
25,000.000	TOTAL BRISTOL-MYERS SQUIBB CO	20,557.00 82.2280	24,981.50 99.9260	4,424.50	338.54
	BURLINGTN NORTH SANTA FE DTD 09/10/10 5.050 03/01/2041 12189LAC5				
35,000.000	26083301	39,427.20	43,387.05	3,959.85	561.11
35,000.000	TOTAL BURLINGTN NORTH SANTA FE	39,427.20 112.6491	43,387.05 123.9630	3,959.85	561.11

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BURLINGTN NORTH SANTA FE DTD 05/19/11 5.400 06/01/2041 12189LAE1				
5,000.000	26083301	5,721.55	6,469.85	748.30	22.50
5,000.000	TOTAL BURLINGTN NORTH SANTA FE	5,721.55 114.4310	6,469.85 129.3970	748.30	22.50
	BURLINGTN NORTH SANTA FE DTD 08/22/11 4.950 09/15/2041 12189LAG6				
245,000.000	26083301	269,477.29	300,122.55	30,645.26	3,570.88
245,000.000	TOTAL BURLINGTN NORTH SANTA FE	269,477.29 109.9907	300,122.55 122.4990	30,645.26	3,570.88
	BURLINGTN NORTH SANTA FE DTD 08/23/12 4.375 09/01/2042 12189LAK7				
80,000.000	26083301	83,108.50	92,998.40	9,889.90	1,166.67
80,000.000	TOTAL BURLINGTN NORTH SANTA FE	83,108.50 103.8856	92,998.40 116.2480	9,889.90	1,166.67
	BURLINGTN NORTH SANTA FE DTD 03/12/13 4.450 03/15/2043 12189LAN1				
75,000.000	26083301	77,590.88	88,125.00	10,534.12	982.71
75,000.000	TOTAL BURLINGTN NORTH SANTA FE	77,590.88 103.4545	88,125.00 117.5000	10,534.12	982.71
	BURLINGTN NORTH SANTA FE DTD 08/18/14 4.550 09/01/2044 12189LAU5				
25,000.000	26083301	30,495.25	29,814.00	681.25-	379.17
25,000.000	TOTAL BURLINGTN NORTH SANTA FE	30,495.25 121.9810	29,814.00 119.2560	681.25-	379.17

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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
	BURLINGTN NORTH SANTA FE DTD 08/20/15 4.700 09/01/2045 12189LAX9				
105,000.000	26083301	120,467.59	128,121.00	7,653.41	1,645.00
105,000.000	TOTAL BURLINGTN NORTH SANTA FE	120,467.59 114.7310	128,121.00 122.0200	7,653.41	1,645.00
	BURLINGTN NORTH SANTA FE DTD 07/24/19 3.550 02/15/2050 12189LBE0				
50,000.000	26083301	49,953.35	52,688.50	2,735.15	774.10
50,000.000	TOTAL BURLINGTN NORTH SANTA FE	49,953.35 99.9067	52,688.50 105.3770	2,735.15	774.10
	CAMPBELL SOUP CO DTD 03/16/18 4.800 03/15/2048 134429BH1				
35,000.000	26083301	38,408.30	40,542.25	2,133.95	494.67
35,000.000	TOTAL CAMPBELL SOUP CO	38,408.30 109.7380	40,542.25 115.8350	2,133.95	494.67
	CANADIAN NATL RAILWAY DTD 08/02/16 3.200 08/02/2046 136375CK6				
30,000.000	26083301	26,082.90	30,632.10	4,549.20	397.33
30,000.000	TOTAL CANADIAN NATL RAILWAY	26,082.90 86.9430	30,632.10 102.1070	4,549.20	397.33
	CANADIAN NATL RAILWAY DTD 11/07/18 4.450 01/20/2049 136375CV2				
80,000.000	26083301	88,451.28	99,912.80	11,461.52	1,592.11
80,000.000	TOTAL CANADIAN NATL RAILWAY	88,451.28 110.5641	99,912.80 124.8910	11,461.52	1,592.11

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CANADIAN NATL RESOURCES DTD 09/16/02 6.450 06/30/2033 136385AE1				
110,000.000	26083301	135,295.30	140,687.80	5,392.50	19.71
110,000.000	TOTAL CANADIAN NATL RESOURCES	135,295.30 122.9957	140,687.80 127.8980	5,392.50	19.71
	CANADIAN NATL RESOURCES DTD 03/19/07 6.250 03/15/2038 136385AL5				
140,000.000	26083301	165,787.08	182,183.40	16,396.32	2,576.39
140,000.000	TOTAL CANADIAN NATL RESOURCES	165,787.08 118.4193	182,183.40 130.1310	16,396.32	2,576.39
	CANADIAN NATL RESOURCES DTD 01/17/08 6.750 02/01/2039 136385AP6				
20,000.000	26083301	24,424.20	27,127.40	2,703.20	562.50
20,000.000	TOTAL CANADIAN NATL RESOURCES	24,424.20 122.1210	27,127.40 135.6370	2,703.20	562.50
	CANADIAN NATL RESOURCES DTD 05/30/17 4.950 06/01/2047 136385AY7				
35,000.000	26083301	41,800.50	42,561.75	761.25	144.38
35,000.000	TOTAL CANADIAN NATL RESOURCES	41,800.50 119.4300	42,561.75 121.6050	761.25	144.38
	CANADIAN PACIFIC RR CO DTD 10/30/01 7.125 10/15/2031 13645RAD6				
50,000.000	26083301	70,240.50	69,363.00	877.50-	752.08
50,000.000	TOTAL CANADIAN PACIFIC RR CO	70,240.50 140.4810	69,363.00 138.7260	877.50-	752.08

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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 05/08/07 5.950 05/15/2037 13645RAF1				
90,000.000	26083301	107,258.64	121,156.20	13,897.56	683.95
90,000.000	TOTAL CANADIAN PACIFIC RR CO	107,258.64 119.1763	121,156.20 134.6180	13,897.56	683.95
	CARDINAL HEALTH INC DTD 06/23/15 4.900 09/15/2045 14149YBD9				
55,000.000	26083301	58,669.60	57,393.60	1,276.00-	793.53
55,000.000	TOTAL CARDINAL HEALTH INC	58,669.60 106.6720	57,393.60 104.3520	1,276.00-	793.53
	CATERPILLAR INC DTD 05/08/14 4.750 05/15/2064 149123CE9				
25,000.000	26083301	24,754.80	31,562.75	6,807.95	151.74
25,000.000	TOTAL CATERPILLAR INC	24,754.80 99.0192	31,562.75 126.2510	6,807.95	151.74
	CATERPILLAR INC DTD 09/19/19 3.250 09/19/2049 149123CF6				
115,000.000	26083301	113,953.50	115,474.95	1,521.45	1,058.96
115,000.000	TOTAL CATERPILLAR INC	113,953.50 99.0900	115,474.95 100.4130	1,521.45	1,058.96
	CBS CORP DTD 08/19/14 4.900 08/15/2044 124857AK9				
35,000.000	26083301	38,784.90	39,619.30	834.40	647.89
35,000.000	TOTAL CBS CORP	38,784.90 110.8140	39,619.30 113.1980	834.40	647.89

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CBS CORP DTD 01/12/15 4.600 01/15/2045 124857AN3				
30,000.000	26083301	32,167.80	33,263.40	1,095.60	636.33
30,000.000	TOTAL CBS CORP	32,167.80 107.2260	33,263.40 110.8780	1,095.60	636.33
	CBS CORP DTD 12/01/18 3.700 06/01/2028 124857AX1				
15,000.000	26083301	14,105.55	15,730.35	1,624.80	46.25
15,000.000	TOTAL CBS CORP	14,105.55 94.0370	15,730.35 104.8690	1,624.80	46.25
	CENOVUS ENERGY INC SER WI DTD 05/15/10 6.750 11/15/2039 15135UAF6				
15,000.000	26083301	15,880.95	19,111.05	3,230.10	129.38
15,000.000	TOTAL CENOVUS ENERGY INC	15,880.95 105.8730	19,111.05 127.4070	3,230.10	129.38
	CENOVUS ENERGY INC DTD 04/07/17 5.250 06/15/2037 15135UAP4				
85,000.000	26083301	79,542.15	94,213.15	14,671.00	198.33
85,000.000	TOTAL CENOVUS ENERGY INC	79,542.15 93.5790	94,213.15 110.8390	14,671.00	198.33
	CENTERPOINT ENER HOUSTON DTD 01/15/19 4.250 02/01/2049 15189XAT5				
55,000.000	26083301	54,666.15	64,730.05	10,063.90	973.96
55,000.000	TOTAL CENTERPOINT ENER HOUSTON	54,666.15 99.3930	64,730.05 117.6910	10,063.90	973.96

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CENTERPOINT ENERGY INC DTD 08/14/19 2.950 03/01/2030 15189TAX5				
60,000.000	26083301	60,204.35	59,158.80	1,045.55-	673.58
60,000.000	TOTAL CENTERPOINT ENERGY INC	60,204.35 100.3406	59,158.80 98.5980	1,045.55-	673.58
	CENTERPOINT ENERGY RES DTD 08/23/17 4.100 09/01/2047 15189WAJ9				
60,000.000	26083301	59,650.20	62,973.00	3,322.80	820.00
60,000.000	TOTAL CENTERPOINT ENERGY RES	59,650.20 99.4170	62,973.00 104.9550	3,322.80	820.00
	CENTERPOINT ENERGY RESOU DTD 07/15/11 5.850 01/15/2041 15189WAH3				
60,000.000	26083301	70,797.00	76,501.80	5,704.80	1,618.50
60,000.000	TOTAL CENTERPOINT ENERGY RESOU	70,797.00 117.9950	76,501.80 127.5030	5,704.80	1,618.50
	CHARTER COMM OPT LLC/CAP DTD 10/23/16 6.484 10/23/2045 161175BA1				
30,000.000	26083301	36,205.50	37,191.90	986.40	367.43
30,000.000	TOTAL CHARTER COMM OPT LLC/CAP	36,205.50 120.6850	37,191.90 123.9730	986.40	367.43
	CHARTER COMM OPT LLC/CAP DTD 10/23/16 6.834 10/23/2055 161175BC7				
20,000.000	26083301	22,131.80	26,192.40	4,060.60	258.17
20,000.000	TOTAL CHARTER COMM OPT LLC/CAP	22,131.80 110.6590	26,192.40 130.9620	4,060.60	258.17

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CHARTER COMM OPT LLC/CAP DTD 11/01/17 5.375 05/01/2047 161175BL7				
85,000.000	26083301	82,924.97	95,362.35	12,437.38	761.46
85,000.000	TOTAL CHARTER COMM OPT LLC/CAP	82,924.97 97.5588	95,362.35 112.1910	12,437.38	761.46
	CHARTER COMM OPT LLC/CAP DTD 04/17/18 5.375 04/01/2038 161175BM5				
135,000.000	26083301	132,562.13	154,040.40	21,478.27	1,814.06
135,000.000	TOTAL CHARTER COMM OPT LLC/CAP	132,562.13 98.1942	154,040.40 114.1040	21,478.27	1,814.06
	CHARTER COMM OPT LLC/CAP DTD 04/17/18 5.750 04/01/2048 161175BN3				
465,000.000	26083301	503,538.62	543,082.80	39,544.18	6,684.38
465,000.000	TOTAL CHARTER COMM OPT LLC/CAP	503,538.62 108.2879	543,082.80 116.7920	39,544.18	6,684.38
	CHARTER COMM OPT LLC/CAP DTD 07/10/19 5.125 07/01/2049 161175BS2				
110,000.000	26083301	111,568.05	119,718.50	8,150.45	2,677.81
110,000.000	TOTAL CHARTER COMM OPT LLC/CAP	111,568.05 101.4255	119,718.50 108.8350	8,150.45	2,677.81
	CHARTER COMM OPT LLC/CAP DTD 10/24/19 4.800 03/01/2050 161175BT0				
260,000.000	26083301	265,106.40	274,170.00	9,063.60	2,322.67
260,000.000	TOTAL CHARTER COMM OPT LLC/CAP	265,106.40 101.9640	274,170.00 105.4500	9,063.60	2,322.67

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	CHUBB CORP DTD 05/06/08 6.500 05/15/2038 171232AS0				
15,000.000	26083301	22,507.65	21,973.05	534.60-	124.58
15,000.000	TOTAL CHUBB CORP	22,507.65 150.0510	21,973.05 146.4870	534.60-	124.58
	CHURCH & DWIGHT CO INC DTD 07/25/17 3.950 08/01/2047 171340AL6				
35,000.000	26083301	38,195.15	38,192.00	3.15-	576.04
35,000.000	TOTAL CHURCH & DWIGHT CO INC	38,195.15 109.1290	38,192.00 109.1200	3.15-	576.04
	CIGNA CORP DTD 08/15/19 4.800 08/15/2038 125523AJ9				
205,000.000	26083301	204,494.03	239,116.10	34,622.07	3,717.33
205,000.000	TOTAL CIGNA CORP	204,494.03 99.7532	239,116.10 116.6420	34,622.07	3,717.33
	CISCO SYSTEMS INC DTD 02/17/09 5.900 02/15/2039 17275RAD4				
90,000.000	26083301	127,247.50	126,132.30	1,115.20-	2,006.00
90,000.000	TOTAL CISCO SYSTEMS INC	127,247.50 141.3861	126,132.30 140.1470	1,115.20-	2,006.00
	CITIGROUP INC DTD 02/15/98 6.875 02/15/2098 172967AS0				
25,000.000	26083301	33,427.85	34,855.75	1,427.90	649.31
25,000.000	TOTAL CITIGROUP INC	33,427.85 133.7114	34,855.75 139.4230	1,427.90	649.31

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	CITIGROUP INC DTD 06/06/02 6.625 06/15/2032 172967BL4				
130,000.000	26083301	154,501.58	175,076.20	20,574.62	382.78
130,000.000	TOTAL CITIGROUP INC	154,501.58 118.8474	175,076.20 134.6740	20,574.62	382.78
	CITIGROUP INC DTD 10/30/03 6.000 10/31/2033 172967CC3				
115,000.000	26083301	135,041.37	148,114.25	13,072.88	1,169.17
115,000.000	TOTAL CITIGROUP INC	135,041.37 117.4273	148,114.25 128.7950	13,072.88	1,169.17
	CITIGROUP INC DTD 07/23/09 8.125 07/15/2039 172967EW7				
50,000.000	26083301	80,046.50	83,473.00	3,426.50	1,873.26
50,000.000	TOTAL CITIGROUP INC	80,046.50 160.0930	83,473.00 166.9460	3,426.50	1,873.26
	CITIGROUP INC DTD 01/26/12 5.875 01/30/2042 172967FX4				
20,000.000	26083301	27,104.00	28,155.20	1,051.20	492.85
20,000.000	TOTAL CITIGROUP INC	27,104.00 135.5200	28,155.20 140.7760	1,051.20	492.85
	CITIGROUP INC DTD 07/30/15 4.650 07/30/2045 172967JU6				
100,000.000	26083301	101,283.45	123,905.00	22,621.55	1,950.42
100,000.000	TOTAL CITIGROUP INC	101,283.45 101.2834	123,905.00 123.9050	22,621.55	1,950.42

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIGROUP INC DTD 07/23/18 4.650 07/23/2048 172967MD0				
250,000.000	26083301	265,775.85	312,707.50	46,931.65	5,102.08
250,000.000	TOTAL CITIGROUP INC	265,775.85 106.3103	312,707.50 125.0830	46,931.65	5,102.08
	CITIGROUP INC DTD 11/05/19 11/05/2030 17308CC53				
115,000.000	26083301	115,000.00	116,789.40	1,789.40	532.37
115,000.000	TOTAL CITIGROUP INC	115,000.00 100.0000	116,789.40 101.5560	1,789.40	532.37
	CLEVELAND CLINIC FOUND DTD 09/18/14 4.858 01/01/2114 18600TAA0				
45,000.000	26083301	45,000.00	56,237.85	11,237.85	1,093.05
45,000.000	TOTAL CLEVELAND CLINIC FOUND	45,000.00 100.0000	56,237.85 124.9730	11,237.85	1,093.05
	COCA-COLA FEMSA SAB CV DTD 11/26/13 5.250 11/26/2043 191241AF5				
45,000.000	26083301	49,763.70	54,976.50	5,212.80	229.69
45,000.000	TOTAL COCA-COLA FEMSA SAB CV	49,763.70 110.5860	54,976.50 122.1700	5,212.80	229.69
	COMCAST CORP DTD 05/07/08 6.400 05/15/2038 20030NAX9				
50,000.000	26083301	59,611.25	70,482.00	10,870.75	408.89
50,000.000	TOTAL COMCAST CORP	59,611.25 119.2225	70,482.00 140.9640	10,870.75	408.89

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	COMCAST CORP DTD 06/18/09 6.550 07/01/2039 20030NAY7				
35,000.000	26083301	43,454.25	49,868.00	6,413.75	1,146.25
35,000.000	TOTAL COMCAST CORP	43,454.25 124.1550	49,868.00 142.4800	6,413.75	1,146.25
	COMCAST CORP DTD 07/02/12 4.650 07/15/2042 20030NBE0				
75,000.000	26083301	72,969.70	90,181.50	17,211.80	1,608.13
75,000.000	TOTAL COMCAST CORP	72,969.70 97.2929	90,181.50 120.2420	17,211.80	1,608.13
	COMCAST CORP DTD 01/14/13 4.500 01/15/2043 20030NBG5				
85,000.000	26083301	89,265.52	99,861.40	10,595.88	1,763.75
85,000.000	TOTAL COMCAST CORP	89,265.52 105.0183	99,861.40 117.4840	10,595.88	1,763.75
	COMCAST CORP DTD 01/14/13 4.250 01/15/2033 20030NBH3				
75,000.000	26083301	76,073.25	86,931.00	10,857.75	1,469.79
75,000.000	TOTAL COMCAST CORP	76,073.25 101.4310	86,931.00 115.9080	10,857.75	1,469.79
	COMCAST CORP DTD 05/27/15 4.600 08/15/2045 20030NBQ3				
35,000.000	26083301	38,261.03	42,081.20	3,820.17	608.22
35,000.000	TOTAL COMCAST CORP	38,261.03 109.3172	42,081.20 120.2320	3,820.17	608.22

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	COMCAST CORP DTD 08/07/17 4.000 08/15/2047 20030NBZ3				
30,000.000	26083301	33,167.70	33,079.80	87.90-	453.33
30,000.000	TOTAL COMCAST CORP	33,167.70 110.5590	33,079.80 110.2660	87.90-	453.33
	COMCAST CORP DTD 10/19/17 3.969 11/01/2047 20030NCC3				
200,000.000	26083301	205,620.45	220,346.00	14,725.55	1,323.00
200,000.000	TOTAL COMCAST CORP	205,620.45 102.8102	220,346.00 110.1730	14,725.55	1,323.00
	COMCAST CORP DTD 10/19/17 3.999 11/01/2049 20030NCE9				
268,000.000	26083301	269,277.18	297,195.92	27,918.74	1,786.22
268,000.000	TOTAL COMCAST CORP	269,277.18 100.4766	297,195.92 110.8940	27,918.74	1,786.22
	COMCAST CORP DTD 10/19/17 4.049 11/01/2052 20030NCG4				
401,000.000	26083301	407,356.92	449,268.37	41,911.45	2,706.08
401,000.000	TOTAL COMCAST CORP	407,356.92 101.5853	449,268.37 112.0370	41,911.45	2,706.08
	COMCAST CORP DTD 02/08/18 3.900 03/01/2038 20030NCJ8				
85,000.000	26083301	84,587.75	94,179.15	9,591.40	1,105.00
85,000.000	TOTAL COMCAST CORP	84,587.75 99.5150	94,179.15 110.7990	9,591.40	1,105.00

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	COMCAST CORP DTD 02/08/18 4.000 03/01/2048 20030NCK5				
90,000.000	26083301	93,065.70	99,915.30	6,849.60	1,200.00
90,000.000	TOTAL COMCAST CORP	93,065.70 103.4063	99,915.30 111.0170	6,849.60	1,200.00
	COMCAST CORP DTD 10/05/18 4.700 10/15/2048 20030NCM1				
90,000.000	26083301	106,780.37	111,129.30	4,348.93	893.00
90,000.000	TOTAL COMCAST CORP	106,780.37 118.6449	111,129.30 123.4770	4,348.93	893.00
	COMCAST CORP DTD 10/05/18 4.950 10/15/2058 20030NCN9				
110,000.000	26083301	134,949.87	143,354.20	8,404.33	1,149.50
110,000.000	TOTAL COMCAST CORP	134,949.87 122.6817	143,354.20 130.3220	8,404.33	1,149.50
	COMCAST CORP DTD 11/05/19 3.450 02/01/2050 20030NCZ2				
475,000.000	26083301	473,864.75	486,965.25	13,100.50	2,549.17
475,000.000	TOTAL COMCAST CORP	473,864.75 99.7610	486,965.25 102.5190	13,100.50	2,549.17
	COMCAST CORP DTD 11/05/19 2.650 02/01/2030 20030NDA6				
20,000.000	26083301	20,069.43	20,085.60	16.17	82.44
20,000.000	TOTAL COMCAST CORP	20,069.43 100.3471	20,085.60 100.4280	16.17	82.44

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	COMMONSPIRIT HEALTH DTD 08/21/19 4.187 10/01/2049 20268JAC7				
160,000.000	26083301	160,712.32	159,971.20	741.12-	2,419.16
160,000.000	TOTAL COMMONSPIRIT HEALTH	160,712.32 100.4452	159,971.20 99.9820	741.12-	2,419.16
	COMMONWEALTH EDISON DTD 08/19/13 4.600 08/15/2043 202795JB7				
30,000.000	26083301	31,502.70	35,871.00	4,368.30	521.33
30,000.000	TOTAL COMMONWEALTH EDISON	31,502.70 105.0090	35,871.00 119.5700	4,368.30	521.33
	COMMONWEALTH EDISON CO DTD 03/02/15 3.700 03/01/2045 202795JF8				
30,000.000	26083301	28,881.60	31,938.00	3,056.40	370.00
30,000.000	TOTAL COMMONWEALTH EDISON CO	28,881.60 96.2720	31,938.00 106.4600	3,056.40	370.00
	COMMONWEALTH EDISON CO DTD 11/19/15 4.350 11/15/2045 202795JG6				
95,000.000	26083301	104,746.65	111,462.55	6,715.90	528.04
95,000.000	TOTAL COMMONWEALTH EDISON CO	104,746.65 110.2596	111,462.55 117.3290	6,715.90	528.04
	COMMONWEALTH EDISON CO DTD 08/23/17 3.750 08/15/2047 202795JL5				
75,000.000	26083301	75,139.29	81,036.75	5,897.46	1,056.25
75,000.000	TOTAL COMMONWEALTH EDISON CO	75,139.29 100.1857	81,036.75 108.0490	5,897.46	1,056.25

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	COMMONWEALTH EDISON CO DTD 02/20/18 4.000 03/01/2048 202795JM3				
65,000.000	26083301	68,285.19	73,149.05	4,863.86	866.67
65,000.000	TOTAL COMMONWEALTH EDISON CO	68,285.19 105.0541	73,149.05 112.5370	4,863.86	866.67
	COMMONWEALTH EDISON CO DTD 02/19/19 4.000 03/01/2049 202795JP6				
75,000.000	26083301	76,783.01	84,933.00	8,149.99	1,000.00
75,000.000	TOTAL COMMONWEALTH EDISON CO	76,783.01 102.3773	84,933.00 113.2440	8,149.99	1,000.00
	COMMONWEALTH EDISON CO DTD 11/12/19 3.200 11/15/2049 202795JQ4				
55,000.000	26083301	54,569.35	54,759.10	189.75	239.56
55,000.000	TOTAL COMMONWEALTH EDISON CO	54,569.35 99.2170	54,759.10 99.5620	189.75	239.56
	CONAGRA BRANDS INC DTD 10/22/18 5.300 11/01/2038 205887CD2				
95,000.000	26083301	95,100.24	112,824.85	17,724.61	839.17
95,000.000	TOTAL CONAGRA BRANDS INC	95,100.24 100.1055	112,824.85 118.7630	17,724.61	839.17
	CONCHO RESOURCES INC DTD 09/26/17 4.875 10/01/2047 20605PAJ0				
100,000.000	26083301	111,398.57	116,832.00	5,433.43	1,218.75
100,000.000	TOTAL CONCHO RESOURCES INC	111,398.57 111.3986	116,832.00 116.8320	5,433.43	1,218.75

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CONCHO RESOURCES INC DTD 07/02/18 4.300 08/15/2028 20605PAK7				
65,000.000	26083301	67,699.37	70,876.00	3,176.63	1,055.89
65,000.000	TOTAL CONCHO RESOURCES INC	67,699.37 104.1529	70,876.00 109.0400	3,176.63	1,055.89
	CONOCOPHILLIPS DTD 10/09/02 5.900 10/15/2032 20825CAF1				
50,000.000	26083301	59,601.50	65,864.50	6,263.00	622.78
50,000.000	TOTAL CONOCOPHILLIPS	59,601.50 119.2030	65,864.50 131.7290	6,263.00	622.78
	CONOCOPHILLIPS DTD 02/03/09 6.500 02/01/2039 20825CAQ7				
30,000.000	26083301	43,909.50	43,721.10	188.40-	812.50
30,000.000	TOTAL CONOCOPHILLIPS	43,909.50 146.3650	43,721.10 145.7370	188.40-	812.50
	CONOCOPHILLIPS COMPANY DTD 11/12/14 4.300 11/15/2044 20826FAC0				
145,000.000	26083301	162,122.10	170,228.55	8,106.45	796.69
145,000.000	TOTAL CONOCOPHILLIPS COMPANY	162,122.10 111.8083	170,228.55 117.3990	8,106.45	796.69
	CONOCOPHILLIPS COMPANY DTD 11/12/14 4.150 11/15/2034 20826FAF3				
15,000.000	26083301	14,989.65	16,830.90	1,841.25	79.54
15,000.000	TOTAL CONOCOPHILLIPS COMPANY	14,989.65 99.9310	16,830.90 112.2060	1,841.25	79.54

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CONS EDISON CO OF NY DTD 12/04/09 5.500 12/01/2039 209111EY5				
35,000.000	26083301	39,334.75	44,948.75	5,614.00	160.42
35,000.000	TOTAL CONS EDISON CO OF NY	39,334.75 112.3850	44,948.75 128.4250	5,614.00	160.42
	CONS EDISON CO OF NY DTD 03/06/14 4.450 03/15/2044 209111FD0				
40,000.000	26083301	45,777.20	46,480.00	702.80	524.11
40,000.000	TOTAL CONS EDISON CO OF NY	45,777.20 114.4430	46,480.00 116.2000	702.80	524.11
	CONSOLIDATED EDISON CO O DTD 11/24/14 4.625 12/01/2054 209111FF5				
100,000.000	26083301	100,508.00	121,524.00	21,016.00	385.42
100,000.000	TOTAL CONSOLIDATED EDISON CO O	100,508.00 100.5080	121,524.00 121.5240	21,016.00	385.42
	CONSOLIDATED EDISON CO O DTD 11/17/15 4.500 12/01/2045 209111FG3				
145,000.000	26083301	150,216.68	170,640.35	20,423.67	543.75
145,000.000	TOTAL CONSOLIDATED EDISON CO O	150,216.68 103.5977	170,640.35 117.6830	20,423.67	543.75
	CONSOLIDATED EDISON CO O DTD 06/17/16 3.850 06/15/2046 209111FH1				
50,000.000	26083301	52,648.50	53,886.00	1,237.50	85.56
50,000.000	TOTAL CONSOLIDATED EDISON CO O	52,648.50 105.2970	53,886.00 107.7720	1,237.50	85.56

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CONSOLIDATED EDISON CO O DTD 11/16/16 4.300 12/01/2056 209111FK4				
45,000.000	26083301	44,608.05	50,825.25	6,217.20	161.25
45,000.000	TOTAL CONSOLIDATED EDISON CO O	44,608.05 99.1290	50,825.25 112.9450	6,217.20	161.25
	CONSOLIDATED EDISON CO O DTD 06/08/17 3.875 06/15/2047 209111FL2				
85,000.000	26083301	84,685.50	92,175.70	7,490.20	146.39
85,000.000	TOTAL CONSOLIDATED EDISON CO O	84,685.50 99.6300	92,175.70 108.4420	7,490.20	146.39
	CONSTELLATION BRANDS INC DTD 05/09/17 4.500 05/09/2047 21036PAT5				
95,000.000	26083301	93,116.77	103,670.65	10,553.88	617.50
95,000.000	TOTAL CONSTELLATION BRANDS INC	93,116.77 98.0177	103,670.65 109.1270	10,553.88	617.50
	CONSUMERS ENERGY CO DTD 02/22/17 3.950 07/15/2047 210518DA1				
35,000.000	26083301	32,553.85	39,224.85	6,671.00	637.49
35,000.000	TOTAL CONSUMERS ENERGY CO	32,553.85 93.0110	39,224.85 112.0710	6,671.00	637.49
	CONSUMERS ENERGY CO DTD 05/14/18 4.050 05/15/2048 210518DB9				
45,000.000	26083301	44,536.95	51,928.20	7,391.25	232.88
45,000.000	TOTAL CONSUMERS ENERGY CO	44,536.95 98.9710	51,928.20 115.3960	7,391.25	232.88

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CONSUMERS ENERGY CO DTD 09/03/19 3.100 08/15/2050 210518DF0				
90,000.000	26083301	89,361.90	89,841.60	479.70	914.50
90,000.000	TOTAL CONSUMERS ENERGY CO	89,361.90 99.2910	89,841.60 99.8240	479.70	914.50
	CONTINENTAL RESOURCES DTD 05/19/14 4.900 06/01/2044 212015AQ4				
90,000.000	26083301	88,187.77	95,558.40	7,370.63	367.50
90,000.000	TOTAL CONTINENTAL RESOURCES	88,187.77 97.9864	95,558.40 106.1760	7,370.63	367.50
	CONTINENTAL RESOURCES DTD 12/08/17 4.375 01/15/2028 212015AS0				
50,000.000	26083301	51,794.50	53,169.00	1,374.50	1,008.68
50,000.000	TOTAL CONTINENTAL RESOURCES	51,794.50 103.5890	53,169.00 106.3380	1,374.50	1,008.68
	CORNING INC DTD 08/10/10 5.750 08/15/2040 219350AV7				
20,000.000	26083301	20,989.60	24,919.40	3,929.80	434.44
20,000.000	TOTAL CORNING INC	20,989.60 104.9480	24,919.40 124.5970	3,929.80	434.44
	CORNING INC DTD 02/21/12 4.700 03/15/2037 219350AX3				
35,000.000	26083301	33,764.15	38,630.55	4,866.40	484.36
35,000.000	TOTAL CORNING INC	33,764.15 96.4690	38,630.55 110.3730	4,866.40	484.36

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CORNING INC DTD 11/13/17 4.375 11/15/2057 219350BF1				
40,000.000	26083301	38,670.25	41,047.60	2,377.35	223.61
40,000.000	TOTAL CORNING INC	38,670.25 96.6756	41,047.60 102.6190	2,377.35	223.61
	CORNING INC DTD 11/19/19 5.450 11/15/2079 219350BQ7				
215,000.000	26083301	218,792.65	235,560.45	16,767.80	1,367.04
215,000.000	TOTAL CORNING INC	218,792.65 101.7640	235,560.45 109.5630	16,767.80	1,367.04
	CSX CORP DTD 10/21/10 5.500 04/15/2041 126408GU1				
50,000.000	26083301	57,192.50	63,314.50	6,122.00	580.56
50,000.000	TOTAL CSX CORP	57,192.50 114.3850	63,314.50 126.6290	6,122.00	580.56
	CSX CORP DTD 11/01/11 4.750 05/30/2042 126408GW7				
40,000.000	26083301	39,999.60	47,157.20	7,157.60	163.61
40,000.000	TOTAL CSX CORP	39,999.60 99.9990	47,157.20 117.8930	7,157.60	163.61
	CSX CORP DTD 02/28/12 4.400 03/01/2043 126408GX5				
50,000.000	26083301	55,997.50	56,142.50	145.00	733.33
50,000.000	TOTAL CSX CORP	55,997.50 111.9950	56,142.50 112.2850	145.00	733.33

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	CSX CORP DTD 07/21/14 4.500 08/01/2054 126408HA4				
50,000.000	26083301	49,473.86	57,642.00	8,168.14	937.50
50,000.000	TOTAL CSX CORP	49,473.86 98.9477	57,642.00 115.2840	8,168.14	937.50
	CSX CORP DTD 04/21/15 3.950 05/01/2050 126408HC0				
205,000.000	26083301	202,873.40	221,617.30	18,743.90	1,369.00
205,000.000	TOTAL CSX CORP	202,873.40 98.9626	221,617.30 108.1060	18,743.90	1,369.00
	CVS CAREMARK CORP DTD 12/05/13 5.300 12/05/2043 126650CD0				
105,000.000	26083301	118,329.98	125,405.70	7,075.72	401.92
105,000.000	TOTAL CVS CAREMARK CORP	118,329.98 112.6952	125,405.70 119.4340	7,075.72	401.92
	CVS HEALTH CORP DTD 03/09/18 4.780 03/25/2038 126650CY4				
200,000.000	26083301	211,207.70	227,374.00	16,166.30	2,549.33
200,000.000	TOTAL CVS HEALTH CORP	211,207.70 105.6038	227,374.00 113.6870	16,166.30	2,549.33
	CVS HEALTH CORP DTD 03/09/18 5.050 03/25/2048 126650CZ1				
370,000.000	26083301	400,441.57	438,461.10	38,019.53	4,982.67
370,000.000	TOTAL CVS HEALTH CORP	400,441.57 108.2275	438,461.10 118.5030	38,019.53	4,982.67

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DARDEN RESTAURANTS INC DTD 02/22/18 4.550 02/15/2048 237194AM7				
85,000.000	26083301	79,952.64	86,259.70	6,307.06	1,461.06
85,000.000	TOTAL DARDEN RESTAURANTS INC	79,952.64 94.0619	86,259.70 101.4820	6,307.06	1,461.06
	DEUTSCHE TELEKOM INT FIN DTD 05/29/02 9.250 06/01/2032 25156PAD5				
225,000.000	26083301	315,436.89	357,945.75	42,508.86	1,734.38
225,000.000	TOTAL DEUTSCHE TELEKOM INT FIN	315,436.89 140.1942	357,945.75 159.0870	42,508.86	1,734.38
	DEVON ENERGY CORPORATION DTD 05/14/12 4.750 05/15/2042 25179MAN3				
130,000.000	26083301	125,391.28	145,848.30	20,457.02	789.03
130,000.000	TOTAL DEVON ENERGY CORPORATION	125,391.28 96.4548	145,848.30 112.1910	20,457.02	789.03
	DEVON ENERGY CORPORATION DTD 06/16/15 5.000 06/15/2045 25179MAU7				
90,000.000	26083301	100,699.10	104,460.30	3,761.20	200.00
90,000.000	TOTAL DEVON ENERGY CORPORATION	100,699.10 111.8879	104,460.30 116.0670	3,761.20	200.00
	DIAGEO CAPITAL PLC DTD 10/03/19 2.375 10/24/2029 25243YBB4				
145,000.000	26083301	143,689.20	143,067.15	622.05-	841.81
145,000.000	TOTAL DIAGEO CAPITAL PLC	143,689.20 99.0960	143,067.15 98.6670	622.05-	841.81

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DIAMONDBACK ENERGY INC DTD 12/05/19 3.500 12/01/2029 25278XAN9				
120,000.000	26083301	120,878.00	122,112.00	1,234.00	303.33
120,000.000	TOTAL DIAMONDBACK ENERGY INC	120,878.00 100.7317	122,112.00 101.7600	1,234.00	303.33
	DISCOVERY COMMUNICATIONS DTD 06/03/10 6.350 06/01/2040 25470DAD1				
20,000.000	26083301	21,562.00	25,449.40	3,887.40	105.83
20,000.000	TOTAL DISCOVERY COMMUNICATIONS	21,562.00 107.8100	25,449.40 127.2470	3,887.40	105.83
	DISCOVERY COMMUNICATIONS DTD 03/19/13 4.875 04/01/2043 25470DAJ8				
45,000.000	26083301	42,440.48	49,239.00	6,798.52	548.44
45,000.000	TOTAL DISCOVERY COMMUNICATIONS	42,440.48 94.3122	49,239.00 109.4200	6,798.52	548.44
	DOMINION RESOURCES INC DTD 08/05/11 4.900 08/01/2041 25746UBM0				
50,000.000	26083301	50,018.50	58,673.00	8,654.50	1,020.83
50,000.000	TOTAL DOMINION RESOURCES INC	50,018.50 100.0370	58,673.00 117.3460	8,654.50	1,020.83
	DOMINION RESOURCES INC DTD 07/24/03 5.250 08/01/2033 257469AJ5				
115,000.000	26083301	127,090.19	138,650.90	11,560.71	0.00
115,000.000	TOTAL DOMINION RESOURCES INC	127,090.19 110.5132	138,650.90 120.5660	11,560.71	0.00

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	DOW CHEMICAL CO/THE DTD 11/14/12 4.375 11/15/2042 260543CG6				
105,000.000	26083301	102,970.38	112,157.85	9,187.47	586.98
105,000.000	TOTAL DOW CHEMICAL CO/THE	102,970.38 98.0670	112,157.85 106.8170	9,187.47	586.98
	DOW CHEMICAL CO/THE DTD 09/16/14 4.625 10/01/2044 260543CL5				
65,000.000	26083301	67,738.19	71,778.20	4,040.01	751.56
65,000.000	TOTAL DOW CHEMICAL CO/THE	67,738.19 104.2126	71,778.20 110.4280	4,040.01	751.56
	DOW CHEMICAL CO/THE DTD 05/30/19 5.550 11/30/2048 260543CR2				
65,000.000	26083301	75,655.89	81,249.35	5,593.46	310.65
65,000.000	TOTAL DOW CHEMICAL CO/THE	75,655.89 116.3937	81,249.35 124.9990	5,593.46	310.65
	DOWDUPONT INC DTD 11/28/18 5.319 11/15/2038 26078JAE0				
285,000.000	26083301	308,400.74	340,195.95	31,795.21	1,937.00
285,000.000	TOTAL DOWDUPONT INC	308,400.74 108.2108	340,195.95 119.3670	31,795.21	1,937.00
	DOWDUPONT INC DTD 11/28/18 5.419 11/15/2048 26078JAF7				
70,000.000	26083301	74,782.60	86,371.60	11,589.00	484.70
70,000.000	TOTAL DOWDUPONT INC	74,782.60 106.8323	86,371.60 123.3880	11,589.00	484.70

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DR PEPPER SNAPPLE GROUP DTD 11/01/08 7.450 05/01/2038 26138EAJ8				
45,000.000	26083301	64,240.00	63,700.65	539.35-	558.75
45,000.000	TOTAL DR PEPPER SNAPPLE GROUP	64,240.00 142.7556	63,700.65 141.5570	539.35-	558.75
	DR PEPPER SNAPPLE GROUP DTD 12/14/16 4.420 12/15/2046 26138EAY5				
35,000.000	26083301	30,034.20	37,725.45	7,691.25	68.76
35,000.000	TOTAL DR PEPPER SNAPPLE GROUP	30,034.20 85.8120	37,725.45 107.7870	7,691.25	68.76
	DTE ELECTRIC CO DTD 08/09/17 3.750 08/15/2047 23338VAG1				
40,000.000	26083301	44,124.40	43,780.00	344.40-	566.67
40,000.000	TOTAL DTE ELECTRIC CO	44,124.40 110.3110	43,780.00 109.4500	344.40-	566.67
	DTE ELECTRIC CO DTD 02/15/19 3.950 03/01/2049 23338VAJ5				
110,000.000	26083301	109,194.07	125,906.00	16,711.93	1,448.33
110,000.000	TOTAL DTE ELECTRIC CO	109,194.07 99.2673	125,906.00 114.4600	16,711.93	1,448.33
	DTE ENERGY CO DTD 06/13/19 3.400 06/15/2029 233331BC0				
80,000.000	26083301	80,871.20	82,485.60	1,614.40	120.89
80,000.000	TOTAL DTE ENERGY CO	80,871.20 101.0890	82,485.60 103.1070	1,614.40	120.89

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DUKE ENERGY CAROLINAS DTD 12/08/11 4.250 12/15/2041 26442CAM6				
90,000.000	26083301	91,589.29	102,910.50	11,321.21	170.00
90,000.000	TOTAL DUKE ENERGY CAROLINAS	91,589.29 101.7659	102,910.50 114.3450	11,321.21	170.00
	DUKE ENERGY CAROLINAS DTD 03/12/15 3.750 06/01/2045 26442CAP9				
50,000.000	26083301	53,909.50	53,953.50	44.00	156.25
50,000.000	TOTAL DUKE ENERGY CAROLINAS	53,909.50 107.8190	53,953.50 107.9070	44.00	156.25
	DUKE ENERGY CAROLINAS DTD 11/14/17 3.700 12/01/2047 26442CAT1				
30,000.000	26083301	30,403.20	32,286.00	1,882.80	92.50
30,000.000	TOTAL DUKE ENERGY CAROLINAS	30,403.20 101.3440	32,286.00 107.6200	1,882.80	92.50
	DUKE ENERGY FL PROJ FIN DTD 06/22/16 2.858 03/01/2033 26444GAD5				
65,000.000	26083301	64,996.75	65,707.85	711.10	619.23
65,000.000	TOTAL DUKE ENERGY FL PROJ FIN	64,996.75 99.9950	65,707.85 101.0890	711.10	619.23
	DUKE ENERGY FL PROJ FIN DTD 06/22/16 3.112 09/01/2036 26444GAE3				
80,000.000	26083301	79,995.20	81,408.80	1,413.60	829.87
80,000.000	TOTAL DUKE ENERGY FL PROJ FIN	79,995.20 99.9940	81,408.80 101.7610	1,413.60	829.87

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DUKE ENERGY FLORIDA LLC DTD 06/21/18 4.200 07/15/2048 26444HAF8				
255,000.000	26083301	254,698.75	295,698.00	40,999.25	4,938.50
255,000.000	TOTAL DUKE ENERGY FLORIDA LLC	254,698.75 99.8819	295,698.00 115.9600	40,999.25	4,938.50
	DUKE ENERGY FLORIDA LLC DTD 11/26/19 2.500 12/01/2029 26444HAH4				
95,000.000	26083301	95,001.85	94,748.25	253.60-	230.90
95,000.000	TOTAL DUKE ENERGY FLORIDA LLC	95,001.85 100.0019	94,748.25 99.7350	253.60-	230.90
	DUKE ENERGY INDIANA LLC DTD 05/12/16 3.750 05/15/2046 26443TAA4				
90,000.000	26083301	86,983.20	96,713.10	9,729.90	431.25
90,000.000	TOTAL DUKE ENERGY INDIANA LLC	86,983.20 96.6480	96,713.10 107.4590	9,729.90	431.25
	DUKE ENERGY INDIANA LLC DTD 09/27/19 3.250 10/01/2049 26443TAB2				
145,000.000	26083301	144,212.90	145,018.85	805.95	1,230.49
145,000.000	TOTAL DUKE ENERGY INDIANA LLC	144,212.90 99.4572	145,018.85 100.0130	805.95	1,230.49
	DUKE ENERGY PROGRESS INC DTD 11/20/14 4.150 12/01/2044 26442RAD3				
25,000.000	26083301	25,259.00	28,264.25	3,005.25	86.46
25,000.000	TOTAL DUKE ENERGY PROGRESS INC	25,259.00 101.0360	28,264.25 113.0570	3,005.25	86.46

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	DUKE ENERGY PROGRESS INC DTD 08/13/15 4.200 08/15/2045 26442UAB0				
70,000.000	26083301	69,645.10	79,733.50	10,088.40	1,110.67
70,000.000	TOTAL DUKE ENERGY PROGRESS INC	69,645.10 99.4930	79,733.50 113.9050	10,088.40	1,110.67
	DUKE UNIVERSITY HEALTH DTD 06/06/17 3.920 06/01/2047 26443CAA1				
85,000.000	26083301	85,000.00	94,926.30	9,926.30	277.67
85,000.000	TOTAL DUKE UNIVERSITY HEALTH	85,000.00 100.0000	94,926.30 111.6780	9,926.30	277.67
	EASTMAN CHEMICAL CO DTD 06/05/12 4.800 09/01/2042 277432AL4				
45,000.000	26083301	44,059.80	48,910.05	4,850.25	720.00
45,000.000	TOTAL EASTMAN CHEMICAL CO	44,059.80 97.9107	48,910.05 108.6890	4,850.25	720.00
	EASTMAN CHEMICAL CO DTD 05/15/14 4.650 10/15/2044 277432AP5				
55,000.000	26083301	51,354.35	59,198.15	7,843.80	539.92
55,000.000	TOTAL EASTMAN CHEMICAL CO	51,354.35 93.3715	59,198.15 107.6330	7,843.80	539.92
	EL PASO PIPELINE PART OP DTD 11/19/10 7.500 11/15/2040 28370TAD1				
105,000.000	26083301	133,010.85	144,723.60	11,712.75	1,006.25
105,000.000	TOTAL EL PASO PIPELINE PART OP	133,010.85 126.6770	144,723.60 137.8320	11,712.75	1,006.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EL PASO PIPELINE PART OP DTD 11/08/12 4.700 11/01/2042 28370TAF6				
90,000.000	26083301	88,614.00	96,157.80	7,543.80	705.00
90,000.000	TOTAL EL PASO PIPELINE PART OP	88,614.00 98.4600	96,157.80 106.8420	7,543.80	705.00
	ELI LILLY & CO DTD 02/22/19 3.950 03/15/2049 532457BT4				
150,000.000	26083301	149,168.70	173,757.00	24,588.30	1,744.58
150,000.000	TOTAL ELI LILLY & CO	149,168.70 99.4458	173,757.00 115.8380	24,588.30	1,744.58
	ELI LILLY & CO DTD 02/22/19 4.150 03/15/2059 532457BU1				
150,000.000	26083301	156,358.96	177,171.00	20,812.04	1,832.92
150,000.000	TOTAL ELI LILLY & CO	156,358.96 104.2393	177,171.00 118.1140	20,812.04	1,832.92
	ELI LILLY & CO DTD 02/22/19 3.375 03/15/2029 532457BV9				
85,000.000	26083301	91,623.20	91,555.20	68.00-	844.69
85,000.000	TOTAL ELI LILLY & CO	91,623.20 107.7920	91,555.20 107.7120	68.00-	844.69
	ENABLE MIDSTREAM PARTNERS LP DTD 12/28/15 5.000 05/15/2044 292480AJ9				
55,000.000	26083301	55,424.31	50,486.15	4,938.16-	351.39
55,000.000	TOTAL ENABLE MIDSTREAM PARTNERS LP	55,424.31 100.7715	50,486.15 91.7930	4,938.16-	351.39

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENBRIDGE ENERGY PARTNERS DTD 04/03/08 7.500 04/15/2038 29250RAP1				
60,000.000	26083301	77,242.80	86,097.60	8,854.80	890.00
60,000.000	TOTAL ENBRIDGE ENERGY PARTNERS	77,242.80 128.7380	86,097.60 143.4960	8,854.80	890.00
	ENBRIDGE INC DTD 11/15/19 3.125 11/15/2029 29250NAZ8				
275,000.000	26083301	275,342.55	278,418.25	3,075.70	1,098.09
275,000.000	TOTAL ENBRIDGE INC	275,342.55 100.1246	278,418.25 101.2430	3,075.70	1,098.09
	ENCANA CORP DTD 08/04/04 6.500 08/15/2034 292505AD6				
45,000.000	26083301	54,252.00	52,915.95	1,336.05-	1,105.00
45,000.000	TOTAL ENCANA CORP	54,252.00 120.5600	52,915.95 117.5910	1,336.05-	1,105.00
	ENERGY TRANSFER OPERATNG DTD 01/15/19 6.250 04/15/2049 29279FAA7				
20,000.000	26083301	23,246.20	24,136.20	890.00	263.89
20,000.000	TOTAL ENERGY TRANSFER OPERATNG	23,246.20 116.2310	24,136.20 120.6810	890.00	263.89
	ENERGY TRANSFER PARTNERS DTD 05/12/11 6.050 06/01/2041 29273RAP4				
95,000.000	26083301	101,157.90	107,264.50	6,106.60	478.96
95,000.000	TOTAL ENERGY TRANSFER PARTNERS	101,157.90 106.4820	107,264.50 112.9100	6,106.60	478.96

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	ENERGY TRANSFER PARTNERS DTD 01/17/12 6.500 02/01/2042 29273RAR0				
25,000.000	26083301	27,212.86	29,737.50	2,524.64	677.08
25,000.000	TOTAL ENERGY TRANSFER PARTNERS	27,212.86 108.8514	29,737.50 118.9500	2,524.64	677.08
	ENERGY TRANSFER PARTNERS DTD 01/22/13 5.150 02/01/2043 29273RAT6				
25,000.000	26083301	23,057.75	25,699.50	2,641.75	536.46
25,000.000	TOTAL ENERGY TRANSFER PARTNERS	23,057.75 92.2310	25,699.50 102.7980	2,641.75	536.46
	ENERGY TRANSFER PARTNERS DTD 09/19/13 5.950 10/01/2043 29273RAZ2				
220,000.000	26083301	217,265.88	245,746.60	28,480.72	3,272.50
220,000.000	TOTAL ENERGY TRANSFER PARTNERS	217,265.88 98.7572	245,746.60 111.7030	28,480.72	3,272.50
	ENERGY TRANSFER PARTNERS DTD 06/23/15 6.125 12/15/2045 29273RBJ7				
90,000.000	26083301	104,794.80	104,375.70	419.10-	245.00
90,000.000	TOTAL ENERGY TRANSFER PARTNERS	104,794.80 116.4387	104,375.70 115.9730	419.10-	245.00
	ENERGY TRANSFER PARTNERS DTD 01/17/17 5.300 04/15/2047 29273RBL2				
30,000.000	26083301	31,557.30	32,026.20	468.90	335.67
30,000.000	TOTAL ENERGY TRANSFER PARTNERS	31,557.30 105.1910	32,026.20 106.7540	468.90	335.67

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	ENERGY TRANSFER PARTNERS DTD 06/08/18 5.800 06/15/2038 29278NAD5				
75,000.000	26083301	74,497.25	84,942.75	10,445.50	193.33
75,000.000	TOTAL ENERGY TRANSFER PARTNERS	74,497.25 99.3297	84,942.75 113.2570	10,445.50	193.33
	ENTERGY MISSISSIPPI INC DTD 06/05/19 3.850 06/01/2049 29366WAA4				
30,000.000	26083301	29,610.90	32,766.30	3,155.40	96.25
30,000.000	TOTAL ENTERGY MISSISSIPPI INC	29,610.90 98.7030	32,766.30 109.2210	3,155.40	96.25
	ENTERGY TEXAS INC DTD 01/08/19 4.000 03/30/2029 29365TAG9				
60,000.000	26083301	64,605.60	66,160.20	1,554.60	606.67
60,000.000	TOTAL ENTERGY TEXAS INC	64,605.60 107.6760	66,160.20 110.2670	1,554.60	606.67
	ENTERGY TEXAS INC DTD 01/08/19 4.500 03/30/2039 29365TAH7				
110,000.000	26083301	113,924.31	126,403.20	12,478.89	1,251.25
110,000.000	TOTAL ENTERGY TEXAS INC	113,924.31 103.5676	126,403.20 114.9120	12,478.89	1,251.25
	ENTERPRISE PRODUCTS OPER DTD 10/05/09 6.125 10/15/2039 29379VAG8				
75,000.000	26083301	78,679.09	98,127.00	19,447.91	969.79
75,000.000	TOTAL ENTERPRISE PRODUCTS OPER	78,679.09 104.9055	98,127.00 130.8360	19,447.91	969.79

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENTERPRISE PRODUCTS OPER SER WI DTD 10/15/09 7.550 04/15/2038 29379VAM5				
85,000.000	26083301	110,359.75	123,320.55	12,960.80	1,354.81
85,000.000	TOTAL ENTERPRISE PRODUCTS OPER	110,359.75 129.8350	123,320.55 145.0830	12,960.80	1,354.81
	ENTERPRISE PRODUCTS OPER DTD 08/24/11 5.700 02/15/2042 29379VAV5				
45,000.000	26083301	47,874.15	58,068.90	10,194.75	969.00
45,000.000	TOTAL ENTERPRISE PRODUCTS OPER	47,874.15 106.3870	58,068.90 129.0420	10,194.75	969.00
	ENTERPRISE PRODUCTS OPER DTD 02/15/12 4.850 08/15/2042 29379VAW3				
40,000.000	26083301	38,165.48	46,449.60	8,284.12	732.89
40,000.000	TOTAL ENTERPRISE PRODUCTS OPER	38,165.48 95.4137	46,449.60 116.1240	8,284.12	732.89
	ENTERPRISE PRODUCTS OPER DTD 08/13/12 4.450 02/15/2043 29379VAY9				
35,000.000	26083301	32,982.25	38,519.60	5,537.35	588.39
35,000.000	TOTAL ENTERPRISE PRODUCTS OPER	32,982.25 94.2350	38,519.60 110.0560	5,537.35	588.39
	ENTERPRISE PRODUCTS OPER DTD 03/18/13 4.850 03/15/2044 29379VBA0				
25,000.000	26083301	26,504.62	28,927.00	2,422.38	357.01
25,000.000	TOTAL ENTERPRISE PRODUCTS OPER	26,504.62 106.0185	28,927.00 115.7080	2,422.38	357.01

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENTERPRISE PRODUCTS OPER DTD 05/07/15 4.900 05/15/2046 29379VBJ1				
130,000.000	26083301	133,124.00	152,477.00	19,353.00	813.94
130,000.000	TOTAL ENTERPRISE PRODUCTS OPER	133,124.00 102.4031	152,477.00 117.2900	19,353.00	813.94
	ENTERPRISE PRODUCTS OPER DTD 02/15/18 4.250 02/15/2048 29379VBQ5				
155,000.000	26083301	157,329.18	166,530.45	9,201.27	2,488.61
155,000.000	TOTAL ENTERPRISE PRODUCTS OPER	157,329.18 101.5027	166,530.45 107.4390	9,201.27	2,488.61
	ENTERPRISE PRODUCTS OPER DTD 10/11/18 4.800 02/01/2049 29379VBU6				
80,000.000	26083301	80,435.40	93,980.00	13,544.60	1,600.00
80,000.000	TOTAL ENTERPRISE PRODUCTS OPER	80,435.40 100.5442	93,980.00 117.4750	13,544.60	1,600.00
	ENTERPRISE PRODUCTS OPER DTD 07/08/19 4.200 01/31/2050 29379VBW2				
110,000.000	26083301	113,002.74	118,077.30	5,074.56	2,233.00
110,000.000	TOTAL ENTERPRISE PRODUCTS OPER	113,002.74 102.7298	118,077.30 107.3430	5,074.56	2,233.00
	EOG RESOURCES INC DTD 03/17/15 3.900 04/01/2035 26875PAN1				
75,000.000	26083301	75,165.42	83,201.25	8,035.83	731.25
75,000.000	TOTAL EOG RESOURCES INC	75,165.42 100.2206	83,201.25 110.9350	8,035.83	731.25

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	EQUINOR ASA DTD 11/18/19 3.250 11/18/2049 29446MAC6				
130,000.000	26083301	128,456.93	131,080.30	2,623.37	504.65
130,000.000	TOTAL EQUINOR ASA	128,456.93 98.8130	131,080.30 100.8310	2,623.37	504.65
	ERP OPERATING LP DTD 06/26/19 3.000 07/01/2029 26884ABL6				
55,000.000	26083301	54,801.45	56,975.60	2,174.15	847.92
55,000.000	TOTAL ERP OPERATING LP	54,801.45 99.6390	56,975.60 103.5920	2,174.15	847.92
	ERP OPERATING LP DTD 08/27/19 2.500 02/15/2030 26884ABM4				
115,000.000	26083301	114,422.70	114,188.10	234.60-	990.28
115,000.000	TOTAL ERP OPERATING LP	114,422.70 99.4980	114,188.10 99.2940	234.60-	990.28
	ESTEE LAUDER CO INC DTD 11/21/19 3.125 12/01/2049 29736RAM2				
90,000.000	26083301	88,892.10	90,064.80	1,172.70	312.50
90,000.000	TOTAL ESTEE LAUDER CO INC	88,892.10 98.7690	90,064.80 100.0720	1,172.70	312.50
	EVERGY INC DTD 09/09/19 2.900 09/15/2029 30034WAB2				
110,000.000	26083301	109,809.70	109,483.00	326.70-	992.44
110,000.000	TOTAL EVERGY INC	109,809.70 99.8270	109,483.00 99.5300	326.70-	992.44

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EXELON CORP DTD 06/09/05 5.625 06/15/2035 30161NAC5				
180,000.000	26083301	205,016.05	222,942.60	17,926.55	450.00
180,000.000	TOTAL EXELON CORP	205,016.05 113.8978	222,942.60 123.8570	17,926.55	450.00
	EXELON CORP DTD 12/15/15 5.100 06/15/2045 30161NAS0				
20,000.000	26083301	24,163.80	24,121.80	42.00-	45.33
20,000.000	TOTAL EXELON CORP	24,163.80 120.8190	24,121.80 120.6090	42.00-	45.33
	EXXON MOBIL CORPORATION DTD 03/03/16 4.114 03/01/2046 30231GAW2				
35,000.000	26083301	41,225.10	41,091.75	133.35-	479.97
35,000.000	TOTAL EXXON MOBIL CORPORATION	41,225.10 117.7860	41,091.75 117.4050	133.35-	479.97
	EXXON MOBIL CORPORATION DTD 08/16/19 2.995 08/16/2039 30231GAY8				
180,000.000	26083301	181,148.73	180,480.60	668.13-	2,021.63
180,000.000	TOTAL EXXON MOBIL CORPORATION	181,148.73 100.6382	180,480.60 100.2670	668.13-	2,021.63
	EXXON MOBIL CORPORATION DTD 08/16/19 3.095 08/16/2049 30231GAZ5				
40,000.000	26083301	40,907.27	39,936.80	970.47-	464.25
40,000.000	TOTAL EXXON MOBIL CORPORATION	40,907.27 102.2682	39,936.80 99.8420	970.47-	464.25

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	FEDEX CORP DTD 07/01/97 7.600 07/01/2097 313309AP1				
95,000.000	26083301	125,755.02	135,021.60	9,266.58	3,610.00
95,000.000	TOTAL FEDEX CORP	125,755.02 132.3737	135,021.60 142.1280	9,266.58	3,610.00
	FEDEX CORP DTD 04/11/13 4.100 04/15/2043 31428XAU0				
30,000.000	26083301	29,320.41	29,408.40	87.99	259.67
30,000.000	TOTAL FEDEX CORP	29,320.41 97.7347	29,408.40 98.0280	87.99	259.67
	FEDEX CORP DTD 01/09/15 4.100 02/01/2045 31428XBB1				
140,000.000	26083301	131,125.10	135,881.20	4,756.10	2,391.67
140,000.000	TOTAL FEDEX CORP	131,125.10 93.6608	135,881.20 97.0580	4,756.10	2,391.67
	FEDEX CORP DTD 01/09/15 4.500 02/01/2065 31428XBD7				
60,000.000	26083301	57,688.93	53,757.00	3,931.93-	1,125.00
60,000.000	TOTAL FEDEX CORP	57,688.93 96.1482	53,757.00 89.5950	3,931.93-	1,125.00
	FEDEX CORP DTD 01/31/18 4.050 02/15/2048 31428XBQ8				
25,000.000	26083301	24,293.00	24,155.75	137.25-	382.50
25,000.000	TOTAL FEDEX CORP	24,293.00 97.1720	24,155.75 96.6230	137.25-	382.50

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	FIRST REPUBLIC BANK DTD 02/13/17 4.625 02/13/2047 33616CAC4				
40,000.000	26083301	46,460.40	45,651.20	809.20-	709.17
40,000.000	TOTAL FIRST REPUBLIC BANK	46,460.40 116.1510	45,651.20 114.1280	809.20-	709.17
	FISERV INC DTD 06/24/19 4.400 07/01/2049 337738AV0				
145,000.000	26083301	150,514.59	164,615.60	14,101.01	3,314.06
145,000.000	TOTAL FISERV INC	150,514.59 103.8032	164,615.60 113.5280	14,101.01	3,314.06
	FLORIDA POWER & LIGHT CO DTD 11/16/17 3.700 12/01/2047 341081FP7				
100,000.000	26083301	99,209.00	109,211.00	10,002.00	308.33
100,000.000	TOTAL FLORIDA POWER & LIGHT CO	99,209.00 99.2090	109,211.00 109.2110	10,002.00	308.33
	FLORIDA POWER & LIGHT CO DTD 05/08/18 4.125 06/01/2048 341081FR3				
30,000.000	26083301	30,770.40	35,153.10	4,382.70	103.13
30,000.000	TOTAL FLORIDA POWER & LIGHT CO	30,770.40 102.5680	35,153.10 117.1770	4,382.70	103.13
	FLORIDA PWR & LT CO DTD 06/07/05 4.950 06/01/2035 341081ET0				
75,000.000	26083301	80,778.00	93,697.50	12,919.50	309.38
75,000.000	TOTAL FLORIDA PWR & LT CO	80,778.00 107.7040	93,697.50 124.9300	12,919.50	309.38

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	FMC CORP DTD 09/20/19 3.450 10/01/2029 302491AU9				
80,000.000	26083301	79,999.20	82,718.40	2,719.20	774.33
80,000.000	TOTAL FMC CORP	79,999.20 99.9990	82,718.40 103.3980	2,719.20	774.33
	FMC CORP DTD 09/20/19 4.500 10/01/2049 302491AV7				
25,000.000	26083301	24,987.25	27,280.00	2,292.75	315.63
25,000.000	TOTAL FMC CORP	24,987.25 99.9490	27,280.00 109.1200	2,292.75	315.63
	FOMENTO ECONOMICO MEX DTD 05/10/13 4.375 05/10/2043 344419AB2				
30,000.000	26083301	29,714.45	33,168.30	3,453.85	185.94
30,000.000	TOTAL FOMENTO ECONOMICO MEX	29,714.45 99.0482	33,168.30 110.5610	3,453.85	185.94
	FORD MOTOR COMPANY DTD 05/13/97 7.700 05/15/2097 345370BS8				
60,000.000	26083301	71,946.60	69,339.00	2,607.60-	590.33
60,000.000	TOTAL FORD MOTOR COMPANY	71,946.60 119.9110	69,339.00 115.5650	2,607.60-	590.33
	FORD MOTOR COMPANY DTD 01/08/13 4.750 01/15/2043 345370CQ1				
30,000.000	26083301	25,471.50	26,663.10	1,191.60	657.08
30,000.000	TOTAL FORD MOTOR COMPANY	25,471.50 84.9050	26,663.10 88.8770	1,191.60	657.08

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FORD MOTOR COMPANY DTD 12/08/16 5.291 12/08/2046 345370CS7				
50,000.000	26083301	45,395.90	47,644.50	2,248.60	169.02
50,000.000	TOTAL FORD MOTOR COMPANY	45,395.90 90.7918	47,644.50 95.2890	2,248.60	169.02
	FRANCE TELECOM SA SER W.I. DTD 09/01/01 8.500 03/01/2031 35177PAL1				
170,000.000	26083301	236,580.50	263,335.10	26,754.60	4,816.67
170,000.000	TOTAL FRANCE TELECOM SA SER W.I.	236,580.50 139.1650	263,335.10 154.9030	26,754.60	4,816.67
	GE CAPITAL INTL FUNDING DTD 05/15/16 4.418 11/15/2035 36164QNA2				
534,000.000	26083301	512,251.22	571,235.82	58,984.60	3,014.55
534,000.000	TOTAL GE CAPITAL INTL FUNDING	512,251.22 95.9272	571,235.82 106.9730	58,984.60	3,014.55
	GENERAL ELEC CAP CORP DTD 08/07/2007 6.150 08/07/2037 36962G3A0				
125,000.000	26083301	152,118.08	155,447.50	3,329.42	3,075.00
125,000.000	TOTAL GENERAL ELEC CAP CORP	152,118.08 121.6945	155,447.50 124.3580	3,329.42	3,075.00
	GENERAL ELEC CAP CORP DTD 01/14/08 5.875 01/14/2038 36962G3P7				
105,000.000	26083301	115,896.45	127,633.80	11,737.35	2,861.61
105,000.000	TOTAL GENERAL ELEC CAP CORP	115,896.45 110.3776	127,633.80 121.5560	11,737.35	2,861.61

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GENERAL ELECTRIC CO DTD 10/09/12 4.125 10/09/2042 369604BF9				
22,000.000	26083301	18,093.84	22,696.08	4,602.24	206.71
22,000.000	TOTAL GENERAL ELECTRIC CO	18,093.84 82.2447	22,696.08 103.1640	4,602.24	206.71
	GENERAL MOTORS CO DTD 04/02/14 6.250 10/02/2043 37045VAF7				
60,000.000	26083301	60,323.12	67,412.40	7,089.28	927.08
60,000.000	TOTAL GENERAL MOTORS CO	60,323.12 100.5385	67,412.40 112.3540	7,089.28	927.08
	GENERAL MOTORS CO DTD 11/12/14 5.200 04/01/2045 37045VAJ9				
100,000.000	26083301	88,000.63	101,000.00	12,999.37	1,300.00
100,000.000	TOTAL GENERAL MOTORS CO	88,000.63 88.0006	101,000.00 101.0000	12,999.37	1,300.00
	GENERAL MOTORS CO DTD 02/23/16 6.600 04/01/2036 37045VAK6				
40,000.000	26083301	46,659.20	47,212.00	552.80	660.00
40,000.000	TOTAL GENERAL MOTORS CO	46,659.20 116.6480	47,212.00 118.0300	552.80	660.00
	GENERAL MOTORS CO DTD 02/23/16 6.750 04/01/2046 37045VAL4				
55,000.000	26083301	57,933.85	64,522.15	6,588.30	928.13
55,000.000	TOTAL GENERAL MOTORS CO	57,933.85 105.3343	64,522.15 117.3130	6,588.30	928.13

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GENERAL MOTORS CO DTD 08/07/17 5.150 04/01/2038 37045VAP5				
180,000.000	26083301	156,685.12	184,138.20	27,453.08	2,317.50
180,000.000	TOTAL GENERAL MOTORS CO	156,685.12 87.0473	184,138.20 102.2990	27,453.08	2,317.50
	GENERAL MOTORS CO DTD 08/07/17 5.400 04/01/2048 37045VAQ3				
155,000.000	26083301	145,296.45	160,533.50	15,237.05	2,092.50
155,000.000	TOTAL GENERAL MOTORS CO	145,296.45 93.7396	160,533.50 103.5700	15,237.05	2,092.50
	GEORGE WASHINGTON UNIVER DTD 08/07/14 4.300 09/15/2044 372546AT8				
55,000.000	26083301	55,000.00	63,942.45	8,942.45	696.25
55,000.000	TOTAL GEORGE WASHINGTON UNIVER	55,000.00 100.0000	63,942.45 116.2590	8,942.45	696.25
	GEORGE WASHINGTON UNIVER DTD 07/01/15 4.868 09/15/2045 372546AU5				
30,000.000	26083301	30,519.60	37,634.70	7,115.10	429.01
30,000.000	TOTAL GEORGE WASHINGTON UNIVER	30,519.60 101.7320	37,634.70 125.4490	7,115.10	429.01
	GEORGETOWN UNIVERSITY DTD 01/16/19 4.315 04/01/2049 37310PAC5				
30,000.000	26083301	30,000.00	35,885.40	5,885.40	323.63
30,000.000	TOTAL GEORGETOWN UNIVERSITY	30,000.00 100.0000	35,885.40 119.6180	5,885.40	323.63

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GEORGIA POWER COMPANY DTD 03/06/12 4.300 03/15/2042 373334JW2				
65,000.000	26083301	69,134.85	71,325.80	2,190.95	815.86
65,000.000	TOTAL GEORGIA POWER COMPANY	69,134.85 106.3613	71,325.80 109.7320	2,190.95	815.86
	GEORGIA POWER COMPANY DTD 03/15/13 4.300 03/15/2043 373334KA8				
50,000.000	26083301	53,855.80	54,652.00	796.20	633.06
50,000.000	TOTAL GEORGIA POWER COMPANY	53,855.80 107.7116	54,652.00 109.3040	796.20	633.06
	GILEAD SCIENCES INC DTD 03/07/14 4.800 04/01/2044 375558AX1				
290,000.000	26083301	298,804.66	348,516.20	49,711.54	3,480.00
290,000.000	TOTAL GILEAD SCIENCES INC	298,804.66 103.0361	348,516.20 120.1780	49,711.54	3,480.00
	GILEAD SCIENCES INC DTD 11/17/14 4.500 02/01/2045 375558BA0				
55,000.000	26083301	54,581.83	63,937.50	9,355.67	1,031.25
55,000.000	TOTAL GILEAD SCIENCES INC	54,581.83 99.2397	63,937.50 116.2500	9,355.67	1,031.25
	GLAXOSMITHKLINE CAP INC DTD 05/15/18 3.875 05/15/2028 377372AN7				
90,000.000	26083301	90,445.92	99,413.10	8,967.18	445.63
90,000.000	TOTAL GLAXOSMITHKLINE CAP INC	90,445.92 100.4955	99,413.10 110.4590	8,967.18	445.63

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GLAXOSMITHKLINE CAPITAL DTD 03/25/19 3.375 06/01/2029 377373AH8				
295,000.000	26083301	292,536.55	316,638.25	24,101.70	829.69
295,000.000	TOTAL GLAXOSMITHKLINE CAPITAL	292,536.55 99.1649	316,638.25 107.3350	24,101.70	829.69
	GOLDMAN SACHS GROUP INC DTD 04/23/18 04/23/2039 38141GXA7				
105,000.000	26083301	120,076.95	119,651.70	425.25-	874.85
105,000.000	TOTAL GOLDMAN SACHS GROUP INC	120,076.95 114.3590	119,651.70 113.9540	425.25-	874.85
	GOLDMAN SACHS GROUP INC DTD 04/18/06 6.450 05/01/2036 38143YAC7				
35,000.000	26083301	44,945.95	46,691.75	1,745.80	376.25
35,000.000	TOTAL GOLDMAN SACHS GROUP INC	44,945.95 128.4170	46,691.75 133.4050	1,745.80	376.25
	GOLDMAN SACHS GROUP INC DTD 05/22/15 5.150 05/22/2045 38148LAF3				
30,000.000	26083301	33,769.01	36,877.20	3,108.19	167.38
30,000.000	TOTAL GOLDMAN SACHS GROUP INC	33,769.01 112.5634	36,877.20 122.9240	3,108.19	167.38
	GOLDMAN SACHS GROUP INC DTD 10/31/17 10/31/2038 38148YAA6				
345,000.000	26083301	339,986.83	374,939.10	34,952.27	2,348.27
345,000.000	TOTAL GOLDMAN SACHS GROUP INC	339,986.83 98.5469	374,939.10 108.6780	34,952.27	2,348.27

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GRUPO TELEVISA SAB DTD 05/13/14 5.000 05/13/2045 40049JBA4				
75,000.000	26083301	78,808.75	78,320.25	488.50-	500.00
75,000.000	TOTAL GRUPO TELEVISA SAB	78,808.75 105.0783	78,320.25 104.4270	488.50-	500.00
	GRUPO TELEVISA SAB DTD 05/24/19 5.250 05/24/2049 40049JBE6				
75,000.000	26083301	76,181.29	81,156.75	4,975.46	404.69
75,000.000	TOTAL GRUPO TELEVISA SAB	76,181.29 101.5751	81,156.75 108.2090	4,975.46	404.69
	HACKENSACK MERIDIAN HLTH DTD 04/25/18 4.211 07/01/2048 404530AB3				
30,000.000	26083301	30,000.00	33,750.90	3,750.90	631.65
30,000.000	TOTAL HACKENSACK MERIDIAN HLTH	30,000.00 100.0000	33,750.90 112.5030	3,750.90	631.65
	HALLIBURTON CO DTD 11/13/15 4.850 11/15/2035 406216BJ9				
20,000.000	26083301	21,191.02	22,629.20	1,438.18	123.94
20,000.000	TOTAL HALLIBURTON CO	21,191.02 105.9551	22,629.20 113.1460	1,438.18	123.94
	HALLIBURTON COMPANY DTD 12/15/03 7.600 08/15/2096 406216AS0				
170,000.000	26083301	239,048.50	235,693.10	3,355.40-	4,880.89
170,000.000	TOTAL HALLIBURTON COMPANY	239,048.50 140.6168	235,693.10 138.6430	3,355.40-	4,880.89

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	HARRIS CORPORATION DTD 12/03/10 6.150 12/15/2040 413875AN5				
70,000.000	26083301	82,381.31	93,166.50	10,785.19	191.33
70,000.000	TOTAL HARRIS CORPORATION	82,381.31 117.6876	93,166.50 133.0950	10,785.19	191.33
	HARTFORD FINL SVCS GROUP INC DTD 10/10/06 6.100 10/01/2041 416515AP9				
95,000.000	26083301	112,812.06	130,299.15	17,487.09	1,448.75
95,000.000	TOTAL HARTFORD FINL SVCS GROUP INC	112,812.06 118.7495	130,299.15 137.1570	17,487.09	1,448.75
	HARTFORD FINL SVCS GRP DTD 03/23/10 6.625 03/30/2040 416515BA1				
55,000.000	26083301	65,347.30	77,216.15	11,868.85	921.06
55,000.000	TOTAL HARTFORD FINL SVCS GRP	65,347.30 118.8133	77,216.15 140.3930	11,868.85	921.06
	HCA INC DTD 06/22/17 5.500 06/15/2047 404119BV0				
50,000.000	26083301	54,157.50	57,475.00	3,317.50	122.22
50,000.000	TOTAL HCA INC	54,157.50 108.3150	57,475.00 114.9500	3,317.50	122.22
	HESS CORP DTD 12/14/09 6.000 01/15/2040 42809HAC1				
40,000.000	26083301	44,239.82	47,266.00	3,026.18	1,106.67
40,000.000	TOTAL HESS CORP	44,239.82 110.5995	47,266.00 118.1650	3,026.18	1,106.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HOME DEPOT INC DTD 09/10/10 5.400 09/15/2040 437076AU6				
25,000.000	26083301	30,126.50	33,173.25	3,046.75	397.50
25,000.000	TOTAL HOME DEPOT INC	30,126.50 120.5060	33,173.25 132.6930	3,046.75	397.50
	HOME DEPOT INC DTD 04/05/13 4.200 04/01/2043 437076BA9				
60,000.000	26083301	60,928.05	69,637.80	8,709.75	630.00
60,000.000	TOTAL HOME DEPOT INC	60,928.05 101.5467	69,637.80 116.0630	8,709.75	630.00
	HOME DEPOT INC DTD 06/12/14 4.400 03/15/2045 437076BF8				
140,000.000	26083301	158,555.64	167,340.60	8,784.96	1,813.78
140,000.000	TOTAL HOME DEPOT INC	158,555.64 113.2540	167,340.60 119.5290	8,784.96	1,813.78
	HOME DEPOT INC DTD 06/02/15 4.250 04/01/2046 437076BH4				
220,000.000	26083301	237,156.68	259,435.00	22,278.32	2,337.50
220,000.000	TOTAL HOME DEPOT INC	237,156.68 107.7985	259,435.00 117.9250	22,278.32	2,337.50
	HOME DEPOT INC DTD 06/05/17 3.900 06/15/2047 437076BS0				
85,000.000	26083301	95,009.20	96,197.05	1,187.85	147.33
85,000.000	TOTAL HOME DEPOT INC	95,009.20 111.7755	96,197.05 113.1730	1,187.85	147.33

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	HSBC BANK USA NA SER BKNT DTD 06/18/08 7.000 01/15/2039 4042Q1AD9				
35,000.000	26083301	45,254.35	51,110.85	5,856.50	1,129.72
35,000.000	TOTAL HSBC BANK USA NA	45,254.35 129.2981	51,110.85 146.0310	5,856.50	1,129.72
	HSBC HOLDINGS PLC DTD 05/27/08 6.800 06/01/2038 404280AJ8				
30,000.000	26083301	41,441.40	42,747.30	1,305.90	170.00
30,000.000	TOTAL HSBC HOLDINGS PLC	41,441.40 138.1380	42,747.30 142.4910	1,305.90	170.00
	HSBC HOLDINGS PLC DTD 11/17/11 6.100 01/14/2042 404280AM1				
35,000.000	26083301	48,911.10	49,704.90	793.80	990.40
35,000.000	TOTAL HSBC HOLDINGS PLC	48,911.10 139.7460	49,704.90 142.0140	793.80	990.40
	HSBC HOLDINGS PLC DTD 05/22/19 05/22/2030 404280CC1				
305,000.000	26083301	304,750.19	328,902.85	24,152.66	1,312.76
305,000.000	TOTAL HSBC HOLDINGS PLC	304,750.19 99.9181	328,902.85 107.8370	24,152.66	1,312.76
	HUMANA INC DTD 08/15/19 3.125 08/15/2029 444859BK7				
100,000.000	26083301	101,845.00	102,011.00	166.00	1,180.56
100,000.000	TOTAL HUMANA INC	101,845.00 101.8450	102,011.00 102.0110	166.00	1,180.56

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	HUMANA INC DTD 08/15/19 3.950 08/15/2049 444859BL5				
30,000.000	26083301	29,890.20	31,439.40	1,549.20	447.67
30,000.000	TOTAL HUMANA INC	29,890.20 99.6340	31,439.40 104.7980	1,549.20	447.67
	IBM CORP DTD 12/06/96 7.125 12/01/2096 459200AP6				
15,000.000	26083301	18,062.25	23,487.30	5,425.05	89.06
15,000.000	TOTAL IBM CORP	18,062.25 120.4150	23,487.30 156.5820	5,425.05	89.06
	IBM CORP DTD 05/15/19 4.150 05/15/2039 459200KB6				
55,000.000	26083301	54,901.17	62,041.65	7,140.48	291.65
55,000.000	TOTAL IBM CORP	54,901.17 99.8203	62,041.65 112.8030	7,140.48	291.65
	IBM CORP DTD 05/15/19 4.250 05/15/2049 459200KC4				
350,000.000	26083301	379,113.29	400,561.00	21,447.71	1,900.69
350,000.000	TOTAL IBM CORP	379,113.29 108.3181	400,561.00 114.4460	21,447.71	1,900.69
	INDIANA MICHIGAN POWER DTD 03/03/16 4.550 03/15/2046 454889AQ9				
65,000.000	26083301	70,988.45	75,917.40	4,928.95	870.82
65,000.000	TOTAL INDIANA MICHIGAN POWER	70,988.45 109.2130	75,917.40 116.7960	4,928.95	870.82

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	INDIANA UNIV HEALTH INC DTD 04/17/18 3.970 11/01/2048 455170AA8				
25,000.000	26083301	25,000.00	28,063.25	3,063.25	165.42
25,000.000	TOTAL INDIANA UNIV HEALTH INC	25,000.00 100.0000	28,063.25 112.2530	3,063.25	165.42
	INTEL CORP DTD 12/11/12 4.250 12/15/2042 458140AP5				
60,000.000	26083301	63,011.20	70,527.60	7,516.40	113.33
60,000.000	TOTAL INTEL CORP	63,011.20 105.0187	70,527.60 117.5460	7,516.40	113.33
	INTEL CORP DTD 05/19/16 4.100 05/19/2046 458140AV2				
65,000.000	26083301	66,513.67	75,043.80	8,530.13	310.92
65,000.000	TOTAL INTEL CORP	66,513.67 102.3287	75,043.80 115.4520	8,530.13	310.92
	INTEL CORP DTD 05/11/17 4.100 05/11/2047 458140AY6				
85,000.000	26083301	89,889.23	98,776.80	8,887.57	484.03
85,000.000	TOTAL INTEL CORP	89,889.23 105.7520	98,776.80 116.2080	8,887.57	484.03
	INTEL CORP DTD 11/21/19 3.250 11/15/2049 458140BJ8				
470,000.000	26083301	474,275.40	472,632.00	1,643.40-	1,697.22
470,000.000	TOTAL INTEL CORP	474,275.40 100.9097	472,632.00 100.5600	1,643.40-	1,697.22

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	INTERNATIONAL PAPER CO DTD 05/26/15 5.150 05/15/2046 460146CN1				
75,000.000	26083301	72,555.26	86,307.00	13,751.74	493.54
75,000.000	TOTAL INTERNATIONAL PAPER CO	72,555.26 96.7403	86,307.00 115.0760	13,751.74	493.54
	INTERNATIONAL PAPER CO DTD 08/11/16 4.400 08/15/2047 460146CQ4				
180,000.000	26083301	168,941.78	192,789.00	23,847.22	2,992.00
180,000.000	TOTAL INTERNATIONAL PAPER CO	168,941.78 93.8565	192,789.00 107.1050	23,847.22	2,992.00
	INTL PAPER CO DTD 12/07/09 7.300 11/15/2039 460146CF8				
35,000.000	26083301	45,643.15	48,492.50	2,849.35	326.47
35,000.000	TOTAL INTL PAPER CO	45,643.15 130.4090	48,492.50 138.5500	2,849.35	326.47
	INTL PAPER CO DTD 11/16/11 6.000 11/15/2041 460146CH4				
20,000.000	26083301	23,418.95	24,965.80	1,546.85	153.33
20,000.000	TOTAL INTL PAPER CO	23,418.95 117.0947	24,965.80 124.8290	1,546.85	153.33
	JOHN SEVIER COMB CYCLE DTD 01/17/12 4.626 01/15/2042 478045AA5				
84,457.900	26083301	97,152.77	99,288.71	2,135.94	1,801.57
84,457.900	TOTAL JOHN SEVIER COMB CYCLE	97,152.77 115.0310	99,288.71 117.5600	2,135.94	1,801.57

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHNSON & JOHNSON DTD 03/01/16 3.700 03/01/2046 478160BV5				
45,000.000	26083301	45,202.50	50,867.55	5,665.05	555.00
45,000.000	TOTAL JOHNSON & JOHNSON	45,202.50 100.4500	50,867.55 113.0390	5,665.05	555.00
	JOHNSON & JOHNSON DTD 03/03/17 3.625 03/03/2037 478160CF9				
150,000.000	26083301	149,274.00	165,699.00	16,425.00	1,781.39
150,000.000	TOTAL JOHNSON & JOHNSON	149,274.00 99.5160	165,699.00 110.4660	16,425.00	1,781.39
	JOHNSON & JOHNSON DTD 03/03/17 3.750 03/03/2047 478160CG7				
120,000.000	26083301	131,287.75	137,242.80	5,955.05	1,475.00
120,000.000	TOTAL JOHNSON & JOHNSON	131,287.75 109.4065	137,242.80 114.3690	5,955.05	1,475.00
	JOHNSON & JOHNSON DTD 11/10/17 3.400 01/15/2038 478160CL6				
330,000.000	26083301	330,376.90	354,099.90	23,723.00	5,173.67
330,000.000	TOTAL JOHNSON & JOHNSON	330,376.90 100.1142	354,099.90 107.3030	23,723.00	5,173.67
	JOHNSON CONTROLS INTL PL DTD 07/15/16 6.000 01/15/2036 478375AH1				
35,000.000	26083301	41,297.20	42,966.70	1,669.50	968.33
35,000.000	TOTAL JOHNSON CONTROLS INTL PL	41,297.20 117.9920	42,966.70 122.7620	1,669.50	968.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHNSON CONTROLS INTL PL DTD 07/02/16 07/02/2064 478375AN8				
90,000.000	26083301	85,344.42	95,228.10	9,883.68	2,215.13
90,000.000	TOTAL JOHNSON CONTROLS INTL PL	85,344.42 94.8271	95,228.10 105.8090	9,883.68	2,215.13
	JPMORGAN CHASE & CO DTD 05/22/08 6.400 05/15/2038 46625HHF0				
20,000.000	26083301	26,875.40	28,983.40	2,108.00	163.56
20,000.000	TOTAL JPMORGAN CHASE & CO	26,875.40 134.3770	28,983.40 144.9170	2,108.00	163.56
	JPMORGAN CHASE & CO DTD 10/21/10 5.500 10/15/2040 46625HHV5				
171,000.000	26083301	195,964.31	230,083.92	34,119.61	1,985.50
171,000.000	TOTAL JPMORGAN CHASE & CO	195,964.31 114.5990	230,083.92 134.5520	34,119.61	1,985.50
	JPMORGAN CHASE & CO DTD 07/21/11 5.600 07/15/2041 46625HJB7				
40,000.000	26083301	54,531.20	54,781.60	250.40	1,032.89
40,000.000	TOTAL JPMORGAN CHASE & CO	54,531.20 136.3280	54,781.60 136.9540	250.40	1,032.89
	JPMORGAN CHASE & CO DTD 08/21/13 5.625 08/16/2043 46625HJM3				
120,000.000	26083301	157,867.70	160,741.20	2,873.50	2,531.25
120,000.000	TOTAL JPMORGAN CHASE & CO	157,867.70 131.5564	160,741.20 133.9510	2,873.50	2,531.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 01/28/14 4.850 02/01/2044 46625HJU5				
70,000.000	26083301	86,018.80	89,505.50	3,486.70	1,414.58
70,000.000	TOTAL JPMORGAN CHASE & CO	86,018.80 122.8840	89,505.50 127.8650	3,486.70	1,414.58
	JPMORGAN CHASE & CO DTD 02/22/17 02/22/2048 46647PAA4				
35,000.000	26083301	35,333.39	41,366.85	6,033.46	534.28
35,000.000	TOTAL JPMORGAN CHASE & CO	35,333.39 100.9525	41,366.85 118.1910	6,033.46	534.28
	JPMORGAN CHASE & CO DTD 07/24/17 07/24/2048 46647PAK2				
175,000.000	26083301	187,089.59	200,021.50	12,931.91	3,077.20
175,000.000	TOTAL JPMORGAN CHASE & CO	187,089.59 106.9083	200,021.50 114.2980	12,931.91	3,077.20
	JPMORGAN CHASE & CO DTD 11/10/17 11/15/2048 46647PAL0				
370,000.000	26083301	380,132.65	419,250.70	39,118.05	1,874.09
370,000.000	TOTAL JPMORGAN CHASE & CO	380,132.65 102.7386	419,250.70 113.3110	39,118.05	1,874.09
	JPMORGAN CHASE & CO DTD 01/23/18 01/23/2049 46647PAN6				
45,000.000	26083301	50,695.65	50,646.60	49.05-	769.66
45,000.000	TOTAL JPMORGAN CHASE & CO	50,695.65 112.6570	50,646.60 112.5480	49.05-	769.66

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	JPMORGAN CHASE & CO DTD 05/06/19 05/06/2030 46647PBD7				
30,000.000	26083301	32,152.50	32,321.40	168.90	169.68
30,000.000	TOTAL JPMORGAN CHASE & CO	32,152.50 107.1750	32,321.40 107.7380	168.90	169.68
	KAISER FOUNDATION HOSPIT DTD 05/03/17 4.150 05/01/2047 48305QAD5				
100,000.000	26083301	99,552.87	114,213.00	14,660.13	691.67
100,000.000	TOTAL KAISER FOUNDATION HOSPIT	99,552.87 99.5529	114,213.00 114.2130	14,660.13	691.67
	KAISER FOUNDATION HOSPIT DTD 10/31/19 3.266 11/01/2049 48305QAE3				
160,000.000	26083301	160,828.50	160,590.40	238.10-	885.45
160,000.000	TOTAL KAISER FOUNDATION HOSPIT	160,828.50 100.5178	160,590.40 100.3690	238.10-	885.45
	KENTUCKY UTILITIES CO DTD 09/28/15 4.375 10/01/2045 491674BL0				
155,000.000	26083301	157,859.75	179,965.85	22,106.10	1,695.31
155,000.000	TOTAL KENTUCKY UTILITIES CO	157,859.75 101.8450	179,965.85 116.1070	22,106.10	1,695.31
	KEURIG DR PEPPER INC DTD 05/25/19 4.985 05/25/2038 49271VAC4				
90,000.000	26083301	90,801.93	106,277.40	15,475.47	448.65
90,000.000	TOTAL KEURIG DR PEPPER INC	90,801.93 100.8910	106,277.40 118.0860	15,475.47	448.65

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	KEYCORP MED TERM NOTE DTD 09/11/19 2.550 10/01/2029 49326EEJ8				
95,000.000	26083301	92,781.65	92,903.35	121.70	740.21
95,000.000	TOTAL KEYCORP	92,781.65 97.6649	92,903.35 97.7930	121.70	740.21
	KIMCO REALTY CORP DTD 03/30/15 4.250 04/01/2045 49446RAM1				
40,000.000	26083301	40,626.00	42,428.80	1,802.80	425.00
40,000.000	TOTAL KIMCO REALTY CORP	40,626.00 101.5650	42,428.80 106.0720	1,802.80	425.00
	KIMCO REALTY CORP DTD 11/10/16 4.125 12/01/2046 49446RAQ2				
80,000.000	26083301	78,484.62	84,648.80	6,164.18	275.00
80,000.000	TOTAL KIMCO REALTY CORP	78,484.62 98.1058	84,648.80 105.8110	6,164.18	275.00
	KIMCO REALTY CORP DTD 08/10/17 4.450 09/01/2047 49446RAT6				
25,000.000	26083301	24,400.83	27,427.75	3,026.92	370.83
25,000.000	TOTAL KIMCO REALTY CORP	24,400.83 97.6033	27,427.75 109.7110	3,026.92	370.83
	KIMCO REALTY CORP DTD 08/29/19 3.700 10/01/2049 49446RAV1				
40,000.000	26083301	39,818.40	38,944.40	874.00-	501.56
40,000.000	TOTAL KIMCO REALTY CORP	39,818.40 99.5460	38,944.40 97.3610	874.00-	501.56

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	KINDER MORGAN ENER PART DTD 01/30/07 6.500 02/01/2037 494550AV8				
20,000.000	26083301	22,137.40	24,947.20	2,809.80	541.67
20,000.000	TOTAL KINDER MORGAN ENER PART	22,137.40 110.6870	24,947.20 124.7360	2,809.80	541.67
	KINDER MORGAN ENER PART MED TERM NOTE DTD 06/21/07 6.950 01/15/2038 494550AW6				
65,000.000	26083301	79,399.95	86,117.20	6,717.25	2,083.07
65,000.000	TOTAL KINDER MORGAN ENER PART	79,399.95 122.1538	86,117.20 132.4880	6,717.25	2,083.07
	KINDER MORGAN ENER PART DTD 09/16/09 6.500 09/01/2039 494550BD7				
35,000.000	26083301	39,574.15	44,306.50	4,732.35	758.33
35,000.000	TOTAL KINDER MORGAN ENER PART	39,574.15 113.0690	44,306.50 126.5900	4,732.35	758.33
	KINDER MORGAN ENER PART DTD 05/19/10 6.550 09/15/2040 494550BF2				
65,000.000	26083301	71,331.70	82,700.80	11,369.10	1,253.60
65,000.000	TOTAL KINDER MORGAN ENER PART	71,331.70 109.7411	82,700.80 127.2320	11,369.10	1,253.60
	KINDER MORGAN ENER PART DTD 03/04/11 6.375 03/01/2041 494550BH8				
90,000.000	26083301	102,500.63	113,028.30	10,527.67	1,912.50
90,000.000	TOTAL KINDER MORGAN ENER PART	102,500.63 113.8896	113,028.30 125.5870	10,527.67	1,912.50

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	KINDER MORGAN ENER PART DTD 08/13/12 5.000 08/15/2042 494550BN5				
45,000.000	26083301	43,161.30	49,088.70	5,927.40	850.00
45,000.000	TOTAL KINDER MORGAN ENER PART	43,161.30 95.9140	49,088.70 109.0860	5,927.40	850.00
	KINDER MORGAN INC/DELAWA DTD 02/26/15 5.050 02/15/2046 49456BAJ0				
95,000.000	26083301	98,694.25	106,608.05	7,913.80	1,812.39
95,000.000	TOTAL KINDER MORGAN INC/DELAWA	98,694.25 103.8887	106,608.05 112.2190	7,913.80	1,812.39
	KRAFT FOODS GROUP INC DTD 12/04/12 5.000 06/04/2042 50076QAE6				
90,000.000	26083301	94,630.50	96,166.80	1,536.30	337.50
90,000.000	TOTAL KRAFT FOODS GROUP INC	94,630.50 105.1450	96,166.80 106.8520	1,536.30	337.50
	KRAFT FOODS GROUP INC DTD 01/14/13 6.500 02/09/2040 50076QAN6				
130,000.000	26083301	152,854.27	157,807.00	4,952.73	3,333.06
130,000.000	TOTAL KRAFT FOODS GROUP INC	152,854.27 117.5802	157,807.00 121.3900	4,952.73	3,333.06
	KRAFT HEINZ FOODS CO DTD 05/24/16 4.375 06/01/2046 50077LAB2				
160,000.000	26083301	151,865.55	157,723.20	5,857.65	583.33
160,000.000	TOTAL KRAFT HEINZ FOODS CO	151,865.55 94.9160	157,723.20 98.5770	5,857.65	583.33

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	KRAFT HEINZ FOODS CO DTD 08/15/16 5.200 07/15/2045 50077LAM8				
25,000.000	26083301	25,065.16	27,148.75	2,083.59	599.44
25,000.000	TOTAL KRAFT HEINZ FOODS CO	25,065.16 100.2606	27,148.75 108.5950	2,083.59	599.44
	KROGER CO DTD 10/03/16 3.875 10/15/2046 501044DF5				
75,000.000	26083301	70,578.54	73,483.50	2,904.96	613.54
75,000.000	TOTAL KROGER CO	70,578.54 94.1047	73,483.50 97.9780	2,904.96	613.54
	KROGER CO DTD 07/24/17 4.650 01/15/2048 501044DK4				
25,000.000	26083301	23,146.50	27,364.00	4,217.50	536.04
25,000.000	TOTAL KROGER CO	23,146.50 92.5860	27,364.00 109.4560	4,217.50	536.04
	KROGER CO/THE DTD 04/16/12 5.000 04/15/2042 501044CR0				
90,000.000	26083301	93,673.50	100,246.50	6,573.00	950.00
90,000.000	TOTAL KROGER CO/THE	93,673.50 104.0817	100,246.50 111.3850	6,573.00	950.00
	LAM RESEARCH CORP DTD 03/04/19 4.875 03/15/2049 512807AT5				
45,000.000	26083301	45,158.60	56,353.95	11,195.35	645.94
45,000.000	TOTAL LAM RESEARCH CORP	45,158.60 100.3524	56,353.95 125.2310	11,195.35	645.94

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	LINCOLN NATIONAL CORP DTD 02/12/18 4.350 03/01/2048 534187BG3				
120,000.000	26083301	119,518.10	132,291.60	12,773.50	1,740.00
120,000.000	TOTAL LINCOLN NATIONAL CORP	119,518.10 99.5984	132,291.60 110.2430	12,773.50	1,740.00
	LINCOLN NATIONAL CORP DTD 08/19/19 3.050 01/15/2030 534187BJ7				
70,000.000	26083301	69,927.20	70,249.20	322.00	782.83
70,000.000	TOTAL LINCOLN NATIONAL CORP	69,927.20 99.8960	70,249.20 100.3560	322.00	782.83
	LOCKHEED MARTIN CORP DTD 06/01/11 5.720 06/01/2040 539830AW9				
30,000.000	26083301	34,376.70	40,410.30	6,033.60	143.00
30,000.000	TOTAL LOCKHEED MARTIN CORP	34,376.70 114.5890	40,410.30 134.7010	6,033.60	143.00
	LOCKHEED MARTIN CORP DTD 12/14/12 4.070 12/15/2042 539830BB4				
130,000.000	26083301	123,985.65	148,458.70	24,473.05	235.16
130,000.000	TOTAL LOCKHEED MARTIN CORP	123,985.65 95.3736	148,458.70 114.1990	24,473.05	235.16
	LOCKHEED MARTIN CORP DTD 09/07/17 4.090 09/15/2052 539830BN8				
15,000.000	26083301	14,511.60	17,600.85	3,089.25	180.64
15,000.000	TOTAL LOCKHEED MARTIN CORP	14,511.60 96.7440	17,600.85 117.3390	3,089.25	180.64

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	LOUISVILLE GAS & ELEC DTD 04/01/19 4.250 04/01/2049 546676AY3				
45,000.000	26083301	44,946.90	51,853.05	6,906.15	478.13
45,000.000	TOTAL LOUISVILLE GAS & ELEC	44,946.90 99.8820	51,853.05 115.2290	6,906.15	478.13
	LOWE'S COMPANIES INC DTD 09/11/2007 6.650 09/15/2037 548661CP0				
50,000.000	26083301	66,595.50	66,288.50	307.00-	979.03
50,000.000	TOTAL LOWE'S COMPANIES INC	66,595.50 133.1910	66,288.50 132.5770	307.00-	979.03
	LOWE'S COMPANIES INC DTD 04/23/12 4.650 04/15/2042 548661CX3				
110,000.000	26083301	110,652.84	126,132.60	15,479.76	1,079.83
110,000.000	TOTAL LOWE'S COMPANIES INC	110,652.84 100.5935	126,132.60 114.6660	15,479.76	1,079.83
	LOWE'S COS INC DTD 09/10/14 4.250 09/15/2044 548661DE4				
60,000.000	26083301	57,171.60	64,710.00	7,538.40	750.83
60,000.000	TOTAL LOWE'S COS INC	57,171.60 95.2860	64,710.00 107.8500	7,538.40	750.83
	LOWE'S COS INC DTD 09/16/15 4.375 09/15/2045 548661DJ3				
75,000.000	26083301	70,053.32	83,718.75	13,665.43	966.15
75,000.000	TOTAL LOWE'S COS INC	70,053.32 93.4044	83,718.75 111.6250	13,665.43	966.15

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	LOWE'S COS INC DTD 04/20/16 3.700 04/15/2046 548661DN4				
25,000.000	26083301	23,721.48	25,503.00	1,781.52	195.28
25,000.000	TOTAL LOWE'S COS INC	23,721.48 94.8859	25,503.00 102.0120	1,781.52	195.28
	LYB INT FINANCE III DTD 10/10/19 4.200 10/15/2049 50249AAA1				
85,000.000	26083301	83,714.80	88,717.90	5,003.10	803.25
85,000.000	TOTAL LYB INT FINANCE III	83,714.80 98.4880	88,717.90 104.3740	5,003.10	803.25
	LYB INTL FINANCE BV DTD 07/16/13 5.250 07/15/2043 50247VAB5				
45,000.000	26083301	50,157.90	53,155.80	2,997.90	1,089.38
45,000.000	TOTAL LYB INTL FINANCE BV	50,157.90 111.4620	53,155.80 118.1240	2,997.90	1,089.38
	MAGELLAN MIDSTREAM PARTN DTD 10/10/13 5.150 10/15/2043 559080AG1				
80,000.000	26083301	81,664.83	93,684.80	12,019.97	869.78
80,000.000	TOTAL MAGELLAN MIDSTREAM PARTN	81,664.83 102.0810	93,684.80 117.1060	12,019.97	869.78
	MAGELLAN MIDSTREAM PARTN DTD 10/03/17 4.200 10/03/2047 559080AM8				
30,000.000	26083301	30,717.30	32,023.80	1,306.50	308.00
30,000.000	TOTAL MAGELLAN MIDSTREAM PARTN	30,717.30 102.3910	32,023.80 106.7460	1,306.50	308.00

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	MARATHON OIL DTD 03/04/02 6.800 03/15/2032 565849AB2				
20,000.000	26083301	22,881.29	25,410.40	2,529.11	400.44
20,000.000	TOTAL MARATHON OIL	22,881.29 114.4064	25,410.40 127.0520	2,529.11	400.44
	MARATHON OIL CORP DTD 09/27/07 6.600 10/01/2037 565849AE6				
110,000.000	26083301	131,623.79	140,349.00	8,725.21	1,815.00
110,000.000	TOTAL MARATHON OIL CORP	131,623.79 119.6580	140,349.00 127.5900	8,725.21	1,815.00
	MARATHON PETROLEUM CORP DTD 09/01/11 6.500 03/01/2041 56585AAF9				
115,000.000	26083301	133,480.36	149,370.05	15,889.69	2,491.67
115,000.000	TOTAL MARATHON PETROLEUM CORP	133,480.36 116.0699	149,370.05 129.8870	15,889.69	2,491.67
	MARATHON PETROLEUM CORP DTD 09/05/14 5.000 09/15/2054 56585AAJ1				
45,000.000	26083301	41,197.86	48,613.50	7,415.64	662.39
45,000.000	TOTAL MARATHON PETROLEUM CORP	41,197.86 91.5508	48,613.50 108.0300	7,415.64	662.39
	MARATHON PETROLEUM CORP DTD 12/14/15 5.850 12/15/2045 56585AAM4				
105,000.000	26083301	102,604.02	120,580.95	17,976.93	273.00
105,000.000	TOTAL MARATHON PETROLEUM CORP	102,604.02 97.7181	120,580.95 114.8390	17,976.93	273.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MARATHON PETROLEUM CORP DTD 04/01/19 3.800 04/01/2028 56585ABD3				
55,000.000	26083301	54,265.75	57,897.95	3,632.20	522.50
55,000.000	TOTAL MARATHON PETROLEUM CORP	54,265.75 98.6650	57,897.95 105.2690	3,632.20	522.50
	MARATHON PETROLEUM CORP DTD 04/01/19 4.500 04/01/2048 56585ABE1				
40,000.000	26083301	37,048.80	42,563.20	5,514.40	450.00
40,000.000	TOTAL MARATHON PETROLEUM CORP	37,048.80 92.6220	42,563.20 106.4080	5,514.40	450.00
	MARSH & MCLENNAN COS INC DTD 03/01/18 4.200 03/01/2048 571748BD3				
30,000.000	26083301	34,031.70	34,147.20	115.50	420.00
30,000.000	TOTAL MARSH & MCLENNAN COS INC	34,031.70 113.4390	34,147.20 113.8240	115.50	420.00
	MASS INSTITUTE OF TECH DTD 04/08/14 4.678 07/01/2114 575718AB7				
85,000.000	26083301	85,000.00	109,619.40	24,619.40	1,988.15
85,000.000	TOTAL MASS INSTITUTE OF TECH	85,000.00 100.0000	109,619.40 128.9640	24,619.40	1,988.15
	MASS INSTITUTE OF TECH DTD 08/02/16 3.885 07/01/2116 575718AF8				
55,000.000	26083301	55,000.00	59,886.75	4,886.75	1,068.38
55,000.000	TOTAL MASS INSTITUTE OF TECH	55,000.00 100.0000	59,886.75 108.8850	4,886.75	1,068.38

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	MASS INSTITUTE OF TECH DTD 12/20/19 2.989 07/01/2050 575718AG6				
60,000.000	26083301	60,000.00	59,601.00	399.00-	54.80
60,000.000	TOTAL MASS INSTITUTE OF TECH	60,000.00 100.0000	59,601.00 99.3350	399.00-	54.80
	MASTERCARD INC DTD 05/31/19 3.650 06/01/2049 57636QAL8				
125,000.000	26083301	128,578.62	138,860.00	10,281.38	380.21
125,000.000	TOTAL MASTERCARD INC	128,578.62 102.8629	138,860.00 111.0880	10,281.38	380.21
	MCDONALD'S CORP MED TERM NOTE DTD 02/29/08 6.300 03/01/2038 58013MEF7				
35,000.000	26083301	42,264.95	47,412.05	5,147.10	735.00
35,000.000	TOTAL MCDONALD'S CORP	42,264.95 120.7570	47,412.05 135.4630	5,147.10	735.00
	MCDONALD'S CORP DTD 01/16/09 5.700 02/01/2039 58013MEH3				
25,000.000	26083301	30,435.25	31,658.75	1,223.50	593.75
25,000.000	TOTAL MCDONALD'S CORP	30,435.25 121.7410	31,658.75 126.6350	1,223.50	593.75
	MCDONALD'S CORP MED TERM NOTE DTD 08/02/10 4.875 07/15/2040 58013MEK6				
90,000.000	26083301	97,922.88	105,455.70	7,532.82	2,023.13
90,000.000	TOTAL MCDONALD'S CORP	97,922.88 108.8032	105,455.70 117.1730	7,532.82	2,023.13

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	MCDONALD'S CORP MED TERM NOTE DTD 02/07/12 3.700 02/15/2042 58013MEN0				
65,000.000	26083301	57,861.05	66,018.55	8,157.50	908.56
65,000.000	TOTAL MCDONALD'S CORP	57,861.05 89.0170	66,018.55 101.5670	8,157.50	908.56
	MCDONALD'S CORP MED TERM NOTE DTD 05/06/13 3.625 05/01/2043 58013MER1				
110,000.000	26083301	96,866.85	109,607.30	12,740.45	664.58
110,000.000	TOTAL MCDONALD'S CORP	96,866.85 88.0608	109,607.30 99.6430	12,740.45	664.58
	MCDONALD'S CORP DTD 03/09/17 4.450 03/01/2047 58013MFC3				
50,000.000	26083301	57,699.00	56,853.50	845.50-	741.67
50,000.000	TOTAL MCDONALD'S CORP	57,699.00 115.3980	56,853.50 113.7070	845.50-	741.67
	MCDONALD'S CORP DTD 08/12/19 3.625 09/01/2049 58013MFK5				
35,000.000	26083301	36,045.10	35,602.70	442.40-	489.88
35,000.000	TOTAL MCDONALD'S CORP	36,045.10 102.9860	35,602.70 101.7220	442.40-	489.88
	MCKESSON CORP DTD 11/30/18 4.750 05/30/2029 581557BN4				
25,000.000	26083301	25,741.00	28,114.00	2,373.00	102.26
25,000.000	TOTAL MCKESSON CORP	25,741.00 102.9640	28,114.00 112.4560	2,373.00	102.26

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	MEDTRONIC INC DTD 03/15/15 4.625 03/15/2045 585055BU9				
42,000.000	26083301	46,228.93	52,901.52	6,672.59	571.96
42,000.000	TOTAL MEDTRONIC INC	46,228.93 110.0689	52,901.52 125.9560	6,672.59	571.96
	MEMORIAL SLOAN-KETTERING DTD 12/08/11 5.000 07/01/2042 586054AA6				
40,000.000	26083301	44,759.20	50,265.60	5,506.40	1,000.00
40,000.000	TOTAL MEMORIAL SLOAN-KETTERING	44,759.20 111.8980	50,265.60 125.6640	5,506.40	1,000.00
	MEMORIAL SLOAN-KETTERING DTD 12/05/12 4.125 07/01/2052 586054AB4				
40,000.000	26083301	38,030.17	45,686.00	7,655.83	825.00
40,000.000	TOTAL MEMORIAL SLOAN-KETTERING	38,030.17 95.0754	45,686.00 114.2150	7,655.83	825.00
	MEMORIAL SLOAN-KETTERING DTD 02/11/15 4.200 07/01/2055 586054AC2				
65,000.000	26083301	64,764.05	75,442.90	10,678.85	1,365.00
65,000.000	TOTAL MEMORIAL SLOAN-KETTERING	64,764.05 99.6370	75,442.90 116.0660	10,678.85	1,365.00
	MERCK & CO INC DTD 02/10/15 3.700 02/10/2045 58933YAT2				
30,000.000	26083301	33,662.40	33,188.40	474.00-	434.75
30,000.000	TOTAL MERCK & CO INC	33,662.40 112.2080	33,188.40 110.6280	474.00-	434.75

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MERCK & CO INC DTD 03/07/19 3.900 03/07/2039 58933YAV7				
60,000.000	26083301	59,692.32	68,641.20	8,948.88	741.00
60,000.000	TOTAL MERCK & CO INC	59,692.32 99.4872	68,641.20 114.4020	8,948.88	741.00
	MERCK & CO INC DTD 03/07/19 4.000 03/07/2049 58933YAW5				
140,000.000	26083301	141,095.55	164,206.00	23,110.45	1,773.33
140,000.000	TOTAL MERCK & CO INC	141,095.55 100.7825	164,206.00 117.2900	23,110.45	1,773.33
	MERCK & CO INC DTD 03/07/19 3.400 03/07/2029 58933YAX3				
120,000.000	26083301	124,342.55	130,006.80	5,664.25	1,292.00
120,000.000	TOTAL MERCK & CO INC	124,342.55 103.6188	130,006.80 108.3390	5,664.25	1,292.00
	METHANEX CORP DTD 11/18/14 5.650 12/01/2044 59151KAJ7				
65,000.000	26083301	65,633.95	62,349.95	3,284.00-	306.04
65,000.000	TOTAL METHANEX CORP	65,633.95 100.9753	62,349.95 95.9230	3,284.00-	306.04
	METLIFE INC DTD 07/08/09 10.750 08/01/2039 59156RAV0				
65,000.000	26083301	100,871.92	108,550.00	7,678.08	2,911.46
65,000.000	TOTAL METLIFE INC	100,871.92 155.1876	108,550.00 167.0000	7,678.08	2,911.46

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	METLIFE INC DTD 08/06/10 5.875 02/06/2041 59156RAY4				
100,000.000	26083301	121,097.66	136,209.00	15,111.34	2,366.32
100,000.000	TOTAL METLIFE INC	121,097.66 121.0977	136,209.00 136.2090	15,111.34	2,366.32
	METLIFE INC DTD 11/13/13 4.875 11/13/2043 59156RBG2				
55,000.000	26083301	61,201.04	68,203.85	7,002.81	357.50
55,000.000	TOTAL METLIFE INC	61,201.04 111.2746	68,203.85 124.0070	7,002.81	357.50
	METLIFE INC DTD 09/15/14 4.721 12/15/2044 59156RBL1				
105,000.000	26083301	110,785.45	128,212.35	17,426.90	216.74
105,000.000	TOTAL METLIFE INC	110,785.45 105.5100	128,212.35 122.1070	17,426.90	216.74
	MICROSOFT CORP DTD 09/27/10 4.500 10/01/2040 594918AJ3				
20,000.000	26083301	25,004.20	24,800.60	203.60-	225.00
20,000.000	TOTAL MICROSOFT CORP	25,004.20 125.0210	24,800.60 124.0030	203.60-	225.00
	MICROSOFT CORP DTD 05/02/13 3.750 05/01/2043 594918AU8				
45,000.000	26083301	51,241.50	50,572.35	669.15-	281.25
45,000.000	TOTAL MICROSOFT CORP	51,241.50 113.8700	50,572.35 112.3830	669.15-	281.25

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	MICROSOFT CORP DTD 02/12/15 4.000 02/12/2055 594918BE3				
405,000.000	26083301	389,246.81	480,232.80	90,985.99	6,255.00
405,000.000	TOTAL MICROSOFT CORP	389,246.81 96.1103	480,232.80 118.5760	90,985.99	6,255.00
	MICROSOFT CORP DTD 11/03/15 4.200 11/03/2035 594918BK9				
310,000.000	26083301	358,504.20	368,825.60	10,321.40	2,097.67
310,000.000	TOTAL MICROSOFT CORP	358,504.20 115.6465	368,825.60 118.9760	10,321.40	2,097.67
	MICROSOFT CORP DTD 11/03/15 4.450 11/03/2045 594918BL7				
205,000.000	26083301	231,570.02	256,701.00	25,130.98	1,469.74
205,000.000	TOTAL MICROSOFT CORP	231,570.02 112.9610	256,701.00 125.2200	25,130.98	1,469.74
	MICROSOFT CORP DTD 11/03/15 4.750 11/03/2055 594918BM5				
75,000.000	26083301	100,493.25	100,202.25	291.00-	573.96
75,000.000	TOTAL MICROSOFT CORP	100,493.25 133.9910	100,202.25 133.6030	291.00-	573.96
	MICROSOFT CORP DTD 08/08/16 3.450 08/08/2036 594918BS2				
70,000.000	26083301	69,419.70	76,720.70	7,301.00	959.29
70,000.000	TOTAL MICROSOFT CORP	69,419.70 99.1710	76,720.70 109.6010	7,301.00	959.29

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MICROSOFT CORP DTD 08/08/16 3.700 08/08/2046 594918BT0				
435,000.000	26083301	436,099.45	491,876.25	55,776.80	6,393.29
435,000.000	TOTAL MICROSOFT CORP	436,099.45 100.2527	491,876.25 113.0750	55,776.80	6,393.29
	MICROSOFT CORP DTD 02/06/17 4.100 02/06/2037 594918BZ6				
120,000.000	26083301	125,307.34	141,961.20	16,653.86	1,981.67
120,000.000	TOTAL MICROSOFT CORP	125,307.34 104.4228	141,961.20 118.3010	16,653.86	1,981.67
	MICROSOFT CORP DTD 02/06/17 4.250 02/06/2047 594918CA0				
20,000.000	26083301	24,910.40	24,541.20	369.20-	342.36
20,000.000	TOTAL MICROSOFT CORP	24,910.40 124.5520	24,541.20 122.7060	369.20-	342.36
	MICROSOFT CORP DTD 02/06/17 4.500 02/06/2057 594918CB8				
50,000.000	26083301	64,642.52	64,855.50	212.98	906.25
50,000.000	TOTAL MICROSOFT CORP	64,642.52 129.2850	64,855.50 129.7110	212.98	906.25
	MIDAMERICAN ENERGY CO DTD 09/19/13 4.800 09/15/2043 595620AL9				
25,000.000	26083301	31,160.25	30,925.00	235.25-	353.33
25,000.000	TOTAL MIDAMERICAN ENERGY CO	31,160.25 124.6410	30,925.00 123.7000	235.25-	353.33

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	MIDAMERICAN ENERGY CO DTD 04/03/14 4.400 10/15/2044 595620AN5				
35,000.000	26083301	41,754.30	41,301.40	452.90-	325.11
35,000.000	TOTAL MIDAMERICAN ENERGY CO	41,754.30 119.2980	41,301.40 118.0040	452.90-	325.11
	MIDAMERICAN ENERGY CO DTD 02/01/17 3.950 08/01/2047 595620AR6				
30,000.000	26083301	31,174.50	34,014.60	2,840.10	493.75
30,000.000	TOTAL MIDAMERICAN ENERGY CO	31,174.50 103.9150	34,014.60 113.3820	2,840.10	493.75
	MIDAMERICAN ENERGY CO DTD 02/01/18 3.650 08/01/2048 595620AS4				
155,000.000	26083301	153,646.85	167,635.60	13,988.75	2,357.29
155,000.000	TOTAL MIDAMERICAN ENERGY CO	153,646.85 99.1270	167,635.60 108.1520	13,988.75	2,357.29
	MIDAMERICAN ENERGY CO DTD 01/09/19 4.250 07/15/2049 595620AU9				
50,000.000	26083301	50,620.16	60,026.50	9,406.34	979.86
50,000.000	TOTAL MIDAMERICAN ENERGY CO	50,620.16 101.2403	60,026.50 120.0530	9,406.34	979.86
	MIDAMERICAN ENERGY CO DTD 10/15/19 3.150 04/15/2050 595620AV7				
30,000.000	26083301	29,830.80	29,634.30	196.50-	199.50
30,000.000	TOTAL MIDAMERICAN ENERGY CO	29,830.80 99.4360	29,634.30 98.7810	196.50-	199.50

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	MISSISSIPPI POWER CO DTD 03/09/12 4.250 03/15/2042 605417BZ6				
30,000.000	26083301	32,315.10	32,257.50	57.60-	375.42
30,000.000	TOTAL MISSISSIPPI POWER CO	32,315.10 107.7170	32,257.50 107.5250	57.60-	375.42
	MITSUBISHI UFJ FIN GRP DTD 03/07/19 4.153 03/07/2039 606822BE3				
65,000.000	26083301	65,374.98	74,670.70	9,295.72	854.84
65,000.000	TOTAL MITSUBISHI UFJ FIN GRP	65,374.98 100.5769	74,670.70 114.8780	9,295.72	854.84
	MITSUBISHI UFJ FIN GRP DTD 07/18/19 3.751 07/18/2039 606822BK9				
170,000.000	26083301	170,000.00	186,374.40	16,374.40	2,887.23
170,000.000	TOTAL MITSUBISHI UFJ FIN GRP	170,000.00 100.0000	186,374.40 109.6320	16,374.40	2,887.23
	MITSUBISHI UFJ FIN GRP DTD 07/18/19 3.195 07/18/2029 606822BM5				
180,000.000	26083301	183,103.82	186,579.00	3,475.18	2,603.93
180,000.000	TOTAL MITSUBISHI UFJ FIN GRP	183,103.82 101.7243	186,579.00 103.6550	3,475.18	2,603.93
	MOLSON COORS BREWING CO DTD 05/03/12 5.000 05/01/2042 60871RAD2				
50,000.000	26083301	48,634.00	54,673.00	6,039.00	416.67
50,000.000	TOTAL MOLSON COORS BREWING CO	48,634.00 97.2680	54,673.00 109.3460	6,039.00	416.67

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	MOLSON COORS BREWING CO DTD 07/07/16 4.200 07/15/2046 60871RAH3				
30,000.000	26083301	29,794.50	29,944.50	150.00	581.00
30,000.000	TOTAL MOLSON COORS BREWING CO	29,794.50 99.3150	29,944.50 99.8150	150.00	581.00
	MOODY'S CORPORATION DTD 12/17/18 4.875 12/17/2048 615369AQ8				
60,000.000	26083301	58,996.80	74,022.00	15,025.20	113.75
60,000.000	TOTAL MOODY'S CORPORATION	58,996.80 98.3280	74,022.00 123.3700	15,025.20	113.75
	MORGAN STANLEY DTD 07/24/17 07/22/2038 61744YAL2				
275,000.000	26083301	268,317.35	305,508.50	37,191.15	4,823.11
275,000.000	TOTAL MORGAN STANLEY	268,317.35 97.5699	305,508.50 111.0940	37,191.15	4,823.11
	MORGAN STANLEY DTD 04/24/18 04/22/2039 61744YAR9				
200,000.000	26083301	211,399.44	235,748.00	24,348.56	1,651.78
200,000.000	TOTAL MORGAN STANLEY	211,399.44 105.6997	235,748.00 117.8740	24,348.56	1,651.78
	MOSAIC CO DTD 11/13/13 5.450 11/15/2033 61945CAD5				
35,000.000	26083301	39,183.55	39,731.65	548.10	243.74
35,000.000	TOTAL MOSAIC CO	39,183.55 111.9530	39,731.65 113.5190	548.10	243.74

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	MPLX LP DTD 02/10/17 5.200 03/01/2047 55336VAL4				
50,000.000	26083301	51,969.50	54,060.50	2,091.00	866.67
50,000.000	TOTAL MPLX LP	51,969.50 103.9390	54,060.50 108.1210	2,091.00	866.67
	MPLX LP DTD 02/08/18 4.700 04/15/2048 55336VAN0				
165,000.000	26083301	163,288.98	168,125.10	4,836.12	1,637.17
165,000.000	TOTAL MPLX LP	163,288.98 98.9630	168,125.10 101.8940	4,836.12	1,637.17
	MPLX LP DTD 11/15/18 5.500 02/15/2049 55336VAT7				
105,000.000	26083301	111,099.37	119,289.45	8,190.08	2,181.67
105,000.000	TOTAL MPLX LP	111,099.37 105.8089	119,289.45 113.6090	8,190.08	2,181.67
	MT SINAI HOSPITAL DTD 12/21/17 3.981 07/01/2048 623115AD4				
40,000.000	26083301	40,000.00	40,557.20	557.20	796.20
40,000.000	TOTAL MT SINAI HOSPITAL	40,000.00 100.0000	40,557.20 101.3930	557.20	796.20
	NBCUNIVERSAL MEDIA LLC DTD 04/01/11 5.950 04/01/2041 63946BAG5				
35,000.000	26083301	41,858.25	48,160.70	6,302.45	520.63
35,000.000	TOTAL NBCUNIVERSAL MEDIA LLC	41,858.25 119.5950	48,160.70 137.6020	6,302.45	520.63

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	NBCUNIVERSAL MEDIA LLC DTD 10/05/12 4.450 01/15/2043 63946BAJ9				
25,000.000	26083301	29,029.25	29,156.75	127.50	512.99
25,000.000	TOTAL NBCUNIVERSAL MEDIA LLC	29,029.25 116.1170	29,156.75 116.6270	127.50	512.99
	NEWMONT GOLDCORP CORP DTD 06/09/19 5.450 06/09/2044 651639AV8				
30,000.000	26083301	29,855.10	37,284.30	7,429.20	99.92
30,000.000	TOTAL NEWMONT GOLDCORP CORP	29,855.10 99.5170	37,284.30 124.2810	7,429.20	99.92
	NEWMONT GOLDCORP CORP DTD 09/16/19 2.800 10/01/2029 651639AX4				
55,000.000	26083301	54,546.80	54,491.80	55.00-	449.17
55,000.000	TOTAL NEWMONT GOLDCORP CORP	54,546.80 99.1760	54,491.80 99.0760	55.00-	449.17
	NEWMONT MINING CORP DTD 09/18/09 6.250 10/01/2039 651639AM8				
145,000.000	26083301	163,455.83	192,040.90	28,585.07	2,265.63
145,000.000	TOTAL NEWMONT MINING CORP	163,455.83 112.7282	192,040.90 132.4420	28,585.07	2,265.63
	NEXTERA ENERGY CAPITAL DTD 10/03/19 2.750 11/01/2029 65339KBM1				
115,000.000	26083301	114,536.55	115,612.95	1,076.40	773.06
115,000.000	TOTAL NEXTERA ENERGY CAPITAL	114,536.55 99.5970	115,612.95 100.5330	1,076.40	773.06

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	NISOURCE FINANCE CORP DTD 11/23/11 5.800 02/01/2042 65473QAZ6				
55,000.000	26083301	67,542.75	68,925.45	1,382.70	1,329.17
55,000.000	TOTAL NISOURCE FINANCE CORP	67,542.75 122.8050	68,925.45 125.3190	1,382.70	1,329.17
	NISOURCE FINANCE CORP DTD 04/12/13 4.800 02/15/2044 65473QBC6				
80,000.000	26083301	82,877.25	93,051.20	10,173.95	1,450.67
80,000.000	TOTAL NISOURCE FINANCE CORP	82,877.25 103.5966	93,051.20 116.3140	10,173.95	1,450.67
	NISOURCE FINANCE CORP DTD 05/22/17 4.375 05/15/2047 65473QBF9				
70,000.000	26083301	65,882.33	77,663.60	11,781.27	391.32
70,000.000	TOTAL NISOURCE FINANCE CORP	65,882.33 94.1176	77,663.60 110.9480	11,781.27	391.32
	NISOURCE FINANCE CORP DTD 09/14/17 3.950 03/30/2048 65473QBG7				
30,000.000	26083301	31,653.60	31,638.30	15.30-	299.54
30,000.000	TOTAL NISOURCE FINANCE CORP	31,653.60 105.5120	31,638.30 105.4610	15.30-	299.54
	NOBLE ENERGY INC DTD 02/18/11 6.000 03/01/2041 655044AE5				
80,000.000	26083301	90,933.80	96,279.20	5,345.40	1,600.00
80,000.000	TOTAL NOBLE ENERGY INC	90,933.80 113.6672	96,279.20 120.3490	5,345.40	1,600.00

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	NOBLE ENERGY INC DTD 11/08/13 5.250 11/15/2043 655044AG0				
35,000.000	26083301	35,644.24	39,436.95	3,792.71	234.79
35,000.000	TOTAL NOBLE ENERGY INC	35,644.24 101.8407	39,436.95 112.6770	3,792.71	234.79
	NOBLE ENERGY INC DTD 11/07/14 5.050 11/15/2044 655044AJ4				
105,000.000	26083301	108,056.30	116,762.10	8,705.80	677.54
105,000.000	TOTAL NOBLE ENERGY INC	108,056.30 102.9108	116,762.10 111.2020	8,705.80	677.54
	NOBLE ENERGY INC DTD 10/01/19 4.200 10/15/2049 655044AR6				
65,000.000	26083301	64,954.50	65,875.55	921.05	682.50
65,000.000	TOTAL NOBLE ENERGY INC	64,954.50 99.9300	65,875.55 101.3470	921.05	682.50
	NORDSTROM INC DTD 06/06/14 5.000 01/15/2044 655664AR1				
210,000.000	26083301	204,684.49	205,858.80	1,174.31	4,841.67
210,000.000	TOTAL NORDSTROM INC	204,684.49 97.4688	205,858.80 98.0280	1,174.31	4,841.67
	NORFOLK SOUTHERN CORP DTD 04/01/12 4.837 10/01/2041 655844BH0				
20,000.000	26083301	23,573.00	23,702.00	129.00	241.85
20,000.000	TOTAL NORFOLK SOUTHERN CORP	23,573.00 117.8650	23,702.00 118.5100	129.00	241.85

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NORFOLK SOUTHERN CORP DTD 06/02/15 4.450 06/15/2045 655844BQ0				
45,000.000	26083301	50,357.70	51,943.50	1,585.80	89.00
45,000.000	TOTAL NORFOLK SOUTHERN CORP	50,357.70 111.9060	51,943.50 115.4300	1,585.80	89.00
	NORFOLK SOUTHERN CORP DTD 02/15/18 4.050 08/15/2052 655844BV9				
55,000.000	26083301	54,786.78	60,551.15	5,764.37	841.50
55,000.000	TOTAL NORFOLK SOUTHERN CORP	54,786.78 99.6123	60,551.15 110.0930	5,764.37	841.50
	NORFOLK SOUTHERN CORP DTD 05/08/19 4.100 05/15/2049 655844CC0				
170,000.000	26083301	178,238.07	187,887.40	9,649.33	890.61
170,000.000	TOTAL NORFOLK SOUTHERN CORP	178,238.07 104.8459	187,887.40 110.5220	9,649.33	890.61
	NORFOLK SOUTHERN CORP DTD 11/04/19 3.400 11/01/2049 655844CD8				
105,000.000	26083301	104,137.65	104,318.55	180.90	565.25
105,000.000	TOTAL NORFOLK SOUTHERN CORP	104,137.65 99.1787	104,318.55 99.3510	180.90	565.25
	NORTHERN STATES PWR-MINN DTD 05/31/16 3.600 05/15/2046 665772CP2				
55,000.000	26083301	59,513.30	58,835.15	678.15-	253.00
55,000.000	TOTAL NORTHERN STATES PWR-MINN	59,513.30 108.2060	58,835.15 106.9730	678.15-	253.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NORTHERN STATES PWR-MINN DTD 09/13/17 3.600 09/15/2047 665772CQ0				
65,000.000	26083301	62,728.51	69,598.75	6,870.24	689.00
65,000.000	TOTAL NORTHERN STATES PWR-MINN	62,728.51 96.5054	69,598.75 107.0750	6,870.24	689.00
	NORTHROP GRUMMAN CORP DTD 02/27/01 7.750 02/15/2031 666807AW2				
75,000.000	26083301	102,337.21	107,800.50	5,463.29	2,195.83
75,000.000	TOTAL NORTHROP GRUMMAN CORP	102,337.21 136.4496	107,800.50 143.7340	5,463.29	2,195.83
	NORTHROP GRUMMAN CORP DTD 05/31/13 4.750 06/01/2043 666807BH4				
90,000.000	26083301	104,275.00	108,783.00	4,508.00	356.25
90,000.000	TOTAL NORTHROP GRUMMAN CORP	104,275.00 115.8611	108,783.00 120.8700	4,508.00	356.25
	NORTHWESTERN UNIVERSITY DTD 10/29/13 4.643 12/01/2044 668444AC6				
45,000.000	26083301	46,906.20	55,979.55	9,073.35	174.11
45,000.000	TOTAL NORTHWESTERN UNIVERSITY	46,906.20 104.2360	55,979.55 124.3990	9,073.35	174.11
	NOVARTIS CAPITAL CORP DTD 02/21/14 4.400 05/06/2044 66989HAH1				
50,000.000	26083301	53,406.00	60,948.50	7,542.50	336.11
50,000.000	TOTAL NOVARTIS CAPITAL CORP	53,406.00 106.8120	60,948.50 121.8970	7,542.50	336.11

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	NOVARTIS CAPITAL CORP DTD 11/20/15 4.000 11/20/2045 66989HAK4				
10,000.000	26083301	10,094.29	11,614.80	1,520.51	45.56
10,000.000	TOTAL NOVARTIS CAPITAL CORP	10,094.29 100.9429	11,614.80 116.1480	1,520.51	45.56
	NUCOR CORP DTD 04/26/18 4.400 05/01/2048 670346AQ8				
135,000.000	26083301	137,034.97	153,171.00	16,136.03	990.00
135,000.000	TOTAL NUCOR CORP	137,034.97 101.5074	153,171.00 113.4600	16,136.03	990.00
	NUTRIEN LTD DTD 01/15/18 6.125 01/15/2041 67077MAQ1				
55,000.000	26083301	59,911.17	67,839.20	7,928.03	1,553.37
55,000.000	TOTAL NUTRIEN LTD	59,911.17 108.9294	67,839.20 123.3440	7,928.03	1,553.37
	NUTRIEN LTD DTD 04/01/19 5.000 04/01/2049 67077MAU2				
70,000.000	26083301	81,541.70	83,485.50	1,943.80	875.00
70,000.000	TOTAL NUTRIEN LTD	81,541.70 116.4881	83,485.50 119.2650	1,943.80	875.00
	NY & PRESBYTERIAN HOSPIT DTD 02/05/15 4.024 08/01/2045 649322AA2				
40,000.000	26083301	40,000.00	44,669.20	4,669.20	670.67
40,000.000	TOTAL NY & PRESBYTERIAN HOSPIT	40,000.00 100.0000	44,669.20 111.6730	4,669.20	670.67

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	NY & PRESBYTERIAN HOSPIT DTD 10/29/19 3.954 08/01/2119 649322AF1				
145,000.000	26083301	145,000.00	146,363.00	1,363.00	987.40
145,000.000	TOTAL NY & PRESBYTERIAN HOSPIT	145,000.00 100.0000	146,363.00 100.9400	1,363.00	987.40
	NYU HOSPITALS CENTER DTD 08/01/13 5.750 07/01/2043 62952EAB3				
60,000.000	26083301	68,146.76	79,716.00	11,569.24	1,725.00
60,000.000	TOTAL NYU HOSPITALS CENTER	68,146.76 113.5779	79,716.00 132.8600	11,569.24	1,725.00
	OCCIDENTAL PETROLEUM COR DTD 08/08/19 4.300 08/15/2039 674599CX1				
30,000.000	26083301	29,844.30	30,591.00	746.70	512.42
30,000.000	TOTAL OCCIDENTAL PETROLEUM COR	29,844.30 99.4810	30,591.00 101.9700	746.70	512.42
	OCCIDENTAL PETROLEUM COR DTD 06/15/19 7.950 06/15/2039 674599DH5				
45,000.000	26083301	58,664.25	62,411.85	3,747.60	159.00
45,000.000	TOTAL OCCIDENTAL PETROLEUM COR	58,664.25 130.3650	62,411.85 138.6930	3,747.60	159.00
	OCCIDENTAL PETROLEUM COR DTD 09/15/19 6.200 03/15/2040 674599DJ1				
70,000.000	26083301	79,368.76	84,119.00	4,750.24	1,277.89
70,000.000	TOTAL OCCIDENTAL PETROLEUM COR	79,368.76 113.3839	84,119.00 120.1700	4,750.24	1,277.89

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	OCCIDENTAL PETROLEUM COR DTD 07/15/19 4.500 07/15/2044 674599DK8				
55,000.000	26083301	53,148.70	55,566.50	2,417.80	1,141.25
55,000.000	TOTAL OCCIDENTAL PETROLEUM COR	53,148.70 96.6340	55,566.50 101.0300	2,417.80	1,141.25
	OCHSNER CLINIC FOUNDATIO DTD 06/24/15 5.897 05/15/2045 675553AA9				
25,000.000	26083301	25,000.00	33,087.00	8,087.00	188.38
25,000.000	TOTAL OCHSNER CLINIC FOUNDATIO	25,000.00 100.0000	33,087.00 132.3480	8,087.00	188.38
	OGLETHORPE POWER CORP DTD 04/01/19 5.050 10/01/2048 677050AN6				
75,000.000	26083301	74,476.50	88,358.25	13,881.75	946.88
75,000.000	TOTAL OGLETHORPE POWER CORP	74,476.50 99.3020	88,358.25 117.8110	13,881.75	946.88
	OHIO POWER COMPANY DTD 05/22/19 4.000 06/01/2049 677415CR0				
40,000.000	26083301	39,902.40	44,929.20	5,026.80	133.33
40,000.000	TOTAL OHIO POWER COMPANY	39,902.40 99.7560	44,929.20 112.3230	5,026.80	133.33
	OKLAHOMA G&E CO DTD 06/07/19 3.300 03/15/2030 678858BU4				
40,000.000	26083301	39,882.80	42,160.00	2,277.20	388.67
40,000.000	TOTAL OKLAHOMA G&E CO	39,882.80 99.7070	42,160.00 105.4000	2,277.20	388.67

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	ONCOR ELECTRIC DELIVERY DTD 03/30/11 5.250 09/30/2040 68233JAH7				
45,000.000	26083301	50,843.25	57,719.70	6,876.45	597.19
45,000.000	TOTAL ONCOR ELECTRIC DELIVERY	50,843.25 112.9850	57,719.70 128.2660	6,876.45	597.19
	ONCOR ELECTRIC DELIVERY DTD 08/23/12 4.550 12/01/2041 68233JAT1				
70,000.000	26083301	69,292.43	83,874.70	14,582.27	271.42
70,000.000	TOTAL ONCOR ELECTRIC DELIVERY	69,292.43 98.9892	83,874.70 119.8210	14,582.27	271.42
	ONCOR ELECTRIC DELIVERY DTD 11/15/18 4.100 11/15/2048 68233JBG8				
60,000.000	26083301	60,190.65	68,695.20	8,504.55	314.33
60,000.000	TOTAL ONCOR ELECTRIC DELIVERY	60,190.65 100.3177	68,695.20 114.4920	8,504.55	314.33
	ONCOR ELECTRIC DELIVERY DTD 11/15/18 3.700 11/15/2028 68233JBH6				
55,000.000	26083301	55,432.85	60,207.40	4,774.55	260.03
55,000.000	TOTAL ONCOR ELECTRIC DELIVERY	55,432.85 100.7870	60,207.40 109.4680	4,774.55	260.03
	ONEOK INC DTD 07/02/18 5.200 07/15/2048 682680AV5				
40,000.000	26083301	39,736.62	45,396.00	5,659.38	959.11
40,000.000	TOTAL ONEOK INC	39,736.62 99.3415	45,396.00 113.4900	5,659.38	959.11

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	ONEOK INC DTD 08/15/19 4.450 09/01/2049 682680AZ6				
120,000.000	26083301	119,792.70	124,473.60	4,680.90	2,017.33
120,000.000	TOTAL ONEOK INC	119,792.70 99.8272	124,473.60 103.7280	4,680.90	2,017.33
	ONEOK PARTNERS LP DTD 09/25/06 6.650 10/01/2036 68268NAC7				
35,000.000	26083301	43,356.95	44,675.05	1,318.10	581.88
35,000.000	TOTAL ONEOK PARTNERS LP	43,356.95 123.8770	44,675.05 127.6430	1,318.10	581.88
	ORACLE CORP DTD 07/15/11 5.375 07/15/2040 68389XAM7				
225,000.000	26083301	263,888.73	292,464.00	28,575.27	5,576.56
225,000.000	TOTAL ORACLE CORP	263,888.73 117.2839	292,464.00 129.9840	28,575.27	5,576.56
	ORACLE CORP DTD 05/05/15 4.125 05/15/2045 68389XBF1				
95,000.000	26083301	93,922.01	107,350.95	13,428.94	500.73
95,000.000	TOTAL ORACLE CORP	93,922.01 98.8653	107,350.95 113.0010	13,428.94	500.73
	ORACLE CORP DTD 05/05/15 4.375 05/15/2055 68389XBG9				
75,000.000	26083301	85,831.85	89,057.25	3,225.40	419.27
75,000.000	TOTAL ORACLE CORP	85,831.85 114.4425	89,057.25 118.7430	3,225.40	419.27

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	ORACLE CORP DTD 07/07/16 3.850 07/15/2036 68389XBH7				
95,000.000	26083301	94,650.85	104,164.65	9,513.80	1,686.51
95,000.000	TOTAL ORACLE CORP	94,650.85 99.6325	104,164.65 109.6470	9,513.80	1,686.51
	ORACLE CORP DTD 07/07/16 4.000 07/15/2046 68389XBJ3				
305,000.000	26083301	305,765.41	339,516.85	33,751.44	5,625.56
305,000.000	TOTAL ORACLE CORP	305,765.41 100.2510	339,516.85 111.3170	33,751.44	5,625.56
	ORACLE CORP DTD 11/09/17 4.000 11/15/2047 68389XBQ7				
15,000.000	26083301	16,606.50	16,781.55	175.05	76.67
15,000.000	TOTAL ORACLE CORP	16,606.50 110.7100	16,781.55 111.8770	175.05	76.67
	ORLANDO HEALTH OBL GRP DTD 02/06/18 4.089 10/01/2048 686514AF7				
25,000.000	26083301	25,000.00	27,466.25	2,466.25	255.56
25,000.000	TOTAL ORLANDO HEALTH OBL GRP	25,000.00 100.0000	27,466.25 109.8650	2,466.25	255.56
	PACIFICORP DTD 03/14/07 5.750 04/01/2037 695114CD8				
55,000.000	26083301	67,098.35	72,785.35	5,687.00	790.63
55,000.000	TOTAL PACIFICORP	67,098.35 121.9970	72,785.35 132.3370	5,687.00	790.63

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	PACIFICORP DTD 10/03/07 6.250 10/15/2037 695114CG1				
120,000.000	26083301	158,771.10	168,362.40	9,591.30	1,583.33
120,000.000	TOTAL PACIFICORP	158,771.10 132.3092	168,362.40 140.3020	9,591.30	1,583.33
	PACIFICORP DTD 01/08/09 6.000 01/15/2039 695114CL0				
100,000.000	26083301	132,856.05	137,130.00	4,273.95	2,766.67
100,000.000	TOTAL PACIFICORP	132,856.05 132.8560	137,130.00 137.1300	4,273.95	2,766.67
	PACIFICORP DTD 07/13/18 4.125 01/15/2049 695114CT3				
45,000.000	26083301	46,526.98	51,463.35	4,936.37	855.94
45,000.000	TOTAL PACIFICORP	46,526.98 103.3933	51,463.35 114.3630	4,936.37	855.94
	PACIFICORP DTD 03/01/19 4.150 02/15/2050 695114CV8				
125,000.000	26083301	124,418.75	143,662.50	19,243.75	1,959.72
125,000.000	TOTAL PACIFICORP	124,418.75 99.5350	143,662.50 114.9300	19,243.75	1,959.72
	PACKAGING CORP OF AMERIC DTD 11/21/19 3.000 12/15/2029 695156AU3				
40,000.000	26083301	39,947.60	40,205.20	257.60	133.33
40,000.000	TOTAL PACKAGING CORP OF AMERIC	39,947.60 99.8690	40,205.20 100.5130	257.60	133.33

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	PARKER-HANNIFIN CORP DTD 06/14/19 3.250 06/14/2029 701094AN4				
85,000.000	26083301	84,733.95	88,804.60	4,070.65	130.45
85,000.000	TOTAL PARKER-HANNIFIN CORP	84,733.95 99.6870	88,804.60 104.4760	4,070.65	130.45
	PEACEHEALTH OBLIGATED GR DTD 10/31/18 4.787 11/15/2048 70462GAA6				
25,000.000	26083301	25,000.00	30,781.50	5,781.50	152.92
25,000.000	TOTAL PEACEHEALTH OBLIGATED GR	25,000.00 100.0000	30,781.50 123.1260	5,781.50	152.92
	PECO ENERGY CO DTD 09/15/14 4.150 10/01/2044 693304AS6				
125,000.000	26083301	124,571.25	141,022.50	16,451.25	1,296.88
125,000.000	TOTAL PECO ENERGY CO	124,571.25 99.6570	141,022.50 112.8180	16,451.25	1,296.88
	PECO ENERGY CO DTD 02/23/18 3.900 03/01/2048 693304AW7				
65,000.000	26083301	59,895.55	73,284.90	13,389.35	845.00
65,000.000	TOTAL PECO ENERGY CO	59,895.55 92.1470	73,284.90 112.7460	13,389.35	845.00
	PEPSICO INC DTD 10/22/14 4.250 10/22/2044 713448CQ9				
40,000.000	26083301	43,612.49	46,959.20	3,346.71	325.83
40,000.000	TOTAL PEPSICO INC	43,612.49 109.0312	46,959.20 117.3980	3,346.71	325.83

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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
	PEPSICO INC DTD 07/17/15 4.600 07/17/2045 713448CZ9				
30,000.000	26083301	36,433.50	37,218.60	785.10	628.67
30,000.000	TOTAL PEPSICO INC	36,433.50 121.4450	37,218.60 124.0620	785.10	628.67
	PEPSICO INC DTD 10/06/16 3.450 10/06/2046 713448DP0				
155,000.000	26083301	150,898.01	164,546.45	13,648.44	1,262.60
155,000.000	TOTAL PEPSICO INC	150,898.01 97.3536	164,546.45 106.1590	13,648.44	1,262.60
	PEPSICO INC DTD 07/29/19 3.375 07/29/2049 713448EM6				
160,000.000	26083301	160,092.70	167,838.40	7,745.70	2,280.00
160,000.000	TOTAL PEPSICO INC	160,092.70 100.0579	167,838.40 104.8990	7,745.70	2,280.00
	PEPSICO INC DTD 10/09/19 2.875 10/15/2049 713448EP9				
65,000.000	26083301	63,990.45	62,869.95	1,120.50-	425.66
65,000.000	TOTAL PEPSICO INC	63,990.45 98.4468	62,869.95 96.7230	1,120.50-	425.66
	PERRIGO FINANCE PLC DTD 12/02/14 4.900 12/15/2044 714295AA0				
160,000.000	26083301	155,049.91	147,948.80	7,101.11-	348.44
160,000.000	TOTAL PERRIGO FINANCE PLC	155,049.91 96.9062	147,948.80 92.4680	7,101.11-	348.44

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PETRO-CANADA DTD 05/16/05 5.950 05/15/2035 71644EAG7				
140,000.000	26083301	145,677.97	181,840.40	36,162.43	1,064.39
140,000.000	TOTAL PETRO-CANADA	145,677.97 104.0557	181,840.40 129.8860	36,162.43	1,064.39
	PETRO-CANADA DTD 05/15/08 6.800 05/15/2038 71644EAJ1				
35,000.000	26083301	43,955.04	49,863.45	5,908.41	304.11
35,000.000	TOTAL PETRO-CANADA	43,955.04 125.5858	49,863.45 142.4670	5,908.41	304.11
	PFIZER INC DTD 03/24/09 7.200 03/15/2039 717081CY7				
100,000.000	26083301	139,261.94	157,313.00	18,051.06	2,113.00
100,000.000	TOTAL PFIZER INC	139,261.94 139.2619	157,313.00 157.3130	18,051.06	2,113.00
	PFIZER INC DTD 06/03/13 4.300 06/15/2043 717081DE0				
40,000.000	26083301	40,388.00	46,976.40	6,588.40	76.44
40,000.000	TOTAL PFIZER INC	40,388.00 100.9700	46,976.40 117.4410	6,588.40	76.44
	PFIZER INC DTD 09/15/15 5.600 09/15/2040 717081DT7				
105,000.000	26083301	129,131.87	141,955.80	12,823.93	1,737.77
105,000.000	TOTAL PFIZER INC	129,131.87 122.9827	141,955.80 135.1960	12,823.93	1,737.77

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PFIZER INC DTD 09/07/18 4.100 09/15/2038 717081EJ8				
160,000.000	26083301	159,999.35	182,966.40	22,967.05	1,931.56
160,000.000	TOTAL PFIZER INC	159,999.35 99.9996	182,966.40 114.3540	22,967.05	1,931.56
	PFIZER INC DTD 09/07/18 4.200 09/15/2048 717081EK5				
45,000.000	26083301	53,281.35	52,803.90	477.45-	556.50
45,000.000	TOTAL PFIZER INC	53,281.35 118.4030	52,803.90 117.3420	477.45-	556.50
	PFIZER INC DTD 03/11/19 4.000 03/15/2049 717081EV1				
50,000.000	26083301	49,183.50	57,559.00	8,375.50	588.89
50,000.000	TOTAL PFIZER INC	49,183.50 98.3670	57,559.00 115.1180	8,375.50	588.89
	PHILIP MORRIS INTL INC DTD 11/15/11 4.375 11/15/2041 718172AM1				
145,000.000	26083301	155,365.51	160,719.45	5,353.94	810.59
145,000.000	TOTAL PHILIP MORRIS INTL INC	155,365.51 107.1486	160,719.45 110.8410	5,353.94	810.59
	PHILIP MORRIS INTL INC DTD 03/20/12 4.500 03/20/2042 718172AP4				
25,000.000	26083301	26,848.75	28,412.75	1,564.00	315.63
25,000.000	TOTAL PHILIP MORRIS INTL INC	26,848.75 107.3950	28,412.75 113.6510	1,564.00	315.63

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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 08/21/12 3.875 08/21/2042 718172AU3				
20,000.000	26083301	19,615.20	20,834.80	1,219.60	279.86
20,000.000	TOTAL PHILIP MORRIS INTL INC	19,615.20 98.0760	20,834.80 104.1740	1,219.60	279.86
	PHILIP MORRIS INTL INC DTD 11/12/13 4.875 11/15/2043 718172BD0				
30,000.000	26083301	35,129.70	35,874.60	744.90	186.88
30,000.000	TOTAL PHILIP MORRIS INTL INC	35,129.70 117.0990	35,874.60 119.5820	744.90	186.88
	PHILIP MORRIS INTL INC DTD 11/10/14 4.250 11/10/2044 718172BL2				
45,000.000	26083301	48,933.09	49,757.40	824.31	270.94
45,000.000	TOTAL PHILIP MORRIS INTL INC	48,933.09 108.7402	49,757.40 110.5720	824.31	270.94
	PHILLIPS 66 DTD 11/17/14 4.650 11/15/2034 718546AK0				
20,000.000	26083301	20,936.72	23,506.40	2,569.68	118.83
20,000.000	TOTAL PHILLIPS 66	20,936.72 104.6836	23,506.40 117.5320	2,569.68	118.83
	PHILLIPS 66 PARTNERS LP DTD 10/13/17 3.750 03/01/2028 718549AF5				
40,000.000	26083301	39,848.00	41,666.00	1,818.00	500.00
40,000.000	TOTAL PHILLIPS 66 PARTNERS LP	39,848.00 99.6200	41,666.00 104.1650	1,818.00	500.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PIEDMONT NATURAL GAS CO DTD 05/24/19 3.500 06/01/2029 720186AL9				
40,000.000	26083301	40,095.55	42,778.40	2,682.85	116.67
40,000.000	TOTAL PIEDMONT NATURAL GAS CO	40,095.55 100.2389	42,778.40 106.9460	2,682.85	116.67
	PLAINS ALL AMER PIPELINE DTD 03/22/12 5.150 06/01/2042 72650RBA9				
40,000.000	26083301	32,919.55	40,360.80	7,441.25	171.67
40,000.000	TOTAL PLAINS ALL AMER PIPELINE	32,919.55 82.2989	40,360.80 100.9020	7,441.25	171.67
	PLAINS ALL AMER PIPELINE DTD 12/10/12 4.300 01/31/2043 72650RBC5				
45,000.000	26083301	40,331.70	41,457.60	1,125.90	811.63
45,000.000	TOTAL PLAINS ALL AMER PIPELINE	40,331.70 89.6260	41,457.60 92.1280	1,125.90	811.63
	PLAINS ALL AMER PIPELINE DTD 12/09/14 4.900 02/15/2045 72650RBH4				
90,000.000	26083301	88,942.71	89,688.60	745.89	1,666.00
90,000.000	TOTAL PLAINS ALL AMER PIPELINE	88,942.71 98.8252	89,688.60 99.6540	745.89	1,666.00
	POTOMAC ELECTRIC POWER DTD 03/18/13 4.150 03/15/2043 737679DE7				
115,000.000	26083301	113,767.17	129,971.85	16,204.68	1,406.24
115,000.000	TOTAL POTOMAC ELECTRIC POWER	113,767.17 98.9280	129,971.85 113.0190	16,204.68	1,406.24

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PPL CAPITAL FUNDING INC DTD 05/24/13 4.700 06/01/2043 69352PAH6				
75,000.000	26083301	79,434.00	83,710.50	4,276.50	293.75
75,000.000	TOTAL PPL CAPITAL FUNDING INC	79,434.00 105.9120	83,710.50 111.6140	4,276.50	293.75
	PPL ELECTRIC UTILITIES DTD 06/14/18 4.150 06/15/2048 69351UAV5				
35,000.000	26083301	35,621.19	40,013.75	4,392.56	64.56
35,000.000	TOTAL PPL ELECTRIC UTILITIES	35,621.19 101.7748	40,013.75 114.3250	4,392.56	64.56
	PPL ELECTRIC UTILITIES DTD 09/06/19 3.000 10/01/2049 69351UAW3				
45,000.000	26083301	44,244.45	43,026.75	1,217.70-	431.25
45,000.000	TOTAL PPL ELECTRIC UTILITIES	44,244.45 98.3210	43,026.75 95.6150	1,217.70-	431.25
	PROGRESS ENERGY INC DTD 11/19/09 6.000 12/01/2039 743263AP0				
180,000.000	26083301	186,471.30	237,103.20	50,631.90	900.00
180,000.000	TOTAL PROGRESS ENERGY INC	186,471.30 103.5952	237,103.20 131.7240	50,631.90	900.00
	PROGRESSIVE CORP DTD 04/06/17 4.125 04/15/2047 743315AS2				
175,000.000	26083301	185,656.15	203,673.75	18,017.60	1,597.19
175,000.000	TOTAL PROGRESSIVE CORP	185,656.15 106.0892	203,673.75 116.3850	18,017.60	1,597.19

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PROGRESSIVE CORP DTD 03/14/18 4.200 03/15/2048 743315AT0				
40,000.000	26083301	46,268.70	46,836.00	567.30	494.67
40,000.000	TOTAL PROGRESSIVE CORP	46,268.70 115.6717	46,836.00 117.0900	567.30	494.67
	PROLOGIS LP DTD 06/20/18 4.375 09/15/2048 74340XBJ9				
20,000.000	26083301	24,186.20	24,089.40	96.80-	257.64
20,000.000	TOTAL PROLOGIS LP	24,186.20 120.9310	24,089.40 120.4470	96.80-	257.64
	PROV ST JOSEPH HLTH OBL DTD 10/01/19 2.532 10/01/2029 743820AA0				
80,000.000	26083301	80,000.00	78,556.80	1,443.20-	506.40
80,000.000	TOTAL PROV ST JOSEPH HLTH OBL	80,000.00 100.0000	78,556.80 98.1960	1,443.20-	506.40
	PRUDENTIAL FINANCIAL INC MED TERM NOTE DTD 12/03/07 12/01/2037 74432QBD6				
60,000.000	26083301	75,623.40	83,249.40	7,626.00	331.25
60,000.000	TOTAL PRUDENTIAL FINANCIAL INC	75,623.40 126.0390	83,249.40 138.7490	7,626.00	331.25
	PRUDENTIAL FINANCIAL INC MED TERM NOTE DTD 03/27/18 4.418 03/27/2048 74432QCD5				
30,000.000	26083301	31,311.60	34,899.60	3,588.00	346.08
30,000.000	TOTAL PRUDENTIAL FINANCIAL INC	31,311.60 104.3720	34,899.60 116.3320	3,588.00	346.08

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PRUDENTIAL FINANCIAL INC MED TERM NOTE DTD 02/25/19 4.350 02/25/2050 74432QCE3				
50,000.000	26083301	55,406.50	57,642.50	2,236.00	761.25
50,000.000	TOTAL PRUDENTIAL FINANCIAL INC	55,406.50 110.8130	57,642.50 115.2850	2,236.00	761.25
	PRUDENTIAL FINANCIAL INC MED TERM NOTE DTD 09/13/19 3.700 03/13/2051 74432QCF0				
225,000.000	26083301	228,716.67	236,841.75	8,125.08	2,497.50
225,000.000	TOTAL PRUDENTIAL FINANCIAL INC	228,716.67 101.6519	236,841.75 105.2630	8,125.08	2,497.50
	PRUDENTIAL FINANCIAL INC DTD 12/07/17 3.905 12/07/2047 744320AY8				
90,000.000	26083301	80,819.84	96,916.50	16,096.66	234.30
90,000.000	TOTAL PRUDENTIAL FINANCIAL INC	80,819.84 89.7998	96,916.50 107.6850	16,096.66	234.30
	PRUDENTIAL FINANCIAL INC DTD 12/07/17 3.935 12/07/2049 744320BA9				
161,000.000	26083301	155,417.37	175,778.19	20,360.82	422.36
161,000.000	TOTAL PRUDENTIAL FINANCIAL INC	155,417.37 96.5325	175,778.19 109.1790	20,360.82	422.36
	PSEG POWER LLC DTD 10/15/01 8.625 04/15/2031 69362BAJ1				
100,000.000	26083301	142,463.00	139,728.00	2,735.00-	1,820.83
100,000.000	TOTAL PSEG POWER LLC	142,463.00 142.4630	139,728.00 139.7280	2,735.00-	1,820.83

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PUB SVC ELEC & GAS MED TERM NOTE DTD 05/11/12 3.950 05/01/2042 74456QAZ9				
55,000.000	26083301	59,052.95	61,032.40	1,979.45	362.08
55,000.000	TOTAL PUB SVC ELEC & GAS	59,052.95 107.3690	61,032.40 110.9680	1,979.45	362.08
	PUB SVC NEW HAMP DTD 06/28/19 3.600 07/01/2049 744482BM1				
65,000.000	26083301	65,202.25	69,472.65	4,270.40	1,189.50
65,000.000	TOTAL PUB SVC NEW HAMP	65,202.25 100.3112	69,472.65 106.8810	4,270.40	1,189.50
	PUBLIC SERVICE COLORADO DTD 06/13/16 3.550 06/15/2046 744448CM1				
35,000.000	26083301	34,636.00	36,042.65	1,406.65	55.22
35,000.000	TOTAL PUBLIC SERVICE COLORADO	34,636.00 98.9600	36,042.65 102.9790	1,406.65	55.22
	PUBLIC SERVICE COLORADO DTD 06/19/17 3.800 06/15/2047 744448CN9				
140,000.000	26083301	139,428.80	152,338.20	12,909.40	236.44
140,000.000	TOTAL PUBLIC SERVICE COLORADO	139,428.80 99.5920	152,338.20 108.8130	12,909.40	236.44
	PUBLIC SERVICE COLORADO DTD 03/13/19 4.050 09/15/2049 744448CR0				
25,000.000	26083301	24,770.50	28,735.00	3,964.50	298.13
25,000.000	TOTAL PUBLIC SERVICE COLORADO	24,770.50 99.0820	28,735.00 114.9400	3,964.50	298.13

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 03/03/16 3.800 03/01/2046 74456QBQ8				
35,000.000	26083301	34,904.50	38,607.45	3,702.95	443.33
35,000.000	TOTAL PUBLIC SERVICE ELECTRIC	34,904.50 99.7271	38,607.45 110.3070	3,702.95	443.33
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 12/06/17 3.600 12/01/2047 74456QBT2				
55,000.000	26083301	53,255.75	59,635.40	6,379.65	165.00
55,000.000	TOTAL PUBLIC SERVICE ELECTRIC	53,255.75 96.8286	59,635.40 108.4280	6,379.65	165.00
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 05/04/18 4.050 05/01/2048 74456QBV7				
55,000.000	26083301	58,365.15	63,274.75	4,909.60	371.25
55,000.000	TOTAL PUBLIC SERVICE ELECTRIC	58,365.15 106.1185	63,274.75 115.0450	4,909.60	371.25
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 08/12/19 3.200 08/01/2049 74456QCA2				
45,000.000	26083301	44,673.75	45,474.75	801.00	556.00
45,000.000	TOTAL PUBLIC SERVICE ELECTRIC	44,673.75 99.2750	45,474.75 101.0550	801.00	556.00
	PUGET SOUND ENERGY INC DTD 06/29/10 5.764 07/15/2040 745332CC8				
135,000.000	26083301	162,086.40	178,136.55	16,050.15	3,588.09
135,000.000	TOTAL PUGET SOUND ENERGY INC	162,086.40 120.0640	178,136.55 131.9530	16,050.15	3,588.09

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	PUGET SOUND ENERGY INC DTD 06/14/18 4.223 06/15/2048 745332CH7				
20,000.000	26083301	20,000.00	23,050.40	3,050.40	37.54
20,000.000	TOTAL PUGET SOUND ENERGY INC	20,000.00 100.0000	23,050.40 115.2520	3,050.40	37.54
	PUGET SOUND ENERGY INC DTD 08/30/19 3.250 09/15/2049 745332CJ3				
60,000.000	26083301	59,611.80	59,789.40	177.60	655.42
60,000.000	TOTAL PUGET SOUND ENERGY INC	59,611.80 99.3530	59,789.40 99.6490	177.60	655.42
	QUALCOMM INC DTD 05/26/17 4.300 05/20/2047 747525AV5				
65,000.000	26083301	62,478.26	74,573.20	12,094.94	318.32
65,000.000	TOTAL QUALCOMM INC	62,478.26 96.1204	74,573.20 114.7280	12,094.94	318.32
	QUEST DIAGNOSTICS INC DTD 03/10/15 4.700 03/30/2045 74834LAY6				
30,000.000	26083301	31,161.30	33,488.10	2,326.80	356.42
30,000.000	TOTAL QUEST DIAGNOSTICS INC	31,161.30 103.8710	33,488.10 111.6270	2,326.80	356.42
	QUEST DIAGNOSTICS INC DTD 12/16/19 2.950 06/30/2030 74834LBB5				
80,000.000	26083301	79,790.40	80,015.20	224.80	98.33
80,000.000	TOTAL QUEST DIAGNOSTICS INC	79,790.40 99.7380	80,015.20 100.0190	224.80	98.33

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	RABOBANK DTD 08/04/15 5.250 08/04/2045 21684AAD8				
200,000.000	26083301	224,159.57	255,940.00	31,780.43	4,287.50
200,000.000	TOTAL RABOBANK	224,159.57 112.0798	255,940.00 127.9700	31,780.43	4,287.50
	REGIONS FINANCIAL CORP DTD 12/10/07 7.375 12/10/2037 7591EPAE0				
40,000.000	26083301	52,287.33	57,290.40	5,003.07	172.08
40,000.000	TOTAL REGIONS FINANCIAL CORP	52,287.33 130.7183	57,290.40 143.2260	5,003.07	172.08
	REPUBLIC NEW YORK CORP DTD 07/22/97 7.200 07/15/2097 760719BH6				
45,000.000	26083301	59,904.60	68,581.80	8,677.20	1,494.00
45,000.000	TOTAL REPUBLIC NEW YORK CORP	59,904.60 133.1213	68,581.80 152.4040	8,677.20	1,494.00
	REYNOLDS AMERICAN INC DTD 09/17/13 6.150 09/15/2043 761713AZ9				
30,000.000	26083301	36,311.40	35,247.60	1,063.80-	543.25
30,000.000	TOTAL REYNOLDS AMERICAN INC	36,311.40 121.0380	35,247.60 117.4920	1,063.80-	543.25
	REYNOLDS AMERICAN INC DTD 06/12/15 5.700 08/15/2035 761713BA3				
185,000.000	26083301	195,794.53	215,090.25	19,295.72	3,983.67
185,000.000	TOTAL REYNOLDS AMERICAN INC	195,794.53 105.8349	215,090.25 116.2650	19,295.72	3,983.67

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ACCOUNT NUMBER 26083399

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	REYNOLDS AMERICAN INC DTD 08/04/15 7.000 08/04/2041 761713BW5				
45,000.000	26083301	60,103.35	55,063.80	5,039.55-	1,286.25
45,000.000	TOTAL REYNOLDS AMERICAN INC	60,103.35 133.5630	55,063.80 122.3640	5,039.55-	1,286.25
	RICE UNIVERSITY DTD 04/22/15 3.774 05/15/2055 96926GAD5				
55,000.000	26083301	55,000.00	60,385.05	5,385.05	265.23
55,000.000	TOTAL RICE UNIVERSITY	55,000.00 100.0000	60,385.05 109.7910	5,385.05	265.23
	ROCKWELL COLLINS INC DTD 12/16/13 4.800 12/15/2043 774341AF8				
5,000.000	26083301	5,125.95	6,010.40	884.45	10.67
5,000.000	TOTAL ROCKWELL COLLINS INC	5,125.95 102.5190	6,010.40 120.2080	884.45	10.67
	ROCKWELL COLLINS INC DTD 04/10/17 4.350 04/15/2047 774341AL5				
190,000.000	26083301	181,358.31	223,770.60	42,412.29	1,744.83
190,000.000	TOTAL ROCKWELL COLLINS INC	181,358.31 95.4517	223,770.60 117.7740	42,412.29	1,744.83
	ROGERS COMMUNICATIONS IN DTD 02/08/18 4.300 02/15/2048 775109BG5				
25,000.000	26083301	27,520.25	27,855.75	335.50	406.11
25,000.000	TOTAL ROGERS COMMUNICATIONS IN	27,520.25 110.0810	27,855.75 111.4230	335.50	406.11

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	ROGERS COMMUNICATIONS IN DTD 04/30/19 4.350 05/01/2049 775109BN0				
200,000.000	26083301	206,657.95	223,918.00	17,260.05	1,450.00
200,000.000	TOTAL ROGERS COMMUNICATIONS IN	206,657.95 103.3290	223,918.00 111.9590	17,260.05	1,450.00
	ROGERS COMMUNICATIONS IN DTD 11/12/19 3.700 11/15/2049 775109BP5				
170,000.000	26083301	169,301.20	171,615.00	2,313.80	856.14
170,000.000	TOTAL ROGERS COMMUNICATIONS IN	169,301.20 99.5889	171,615.00 100.9500	2,313.80	856.14
	ROPER TECHNOLOGIES INC DTD 08/26/19 2.950 09/15/2029 776743AG1				
95,000.000	26083301	94,793.85	95,967.10	1,173.25	973.09
95,000.000	TOTAL ROPER TECHNOLOGIES INC	94,793.85 99.7830	95,967.10 101.0180	1,173.25	973.09
	RPM INTERNATIONAL INC DTD 05/29/15 5.250 06/01/2045 749685AU7				
25,000.000	26083301	26,558.00	28,013.25	1,455.25	109.38
25,000.000	TOTAL RPM INTERNATIONAL INC	26,558.00 106.2320	28,013.25 112.0530	1,455.25	109.38
	RWJ BARNABAS HEALTH DTD 11/02/16 3.949 07/01/2046 78349AAB9				
70,000.000	26083301	70,000.00	74,206.30	4,206.30	1,382.15
70,000.000	TOTAL RWJ BARNABAS HEALTH	70,000.00 100.0000	74,206.30 106.0090	4,206.30	1,382.15

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SAN DIEGO G & E DTD 08/26/10 4.500 08/15/2040 797440BM5				
35,000.000	26083301	36,557.85	39,509.75	2,951.90	595.00
35,000.000	TOTAL SAN DIEGO G & E	36,557.85 104.4510	39,509.75 112.8850	2,951.90	595.00
	SAN DIEGO G & E DTD 06/08/17 3.750 06/01/2047 797440BV5				
50,000.000	26083301	49,777.00	52,029.50	2,252.50	156.25
50,000.000	TOTAL SAN DIEGO G & E	49,777.00 99.5540	52,029.50 104.0590	2,252.50	156.25
	SAN DIEGO G & E DTD 05/17/18 4.150 05/15/2048 797440BW3				
55,000.000	26083301	54,756.90	60,526.95	5,770.05	291.65
55,000.000	TOTAL SAN DIEGO G & E	54,756.90 99.5580	60,526.95 110.0490	5,770.05	291.65
	SHELL INTERNATIONAL FIN DTD 08/21/12 3.625 08/21/2042 822582AT9				
70,000.000	26083301	64,063.89	74,886.00	10,822.11	916.34
70,000.000	TOTAL SHELL INTERNATIONAL FIN	64,063.89 91.5198	74,886.00 106.9800	10,822.11	916.34
	SHELL INTERNATIONAL FIN DTD 08/12/13 4.550 08/12/2043 822582AY8				
155,000.000	26083301	169,473.05	189,027.15	19,554.10	2,723.05
155,000.000	TOTAL SHELL INTERNATIONAL FIN	169,473.05 109.3375	189,027.15 121.9530	19,554.10	2,723.05

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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 09/12/16 3.750 09/12/2046 822582BY7				
45,000.000	26083301	49,242.15	49,487.85	245.70	510.94
45,000.000	TOTAL SHELL INTERNATIONAL FIN	49,242.15 109.4270	49,487.85 109.9730	245.70	510.94
	SHELL INTERNATIONAL FIN DTD 11/07/19 2.375 11/07/2029 822582CD2				
560,000.000	26083301	555,698.65	555,464.00	234.65-	1,995.00
560,000.000	TOTAL SHELL INTERNATIONAL FIN	555,698.65 99.2319	555,464.00 99.1900	234.65-	1,995.00
	SHERWIN-WILLIAMS CO DTD 08/26/19 2.950 08/15/2029 824348BJ4				
135,000.000	26083301	134,951.54	136,354.05	1,402.51	1,382.81
135,000.000	TOTAL SHERWIN-WILLIAMS CO	134,951.54 99.9641	136,354.05 101.0030	1,402.51	1,382.81
	SHERWIN-WILLIAMS COMPANY (THE) DTD 08/01/17 4.400 02/01/2045 824348BH8				
45,000.000	26083301	44,684.55	47,372.85	2,688.30	825.00
45,000.000	TOTAL SHERWIN-WILLIAMS COMPANY (THE)	44,684.55 99.2990	47,372.85 105.2730	2,688.30	825.00
	SIMON PROPERTY GROUP LP DTD 09/13/19 3.250 09/13/2049 828807DH7				
105,000.000	26083301	103,366.65	102,169.20	1,197.45-	1,023.75
105,000.000	TOTAL SIMON PROPERTY GROUP LP	103,366.65 98.4444	102,169.20 97.3040	1,197.45-	1,023.75

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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 CO DTD 01/31/02 6.625 02/01/2032 837004BV1				
55,000.000	26083301	74,897.90	74,605.30	292.60-	1,518.23
55,000.000	TOTAL SOUTH CAROLINA ELEC & GAS CO	74,897.90 136.1780	74,605.30 135.6460	292.60-	1,518.23
	SOUTH CAROLINA ELEC&GAS DTD 05/21/03 5.300 05/15/2033 837004BX7				
40,000.000	26083301	49,379.90	50,304.00	924.10	270.89
40,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	49,379.90 123.4497	50,304.00 125.7600	924.10	270.89
	SOUTH CAROLINA ELEC&GAS DTD 01/27/11 5.450 02/01/2041 837004CE8				
125,000.000	26083301	164,578.75	162,615.00	1,963.75-	2,838.54
125,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	164,578.75 131.6630	162,615.00 130.0920	1,963.75-	2,838.54
	SOUTH CAROLINA ELEC&GAS DTD 06/14/13 4.600 06/15/2043 837004CG3				
125,000.000	26083301	128,447.50	148,447.50	20,000.00	255.56
125,000.000	TOTAL SOUTH CAROLINA ELEC&GAS	128,447.50 102.7580	148,447.50 118.7580	20,000.00	255.56
	SOUTHERN BAPTIST HOSPITA DTD 06/01/15 4.857 07/15/2045 842329AA2				
105,000.000	26083301	105,000.00	124,367.25	19,367.25	2,351.60
105,000.000	TOTAL SOUTHERN BAPTIST HOSPITA	105,000.00 100.0000	124,367.25 118.4450	19,367.25	2,351.60

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	SOUTHERN CAL EDISON DTD 08/30/10 4.500 09/01/2040 842400FQ1				
65,000.000	26083301	67,163.85	71,412.25	4,248.40	975.00
65,000.000	TOTAL SOUTHERN CAL EDISON	67,163.85 103.3290	71,412.25 109.8650	4,248.40	975.00
	SOUTHERN CAL EDISON DTD 11/22/11 3.900 12/01/2041 842400FT5				
245,000.000	26083301	243,895.36	243,603.50	291.86-	796.25
245,000.000	TOTAL SOUTHERN CAL EDISON	243,895.36 99.5491	243,603.50 99.4300	291.86-	796.25
	SOUTHERN CAL EDISON DTD 03/13/12 4.050 03/15/2042 842400FV0				
55,000.000	26083301	51,726.95	56,985.50	5,258.55	657.38
55,000.000	TOTAL SOUTHERN CAL EDISON	51,726.95 94.0490	56,985.50 103.6100	5,258.55	657.38
	SOUTHERN CAL EDISON DTD 03/07/13 3.900 03/15/2043 842400FW8				
35,000.000	26083301	35,598.15	35,903.00	304.85	401.25
35,000.000	TOTAL SOUTHERN CAL EDISON	35,598.15 101.7090	35,903.00 102.5800	304.85	401.25
	SOUTHERN CALIF GAS CO DTD 09/21/12 3.750 09/15/2042 842434CK6				
60,000.000	26083301	55,287.00	62,887.20	7,600.20	662.50
60,000.000	TOTAL SOUTHERN CALIF GAS CO	55,287.00 92.1450	62,887.20 104.8120	7,600.20	662.50

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	SOUTHERN CALIF GAS CO DTD 03/13/14 4.450 03/15/2044 842434CL4				
95,000.000	26083301	103,582.75	106,948.15	3,365.40	1,256.87
95,000.000	TOTAL SOUTHERN CALIF GAS CO	103,582.75 109.0345	106,948.15 112.5770	3,365.40	1,256.87
	SOUTHERN CALIF GAS CO DTD 09/24/18 4.300 01/15/2049 842434CS9				
45,000.000	26083301	44,544.38	51,377.40	6,833.02	892.25
45,000.000	TOTAL SOUTHERN CALIF GAS CO	44,544.38 98.9875	51,377.40 114.1720	6,833.02	892.25
	SOUTHERN CALIF GAS CO DTD 06/04/19 3.950 02/15/2050 842434CT7				
20,000.000	26083301	19,951.40	22,396.40	2,445.00	298.44
20,000.000	TOTAL SOUTHERN CALIF GAS CO	19,951.40 99.7570	22,396.40 111.9820	2,445.00	298.44
	SOUTHERN CO DTD 05/24/16 4.250 07/01/2036 842587CW5				
190,000.000	26083301	193,549.90	204,842.80	11,292.90	4,037.50
190,000.000	TOTAL SOUTHERN CO	193,549.90 101.8684	204,842.80 107.8120	11,292.90	4,037.50
	SOUTHERN CO DTD 05/24/16 4.400 07/01/2046 842587CX3				
20,000.000	26083301	22,010.50	22,181.40	170.90	440.00
20,000.000	TOTAL SOUTHERN CO	22,010.50 110.0525	22,181.40 110.9070	170.90	440.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SOUTHERN COPPER CORP DTD 11/08/12 5.250 11/08/2042 84265VAG0				
90,000.000	26083301	90,876.31	103,589.10	12,712.79	695.63
90,000.000	TOTAL SOUTHERN COPPER CORP	90,876.31 100.9737	103,589.10 115.0990	12,712.79	695.63
	SOUTHERN COPPER CORP DTD 04/23/15 5.875 04/23/2045 84265VAJ4				
130,000.000	26083301	146,413.72	162,970.60	16,556.88	1,442.64
130,000.000	TOTAL SOUTHERN COPPER CORP	146,413.72 112.6259	162,970.60 125.3620	16,556.88	1,442.64
	SOUTHERN COPPER CORP DEL DTD 07/27/05 7.500 07/27/2035 84265VAA3				
100,000.000	26083301	133,077.66	137,840.00	4,762.34	3,208.33
100,000.000	TOTAL SOUTHERN COPPER CORP DEL	133,077.66 133.0777	137,840.00 137.8400	4,762.34	3,208.33
	SOUTHWESTERN ELEC POWER DTD 03/26/15 3.900 04/01/2045 845437BN1				
110,000.000	26083301	110,589.40	115,080.90	4,491.50	1,072.50
110,000.000	TOTAL SOUTHWESTERN ELEC POWER	110,589.40 100.5358	115,080.90 104.6190	4,491.50	1,072.50
	SOUTHWESTERN PUBLIC SERV DTD 08/10/11 4.500 08/15/2041 845743BN2				
65,000.000	26083301	67,715.05	75,992.15	8,277.10	1,105.00
65,000.000	TOTAL SOUTHWESTERN PUBLIC SERV	67,715.05 104.1770	75,992.15 116.9110	8,277.10	1,105.00

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	SOUTHWESTERN PUBLIC SERV DTD 08/09/17 3.700 08/15/2047 845743BR3				
65,000.000	26083301	64,626.25	68,481.40	3,855.15	908.56
65,000.000	TOTAL SOUTHWESTERN PUBLIC SERV	64,626.25 99.4250	68,481.40 105.3560	3,855.15	908.56
	SPECTRUM HEALTH SYSTEM DTD 10/29/19 3.487 07/15/2049 84765EAA6				
40,000.000	26083301	40,000.00	40,055.60	55.60	240.22
40,000.000	TOTAL SPECTRUM HEALTH SYSTEM	40,000.00 100.0000	40,055.60 100.1390	55.60	240.22
	STANFORD HEALTH CARE DTD 01/17/18 3.795 11/15/2048 85434VAA6				
80,000.000	26083301	80,358.50	86,696.80	6,338.30	387.93
80,000.000	TOTAL STANFORD HEALTH CARE	80,358.50 100.4481	86,696.80 108.3710	6,338.30	387.93
	STARBUCKS CORP DTD 06/10/15 4.300 06/15/2045 855244AH2				
40,000.000	26083301	38,491.58	44,295.60	5,804.02	76.44
40,000.000	TOTAL STARBUCKS CORP	38,491.58 96.2289	44,295.60 110.7390	5,804.02	76.44
	STARBUCKS CORP DTD 11/22/17 3.750 12/01/2047 855244AM1				
80,000.000	26083301	71,389.26	83,176.00	11,786.74	250.00
80,000.000	TOTAL STARBUCKS CORP	71,389.26 89.2366	83,176.00 103.9700	11,786.74	250.00

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	STARBUCKS CORP DTD 08/10/18 4.500 11/15/2048 855244AS8				
20,000.000	26083301	22,711.40	23,302.80	591.40	115.00
20,000.000	TOTAL STARBUCKS CORP	22,711.40 113.5570	23,302.80 116.5140	591.40	115.00
	SUMITOMO MITSUI FINL GRP DTD 07/16/19 3.040 07/16/2029 86562MBP4				
195,000.000	26083301	195,019.50	198,993.60	3,974.10	2,717.00
195,000.000	TOTAL SUMITOMO MITSUI FINL GRP	195,019.50 100.0100	198,993.60 102.0480	3,974.10	2,717.00
	SUNCOR ENERGY INC DTD 06/06/08 6.850 06/01/2039 86722TAB8				
65,000.000	26083301	91,950.95	93,791.75	1,840.80	371.04
65,000.000	TOTAL SUNCOR ENERGY INC	91,950.95 141.4630	93,791.75 144.2950	1,840.80	371.04
	SUNCOR ENERGY INC DTD 11/15/17 4.000 11/15/2047 867224AB3				
65,000.000	26083301	68,938.13	70,952.05	2,013.92	332.22
65,000.000	TOTAL SUNCOR ENERGY INC	68,938.13 106.0587	70,952.05 109.1570	2,013.92	332.22
	SUNCOR ENERGY INC DTD 01/29/02 7.150 02/01/2032 867229AC0				
55,000.000	26083301	68,253.90	76,890.00	8,636.10	1,638.54
55,000.000	TOTAL SUNCOR ENERGY INC	68,253.90 124.0980	76,890.00 139.8000	8,636.10	1,638.54

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SUNCOR ENERGY INC DTD 06/28/07 6.500 06/15/2038 867229AE6				
30,000.000	26083301	38,349.11	41,762.10	3,412.99	86.67
30,000.000	TOTAL SUNCOR ENERGY INC	38,349.11 127.8304	41,762.10 139.2070	3,412.99	86.67
	SUNOCO LOGISTICS PARTNER DTD 01/10/13 4.950 01/15/2043 86765BAM1				
35,000.000	26083301	34,690.76	34,665.75	25.01-	798.88
35,000.000	TOTAL SUNOCO LOGISTICS PARTNER	34,690.76 99.1165	34,665.75 99.0450	25.01-	798.88
	SUNOCO LOGISTICS PARTNER DTD 04/03/14 5.300 04/01/2044 86765BAP4				
45,000.000	26083301	44,607.15	47,894.85	3,287.70	596.25
45,000.000	TOTAL SUNOCO LOGISTICS PARTNER	44,607.15 99.1270	47,894.85 106.4330	3,287.70	596.25
	SUNOCO LOGISTICS PARTNER DTD 11/17/14 5.350 05/15/2045 86765BAQ2				
190,000.000	26083301	166,024.87	204,335.50	38,310.63	1,298.86
190,000.000	TOTAL SUNOCO LOGISTICS PARTNER	166,024.87 87.3815	204,335.50 107.5450	38,310.63	1,298.86
	SYSCO CORPORATION DTD 09/28/15 4.850 10/01/2045 871829AY3				
120,000.000	26083301	123,842.45	144,229.20	20,386.75	1,455.00
120,000.000	TOTAL SYSCO CORPORATION	123,842.45 103.2020	144,229.20 120.1910	20,386.75	1,455.00

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	TAMPA ELECTRIC CO DTD 10/04/18 4.450 06/15/2049 875127BF8				
35,000.000	26083301	34,821.15	41,502.30	6,681.15	69.22
35,000.000	TOTAL TAMPA ELECTRIC CO	34,821.15 99.4890	41,502.30 118.5780	6,681.15	69.22
	TAMPA ELECTRIC CO DTD 07/24/19 3.625 06/15/2050 875127BG6				
30,000.000	26083301	32,781.60	31,664.10	1,117.50-	48.33
30,000.000	TOTAL TAMPA ELECTRIC CO	32,781.60 109.2720	31,664.10 105.5470	1,117.50-	48.33
	TARGET CORP DTD 06/26/12 4.000 07/01/2042 87612EBA3				
45,000.000	26083301	52,139.25	51,476.85	662.40-	900.00
45,000.000	TOTAL TARGET CORP	52,139.25 115.8650	51,476.85 114.3930	662.40-	900.00
	TARGET CORP DTD 04/11/16 3.625 04/15/2046 87612EBF2				
25,000.000	26083301	23,087.95	27,350.25	4,262.30	191.32
25,000.000	TOTAL TARGET CORP	23,087.95 92.3518	27,350.25 109.4010	4,262.30	191.32
	TELEFONICA EMISIONES SAU DTD 03/08/17 5.213 03/08/2047 87938WAU7				
195,000.000	26083301	202,390.90	231,447.45	29,056.55	3,190.81
195,000.000	TOTAL TELEFONICA EMISIONES SAU	202,390.90 103.7902	231,447.45 118.6910	29,056.55	3,190.81

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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
	TELEFONICA EMISIONES SAU DTD 03/06/18 4.895 03/06/2048 87938WAW3				
90,000.000	26083301	88,322.31	103,053.60	14,731.29	1,407.31
90,000.000	TOTAL TELEFONICA EMISIONES SAU	88,322.31 98.1359	103,053.60 114.5040	14,731.29	1,407.31
	TELEFONICA EMISIONES SAU DTD 03/01/19 5.520 03/01/2049 87938WAX1				
30,000.000	26083301	35,778.90	37,637.10	1,858.20	552.00
30,000.000	TOTAL TELEFONICA EMISIONES SAU	35,778.90 119.2630	37,637.10 125.4570	1,858.20	552.00
	TELUS CORP DTD 06/12/18 4.600 11/16/2048 87971MBH5				
45,000.000	26083301	44,383.46	53,188.20	8,804.74	258.75
45,000.000	TOTAL TELUS CORP	44,383.46 98.6299	53,188.20 118.1960	8,804.74	258.75
	TELUS CORP DTD 05/28/19 4.300 06/15/2049 87971MBK8				
30,000.000	26083301	29,984.10	33,077.10	3,093.00	57.33
30,000.000	TOTAL TELUS CORP	29,984.10 99.9470	33,077.10 110.2570	3,093.00	57.33
	TEXAS INSTRUMENTS INC DTD 09/04/19 2.250 09/04/2029 882508BG8				
145,000.000	26083301	143,552.87	143,174.45	378.42-	1,060.31
145,000.000	TOTAL TEXAS INSTRUMENTS INC	143,552.87 99.0020	143,174.45 98.7410	378.42-	1,060.31

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TIME WARNER CABLE INC DTD 10/30/07 6.550 05/01/2037 88732JAJ7				
55,000.000	26083301	60,918.40	67,470.70	6,552.30	600.42
55,000.000	TOTAL TIME WARNER CABLE INC	60,918.40 110.7607	67,470.70 122.6740	6,552.30	600.42
	TIME WARNER CABLE INC DTD 06/29/09 6.750 06/15/2039 88732JAU2				
105,000.000	26083301	113,546.51	132,667.50	19,120.99	315.00
105,000.000	TOTAL TIME WARNER CABLE INC	113,546.51 108.1395	132,667.50 126.3500	19,120.99	315.00
	TIME WARNER CABLE INC DTD 11/15/10 5.875 11/15/2040 88732JAY4				
220,000.000	26083301	244,472.86	252,509.40	8,036.54	1,651.53
220,000.000	TOTAL TIME WARNER CABLE INC	244,472.86 111.1240	252,509.40 114.7770	8,036.54	1,651.53
	TIME WARNER CABLE INC DTD 09/12/11 5.500 09/01/2041 88732JBB3				
75,000.000	26083301	77,022.43	83,783.25	6,760.82	1,375.00
75,000.000	TOTAL TIME WARNER CABLE INC	77,022.43 102.6966	83,783.25 111.7110	6,760.82	1,375.00
	TOTAL CAPITAL INTL SA DTD 07/10/19 2.829 01/10/2030 89153VAT6				
80,000.000	26083301	80,220.03	82,237.60	2,017.57	1,075.02
80,000.000	TOTAL TOTAL CAPITAL INTL SA	80,220.03 100.2750	82,237.60 102.7970	2,017.57	1,075.02

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TRANS-CANADA PIPELINES DTD 03/20/06 5.850 03/15/2036 89352HAB5				
45,000.000	26083301	47,783.25	55,656.00	7,872.75	775.13
45,000.000	TOTAL TRANS-CANADA PIPELINES	47,783.25 106.1850	55,656.00 123.6800	7,872.75	775.13
	TRANS-CANADA PIPELINES DTD 10/05/07 6.200 10/15/2037 89352HAD1				
35,000.000	26083301	37,689.57	45,672.20	7,982.63	458.11
35,000.000	TOTAL TRANS-CANADA PIPELINES	37,689.57 107.6845	45,672.20 130.4920	7,982.63	458.11
	TRANSCANADA PIPELINES DTD 05/07/18 4.750 05/15/2038 89352HAX7				
240,000.000	26083301	252,535.35	274,195.20	21,659.85	1,456.67
240,000.000	TOTAL TRANSCANADA PIPELINES	252,535.35 105.2231	274,195.20 114.2480	21,659.85	1,456.67
	TRANSCANADA PIPELINES DTD 10/12/18 5.100 03/15/2049 89352HAZ2				
35,000.000	26083301	35,336.28	42,717.50	7,381.22	525.58
35,000.000	TOTAL TRANSCANADA PIPELINES	35,336.28 100.9608	42,717.50 122.0500	7,381.22	525.58
	TRANSCONT GAS PIPE CORP DTD 02/15/12 5.400 08/15/2041 893574AB9				
25,000.000	26083301	26,353.00	29,442.00	3,089.00	510.00
25,000.000	TOTAL TRANSCONT GAS PIPE CORP	26,353.00 105.4120	29,442.00 117.7680	3,089.00	510.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TRANSCONT GAS PIPE LINE DTD 08/01/16 7.850 02/01/2026 893574AH6				
115,000.000	26083301	145,646.53	146,160.40	513.87	3,761.46
115,000.000	TOTAL TRANSCONT GAS PIPE LINE	145,646.53 126.6492	146,160.40 127.0960	513.87	3,761.46
	TRAVELERS COS INC DTD 08/25/15 4.300 08/25/2045 89417EAK5				
20,000.000	26083301	23,959.60	23,288.40	671.20-	301.00
20,000.000	TOTAL TRAVELERS COS INC	23,959.60 119.7980	23,288.40 116.4420	671.20-	301.00
	TRAVELERS COS INC DTD 05/11/16 3.750 05/15/2046 89417EAL3				
90,000.000	26083301	89,093.16	98,298.90	9,205.74	431.25
90,000.000	TOTAL TRAVELERS COS INC	89,093.16 98.9924	98,298.90 109.2210	9,205.74	431.25
	TRAVELERS COS INC DTD 05/22/17 4.000 05/30/2047 89417EAM1				
60,000.000	26083301	61,328.75	68,015.40	6,686.65	206.67
60,000.000	TOTAL TRAVELERS COS INC	61,328.75 102.2146	68,015.40 113.3590	6,686.65	206.67
	TRAVELERS COS INC DTD 03/04/19 4.100 03/04/2049 89417EAP4				
165,000.000	26083301	174,344.80	190,068.45	15,723.65	2,198.63
165,000.000	TOTAL TRAVELERS COS INC	174,344.80 105.6635	190,068.45 115.1930	15,723.65	2,198.63

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	TRINITY HEALTH CORP DTD 12/18/19 3.434 12/01/2048 896517AA7				
65,000.000	26083301	65,000.00	64,231.05	768.95-	80.60
65,000.000	TOTAL TRINITY HEALTH CORP	65,000.00 100.0000	64,231.05 98.8170	768.95-	80.60
	TRINITY HEALTH CREDIT GR DTD 02/12/15 4.125 12/01/2045 896516AA9				
45,000.000	26083301	44,955.45	49,456.35	4,500.90	154.69
45,000.000	TOTAL TRINITY HEALTH CREDIT GR	44,955.45 99.9010	49,456.35 109.9030	4,500.90	154.69
	TUFTS UNIVERSITY DTD 03/29/12 5.017 04/15/2112 899043AA1				
25,000.000	26083301	25,253.75	30,469.75	5,216.00	264.79
25,000.000	TOTAL TUFTS UNIVERSITY	25,253.75 101.0150	30,469.75 121.8790	5,216.00	264.79
	TYSON FOODS INC DTD 08/08/14 5.150 08/15/2044 902494AY9				
40,000.000	26083301	47,900.80	48,837.60	936.80	778.22
40,000.000	TOTAL TYSON FOODS INC	47,900.80 119.7520	48,837.60 122.0940	936.80	778.22
	UDR INC DTD 10/11/19 3.100 11/01/2034 90265EAS9				
35,000.000	26083301	34,844.95	34,988.80	143.85	241.11
35,000.000	TOTAL UDR INC	34,844.95 99.5570	34,988.80 99.9680	143.85	241.11

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	UNILEVER CAP CORP DTD 11/12/02 5.900 11/15/2032 904764AH0				
35,000.000	26083301	47,561.15	47,696.60	135.45	263.86
35,000.000	TOTAL UNILEVER CAP CORP	47,561.15 135.8890	47,696.60 136.2760	135.45	263.86
	UNION CARBIDE CORP DTD 10/01/96 7.750 10/01/2096 905581AS3				
30,000.000	26083301	41,032.80	42,904.50	1,871.70	581.25
30,000.000	TOTAL UNION CARBIDE CORP	41,032.80 136.7760	42,904.50 143.0150	1,871.70	581.25
	UNION ELECTRIC CO DTD 09/11/12 3.900 09/15/2042 906548CJ9				
125,000.000	26083301	115,078.75	136,353.75	21,275.00	1,431.25
125,000.000	TOTAL UNION ELECTRIC CO	115,078.75 92.0630	136,353.75 109.0830	21,275.00	1,431.25
	UNION ELECTRIC CO DTD 10/01/19 3.250 10/01/2049 906548CQ3				
110,000.000	26083301	109,622.70	109,250.90	371.80-	893.75
110,000.000	TOTAL UNION ELECTRIC CO	109,622.70 99.6570	109,250.90 99.3190	371.80-	893.75
	UNION PACIFIC CORP DTD 01/29/15 3.875 02/01/2055 907818EC8				
110,000.000	26083301	98,008.86	115,339.40	17,330.54	1,776.04
110,000.000	TOTAL UNION PACIFIC CORP	98,008.86 89.0990	115,339.40 104.8540	17,330.54	1,776.04

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	UNION PACIFIC CORP DTD 03/01/16 4.050 03/01/2046 907818EJ3				
95,000.000	26083301	97,186.60	103,571.85	6,385.25	1,282.50
95,000.000	TOTAL UNION PACIFIC CORP	97,186.60 102.3017	103,571.85 109.0230	6,385.25	1,282.50
	UNION PACIFIC CORP DTD 09/19/17 3.600 09/15/2037 907818EQ7				
140,000.000	26083301	140,474.60	146,064.80	5,590.20	1,484.00
140,000.000	TOTAL UNION PACIFIC CORP	140,474.60 100.3390	146,064.80 104.3320	5,590.20	1,484.00
	UNION PACIFIC CORP DTD 06/08/18 4.375 09/10/2038 907818EV6				
195,000.000	26083301	196,024.20	223,581.15	27,556.95	2,630.47
195,000.000	TOTAL UNION PACIFIC CORP	196,024.20 100.5252	223,581.15 114.6570	27,556.95	2,630.47
	UNION PACIFIC CORP MED TERM NOTE DTD 08/05/19 3.550 08/15/2039 907818FD5				
70,000.000	26083301	69,800.50	72,743.30	2,942.80	1,007.81
70,000.000	TOTAL UNION PACIFIC CORP	69,800.50 99.7150	72,743.30 103.9190	2,942.80	1,007.81
	UNION PACIFIC CORP DTD 08/05/19 3.950 08/15/2059 907818FE3				
50,000.000	26083301	53,053.00	52,436.50	616.50-	800.97
50,000.000	TOTAL UNION PACIFIC CORP	53,053.00 106.1060	52,436.50 104.8730	616.50-	800.97

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNION PACIFIC CORPORATION DTD 11/20/19 3.839 03/20/2060 907818FF0				
150,000.000	26083301	160,246.79	152,194.50	8,052.29-	655.83
150,000.000	TOTAL UNION PACIFIC CORPORATION	160,246.79 106.8312	152,194.50 101.4630	8,052.29-	655.83
	UNITED AIR 2019-1 AA PTT DTD 02/11/19 4.150 08/25/2031 90931CAA6				
45,391.660	26083301	47,556.87	49,010.74	1,453.87	594.50
45,391.660	TOTAL UNITED AIR 2019-1 AA PTT	47,556.87 104.7701	49,010.74 107.9730	1,453.87	594.50
	UNITED PARCEL SERVICE DTD 08/16/19 3.400 09/01/2049 911312BS4				
275,000.000	26083301	277,548.09	278,649.25	1,101.16	3,506.25
275,000.000	TOTAL UNITED PARCEL SERVICE	277,548.09 100.9266	278,649.25 101.3270	1,101.16	3,506.25
	UNITED TECH CORP DTD 04/29/05 5.400 05/01/2035 913017BJ7				
130,000.000	26083301	163,186.80	167,061.70	3,874.90	1,170.00
130,000.000	TOTAL UNITED TECH CORP	163,186.80 125.5283	167,061.70 128.5090	3,874.90	1,170.00
	UNITED TECHNOLOGIES CORP DTD 05/16/08 6.125 07/15/2038 913017BP3				
20,000.000	26083301	25,757.20	27,775.80	2,018.60	564.86
20,000.000	TOTAL UNITED TECHNOLOGIES CORP	25,757.20 128.7860	27,775.80 138.8790	2,018.60	564.86

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	UNITED TECHNOLOGIES CORP DTD 02/26/10 5.700 04/15/2040 913017BS7				
70,000.000	26083301	79,268.80	94,254.30	14,985.50	842.33
70,000.000	TOTAL UNITED TECHNOLOGIES CORP	79,268.80 113.2411	94,254.30 134.6490	14,985.50	842.33
	UNITED TECHNOLOGIES CORP DTD 06/01/12 4.500 06/01/2042 913017BT5				
220,000.000	26083301	242,790.07	263,762.40	20,972.33	826.25
220,000.000	TOTAL UNITED TECHNOLOGIES CORP	242,790.07 110.3591	263,762.40 119.8920	20,972.33	826.25
	UNITED TECHNOLOGIES CORP DTD 05/04/15 4.150 05/15/2045 913017CA5				
200,000.000	26083301	221,728.29	229,404.00	7,675.71	1,060.56
200,000.000	TOTAL UNITED TECHNOLOGIES CORP	221,728.29 110.8641	229,404.00 114.7020	7,675.71	1,060.56
	UNITED TECHNOLOGIES CORP DTD 11/01/16 3.750 11/01/2046 913017CJ6				
35,000.000	26083301	29,514.51	38,141.95	8,627.44	218.75
35,000.000	TOTAL UNITED TECHNOLOGIES CORP	29,514.51 84.3272	38,141.95 108.9770	8,627.44	218.75
	UNITED TECHNOLOGIES CORP DTD 05/04/17 4.050 05/04/2047 913017CP2				
80,000.000	26083301	84,514.08	91,772.00	7,257.92	513.00
80,000.000	TOTAL UNITED TECHNOLOGIES CORP	84,514.08 105.6426	91,772.00 114.7150	7,257.92	513.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITEDHEALTH GROUP INC DTD 12/15/07 6.500 06/15/2037 91324PAX0				
50,000.000	26083301	71,843.00	71,242.00	601.00-	144.44
50,000.000	TOTAL UNITEDHEALTH GROUP INC	71,843.00 143.6860	71,242.00 142.4840	601.00-	144.44
	UNITEDHEALTH GROUP INC DTD 11/10/11 4.625 11/15/2041 91324PBU5				
110,000.000	26083301	112,568.50	131,215.70	18,647.20	650.07
110,000.000	TOTAL UNITEDHEALTH GROUP INC	112,568.50 102.3350	131,215.70 119.2870	18,647.20	650.07
	UNITEDHEALTH GROUP INC DTD 07/23/15 4.750 07/15/2045 91324PCR1				
25,000.000	26083301	27,041.75	30,786.00	3,744.25	547.57
25,000.000	TOTAL UNITEDHEALTH GROUP INC	27,041.75 108.1670	30,786.00 123.1440	3,744.25	547.57
	UNITEDHEALTH GROUP INC DTD 03/13/17 4.250 04/15/2047 91324PCZ3				
30,000.000	26083301	30,364.54	34,733.70	4,369.16	269.17
30,000.000	TOTAL UNITEDHEALTH GROUP INC	30,364.54 101.2151	34,733.70 115.7790	4,369.16	269.17
	UNITEDHEALTH GROUP INC DTD 06/19/18 4.250 06/15/2048 91324PDL3				
160,000.000	26083301	162,060.66	185,995.20	23,934.54	302.22
160,000.000	TOTAL UNITEDHEALTH GROUP INC	162,060.66 101.2879	185,995.20 116.2470	23,934.54	302.22

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITEDHEALTH GROUP INC DTD 12/17/18 4.450 12/15/2048 91324PDQ2				
165,000.000	26083301	167,882.69	197,354.85	29,472.16	326.33
165,000.000	TOTAL UNITEDHEALTH GROUP INC	167,882.69 101.7471	197,354.85 119.6090	29,472.16	326.33
	UNITEDHEALTH GROUP INC DTD 07/25/19 3.500 08/15/2039 91324PDT6				
245,000.000	26083301	254,216.15	257,296.55	3,080.40	3,715.83
245,000.000	TOTAL UNITEDHEALTH GROUP INC	254,216.15 103.7617	257,296.55 105.0190	3,080.40	3,715.83
	UNITEDHEALTH GROUP INC DTD 07/25/19 3.875 08/15/2059 91324PDV1				
130,000.000	26083301	129,011.93	140,405.20	11,393.27	2,182.92
130,000.000	TOTAL UNITEDHEALTH GROUP INC	129,011.93 99.2399	140,405.20 108.0040	11,393.27	2,182.92
	UNIV OF NOTRE DAME DTD 01/21/15 3.438 02/15/2045 914744AD9				
100,000.000	26083301	100,000.00	106,375.00	6,375.00	1,298.80
100,000.000	TOTAL UNIV OF NOTRE DAME	100,000.00 100.0000	106,375.00 106.3750	6,375.00	1,298.80
	UNIV OF SOUTHERN CALIFOR DTD 04/18/17 3.841 10/01/2047 914886AC0				
55,000.000	26083301	55,000.00	62,569.65	7,569.65	528.14
55,000.000	TOTAL UNIV OF SOUTHERN CALIFOR	55,000.00 100.0000	62,569.65 113.7630	7,569.65	528.14

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	UNIVERSITY OF CHICAGO DTD 09/13/18 4.003 10/01/2053 91412NBC3				
25,000.000	26083301	25,000.00	28,835.25	3,835.25	250.19
25,000.000	TOTAL UNIVERSITY OF CHICAGO	25,000.00 100.0000	28,835.25 115.3410	3,835.25	250.19
	UNIVERSITY OF PENNSYLVAN DTD 08/06/19 3.610 02/15/2119 91481CAC4				
40,000.000	26083301	40,000.00	41,006.80	1,006.80	581.61
40,000.000	TOTAL UNIVERSITY OF PENNSYLVAN	40,000.00 100.0000	41,006.80 102.5170	1,006.80	581.61
	VALE OVERSEAS LIMITED DTD 11/21/06 6.875 11/21/2036 91911TAH6				
132,000.000	26083301	142,286.87	171,600.00	29,313.13	1,008.33
132,000.000	TOTAL VALE OVERSEAS LIMITED	142,286.87 107.7931	171,600.00 130.0000	29,313.13	1,008.33
	VALE SA DTD 09/11/12 5.625 09/11/2042 91912EAA3				
100,000.000	26083301	99,600.00	117,376.00	17,776.00	1,718.75
100,000.000	TOTAL VALE SA	99,600.00 99.6000	117,376.00 117.3760	17,776.00	1,718.75
	VALERO ENERGY CORP DTD 06/08/07 6.625 06/15/2037 91913YAL4				
95,000.000	26083301	119,285.25	125,701.15	6,415.90	279.72
95,000.000	TOTAL VALERO ENERGY CORP	119,285.25 125.5634	125,701.15 132.3170	6,415.90	279.72

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	VALERO ENERGY CORP DTD 03/13/15 4.900 03/15/2045 91913YAT7				
65,000.000	26083301	71,956.65	74,978.15	3,021.50	937.81
65,000.000	TOTAL VALERO ENERGY CORP	71,956.65 110.7025	74,978.15 115.3510	3,021.50	937.81
	VERIZON COMMUNICATIONS DTD 11/03/11 4.750 11/01/2041 92343VBE3				
55,000.000	26083301	58,238.00	66,563.75	8,325.75	435.42
55,000.000	TOTAL VERIZON COMMUNICATIONS	58,238.00 105.8873	66,563.75 121.0250	8,325.75	435.42
	VERIZON COMMUNICATIONS DTD 11/07/12 3.850 11/01/2042 92343VBG8				
120,000.000	26083301	121,458.80	129,675.60	8,216.80	770.00
120,000.000	TOTAL VERIZON COMMUNICATIONS	121,458.80 101.2157	129,675.60 108.0630	8,216.80	770.00
	VERIZON COMMUNICATIONS DTD 02/21/15 4.862 08/21/2046 92343VCK8				
100,000.000	26083301	113,860.61	124,140.00	10,279.39	1,755.72
100,000.000	TOTAL VERIZON COMMUNICATIONS	113,860.61 113.8606	124,140.00 124.1400	10,279.39	1,755.72
	VERIZON COMMUNICATIONS DTD 10/29/14 4.400 11/01/2034 92343VCQ5				
75,000.000	26083301	75,580.49	86,944.50	11,364.01	550.00
75,000.000	TOTAL VERIZON COMMUNICATIONS	75,580.49 100.7740	86,944.50 115.9260	11,364.01	550.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VERIZON COMMUNICATIONS DTD 07/15/15 4.272 01/15/2036 92343VCV4				
120,000.000	26083301	137,260.70	135,906.00	1,354.70-	2,363.84
120,000.000	TOTAL VERIZON COMMUNICATIONS	137,260.70 114.3839	135,906.00 113.2550	1,354.70-	2,363.84
	VERIZON COMMUNICATIONS DTD 03/13/15 4.522 09/15/2048 92343VCX0				
285,000.000	26083301	324,850.88	341,985.75	17,134.87	3,794.71
285,000.000	TOTAL VERIZON COMMUNICATIONS	324,850.88 113.9828	341,985.75 119.9950	17,134.87	3,794.71
	VERIZON COMMUNICATIONS DTD 08/01/16 4.125 08/15/2046 92343VDC5				
80,000.000	26083301	88,003.60	90,424.80	2,421.20	1,246.67
80,000.000	TOTAL VERIZON COMMUNICATIONS	88,003.60 110.0045	90,424.80 113.0310	2,421.20	1,246.67
	VERIZON COMMUNICATIONS DTD 02/03/17 4.812 03/15/2039 92343VDR2				
275,000.000	26083301	273,401.57	331,971.75	58,570.18	3,950.19
275,000.000	TOTAL VERIZON COMMUNICATIONS	273,401.57 99.4188	331,971.75 120.7170	58,570.18	3,950.19
	VERIZON COMMUNICATIONS DTD 03/16/17 5.250 03/16/2037 92343VDU5				
180,000.000	26083301	203,675.62	226,067.40	22,391.78	2,756.25
180,000.000	TOTAL VERIZON COMMUNICATIONS	203,675.62 113.1531	226,067.40 125.5930	22,391.78	2,756.25

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	VERIZON COMMUNICATIONS DTD 03/16/17 5.500 03/16/2047 92343VDV3				
40,000.000	26083301	44,643.20	54,315.20	9,672.00	641.67
40,000.000	TOTAL VERIZON COMMUNICATIONS	44,643.20 111.6080	54,315.20 135.7880	9,672.00	641.67
	VERIZON COMMUNICATIONS DTD 08/10/17 4.500 08/10/2033 92343VEA8				
360,000.000	26083301	383,839.94	420,231.60	36,391.66	6,345.00
360,000.000	TOTAL VERIZON COMMUNICATIONS	383,839.94 106.6222	420,231.60 116.7310	36,391.66	6,345.00
	VERIZON COMMUNICATIONS DTD 06/03/19 4.016 12/03/2029 92343VEU4				
60,000.000	26083301	66,699.60	66,885.00	185.40	187.41
60,000.000	TOTAL VERIZON COMMUNICATIONS	66,699.60 111.1660	66,885.00 111.4750	185.40	187.41
	VIACOM INC DTD 08/19/13 5.850 09/01/2043 92553PAU6				
65,000.000	26083301	66,914.58	81,439.15	14,524.57	1,267.50
65,000.000	TOTAL VIACOM INC	66,914.58 102.9455	81,439.15 125.2910	14,524.57	1,267.50
	VIRGINIA ELEC & POWER CO DTD 11/06/08 8.875 11/15/2038 927804FG4				
245,000.000	26083301	390,673.94	413,775.60	23,101.66	2,778.37
245,000.000	TOTAL VIRGINIA ELEC & POWER CO	390,673.94 159.4588	413,775.60 168.8880	23,101.66	2,778.37

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	VISA INC DTD 12/14/15 4.300 12/14/2045 92826CAF9				
305,000.000	26083301	339,184.28	374,939.55	35,755.27	619.32
305,000.000	TOTAL VISA INC	339,184.28 111.2080	374,939.55 122.9310	35,755.27	619.32
	VISA INC DTD 09/11/17 3.650 09/15/2047 92826CAJ1				
35,000.000	26083301	39,195.10	39,214.35	19.25	376.15
35,000.000	TOTAL VISA INC	39,195.10 111.9860	39,214.35 112.0410	19.25	376.15
	VODAFONE GROUP PLC DTD 02/19/13 4.375 02/19/2043 92857WBD1				
60,000.000	26083301	59,213.40	64,438.80	5,225.40	962.50
60,000.000	TOTAL VODAFONE GROUP PLC	59,213.40 98.6890	64,438.80 107.3980	5,225.40	962.50
	VODAFONE GROUP PLC DTD 05/30/18 5.250 05/30/2048 92857WBM1				
95,000.000	26083301	102,648.52	114,115.90	11,467.38	429.48
95,000.000	TOTAL VODAFONE GROUP PLC	102,648.52 108.0511	114,115.90 120.1220	11,467.38	429.48
	VODAFONE GROUP PLC DTD 06/19/19 4.875 06/19/2049 92857WBS8				
45,000.000	26083301	44,284.99	52,186.50	7,901.51	73.13
45,000.000	TOTAL VODAFONE GROUP PLC	44,284.99 98.4111	52,186.50 115.9700	7,901.51	73.13

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	VODAFONE GROUP PLC DTD 09/17/19 4.250 09/17/2050 92857WBU3				
175,000.000	26083301	174,865.70	182,665.00	7,799.30	2,148.61
175,000.000	TOTAL VODAFONE GROUP PLC	174,865.70 99.9233	182,665.00 104.3800	7,799.30	2,148.61
	WACHOVIA BANK NA SER BKNT DTD 12/07/07 6.600 01/15/2038 92976GAJ0				
105,000.000	26083301	142,434.85	151,981.20	9,546.35	3,195.50
105,000.000	TOTAL WACHOVIA BANK NA	142,434.85 135.6522	151,981.20 144.7440	9,546.35	3,195.50
	WAL-MART STORES INC DTD 08/24/2007 6.500 08/15/2037 931142CK7				
60,000.000	26083301	79,412.40	88,950.60	9,538.20	1,473.33
60,000.000	TOTAL WAL-MART STORES INC	79,412.40 132.3540	88,950.60 148.2510	9,538.20	1,473.33
	WAL-MART STORES INC DTD 10/25/10 5.000 10/25/2040 931142CY7				
45,000.000	26083301	49,359.15	58,491.45	9,132.30	412.50
45,000.000	TOTAL WAL-MART STORES INC	49,359.15 109.6870	58,491.45 129.9810	9,132.30	412.50
	WAL-MART STORES INC DTD 04/11/13 4.000 04/11/2043 931142DG5				
25,000.000	26083301	29,214.00	28,574.50	639.50-	222.22
25,000.000	TOTAL WAL-MART STORES INC	29,214.00 116.8560	28,574.50 114.2980	639.50-	222.22

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	WAL-MART STORES INC DTD 10/02/13 4.750 10/02/2043 931142DK6				
40,000.000	26083301	44,829.20	50,266.80	5,437.60	469.72
40,000.000	TOTAL WAL-MART STORES INC	44,829.20 112.0730	50,266.80 125.6670	5,437.60	469.72
	WALMART INC DTD 06/27/18 3.950 06/28/2038 931142EB5				
180,000.000	26083301	180,328.34	208,519.20	28,190.86	59.25
180,000.000	TOTAL WALMART INC	180,328.34 100.1824	208,519.20 115.8440	28,190.86	59.25
	WALMART INC DTD 06/27/18 4.050 06/29/2048 931142EC3				
110,000.000	26083301	130,879.90	130,387.40	492.50-	24.75
110,000.000	TOTAL WALMART INC	130,879.90 118.9817	130,387.40 118.5340	492.50-	24.75
	WALMART INC DTD 04/23/19 3.250 07/08/2029 931142EN9				
335,000.000	26083301	345,695.97	359,562.20	13,866.23	5,232.05
335,000.000	TOTAL WALMART INC	345,695.97 103.1928	359,562.20 107.3320	13,866.23	5,232.05
	WALMART INC DTD 09/24/19 2.950 09/24/2049 931142EP4				
310,000.000	26083301	307,460.10	308,865.40	1,405.30	2,464.07
310,000.000	TOTAL WALMART INC	307,460.10 99.1807	308,865.40 99.6340	1,405.30	2,464.07

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	WALMART INC DTD 09/24/19 2.375 09/24/2029 931142EQ2				
35,000.000	26083301	35,045.85	35,041.65	4.20-	223.98
35,000.000	TOTAL WALMART INC	35,045.85 100.1310	35,041.65 100.1190	4.20-	223.98
	WALT DISNEY COMPANY/THE DTD 06/15/19 6.400 12/15/2035 254687EB8				
84,000.000	26083301	101,149.91	119,392.56	18,242.65	238.93
84,000.000	TOTAL WALT DISNEY COMPANY/THE	101,149.91 120.4166	119,392.56 142.1340	18,242.65	238.93
	WALT DISNEY COMPANY/THE DTD 11/15/19 6.650 11/15/2037 254687EH5				
130,000.000	26083301	168,591.77	193,248.90	24,657.13	1,104.64
130,000.000	TOTAL WALT DISNEY COMPANY/THE	168,591.77 129.6860	193,248.90 148.6530	24,657.13	1,104.64
	WALT DISNEY COMPANY/THE DTD 10/01/19 5.400 10/01/2043 254687ET9				
30,000.000	26083301	41,041.80	40,856.70	185.10-	405.00
30,000.000	TOTAL WALT DISNEY COMPANY/THE	41,041.80 136.8060	40,856.70 136.1890	185.10-	405.00
	WALT DISNEY COMPANY/THE DTD 09/06/19 2.000 09/01/2029 254687FL5				
835,000.000	26083301	816,585.39	810,367.50	6,217.89-	5,334.72
835,000.000	TOTAL WALT DISNEY COMPANY/THE	816,585.39 97.7947	810,367.50 97.0500	6,217.89-	5,334.72

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	WALT DISNEY COMPANY/THE DTD 09/06/19 2.750 09/01/2049 254687FM3				
250,000.000	26083301	239,718.10	236,005.00	3,713.10-	2,196.18
250,000.000	TOTAL WALT DISNEY COMPANY/THE	239,718.10 95.8872	236,005.00 94.4020	3,713.10-	2,196.18
	WASHINGTON GAS LIGHT CO MED TERM NOTE SER K DTD 09/16/16 3.796 09/15/2046 93884PDW7				
100,000.000	26083301	98,528.00	104,322.00	5,794.00	1,117.71
100,000.000	TOTAL WASHINGTON GAS LIGHT CO	98,528.00 98.5280	104,322.00 104.3220	5,794.00	1,117.71
	WASTE MANAGEMENT INC DTD 05/22/19 4.000 07/15/2039 94106LBJ7				
45,000.000	26083301	49,251.12	50,422.50	1,171.38	1,095.00
45,000.000	TOTAL WASTE MANAGEMENT INC	49,251.12 109.4469	50,422.50 112.0500	1,171.38	1,095.00
	WATSON PHARMACEUTICALS I DTD 10/02/12 4.625 10/01/2042 942683AH6				
35,000.000	26083301	32,281.20	36,642.90	4,361.70	404.69
35,000.000	TOTAL WATSON PHARMACEUTICALS I	32,281.20 92.2320	36,642.90 104.6940	4,361.70	404.69
	WELLPOINT INC DTD 05/07/12 4.625 05/15/2042 94973VAY3				
85,000.000	26083301	94,577.80	95,918.25	1,340.45	502.33
85,000.000	TOTAL WELLPOINT INC	94,577.80 111.2680	95,918.25 112.8450	1,340.45	502.33

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	WELLPOINT INC DTD 08/06/13 5.100 01/15/2044 94973VBF3				
50,000.000	26083301	55,632.10	59,839.50	4,207.40	1,175.83
50,000.000	TOTAL WELLPOINT INC	55,632.10 111.2642	59,839.50 119.6790	4,207.40	1,175.83
	WELLPOINT INC DTD 08/12/14 4.850 08/15/2054 94973VBL0				
50,000.000	26083301	53,865.50	56,015.50	2,150.00	916.11
50,000.000	TOTAL WELLPOINT INC	53,865.50 107.7310	56,015.50 112.0310	2,150.00	916.11
	WELLS FARGO & CO DTD 02/07/05 5.375 02/07/2035 949746JM4				
20,000.000	26083301	22,807.32	25,651.80	2,844.48	430.00
20,000.000	TOTAL WELLS FARGO & CO	22,807.32 114.0366	25,651.80 128.2590	2,844.48	430.00
	WELLS FARGO & COMPANY DTD 10/28/13 5.375 11/02/2043 94974BFP0				
80,000.000	26083301	100,289.30	102,745.60	2,456.30	704.72
80,000.000	TOTAL WELLS FARGO & COMPANY	100,289.30 125.3616	102,745.60 128.4320	2,456.30	704.72
	WELLS FARGO & COMPANY DTD 04/30/15 3.900 05/01/2045 94974BGK0				
95,000.000	26083301	104,945.45	107,754.70	2,809.25	617.50
95,000.000	TOTAL WELLS FARGO & COMPANY	104,945.45 110.4689	107,754.70 113.4260	2,809.25	617.50

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	WELLS FARGO & COMPANY DTD 11/17/15 4.900 11/17/2045 94974BGQ7				
230,000.000	26083301	232,167.19	281,354.40	49,187.21	1,377.44
230,000.000	TOTAL WELLS FARGO & COMPANY	232,167.19 100.9423	281,354.40 122.3280	49,187.21	1,377.44
	WELLS FARGO & COMPANY MED TERM NOTE SER MTN DTD 10/31/19 10/30/2030 95000U2G7				
205,000.000	26083301	204,644.40	206,424.75	1,780.35	1,000.05
205,000.000	TOTAL WELLS FARGO & COMPANY	204,644.40 99.8265	206,424.75 100.6950	1,780.35	1,000.05
	WELLS FARGO CAPITAL X DTD 12/05/06 5.950 12/15/2036 94978SAA7				
30,000.000	26083301	31,808.10	36,614.70	4,806.60	79.33
30,000.000	TOTAL WELLS FARGO CAPITAL X	31,808.10 106.0270	36,614.70 122.0490	4,806.60	79.33
	WELLTOWER INC DTD 08/16/18 4.950 09/01/2048 95040QAF1				
90,000.000	26083301	98,946.93	108,088.20	9,141.27	1,485.00
90,000.000	TOTAL WELLTOWER INC	98,946.93 109.9410	108,088.20 120.0980	9,141.27	1,485.00
	WESTAR ENERGY INC DTD 03/01/12 4.125 03/01/2042 95709TAH3				
130,000.000	26083301	123,558.50	144,640.60	21,082.10	1,787.50
130,000.000	TOTAL WESTAR ENERGY INC	123,558.50 95.0450	144,640.60 111.2620	21,082.10	1,787.50

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	WESTAR ENERGY INC DTD 03/28/13 4.100 04/01/2043 95709TAJ9				
55,000.000	26083301	56,911.25	61,195.20	4,283.95	563.75
55,000.000	TOTAL WESTAR ENERGY INC	56,911.25 103.4750	61,195.20 111.2640	4,283.95	563.75
	WESTAR ENERGY INC DTD 11/13/15 4.250 12/01/2045 95709TAM2				
70,000.000	26083301	69,715.80	79,837.10	10,121.30	247.92
70,000.000	TOTAL WESTAR ENERGY INC	69,715.80 99.5940	79,837.10 114.0530	10,121.30	247.92
	WESTERN GAS PARTNERS LP DTD 03/02/18 4.500 03/01/2028 958254AH7				
35,000.000	26083301	34,031.55	34,555.15	523.60	525.00
35,000.000	TOTAL WESTERN GAS PARTNERS LP	34,031.55 97.2330	34,555.15 98.7290	523.60	525.00
	WESTERN GAS PARTNERS LP DTD 03/02/18 5.300 03/01/2048 958254AJ3				
85,000.000	26083301	83,321.79	74,327.40	8,994.39-	1,501.67
85,000.000	TOTAL WESTERN GAS PARTNERS LP	83,321.79 98.0256	74,327.40 87.4440	8,994.39-	1,501.67
	WESTERN GAS PARTNERS LP DTD 08/09/18 5.500 08/15/2048 958254AL8				
25,000.000	26083301	27,059.75	21,990.50	5,069.25-	519.44
25,000.000	TOTAL WESTERN GAS PARTNERS LP	27,059.75 108.2390	21,990.50 87.9620	5,069.25-	519.44

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	WESTLAKE CHEMICAL CORP DTD 02/15/17 5.000 08/15/2046 960413AS1				
80,000.000	26083301	78,260.31	84,830.40	6,570.09	1,511.11
80,000.000	TOTAL WESTLAKE CHEMICAL CORP	78,260.31 97.8254	84,830.40 106.0380	6,570.09	1,511.11
	WESTPAC BANKING CORP DTD 07/24/19 07/24/2034 961214EF6				
35,000.000	26083301	35,000.00	36,691.90	1,691.90	627.35
35,000.000	TOTAL WESTPAC BANKING CORP	35,000.00 100.0000	36,691.90 104.8340	1,691.90	627.35
	WILLIAMS PARTNERS LP DTD 03/03/15 5.100 09/15/2045 96949LAC9				
95,000.000	26083301	100,295.89	105,936.40	5,640.51	1,426.58
95,000.000	TOTAL WILLIAMS PARTNERS LP	100,295.89 105.5746	105,936.40 111.5120	5,640.51	1,426.58
	WILLIAMS PARTNERS LP DTD 11/15/13 5.800 11/15/2043 96950FAK0				
50,000.000	26083301	56,996.65	59,550.50	2,553.85	370.56
50,000.000	TOTAL WILLIAMS PARTNERS LP	56,996.65 113.9933	59,550.50 119.1010	2,553.85	370.56
	WILLIAMS PARTNERS LP DTD 03/04/14 5.400 03/04/2044 96950FAN4				
125,000.000	26083301	101,132.35	140,911.25	39,778.90	2,257.75
125,000.000	TOTAL WILLIAMS PARTNERS LP	101,132.35 80.9059	140,911.25 112.7290	39,778.90	2,257.75

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	WILLIAMS PARTNERS LP DTD 06/27/14 4.900 01/15/2045 96950FAP9				
130,000.000	26083301	129,548.75	140,364.90	10,816.15	2,937.28
130,000.000	TOTAL WILLIAMS PARTNERS LP	129,548.75 99.6529	140,364.90 107.9730	10,816.15	2,937.28
	WILLIS NORTH AMERICA INC DTD 09/10/18 5.050 09/15/2048 970648AH4				
55,000.000	26083301	63,209.65	64,885.15	1,675.50	817.82
55,000.000	TOTAL WILLIS NORTH AMERICA INC	63,209.65 114.9266	64,885.15 117.9730	1,675.50	817.82
	WILLIS NORTH AMERICA INC DTD 09/10/19 3.875 09/15/2049 970648AK7				
75,000.000	26083301	74,696.25	74,826.75	130.50	896.09
75,000.000	TOTAL WILLIS NORTH AMERICA INC	74,696.25 99.5950	74,826.75 99.7690	130.50	896.09
	WILLIS-KNIGHTON MED CTR DTD 10/25/18 4.813 09/01/2048 97068LAA6				
30,000.000	26083301	30,000.00	35,826.60	5,826.60	481.30
30,000.000	TOTAL WILLIS-KNIGHTON MED CTR	30,000.00 100.0000	35,826.60 119.4220	5,826.60	481.30
	WW GRAINGER INC DTD 05/22/17 4.200 05/15/2047 384802AD6				
100,000.000	26083301	92,159.00	111,620.00	19,461.00	536.67
100,000.000	TOTAL WW GRAINGER INC	92,159.00 92.1590	111,620.00 111.6200	19,461.00	536.67

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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				
170,000.000	26083301	217,141.84	232,216.60	15,074.76	2,528.75
170,000.000	TOTAL WYETH	217,141.84 127.7305	232,216.60 136.5980	15,074.76	2,528.75
	ZOETIS INC DTD 08/20/18 3.900 08/20/2028 98978VAN3				
185,000.000	26083301	184,650.35	200,750.90	16,100.55	2,625.46
185,000.000	TOTAL ZOETIS INC	184,650.35 99.8110	200,750.90 108.5140	16,100.55	2,625.46
	ZOETIS INC DTD 08/20/18 4.450 08/20/2048 98978VAP8				
55,000.000	26083301	56,004.20	63,993.60	7,989.40	890.62
55,000.000	TOTAL ZOETIS INC	56,004.20 101.8258	63,993.60 116.3520	7,989.40	890.62
	3M COMPANY DTD 09/19/16 3.125 09/19/2046 88579YAW1				
35,000.000	26083301	32,209.10	33,724.25	1,515.15	309.90
35,000.000	TOTAL 3M COMPANY	32,209.10 92.0260	33,724.25 96.3550	1,515.15	309.90
	3M COMPANY MED TERM NOTE DTD 10/02/17 3.625 10/15/2047 88579YAZ4				
90,000.000	26083301	89,980.60	93,524.40	3,543.80	688.75
90,000.000	TOTAL 3M COMPANY	89,980.60 99.9784	93,524.40 103.9160	3,543.80	688.75
	TOTAL CORPORATE BONDS	82,403,615.30	89,627,035.87	7,223,420.57	905,745.65
	CORPORATE STRIPPED/ZERO COUPON				

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	OCCIDENTAL PETROLEUM COR ZERO CPN DTD 09/18/19 10/10/2036 674599DG7				
795,000.000	26083301	324,113.14	399,360.30	75,247.16	0.00
795,000.000	TOTAL OCCIDENTAL PETROLEUM COR ZERO CPN	324,113.14 40.7689	399,360.30 50.2340	75,247.16	0.00
	TOTAL CORPORATE STRIPPED/ZERO COUPON	324,113.14	399,360.30	75,247.16	0.00
	TOTAL CORPORATE BONDS	**82,727,728.44**	**90,026,396.17**	**7,298,667.73**	**905,745.65**
	MUNICIPAL BONDS				
	GENERAL OBLIGATION				
	HOUSTON TX TXBL DTD 12/22/17 3.961 03/01/2047 4423313K8				
70,000.000	26083301	70,000.00	77,394.80	7,394.80	924.23
70,000.000	TOTAL HOUSTON TX	70,000.00 100.0000	77,394.80 110.5640	7,394.80	924.23
	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	48,510.00	61.60	679.00
40,000.000	TOTAL NEW YORK ST URBAN DEV CORP REV	48,448.40 121.1210	48,510.00 121.2750	61.60	679.00
	TOTAL GENERAL OBLIGATION	118,448.40	125,904.80	7,456.40	1,603.23
	OTHER REVENUE				
	MISSOURI ST HLTH & EDUCTNL FAC TXBL-REF-SER A-THE WASHINGTON DTD 02/26/16 3.651 01/15/2046 60636AMQ3				
40,000.000	26083301	40,000.00	42,779.60	2,779.60	673.41

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
40,000.000	TOTAL MISSOURI ST HLTH & EDUCTNL FAC	40,000.00 100.0000	42,779.60 106.9490	2,779.60	673.41
	MISSOURI ST HLTH & EDUCTNL FAC TXBL-WASHINGTON UNIVERSITY-SER DTD 07/06/17 3.652 08/15/2057 60636APP2				
35,000.000	26083301	34,469.05	36,780.10	2,311.05	482.88
35,000.000	TOTAL MISSOURI ST HLTH & EDUCTNL FAC	34,469.05 98.4830	36,780.10 105.0860	2,311.05	482.88
	NEW JERSEY ST TPK AUTH TPK REV BUILD AMERICA BONDS-TAXABLE-A-ISSUER SUBSIDY DTD 12/15/10 7.102 01/01/2041 646139X83				
10,000.000	26083301	13,538.67	15,250.40	1,711.73	355.10
10,000.000	TOTAL NEW JERSEY ST TPK AUTH TPK REV	13,538.67 135.3867	15,250.40 152.5040	1,711.73	355.10
	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	172,534.25	2,434.25-	3,138.63
175,000.000	TOTAL SALES TAX SECURITIZATION CORP	174,968.50 99.9820	172,534.25 98.5910	2,434.25-	3,138.63
	SALES TAX SECURITIZATION CORP TXBL-REF-SER B DTD 02/22/18 3.820 01/01/2048 79467BBN4				
55,000.000	26083301	55,000.00	55,394.90	394.90	1,050.50
55,000.000	TOTAL SALES TAX SECURITIZATION CORP	55,000.00 100.0000	55,394.90 100.7180	394.90	1,050.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SAN JOSE CA REDEV AGY SUCCESSO TXBL-REF-SENIOR-SER A-T DTD 12/21/17 3.375 08/01/2034 798170AN6				
90,000.000	26083301	86,849.10	92,508.30	5,659.20	1,265.63
90,000.000	TOTAL SAN JOSE CA REDEV AGY SUCCESSO	86,849.10 96.4990	92,508.30 102.7870	5,659.20	1,265.63
	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	35,432.70	5,432.70	417.90
30,000.000	TOTAL UNIV OF VIRGINIA VA UNIV REVEN	30,000.00 100.0000	35,432.70 118.1090	5,432.70	417.90
	TOTAL OTHER REVENUE	434,825.32	450,680.25	15,854.93	7,384.05
	TOTAL MUNICIPAL BONDS	**553,273.72**	**576,585.05**	**23,311.33**	**8,987.28**
	OTHER FIXED INCOME SECURITIES				
	PRIVATE PLACEMENT				
	ABBVIE INC 144A PRIV PLCMT 4.050 11/21/2039 00287YBR9				
375,000.000	26083301	377,616.87	394,147.50	16,530.63	1,687.50
375,000.000	TOTAL ABBVIE INC	377,616.87 100.6978	394,147.50 105.1060	16,530.63	1,687.50
	ABBVIE INC 144A PRIV PLCMT 4.250 11/21/2049 00287YBS7				
60,000.000	26083301	63,975.45	63,709.20	266.25-	283.33
60,000.000	TOTAL ABBVIE INC	63,975.45 106.6257	63,709.20 106.1820	266.25-	283.33

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ABBVIE INC 144A PRIV PLCMT 3.200 11/21/2029 00287YBW8				
90,000.000	26083301	91,571.40	91,561.50	9.90-	320.00
90,000.000	TOTAL ABBVIE INC	91,571.40 101.7460	91,561.50 101.7350	9.90-	320.00
	AMERICAN TRANSMISSION SY 144A PRIV PLCMT 5.000 09/01/2044 030288AB0				
60,000.000	26083301	69,162.00	75,307.20	6,145.20	1,000.00
60,000.000	TOTAL AMERICAN TRANSMISSION SY	69,162.00 115.2700	75,307.20 125.5120	6,145.20	1,000.00
	BAYER US FIN II LLC 144A PRIV PLCMT 4.700 07/15/2064 07274NBH5				
105,000.000	26083301	118,209.52	101,352.30	16,857.22-	2,275.58
105,000.000	TOTAL BAYER US FIN II LLC	118,209.52 112.5805	101,352.30 96.5260	16,857.22-	2,275.58
	BAYER US FINANCE II LLC 144A PRIV PLCMT 4.375 12/15/2028 07274NAL7				
125,000.000	26083301	135,572.50	136,448.75	876.25	243.06
125,000.000	TOTAL BAYER US FINANCE II LLC	135,572.50 108.4580	136,448.75 109.1590	876.25	243.06
	BOSTON GAS COMPANY 144A PRIV PLCMT 3.001 08/01/2029 100743AL7				
60,000.000	26083301	60,000.00	61,433.40	1,433.40	760.25
60,000.000	TOTAL BOSTON GAS COMPANY	60,000.00 100.0000	61,433.40 102.3890	1,433.40	760.25

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	BRISTOL-MYERS SQUIBB CO 144A PRIV PLCMT 4.125 06/15/2039 110122CC0				
40,000.000	26083301	39,962.65	46,170.00	6,207.35	73.33
40,000.000	TOTAL BRISTOL-MYERS SQUIBB CO	39,962.65 99.9066	46,170.00 115.4250	6,207.35	73.33
	BRISTOL-MYERS SQUIBB COMPANY 144A PRIV PLCMT 5.700 10/15/2040 110122BR8				
40,000.000	26083301	49,804.40	53,330.00	3,525.60	481.33
40,000.000	TOTAL BRISTOL-MYERS SQUIBB COMPANY	49,804.40 124.5110	53,330.00 133.3250	3,525.60	481.33
	BRISTOL-MYERS SQUIBB COMPANY 144A PRIV PLCMT 4.625 05/15/2044 110122BT4				
340,000.000	26083301	41,738.76	412,192.20	370,453.44	2,009.31
340,000.000	TOTAL BRISTOL-MYERS SQUIBB COMPANY	41,738.76 12.2761	412,192.20 121.2330	370,453.44	2,009.31
	BRISTOL-MYERS SQUIBB COMPANY 144A PRIV PLCMT 4.350 11/15/2047 110122BV9				
70,000.000	26083301	8,229.45	83,531.70	75,302.25	389.08
70,000.000	TOTAL BRISTOL-MYERS SQUIBB COMPANY	8,229.45 11.7564	83,531.70 119.3310	75,302.25	389.08
	CAMERON LNG LLC 144A PRIV PLCMT 3.402 01/15/2038 133434AC4				
100,000.000	26083301	100,000.00	100,365.00	365.00	170.10
100,000.000	TOTAL CAMERON LNG LLC	100,000.00 100.0000	100,365.00 100.3650	365.00	170.10

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	CAMERON LNG LLC 144A PRIV PLCMT 3.701 01/15/2039 133434AD2				
90,000.000	26083301	90,564.40	91,965.60	1,401.20	166.55
90,000.000	TOTAL CAMERON LNG LLC	90,564.40 100.6271	91,965.60 102.1840	1,401.20	166.55
	CIM 2014 LOAN TRUST I RESTR TRUST CERTIFICATE BENE 144A PRIV PLCMT 3.875 10/15/2047 125523BJ8				
205,000.000	26083301	197,721.47	208,405.05	10,683.58	1,677.01
205,000.000	TOTAL CIM 2014 LOAN TRUST I RESTR TRUST	197,721.47 96.4495	208,405.05 101.6610	10,683.58	1,677.01
	DAIMLER FINANCE NA LLC 144A PRIV PLCMT 3.100 08/15/2029 233851DW1				
105,000.000	26083301	105,597.45	106,214.85	617.40	1,229.67
105,000.000	TOTAL DAIMLER FINANCE NA LLC	105,597.45 100.5690	106,214.85 101.1570	617.40	1,229.67
	DELL INT LLC / EMC CORP 144A PRIV PLCMT 5.300 10/01/2029 24703DBA8				
45,000.000	26083301	44,690.85	50,741.55	6,050.70	596.24
45,000.000	TOTAL DELL INT LLC / EMC CORP	44,690.85 99.3130	50,741.55 112.7590	6,050.70	596.24
	DIAMOND 1 FIN/DIAMOND 2 144A PRIV PLCMT 8.350 07/15/2046 25272KAR4				
180,000.000	26083301	217,802.98	248,029.20	30,226.22	6,930.50
180,000.000	TOTAL DIAMOND 1 FIN/DIAMOND 2	217,802.98 121.0017	248,029.20 137.7940	30,226.22	6,930.50

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	ELECTRICITE DE FRANCE 144A PRIV PLCMT 6.000 01/22/2114 268317AL8				
70,000.000	26083301	81,207.32	82,689.60	1,482.28	1,855.00
70,000.000	TOTAL ELECTRICITE DE FRANCE	81,207.32 116.0105	82,689.60 118.1280	1,482.28	1,855.00
	FOX CORP 144A PRIV PLCMT 5.476 01/25/2039 35137LAD7				
200,000.000	26083301	243,330.00	244,718.00	1,388.00	4,745.87
200,000.000	TOTAL FOX CORP	243,330.00 121.6650	244,718.00 122.3590	1,388.00	4,745.87
	FOX CORP 144A PRIV PLCMT 5.576 01/25/2049 35137LAE5				
200,000.000	26083301	253,078.94	254,798.00	1,719.06	4,832.53
200,000.000	TOTAL FOX CORP	253,078.94 126.5395	254,798.00 127.3990	1,719.06	4,832.53
	KRAFT HEINZ FOODS CO 144A PRIV PLCMT 4.625 10/01/2039 50077LAW6				
140,000.000	26083301	138,877.55	145,964.00	7,086.45	1,726.67
140,000.000	TOTAL KRAFT HEINZ FOODS CO	138,877.55 99.1982	145,964.00 104.2600	7,086.45	1,726.67
	KRAFT HEINZ FOODS CO 144A PRIV PLCMT 4.875 10/01/2049 50077LAY2				
25,000.000	26083301	24,642.75	26,387.50	1,744.75	325.00
25,000.000	TOTAL KRAFT HEINZ FOODS CO	24,642.75 98.5710	26,387.50 105.5500	1,744.75	325.00

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	LIBERTY MUTUAL GROUP INC 144A PRIV PLCMT 3.951 10/15/2050 53079EBJ2				
50,000.000	26083301	57,852.50	52,008.00	5,844.50-	515.83
50,000.000	TOTAL LIBERTY MUTUAL GROUP INC	57,852.50 115.7050	52,008.00 104.0160	5,844.50-	515.83
	MOTIVA ENTERPRISES LLC 144A PRIV PLCMT 6.850 01/15/2040 61980AAD5				
105,000.000	26083301	132,883.74	127,003.80	5,879.94-	3,316.54
105,000.000	TOTAL MOTIVA ENTERPRISES LLC	132,883.74 126.5559	127,003.80 120.9560	5,879.94-	3,316.54
	MPLX LP 144A PRIV PLCMT 5.200 12/01/2047 55336VBF6				
120,000.000	26083301	120,645.80	127,794.00	7,148.20	520.00
120,000.000	TOTAL MPLX LP	120,645.80 100.5382	127,794.00 106.4950	7,148.20	520.00
	NATIONWIDE FINANCIAL SER 144A PRIV PLCMT 3.900 11/30/2049 638612AM3				
45,000.000	26083301	44,778.60	46,899.00	2,120.40	195.00
45,000.000	TOTAL NATIONWIDE FINANCIAL SER	44,778.60 99.5080	46,899.00 104.2200	2,120.40	195.00
	NESTLE HOLDINGS INC 144A PRIV PLCMT 3.900 09/24/2038 641062AL8				
90,000.000	26083301	88,325.89	101,581.20	13,255.31	945.75
90,000.000	TOTAL NESTLE HOLDINGS INC	88,325.89 98.1399	101,581.20 112.8680	13,255.31	945.75

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	NEW ENGLAND POWER CO 144A PRIV PLCMT 3.800 12/05/2047 644188BF0				
110,000.000	26083301	109,258.60	115,552.80	6,294.20	301.89
110,000.000	TOTAL NEW ENGLAND POWER CO	109,258.60 99.3260	115,552.80 105.0480	6,294.20	301.89
	NORTHWESTERN MUTUAL LIFE 144A PRIV PLCMT 3.625 09/30/2059 668138AC4				
60,000.000	26083301	59,576.80	60,176.40	599.60	610.21
60,000.000	TOTAL NORTHWESTERN MUTUAL LIFE	59,576.80 99.2947	60,176.40 100.2940	599.60	610.21
	PENNSYLVANIA ELECTRIC CO 144A PRIV PLCMT 3.250 03/15/2028 708696BY4				
50,000.000	26083301	46,851.00	51,261.00	4,410.00	478.47
50,000.000	TOTAL PENNSYLVANIA ELECTRIC CO	46,851.00 93.7020	51,261.00 102.5220	4,410.00	478.47
	SABAL TRAIL TRANS 144A PRIV PLCMT 4.832 05/01/2048 78516FAC3				
75,000.000	26083301	74,914.81	85,260.00	10,345.19	604.00
75,000.000	TOTAL SABAL TRAIL TRANS	74,914.81 99.8864	85,260.00 113.6800	10,345.19	604.00
	TEACHERS INSUR & ANNUITY 144A PRIV PLCMT 4.270 05/15/2047 878091BF3				
25,000.000	26083301	27,491.08	28,436.00	944.92	136.40
25,000.000	TOTAL TEACHERS INSUR & ANNUITY	27,491.08 109.9643	28,436.00 113.7440	944.92	136.40

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	TEXAS EASTERN TRANSMISSI 144A PRIV PLCMT 4.150 01/15/2048 882384AE0				
50,000.000	26083301	48,183.62	53,180.50	4,996.88	956.81
50,000.000	TOTAL TEXAS EASTERN TRANSMISSI	48,183.62 96.3672	53,180.50 106.3610	4,996.88	956.81
	TRISTATE GEN&TRANS ASSN 144A PRIV PLCMT 6.000 06/15/2040 89566EAD0				
50,000.000	26083301	59,344.50	65,470.00	6,125.50	133.33
50,000.000	TOTAL TRISTATE GEN&TRANS ASSN	59,344.50 118.6890	65,470.00 130.9400	6,125.50	133.33
	TOTAL PRIVATE PLACEMENT	3,423,463.65	3,994,084.80	570,621.15	42,492.14
	TOTAL OTHER FIXED INCOME SECURITIES	**3,423,463.65**	**3,994,084.80**	**570,621.15**	**42,492.14**
	TOTAL BONDS & NOTES	**87,098,712.20**	**94,992,020.82**	**7,893,308.62**	**957,394.54**
	MUTUAL FUNDS				
	MONEY MARKET MUTUAL FUND				
	PREMIER US GOVERNMENT MONEY MARKET FUND (BARINGS) -SEPARATE INVESTMENT ACCOUNT G (SIA-G) IRT MIRRORED HOLDING 737999797				
4,551.544	26083300	3,009,703.06	3,013,208.76	3,505.70	0.00
4,551.544	TOTAL PREMIER US GOVERNMENT MONEY MARKE	3,009,703.06 661.2488	3,013,208.76 662.0190	3,505.70	0.00
	TOTAL MONEY MARKET MUTUAL FUND	3,009,703.06	3,013,208.76	3,505.70	0.00
	TOTAL MUTUAL FUNDS	**3,009,703.06**	**3,013,208.76**	**3,505.70**	**0.00**
	TOTAL ASSETS AND LIABILITIES	206,816,233.70	223,168,216.60	16,351,982.90	958,585.19
	PENDING TRADES	102,053.92	102,053.92		
	ACCRUED INCOME	958,585.19	958,585.19		

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOTAL ACCOUNT	207,876,872.81	224,228,855.71	16,351,982.90	

Remington Arms Company, LLC Pension and Retirement Plan

SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

EIN: 510350935
Plan No.: 003

Year ended December 31, 2019

See attached schedule provided by the trustee.

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **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		181,296,177.29				
	COMPARATIVE VALUE (5%)		9,064,808.86				
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/21/19 B	13,660,719	1.000	0	13,660,719-*	13,660,719	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083301	10/22/19 S	16,891,000	1.000	0	16,891,000 *	16,891,000	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/19/19 B	16,540,828	1.000	0	16,540,828-*	16,540,828	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/19/19 S	16,486,956	1.000	0	16,486,956 *	16,486,956	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/19/19 B	13,972,226	1.000	0	13,972,226-*	13,972,226	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/20/19 S	10,624,455	1.000	0	10,624,455 *	10,624,455	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	08/21/19 S	11,914,948	1.000	0	11,914,948 *	11,914,948	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	09/26/19 B	11,202,264	1.000	0	11,202,264-*	11,202,264	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	09/26/19 B	20,885,000	1.000	0	20,885,000-*	20,885,000	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	09/26/19 S	32,133,827	1.000	0	32,133,827 *	32,133,827	0
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/21/19 B	14,794,722	1.000	0	14,794,722-*	14,794,722	
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083302	10/22/19 S	23,396,000	1.000	0	23,396,000 *	23,396,000	0
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	08/16/19 S	948,665	10.850	0	10,293,013 *	10,287,687	5,326
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	08/19/19 S	969	10,215.101	0	9,897,003 *	7,399,959	2,497,044
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/26/19 S	996	10,575.630	0	10,536,500 *	7,609,540	2,926,960
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/18/19 S	992	10,634.112	0	10,544,892 *	7,573,718	2,971,173
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 S	10,100,000	1.136	0	11,474,547 *	11,512,475	-37,928
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,432,403	11.510	$16486956	16,486,956-*	16,486,956	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,400,862	11.600	$16250000	16,250,000-*	16,250,000	

REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,031,602	11.550	$11915000	11,915,000-*	11,915,000	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/30/19 B	2,718,598	11.820	$32133827	32,133,827-*	32,133,827	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	10/31/19 B	3,376,949	11.930	$40287000	40,287,000-*	40,287,000	
	GRAND TOTAL			$11707278	372,321,683	363,959,107	8,362,576

F O O T N O T E S

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

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE		181,296,177.29				
	COMPARATIVE VALUE (5%)		9,064,808.86				
	BROKER: CREDIT SUISSE SECURITIES (USA)						
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	01/10/19 S	105,000	0.933	0	97,931	97,229	703
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/10/19 B	85,000	1.034	0	87,855-	87,855	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	35,000	0.996	0	34,874-	34,874	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	15,000	0.991	0	14,862-	14,862	
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	01/10/19 S	55,000	0.928	0	51,051	56,483	-5,432
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	01/10/19 S	25,000	0.925	0	23,121	25,674	-2,553
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/17/19 B	15,000	0.986	0	14,782-	14,782	
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	01/17/19 S	25,000	0.925	0	23,128	25,674	-2,546
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/29/19 B	65,000	1.036	0	67,305-	67,305	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 S	30,000	0.991	0	29,719	29,637	82
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48						
26083301	01/29/19 B	40,000	0.943	0	37,700-	37,700	
	ISSUE: 00287YBF5 - ABBVIE INC 4.25% 11/14/28						
26083301	01/29/19 S	75,000	0.986	0	73,927	74,092	-165
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/30/19 S	15,000	0.989	0	14,831	14,823	8
	ISSUE: 04650NAB0 - AT&T INC 5.35% 9/01/40						
26083301	01/30/19 B	25,000	1.000	0	25,005-	25,005	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 S	35,000	0.996	0	34,852	34,736	117
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	01/31/19 B	50,000	0.950	0	47,476-	47,476	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	02/06/19 B	35,000	1.023	0	35,807-	35,807	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/06/19 S	30,000	0.992	0	29,770	29,768	3

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	02/06/19 B	25,000	0.966	0	24,140-	24,140	
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	02/06/19 S	30,000	1.056	0	31,678	30,381	1,297
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	25,000	1.069	0	26,719-	26,719	
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	02/25/19 S	30,000	1.016	0	30,481	29,985	496
	ISSUE: 151020AW4 - CELGENE CORP 4.35% 11/15/47						
26083301	02/28/19 S	85,000	0.895	0	76,076	83,559	-7,483
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	02/28/19 S	40,000	0.930	0	37,211	39,658	-2,447
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/28/19 B	60,000	1.058	0	63,469-	63,469	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/28/19 B	30,000	1.059	0	31,767-	31,767	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 S	110,000	1.059	0	116,437	116,897	-460
	ISSUE: 744448CR0 - PUBLIC SERVICE COLOR 4.05% 9/15/49						
26083301	03/06/19 B	130,000	0.991	0	128,807-	128,807	
	ISSUE: 532457BT4 - ELI LILLY & CO 3.95% 3/15/49						
26083301	03/12/19 B	30,000	0.995	0	29,847-	29,847	
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	03/12/19 S	30,000	1.002	0	30,054	29,838	216
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 B	30,000	1.074	0	32,222-	32,222	
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	03/13/19 B	40,000	1.010	0	40,406-	40,406	
	ISSUE: 482480AH3 - KLA-TENCOR CORP 5% 3/15/49						
26083301	03/13/19 S	40,000	1.005	0	40,185	39,711	474
	ISSUE: 20030NBZ3 - COMCAST CORP 4% 8/15/47						
26083301	03/13/19 S	40,000	0.952	0	38,066	36,579	1,487
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 71644EAG7 - PETRO-CANADA 5.95% 5/15/35						
26083301	03/21/19 S	40,000	1.153	0	46,116	41,622	4,494
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	03/22/19 B	50,000	1.032	0	51,620-	51,620	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	35,000	1.100	0	38,489	38,193	296
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 B	15,000	1.101	0	16,519-	16,519	
	ISSUE: 07177MAN3 - BAXALTA INC 5.25% 6/23/45						
26083301	03/25/19 S	23,000	1.096	0	25,218	25,863	-645
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 S	30,000	1.102	0	33,066	33,044	22

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/26/19 S	50,000	1.017	0	50,852	50,124	728
	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
26083301	03/26/19 B	35,000	1.030	0	36,038-	36,038	
	ISSUE: 20030NCA7 - COMCAST CORP 3.15% 2/15/28						
26083301	03/26/19 B	60,000	0.983	0	58,948-	58,948	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/03/19 B	40,000	1.048	0	41,910-	41,910	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	30,000	1.090	0	32,700	33,109	-409
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/04/19 S	15,000	1.093	0	16,392	16,524	-132
	ISSUE: 60871RAD2 - MOLSON COORS BREWING 5% 5/01/42						
26083301	04/04/19 B	25,000	0.985	0	24,613-	24,613	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	04/08/19 S	30,000	0.966	0	28,992	29,744	-752
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/08/19 B	30,000	1.038	0	31,139-	31,139	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 B	25,000	1.091	0	27,270-	27,270	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 S	20,000	1.091	0	21,816	21,970	-154
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/09/19 B	20,000	1.095	0	21,897-	21,897	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	04/09/19 S	25,000	1.030	0	25,761	25,238	523
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 B	35,000	1.083	0	37,920-	37,920	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	04/15/19 S	40,000	1.036	0	41,436	40,255	1,181
	ISSUE: 565122AE8 - P/P MAPLE ESCROW SUB 4.985% 5/25/38						
26083301	04/16/19 B	35,000	1.031	0	36,086-	36,086	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	20,000	1.077	0	21,538	21,651	-113
	ISSUE: 565122AG3 - P/P MAPLE ESCROW SUB 5.085% 5/25/48						
26083301	04/17/19 B	25,000	1.032	0	25,789-	25,789	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	20,000	1.077	0	21,550	21,541	9
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	04/22/19 S	45,000	1.116	0	50,234	44,309	5,925
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	04/22/19 S	90,000	1.116	0	100,450	88,618	11,832
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	04/22/19 B	100,000	1.040	0	103,953-	103,953	
	ISSUE: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	04/22/19 B	70,000	1.023	0	71,588-	71,588	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	04/23/19 B	25,000	0.972	0	24,295-	24,295	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/23/19 S	25,000	1.073	0	26,823	25,210	1,613
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	25,000	1.078	0	26,961	26,967	-6
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	04/23/19 B	40,000	0.987	0	39,472-	39,472	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	04/24/19 B	45,000	0.982	0	44,168-	44,168	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/24/19 S	40,000	1.083	0	43,334	40,335	2,999
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	04/29/19 B	60,000	1.013	0	60,796-	60,796	
	ISSUE: 03523TBV9 - ANHEUSER-BUSCH INBEV 5.55% 1/23/49						
26083301	04/29/19 S	55,000	1.110	0	61,070	61,181	-111
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	04/30/19 B	20,000	0.975	0	19,499-	19,499	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/30/19 S	20,000	1.078	0	21,560	20,168	1,392
	ISSUE: 161175BM5 - CHARTER COMM OPT LLC 5.375% 4/01/38						
26083301	05/09/19 B	45,000	1.016	0	45,703-	45,703	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 S	25,000	1.102	0	27,547	27,521	26
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	05/13/19 B	20,000	1.038	0	20,757-	20,757	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 S	15,000	1.033	0	15,495	15,471	23
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	05/15/19 B	35,000	1.093	0	38,254-	38,254	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/15/19 B	185,000	1.000	0	184,971-	184,971	
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	05/15/19 S	35,000	1.053	0	36,858	36,384	475
	ISSUE: 17248RAJ5 - CINGULAR WIRELESS LL 7.125% 12/15/31						
26083301	05/15/19 S	145,000	1.264	0	183,221	186,990	-3,770
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	60,000	1.033	0	61,988	62,027	-39
	ISSUE: 677415CR0 - OHIO POWER COMPANY 4% 6/01/49						
26083301	05/20/19 B	70,000	0.998	0	69,829-	69,829	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/21/19 S	85,000	0.995	0	84,588	84,896	-308
	ISSUE: 720186AL9 - PIEDMONT NATURAL GAS 3.5% 6/01/29						
26083301	05/21/19 B	90,000	0.998	0	89,773-	89,773	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/22/19 B	60,000	1.000	0	59,972-	59,972	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/22/19 B	60,000	1.000	0	59,972-	59,972	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/22/19 B	345,000	1.000	0	344,838-	344,838	
	ISSUE: 00209AAF3 - AT & T WIRELESS SVCS 8.75% 3/01/31						
26083301	05/22/19 S	265,000	1.421	0	376,650	378,657	-2,007
	ISSUE: 001957BD0 - AT&T CORP 8.75% 11/15/31						
26083301	05/22/19 S	43,000	1.429	0	61,429	62,938	-1,509
	ISSUE: 17248RAJ5 - CINGULAR WIRELESS LL 7.125% 12/15/31						
26083301	05/22/19 S	45,000	1.280	0	57,590	58,031	-442
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	05/23/19 S	30,000	1.023	0	30,701	29,501	1,200
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 B	20,000	1.055	0	21,094-	21,094	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 S	20,000	1.055	0	21,094	20,933	160
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	05/23/19 B	25,000	1.024	0	25,603-	25,603	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/29/19 B	30,000	1.068	0	32,039-	32,039	
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	05/29/19 S	35,000	1.071	0	37,497	35,123	2,373
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/03/19 S	15,000	1.096	0	16,446	16,376	70
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	06/03/19 B	25,000	1.218	0	30,446-	30,446	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/06/19 B	50,000	1.024	0	51,203-	51,203	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 S	20,000	1.082	0	21,644	21,640	3
	ISSUE: 06051GHQ5 - VR BANK OF AMERICA 3.974% 2/07/30						
26083301	06/06/19 S	55,000	1.046	0	57,509	56,172	1,338
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	06/06/19 B	25,000	1.084	0	27,100-	27,100	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/07/19 B	15,000	1.088	0	16,322-	16,322	
	ISSUE: 49271VAC4 - KEURIG DR PEPPER INC 4.985% 5/25/38						
26083301	06/07/19 S	25,000	1.069	0	26,727	25,223	1,504
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	06/18/19 S	55,000	1.011	0	55,612	54,201	1,411
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	35,000	1.093	0	38,254-	38,254	
	ISSUE: 931142EN9 - WALMART INC 3.25% 7/08/29						
26083301	06/19/19 B	595,000	1.043	0	620,829-	620,829	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/19/19 S	575,000	1.025	0	589,465	590,845	-1,380

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
26083301	06/20/19 B	25,000	1.099	0	27,479-	27,479	
	ISSUE: 00206RGQ9 - AT&T INC 4.3% 2/15/30						
26083301	06/20/19 B	45,000	1.071	0	48,199-	48,199	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/20/19 B	90,000	1.034	0	93,066-	93,066	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 S	20,000	1.098	0	21,966	21,806	160
	ISSUE: 00206RHJ4 - AT&T INC 4.35% 3/01/29						
26083301	06/20/19 S	50,000	1.080	0	53,999	49,754	4,245
	ISSUE: 00206RHJ4 - AT&T INC 4.35% 3/01/29						
26083301	06/20/19 S	95,000	1.080	0	102,598	94,533	8,066
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/24/19 S	20,000	1.093	0	21,856	21,798	58
	ISSUE: 478375AH1 - JOHNSON CONTROLS INT 6% 1/15/36						
26083301	06/24/19 B	35,000	1.180	0	41,297-	41,297	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/25/19 B	190,000	1.034	0	196,561-	196,561	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 B	30,000	1.098	0	32,944-	32,944	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	06/25/19 S	50,000	1.065	0	53,246	47,852	5,394
	ISSUE: 172967ME8 - VR CITIGROUP INC 3.98% 3/20/30						
26083301	06/25/19 S	200,000	1.066	0	213,154	204,331	8,823
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 B	55,000	1.098	0	60,371-	60,371	
	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49						
26083301	06/28/19 S	70,000	1.020	0	71,422	63,090	8,332
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/01/19 S	30,000	1.091	0	32,733	32,832	-99
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	07/01/19 B	50,000	1.069	0	53,467-	53,467	
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	07/16/19 S	35,000	1.148	0	40,167	36,464	3,704
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/16/19 B	30,000	1.075	0	32,250-	32,250	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 S	25,000	1.083	0	27,078	27,013	65
	ISSUE: 00206RDF6 - AT&T INC 6% 8/15/40						
26083301	07/17/19 B	35,000	1.182	0	41,384-	41,384	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/19/19 B	30,000	1.088	0	32,644-	32,644	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	07/19/19 S	35,000	1.065	0	37,284	36,553	731
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/24/19 B	75,000	1.028	0	77,098-	77,098	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	45,000	1.084	0	48,762-	48,762	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	85,000	1.085	0	92,198-	92,198	
	ISSUE: 35177PAL1 - VR FRANCE TELECOM 8.5% 3/01/31						
26083301	07/24/19 S	55,000	1.527	0	83,990	76,541	7,449
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	07/24/19 S	60,000	1.259	0	75,532	69,583	5,948
	ISSUE: 20030NBG5 - COMCAST CORP 4.5% 1/15/43						
26083301	07/24/19 S	110,000	1.109	0	121,996	115,520	6,475
	ISSUE: 87938WAW3 - TELEFONICA EMISIONES 4.895% 3/06/48						
26083301	07/26/19 S	45,000	1.086	0	48,873	44,161	4,712
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/26/19 B	35,000	1.082	0	37,871-	37,871	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	07/30/19 S	45,000	1.061	0	47,758	44,349	3,409
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	07/30/19 S	65,000	1.063	0	69,074	67,331	1,742
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/30/19 B	40,000	1.085	0	43,406-	43,406	
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	07/30/19 B	60,000	1.108	0	66,473-	66,473	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	08/01/19 S	35,000	1.082	0	37,860	34,494	3,366
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/01/19 B	30,000	1.110	0	33,300-	33,300	
	ISSUE: 416515BF0 - HARTFORD FINL SVCS 3.6% 8/19/49						
26083301	08/08/19 B	25,000	0.989	0	24,719-	24,719	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 S	20,000	1.163	0	23,262	23,331	-69
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	08/14/19 B	20,000	1.014	0	20,281-	20,281	
	ISSUE: 911312BQ8 - UNITED PARCEL SERVIC 4.25% 3/15/49						
26083301	08/14/19 S	20,000	1.165	0	23,307	20,009	3,299
	ISSUE: 07274NBH5 - P/P BAYER US FIN II 4.7% 7/15/64						
26083301	08/20/19 S	15,000	0.978	0	14,673	16,887	-2,215
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	10,000	1.188	0	11,881-	11,881	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 S	45,000	1.186	0	53,381	53,276	105
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	08/20/19 B	65,000	1.397	0	90,815-	90,815	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 B	10,000	1.181	0	11,808-	11,808	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	08/21/19 S	20,000	1.120	0	22,404	19,605	2,800

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	08/23/19 S	20,000	1.099	0	21,991	19,709	2,281
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/23/19 B	10,000	1.187	0	11,867-	11,867	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 S	45,000	1.151	0	51,771	51,621	150
	ISSUE: 341081FX0 - FLORIDA POWER & LIGH 3.15% 10/01/49						
26083301	09/10/19 B	55,000	0.994	0	54,650-	54,650	
	ISSUE: 534187BG3 - LINCOLN NATIONAL COR 4.35% 3/01/48						
26083301	09/13/19 B	45,000	1.050	0	47,238-	47,238	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 B	20,000	1.114	0	22,275-	22,275	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 S	35,000	1.114	0	38,981	39,503	-522
	ISSUE: 416515BF0 - HARTFORD FINL SVCS 3.6% 8/19/49						
26083301	09/13/19 S	25,000	0.973	0	24,324	24,719	-395
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 B	60,000	1.139	0	68,353-	68,353	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	09/19/19 S	85,000	1.130	0	96,083	92,226	3,857
	ISSUE: 58933YAT2 - MERCK & CO INC 3.7% 2/10/45						
26083301	10/09/19 S	95,000	1.138	0	108,146	94,496	13,651
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 B	75,000	1.177	0	88,254-	88,254	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	10/10/19 B	45,000	1.131	0	50,878-	50,878	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	30,000	1.157	0	34,720	34,763	-43
	ISSUE: 0778FPAA7 - BELL CANADA 4.464% 4/01/48						
26083301	10/11/19 B	25,000	1.144	0	28,600-	28,600	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/11/19 B	40,000	1.140	0	45,606-	45,606	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/11/19 S	20,000	1.142	0	22,834	22,984	-150
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	10/11/19 S	55,000	1.056	0	58,093	54,934	3,159
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	10/16/19 B	140,000	1.004	0	140,606-	140,606	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.140	0	22,803-	22,803	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	95,000	1.141	0	108,374	108,262	112
	ISSUE: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	10/16/19 S	35,000	1.078	0	37,735	34,486	3,250

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/16/19 S	70,000	1.347	0	94,281	85,639	8,642
	ISSUE: 219350BF1 - CORNING INC 4.375% 11/15/57						
26083301	10/17/19 S	40,000	1.034	0	41,339	38,670	2,669
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	10/17/19 S	80,000	1.107	0	88,572	87,743	829
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	35,000	1.141	0	39,933-	39,933	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	60,000	1.138	0	68,269-	68,269	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 S	35,000	0.989	0	34,617	34,663	-45
	ISSUE: 161175BR4 - CHARTER COMM OPT LLC 5.05% 3/30/29						
26083301	10/17/19 B	40,000	1.115	0	44,615-	44,615	
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	10/24/19 S	75,000	1.172	0	87,908	74,517	13,391
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	60,000	1.136	0	68,175-	68,175	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 B	275,000	1.115	0	306,625-	306,625	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	10/28/19 S	295,000	1.257	0	370,948	335,213	35,735
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	11/04/19 S	200,000	1.125	0	224,914	196,671	28,243
	ISSUE: 202795JQ4 - COMMONWEALTH EDISON 3.2% 11/15/49						
26083301	11/04/19 B	55,000	0.992	0	54,569-	54,569	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	125,000	1.130	0	141,211-	141,211	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 S	45,000	1.129	0	50,820	50,371	449
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	11/05/19 B	20,000	1.171	0	23,425-	23,425	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/05/19 S	20,000	1.116	0	22,316	22,387	-71
	ISSUE: 20030NDA6 - COMCAST CORP 2.65% 2/01/30						
26083301	11/06/19 S	65,000	1.005	0	65,343	65,226	118
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/06/19 B	65,000	0.983	0	63,898-	63,898	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	11/08/19 B	35,000	1.204	0	42,124-	42,124	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/08/19 S	30,000	1.103	0	33,094	32,903	191
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	11/12/19 S	95,000	1.014	0	96,365	95,320	1,045
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	75,000	0.970	0	72,773-	72,773	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00206RFS6 - AT&T INC 5.3% 8/15/58						
26083301	11/14/19 S	40,000	1.177	0	47,073	38,204	8,869
	ISSUE: 00206RDS8 - AT&T INC 5.45% 3/01/47						
26083301	11/14/19 B	45,000	1.204	0	54,180-	54,180	
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	12/05/19 B	20,000	1.132	0	22,637-	22,637	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 S	20,000	1.002	0	20,038	20,082	-44
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	20,000	0.993	0	19,850-	19,850	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	12/06/19 S	20,000	1.200	0	24,008	20,227	3,781
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	12/19/19 S	35,000	1.181	0	41,328	40,604	725
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.976	0	39,025-	39,025	
	SUB-TOTAL			0	12,751,123	12,533,132	217,988
	BROKER: GOLDMAN SACHS						
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	01/02/19 S	50,000	1.052	0	52,597	50,758	1,839
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	01/02/19 B	40,000	1.065	0	42,622-	42,622	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	01/03/19 S	60,000	1.013	0	60,804	59,741	1,063
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 B	15,000	1.018	0	15,271-	15,271	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 S	55,000	1.018	0	55,960	54,111	1,849
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	01/03/19 B	65,000	0.990	0	64,336-	64,336	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	01/03/19 S	25,000	0.959	0	23,971	24,855	-884
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	01/03/19 B	45,000	0.994	0	44,722-	44,722	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/04/19 B	45,000	1.004	0	45,176-	45,176	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	01/04/19 S	25,000	0.972	0	24,298	25,520	-1,222
	ISSUE: 822582BY7 - SHELL INTERNATIONAL 3.75% 9/12/46						
26083301	01/04/19 B	25,000	0.931	0	23,273-	23,273	
	ISSUE: 038222AM7 - APPLIED MATERIALS IN 4.35% 4/01/47						
26083301	01/04/19 S	55,000	0.978	0	53,771	54,680	-908

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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: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	01/07/19 S	70,000	0.941	0	65,876	64,048	1,828
	ISSUE: 25470DAJ8 - DISCOVERY COMMUNICAT 4.875% 4/01/43						
26083301	01/07/19 B	80,000	0.899	0	71,914-	71,914	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	01/08/19 S	90,000	1.014	0	91,263	89,612	1,651
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/08/19 S	30,000	1.034	0	31,022	30,761	261
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 S	35,000	0.999	0	34,954	34,609	344
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 S	55,000	0.999	0	54,927	54,386	541
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	01/08/19 B	70,000	0.999	0	69,925-	69,925	
	ISSUE: 571748BH4 - MARSH & MCLENNAN COS 4.75% 3/15/39						
26083301	01/08/19 B	50,000	0.999	0	49,956-	49,956	
	ISSUE: 571748BG6 - MARSH & MCLENNAN COS 4.375% 3/15/29						
26083301	01/08/19 B	30,000	1.000	0	29,990-	29,990	
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	01/08/19 B	70,000	0.996	0	69,701-	69,701	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	01/09/19 B	45,000	0.930	0	41,860-	41,860	
	ISSUE: 907818EV6 - UNION PACIFIC CORP 4.375% 9/10/38						
26083301	01/09/19 S	35,000	0.996	0	34,858	35,272	-414
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	01/09/19 S	25,000	0.950	0	23,759	24,273	-515
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	25,000	0.995	0	24,879-	24,879	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	20,000	0.993	0	19,863-	19,863	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	20,000	0.997	0	19,945-	19,945	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	35,000	0.998	0	34,918	34,568	350
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	35,000	0.993	0	34,759	34,568	191
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	01/09/19 B	60,000	0.983	0	58,972-	58,972	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	01/09/19 S	50,000	0.994	0	49,701	48,472	1,228
	ISSUE: 913017CJ6 - UNITED TECHNOLOGIES 3.75% 11/01/46						
26083301	01/09/19 S	25,000	0.865	0	21,634	21,082	552
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	01/09/19 B	45,000	0.923	0	41,542-	41,542	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/11/19 B	80,000	1.037	0	82,994-	82,994	

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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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/11/19 S	40,000	0.995	0	39,788	39,504	283
	ISSUE: 035240AQ3 - ANHEUSER-BUSCH INBEV 4.75% 1/23/29						
26083301	01/11/19 S	90,000	1.015	0	91,352	89,717	1,635
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	01/11/19 B	60,000	1.012	0	60,743-	60,743	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/14/19 S	25,000	1.036	0	25,896	25,806	90
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/14/19 B	10,000	0.987	0	9,870-	9,870	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	01/14/19 S	15,000	0.978	0	14,662	14,542	120
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28						
26083301	01/14/19 B	30,000	0.997	0	29,898-	29,898	
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	01/14/19 B	35,000	0.945	0	33,077-	33,077	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	01/14/19 S	25,000	0.932	0	23,301	24,709	-1,409
	ISSUE: 460146CQ4 - INTERNATIONAL PAPER 4.4% 8/15/47						
26083301	01/14/19 S	35,000	0.867	0	30,332	32,850	-2,517
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	01/14/19 B	25,000	1.112	0	27,810-	27,810	
	ISSUE: 12189LBC4 - BURLINGTN NORTH SANT 4.05% 6/15/48						
26083301	01/15/19 S	30,000	0.959	0	28,759	29,256	-497
	ISSUE: 907818EV6 - UNION PACIFIC CORP 4.375% 9/10/38						
26083301	01/15/19 B	25,000	0.986	0	24,653-	24,653	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/15/19 S	85,000	1.036	0	88,028	87,742	286
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/15/19 B	25,000	0.987	0	24,667-	24,667	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/15/19 S	15,000	0.986	0	14,795	14,831	-36
	ISSUE: 35137LAC9 - P/P FOX CORP 4.709% 1/25/29						
26083301	01/15/19 B	95,000	1.000	0	95,000-	95,000	
	ISSUE: 548661DJ3 - LOWE'S COS INC 4.375% 9/15/45						
26083301	01/16/19 B	25,000	0.910	0	22,746-	22,746	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	01/16/19 S	25,000	0.872	0	21,799	24,171	-2,372
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	01/18/19 B	20,000	0.952	0	19,030-	19,030	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/18/19 B	45,000	1.029	0	46,297-	46,297	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 B	15,000	0.978	0	14,671-	14,671	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 B	15,000	0.978	0	14,669-	14,669	

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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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 S	20,000	0.979	0	19,581	19,752	-171
	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38						
26083301	01/18/19 S	25,000	1.053	0	26,317	25,074	1,243
	ISSUE: 539830BL2 - LOCKHEED MARTIN CORP 4.7% 5/15/46						
26083301	01/18/19 S	20,000	1.069	0	21,377	21,141	236
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46						
26083301	01/18/19 S	35,000	0.830	0	29,052	30,275	-1,224
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	01/18/19 B	35,000	0.875	0	30,626-	30,626	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	01/18/19 S	20,000	0.957	0	19,131	18,991	140
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 B	40,000	0.988	0	39,502-	39,502	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	01/23/19 S	60,000	0.935	0	56,101	60,158	-4,057
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	01/24/19 S	145,000	0.953	0	138,246	134,268	3,978
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/24/19 B	120,000	1.035	0	124,228-	124,228	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/24/19 S	55,000	0.993	0	54,615	54,326	289
	ISSUE: 90131HBL8 - 21ST CENTY FOX AMER 6.65% 11/15/37						
26083301	01/24/19 B	70,000	1.303	0	91,205-	91,205	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/25/19 B	250,000	1.032	0	257,939-	257,939	
	ISSUE: 694308GS0 - PACIFIC GAS & ELECTR 5.4% 1/15/40						
26083301	01/25/19 S	55,000	0.840	0	46,200	66,683	-20,483
	ISSUE: 694308GY7 - PACIFIC GAS & ELECTR 4.5% 12/15/41						
26083301	01/25/19 S	155,000	0.765	0	118,529	155,165	-36,637
	ISSUE: 694308HF7 - PACIFIC GAS & ELECTR 5.125% 11/15/43						
26083301	01/25/19 S	95,000	0.815	0	77,397	98,300	-20,904
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 B	30,000	0.991	0	29,727-	29,727	
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48						
26083301	01/29/19 S	40,000	0.943	0	37,706	37,700	6
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	01/31/19 B	30,000	1.032	0	30,950-	30,950	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	565,000	0.997	0	563,301-	563,301	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	20,000	0.996	0	19,910-	19,910	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	15,000	0.999	0	14,988-	14,988	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	01/31/19 S	20,000	0.940	0	18,791	18,857	-66

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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: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
26083301	01/31/19 S	30,000	1.075	0	32,266	30,098	2,169
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	01/31/19 S	30,000	0.955	0	28,641	29,665	-1,024
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/06/19 S	45,000	0.885	0	39,812	37,171	2,641
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/06/19 B	65,000	1.036	0	67,361-	67,361	
	ISSUE: 20605PAK7 - CONCHO RESOURCES INC 4.3% 8/15/28						
26083301	02/06/19 S	75,000	1.013	0	75,982	74,378	1,603
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/06/19 B	55,000	0.897	0	49,317-	49,317	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/07/19 S	40,000	0.879	0	35,168	33,041	2,127
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/07/19 B	25,000	0.996	0	24,887-	24,887	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	02/07/19 S	30,000	1.079	0	32,375	33,624	-1,249
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/07/19 B	50,000	0.892	0	44,611-	44,611	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/11/19 B	30,000	1.077	0	32,302-	32,302	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	02/11/19 S	45,000	0.964	0	43,385	42,428	958
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	02/11/19 B	80,000	1.015	0	81,221-	81,221	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/11/19 S	70,000	0.997	0	69,820	69,693	126
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/11/19 S	25,000	0.883	0	22,077	23,753	-1,676
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	02/11/19 B	20,000	0.819	0	16,375-	16,375	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/12/19 S	30,000	0.865	0	25,962	24,781	1,181
	ISSUE: 10922NAF0 - BRIGHTHOUSE FINANCIA 4.7% 6/22/47						
26083301	02/12/19 S	20,000	0.787	0	15,737	19,342	-3,605
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 B	10,000	1.070	0	10,702-	10,702	
	ISSUE: 02364WAW5 - AMERICA MOVIL SAB DE 6.125% 3/30/40						
26083301	02/12/19 B	85,000	1.210	0	102,887-	102,887	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/12/19 B	35,000	0.881	0	30,834-	30,834	
	ISSUE: 02364WBE4 - AMERICA MOVIL SAB DE 4.375% 7/16/42						
26083301	02/12/19 S	95,000	0.999	0	94,900	92,923	1,977
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	02/14/19 S	50,000	1.005	0	50,270	49,861	409

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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: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	02/14/19 B	60,000	0.839	0	50,321-	50,321	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/19/19 S	45,000	1.079	0	48,565	48,403	162
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	02/19/19 B	75,000	0.967	0	72,553-	72,553	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	02/20/19 S	30,000	1.098	0	32,938	33,515	-577
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	25,000	1.075	0	26,878-	26,878	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	15,000	1.069	0	16,039-	16,039	
	ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43						
26083301	02/21/19 S	20,000	0.890	0	17,801	19,547	-1,746
	ISSUE: 136375CV2 - CANADIAN NATL RAILWA 4.45% 1/20/49						
26083301	02/22/19 S	30,000	1.102	0	33,051	32,046	1,005
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 B	25,000	1.072	0	26,796-	26,796	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	35,000	1.072	0	37,514	37,531	-16
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39						
26083301	02/22/19 B	55,000	0.956	0	52,574-	52,574	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	30,000	1.067	0	32,016-	32,016	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 S	55,000	1.068	0	58,732	58,877	-145
	ISSUE: 88732JAU2 - TIME WARNER CABLE IN 6.75% 6/15/39						
26083301	02/25/19 B	90,000	1.080	0	97,220-	97,220	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	02/25/19 S	45,000	1.073	0	48,263	50,789	-2,526
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/26/19 B	50,000	1.074	0	53,686-	53,686	
	ISSUE: 30231GAN2 - EXXON MOBIL CORPORAT 3.567% 3/06/45						
26083301	02/26/19 S	65,000	0.967	0	62,845	62,301	544
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/01/19 B	50,000	1.051	0	52,541-	52,541	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/01/19 S	45,000	1.051	0	47,315	47,818	-503
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	03/01/19 S	85,000	0.957	0	81,315	81,348	-32
	ISSUE: 00206RDT6 - AT&T INC 5.7% 3/01/57						
26083301	03/01/19 B	55,000	1.024	0	56,313-	56,313	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/04/19 B	15,000	1.055	0	15,824-	15,824	
	ISSUE: 40573LAW6 - P/P HALFMOON PARENT 4.9% 12/15/48						
26083301	03/04/19 S	90,000	0.999	0	89,895	89,068	827

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	03/04/19 S	25,000	1.074	0	26,844	28,216	-1,372
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	03/04/19 B	100,000	0.855	0	85,465-	85,465	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 S	15,000	1.060	0	15,906	15,908	-2
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/06/19 S	400,000	0.995	0	397,813	398,023	-211
	ISSUE: 110122AU2 - BRISTOL-MYERS SQUIBB 3.25% 8/01/42						
26083301	03/06/19 B	25,000	0.822	0	20,557-	20,557	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	03/07/19 B	40,000	0.943	0	37,728-	37,728	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 B	35,000	1.068	0	37,390-	37,390	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 S	30,000	1.069	0	32,078	31,881	197
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39						
26083301	03/07/19 S	55,000	0.954	0	52,444	52,574	-130
	ISSUE: 413875AW5 - HARRIS CORPORATION 4.4% 6/15/28						
26083301	03/12/19 S	45,000	1.031	0	46,404	45,283	1,121
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 S	15,000	1.071	0	16,072	16,011	62
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28						
26083301	03/12/19 B	45,000	1.019	0	45,848-	45,848	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/12/19 B	40,000	1.000	0	40,003-	40,003	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/12/19 S	40,000	1.000	0	40,003	39,899	104
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	03/12/19 B	20,000	0.992	0	19,831-	19,831	
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	03/14/19 B	40,000	1.041	0	41,641-	41,641	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/14/19 B	15,000	1.073	0	16,087-	16,087	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/14/19 S	30,000	1.066	0	31,968	32,080	-113
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	03/14/19 B	45,000	0.944	0	42,488-	42,488	
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	03/14/19 S	45,000	0.892	0	40,129	39,861	268
	ISSUE: 89417EAD1 - TRAVELERS COS INC 6.25% 6/15/37						
26083301	03/14/19 S	20,000	1.279	0	25,577	25,502	75
	ISSUE: 126408HL0 - CSX CORP 4.65% 3/01/68						
26083301	03/18/19 S	30,000	0.960	0	28,794	29,421	-627
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/18/19 B	25,000	1.072	0	26,800-	26,800	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 B	5,000	1.069	0	5,346-	5,346	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 B	5,000	1.069	0	5,346-	5,346	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	30,000	1.069	0	32,055	32,089	-34
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	03/19/19 S	10,000	1.025	0	10,254	10,151	103
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 B	10,000	1.002	0	10,015-	10,015	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 B	70,000	1.000	0	69,973-	69,973	
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	03/19/19 S	25,000	1.030	0	25,758	25,162	595
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	03/19/19 B	35,000	1.025	0	35,884-	35,884	
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	03/19/19 B	25,000	0.991	0	24,783-	24,783	
	ISSUE: 87612EBH8 - TARGET CORP 3.375% 4/15/29						
26083301	03/19/19 S	70,000	0.998	0	69,857	69,993	-136
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	03/19/19 S	10,000	1.034	0	10,337	10,806	-469
	ISSUE: 37045VAP5 - GENERAL MOTORS CO 5.15% 4/01/38						
26083301	03/19/19 S	10,000	0.898	0	8,981	8,611	370
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	25,000	1.079	0	26,980-	26,980	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	15,000	1.074	0	16,108	16,133	-25
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	5,000	1.074	0	5,370	5,378	-8
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	15,000	1.081	0	16,212	16,133	78
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/20/19 B	30,000	1.003	0	30,091-	30,091	
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	03/20/19 S	35,000	0.994	0	34,804	34,760	44
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/20/19 B	5,000	0.994	0	4,969-	4,969	
	ISSUE: 225433AF8 - CRED SUIS GP FUND LT 4.875% 5/15/45						
26083301	03/20/19 S	30,000	1.051	0	31,523	30,639	884
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	03/20/19 B	20,000	1.187	0	23,749-	23,749	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	03/20/19 B	25,000	1.209	0	30,231-	30,231	
	ISSUE: 670346AQ8 - NUCOR CORP 4.4% 5/01/48						
26083301	03/21/19 S	30,000	0.996	0	29,882	29,800	81

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	03/21/19 S	45,000	0.975	0	43,859	44,341	-481
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28						
26083301	03/21/19 S	50,000	1.024	0	51,198	49,956	1,242
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	40,000	1.083	0	43,300-	43,300	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	55,000	1.083	0	59,538-	59,538	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	40,000	1.082	0	43,281-	43,281	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	50,000	1.083	0	54,141-	54,141	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	40,000	1.083	0	43,313-	43,313	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	50,000	1.082	0	54,086-	54,086	
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	03/21/19 S	55,000	1.037	0	57,017	54,586	2,432
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	03/21/19 S	30,000	1.075	0	32,261	29,978	2,282
	ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39						
26083301	03/21/19 S	35,000	1.190	0	41,654	39,455	2,199
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/21/19 B	60,000	1.010	0	60,572-	60,572	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/21/19 B	45,000	1.008	0	45,341-	45,341	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 023551AM6 - AMERADA HESS CORP 7.125% 3/15/33						
26083301	03/21/19 S	50,000	1.147	0	57,363	57,398	-35
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	03/21/19 S	40,000	1.045	0	41,793	41,126	666
	ISSUE: 459200AP6 - IBM CORP 7.125% 12/01/96						
26083301	03/21/19 S	35,000	1.278	0	44,724	42,145	2,579
	ISSUE: 12189LAE1 - BURLINGTN NORTH SANT 5.4% 6/01/41						
26083301	03/21/19 S	35,000	1.169	0	40,904	40,051	853
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	03/21/19 S	40,000	0.972	0	38,860	41,079	-2,219
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	03/21/19 S	60,000	0.967	0	57,989	59,556	-1,567
	ISSUE: 25179MAN3 - DEVON ENERGY CORPORA 4.75% 5/15/42						
26083301	03/21/19 S	40,000	0.988	0	39,505	38,582	923
	ISSUE: 084664BU4 - BERKSHIRE HATHAWAY 4.4% 5/15/42						
26083301	03/21/19 S	55,000	1.051	0	57,795	53,200	4,595
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	03/21/19 S	80,000	0.988	0	79,062	76,761	2,300
	ISSUE: 136385AL5 - CANADIAN NATL RESOUR 6.25% 3/15/38						
26083301	03/21/19 S	65,000	1.179	0	76,651	76,306	345
	ISSUE: 610202BP7 - P/P MONONGAHELA POWE 5.4% 12/15/43						
26083301	03/21/19 S	45,000	1.187	0	53,432	48,975	4,457
	ISSUE: 406216AW1 - HALLIBURTON COMPANY 6.7% 9/15/38						
26083301	03/21/19 S	45,000	1.225	0	55,128	55,141	-12
	ISSUE: 277432AP5 - EASTMAN CHEMICAL CO 4.65% 10/15/44						
26083301	03/22/19 B	20,000	0.961	0	19,227-	19,227	
	ISSUE: 277432AP5 - EASTMAN CHEMICAL CO 4.65% 10/15/44						
26083301	03/22/19 B	20,000	0.957	0	19,146-	19,146	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	15,000	1.103	0	16,549	16,368	180
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	15,000	1.103	0	16,549	16,368	180
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	03/25/19 S	40,000	1.121	0	44,854	44,686	168
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 S	40,000	1.099	0	43,969	43,927	42
	ISSUE: 384802AB0 - WW GRAINGER INC 4.6% 6/15/45						
26083301	03/25/19 B	50,000	1.054	0	52,678-	52,678	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	03/25/19 B	40,000	1.040	0	41,604-	41,604	
	ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44						
26083301	03/27/19 S	50,000	1.041	0	52,054	53,484	-1,430
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/27/19 B	35,000	1.110	0	38,850-	38,850	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/27/19 S	15,000	1.110	0	16,650	16,620	30

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 31428XBE5 - FEDEX CORP 4.75% 11/15/45						
26083301	03/27/19 B	25,000	0.995	0	24,872-	24,872	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	03/28/19 B	35,000	1.002	0	35,075-	35,075	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	03/28/19 S	35,000	1.002	0	35,073	34,493	580
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	03/29/19 S	55,000	0.986	0	54,243	52,863	1,379
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 B	25,000	1.114	0	27,858-	27,858	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 S	20,000	1.110	0	22,204	22,273	-69
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/29/19 B	45,000	1.019	0	45,861-	45,861	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/29/19 B	45,000	1.018	0	45,805-	45,805	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/29/19 B	275,000	1.019	0	280,199-	280,199	
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	03/29/19 S	30,000	1.057	0	31,703	30,106	1,597
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	03/29/19 S	50,000	1.009	0	50,434	49,657	777
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	03/29/19 B	30,000	1.208	0	36,235-	36,235	
	ISSUE: 548661DE4 - LOWE'S COS INC 4.25% 9/15/44						
26083301	04/03/19 B	60,000	0.953	0	57,172-	57,172	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	15,000	1.089	0	16,340	16,555	-215
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	35,000	1.089	0	38,101	38,627	-527
	ISSUE: 548661DS3 - LOWE'S COS INC 4.55% 4/05/49						
26083301	04/03/19 B	45,000	0.996	0	44,810-	44,810	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	04/03/19 S	60,000	0.931	0	55,854	56,842	-988
	ISSUE: 548661CX3 - LOWE'S COMPANIES INC 4.65% 4/15/42						
26083301	04/03/19 B	20,000	1.015	0	20,302-	20,302	
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28						
26083301	04/05/19 S	40,000	1.036	0	41,427	39,965	1,462
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 B	30,000	1.091	0	32,727-	32,727	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	20,000	1.093	0	21,866	22,007	-141
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	25,000	1.093	0	27,333	27,508	-175
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	25,000	1.093	0	27,322	27,508	-186

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	65,000	1.094	0	71,101	71,522	-420
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	45,000	1.091	0	49,090	49,515	-425
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	04/05/19 B	25,000	1.077	0	26,931-	26,931	
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	04/05/19 B	35,000	1.029	0	36,012-	36,012	
	ISSUE: 91913YAW0 - VALERO ENERGY CORP 4% 4/01/29						
26083301	04/05/19 B	40,000	1.006	0	40,251-	40,251	
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	04/05/19 S	35,000	1.089	0	38,105	37,109	996
	ISSUE: 594918BS2 - MICROSOFT CORP 3.45% 8/08/36						
26083301	04/05/19 B	70,000	0.992	0	69,420-	69,420	
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	04/05/19 B	40,000	1.038	0	41,535-	41,535	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	04/05/19 B	80,000	0.983	0	78,623-	78,623	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 B	15,000	1.091	0	16,363-	16,363	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 B	30,000	1.091	0	32,730-	32,730	
	ISSUE: 046353AU2 - ASTRAZENECA PLC 4.375% 8/17/48						
26083301	04/08/19 S	35,000	1.035	0	36,232	34,261	1,971
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	04/08/19 S	20,000	1.093	0	21,865	20,255	1,610
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/09/19 S	30,000	1.096	0	32,879	32,934	-54
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	04/09/19 S	65,000	0.987	0	64,139	61,483	2,656
	ISSUE: 12189LAW1 - BURLINGTN NORTH SANT 4.15% 4/01/45						
26083301	04/09/19 B	40,000	1.035	0	41,408-	41,408	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/09/19 B	55,000	1.011	0	55,597-	55,597	
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	04/09/19 B	15,000	1.052	0	15,773-	15,773	
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	04/09/19 S	60,000	1.014	0	60,857	59,877	980
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	04/09/19 S	55,000	0.921	0	50,629	52,069	-1,440
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	04/09/19 B	70,000	0.926	0	64,839-	64,839	
	ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36						
26083301	04/09/19 S	20,000	1.253	0	25,055	24,204	851
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	04/09/19 B	45,000	1.060	0	47,689-	47,689	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 161175BL7 - CHARTER COMM OPT LLC 5.375% 5/01/47						
26083301	04/10/19 B	65,000	0.989	0	64,292-	64,292	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/10/19 S	65,000	1.040	0	67,600	67,794	-194
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/11/19 B	15,000	1.092	0	16,376-	16,376	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/11/19 S	20,000	1.093	0	21,856	21,930	-74
	ISSUE: 07274NAQ6 - P/P BAYER US FINANCE 4.875% 6/25/48						
26083301	04/11/19 S	20,000	0.965	0	19,290	18,921	369
	ISSUE: 07274NAL7 - P/P BAYER US FINANCE 4.375% 12/15/28						
26083301	04/11/19 B	40,000	0.997	0	39,895-	39,895	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/11/19 S	35,000	1.011	0	35,386	35,274	112
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	04/11/19 B	25,000	1.037	0	25,922-	25,922	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/12/19 B	10,000	1.082	0	10,823-	10,823	
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
26083301	04/12/19 S	20,000	0.937	0	18,732	17,986	746
	ISSUE: 718546AR5 - PHILLIPS 66 3.9% 3/15/28						
26083301	04/15/19 S	50,000	1.028	0	51,408	47,335	4,074
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 S	50,000	1.083	0	54,127	54,435	-309
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 S	50,000	1.083	0	54,150	54,435	-285
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	04/15/19 B	60,000	1.037	0	62,208-	62,208	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/15/19 B	45,000	1.006	0	45,292-	45,292	
	ISSUE: 668138AA8 - P/P NORTHWESTERN MUT 3.85% 9/30/47						
26083301	04/15/19 B	60,000	0.959	0	57,552-	57,552	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/16/19 S	50,000	1.077	0	53,824	50,419	3,404
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB DE 4.375% 4/22/49						
26083301	04/16/19 B	30,000	1.002	0	30,049-	30,049	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	45,000	1.079	0	48,538-	48,538	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	80,000	1.077	0	86,150-	86,150	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	45,000	1.079	0	48,570	48,714	-144
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	25,000	1.078	0	26,957	27,063	-106
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	04/16/19 B	55,000	1.034	0	56,853-	56,853	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/16/19 S	195,000	1.003	0	195,617	196,498	-881
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/17/19 B	40,000	1.054	0	42,142-	42,142	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	135,000	1.076	0	145,315-	145,315	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	30,000	1.077	0	32,318	32,312	6
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/17/19 S	325,000	1.003	0	325,876	327,497	-1,621
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	04/23/19 S	25,000	0.964	0	24,094	24,637	-543
	ISSUE: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	04/23/19 B	30,000	1.014	0	30,416-	30,416	
	ISSUE: 212015AS0 - CONTINENTAL RESOURCE 4.375% 1/15/28						
26083301	04/23/19 S	55,000	1.028	0	56,557	54,404	2,152
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	185,000	1.079	0	199,598-	199,598	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	15,000	1.079	0	16,179-	16,179	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	20,000	1.079	0	21,573	21,574	0
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/23/19 B	45,000	1.005	0	45,221-	45,221	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/23/19 S	440,000	1.005	0	442,166	443,173	-1,007
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	04/24/19 B	40,000	0.978	0	39,122-	39,122	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/24/19 S	30,000	1.087	0	32,596	32,591	5
	ISSUE: 49456BAQ4 - KINDER MORGAN INC 5.2% 3/01/48						
26083301	04/25/19 B	25,000	1.054	0	26,343-	26,343	
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	04/25/19 S	50,000	1.029	0	51,452	49,678	1,773
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 B	35,000	1.086	0	38,004-	38,004	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 B	25,000	1.087	0	27,180-	27,180	
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	04/25/19 S	25,000	1.094	0	27,358	26,859	499
	ISSUE: 674599CJ2 - OCCIDENTAL PETROLEUM 4.4% 4/15/46						
26083301	04/25/19 S	35,000	1.015	0	35,510	35,692	-181
	ISSUE: 05723KAF7 - BAKER HUGHES LLC/CO- 4.08% 12/15/47						
26083301	04/26/19 S	50,000	0.927	0	46,349	49,008	-2,659
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/26/19 B	35,000	1.090	0	38,155-	38,155	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/26/19 S	30,000	1.090	0	32,705	32,630	74
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	04/26/19 B	40,000	1.078	0	43,126-	43,126	
	ISSUE: 097023BY0 - BOEING CO 3.55% 3/01/38						
26083301	04/29/19 S	75,000	0.955	0	71,606	71,942	-337
	ISSUE: 49456BAQ4 - KINDER MORGAN INC 5.2% 3/01/48						
26083301	04/29/19 S	25,000	1.054	0	26,362	26,343	20
	ISSUE: 655844BZ0 - NORFOLK SOUTHERN COR 3.8% 8/01/28						
26083301	04/29/19 B	90,000	1.033	0	92,969-	92,969	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	45,000	1.081	0	48,651-	48,651	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	25,000	1.082	0	27,061-	27,061	
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	04/29/19 B	25,000	1.089	0	27,223-	27,223	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/29/19 S	80,000	1.007	0	80,575	80,602	-27
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	04/29/19 S	35,000	1.062	0	37,162	37,245	-82
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/30/19 B	700,000	1.010	0	707,191-	707,191	
	ISSUE: 12189LBC4 - BURLINGTN NORTH SANT 4.05% 6/15/48						
26083301	05/01/19 S	55,000	1.036	0	56,954	53,635	3,318
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	05/01/19 B	55,000	1.001	0	55,056-	55,056	
	ISSUE: 931142EN9 - WALMART INC 3.25% 7/08/29						
26083301	05/02/19 B	35,000	1.006	0	35,209-	35,209	
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	05/02/19 B	20,000	1.034	0	20,688-	20,688	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/02/19 S	15,000	1.086	0	16,291	16,312	-21
	ISSUE: 87612EBH8 - TARGET CORP 3.375% 4/15/29						
26083301	05/02/19 S	35,000	1.008	0	35,274	34,997	277
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	05/02/19 S	15,000	1.046	0	15,694	15,146	548
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	05/06/19 B	25,000	1.021	0	25,519-	25,519	
	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43						
26083301	05/06/19 S	25,000	1.044	0	26,101	25,460	641
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	05/07/19 B	30,000	0.984	0	29,506-	29,506	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/07/19 S	25,000	1.104	0	27,600	27,378	222
	ISSUE: 717081EJ8 - PFIZER INC 4.1% 9/15/38						
26083301	05/08/19 S	40,000	1.055	0	42,200	40,000	2,201

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 717081EU3 - PFIZER INC 3.9% 3/15/39						
26083301	05/08/19 B	40,000	1.027	0	41,086-	41,086	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 B	15,000	1.100	0	16,501-	16,501	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 S	35,000	1.102	0	38,555	38,527	28
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 S	15,000	1.100	0	16,502	16,511	-10
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	05/10/19 B	20,000	1.011	0	20,221-	20,221	
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	05/10/19 S	40,000	1.061	0	42,456	40,603	1,853
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	05/10/19 B	35,000	1.015	0	35,526-	35,526	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	05/10/19 B	40,000	1.111	0	44,456-	44,456	
	ISSUE: 171232AS0 - CHUBB CORP 6.5% 5/15/38						
26083301	05/10/19 S	20,000	1.363	0	27,261	26,213	1,048
	ISSUE: 960413AU6 - WESTLAKE CHEMICAL CO 4.375% 11/15/47						
26083301	05/13/19 B	30,000	0.881	0	26,427-	26,427	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	15,000	1.033	0	15,496-	15,496	
	ISSUE: 960413AS1 - WESTLAKE CHEMICAL CO 5% 8/15/46						
26083301	05/13/19 S	30,000	0.967	0	29,006	29,348	-342
	ISSUE: 89417EAD1 - TRAVELERS COS INC 6.25% 6/15/37						
26083301	05/13/19 S	20,000	1.322	0	26,444	25,502	942
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/14/19 B	35,000	1.031	0	36,072-	36,072	
	ISSUE: 21684AAB2 - RABOBANK NEDERLAND 5.75% 12/01/43						
26083301	05/14/19 S	45,000	1.195	0	53,780	50,951	2,829
	ISSUE: 655844BV9 - NORFOLK SOUTHERN COR 4.05% 8/15/52						
26083301	05/15/19 B	45,000	0.983	0	44,214-	44,214	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/15/19 B	40,000	1.037	0	41,467-	41,467	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/15/19 S	40,000	1.037	0	41,467	41,354	113
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	05/15/19 S	45,000	1.051	0	47,284	44,887	2,397
	ISSUE: 94106LBJ7 - WASTE MANAGEMENT INC 4% 7/15/39						
26083301	05/15/19 S	25,000	1.011	0	25,277	24,974	303
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	05/15/19 B	20,000	1.014	0	20,279-	20,279	
	ISSUE: 126408HM8 - CSX CORP 4.25% 3/15/29						
26083301	05/20/19 S	55,000	1.067	0	58,692	56,597	2,095
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 B	50,000	0.998	0	49,887-	49,887	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 B	65,000	0.997	0	64,792-	64,792	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 S	260,000	0.996	0	259,045	259,358	-313
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 B	105,000	1.033	0	108,441-	108,441	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	25,000	1.038	0	25,951	25,845	107
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	20,000	1.035	0	20,702	20,676	26
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	05/20/19 B	25,000	1.049	0	26,234-	26,234	
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	05/20/19 S	70,000	1.033	0	72,330	69,857	2,473
	ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42						
26083301	05/20/19 B	35,000	1.048	0	36,682-	36,682	
	ISSUE: 097023CB9 - BOEING CO 3.85% 11/01/48						
26083301	05/22/19 B	40,000	0.977	0	39,088-	39,088	
	ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39						
26083301	05/22/19 S	40,000	1.278	0	51,107	51,352	-245
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 S	35,000	1.038	0	36,317	36,280	36
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	05/22/19 B	40,000	1.178	0	47,119-	47,119	
	ISSUE: 92343VCQ5 - VERIZON COMMUNICATIO 4.4% 11/01/34						
26083301	05/23/19 B	35,000	1.054	0	36,876-	36,876	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/23/19 S	45,000	1.004	0	45,172	44,945	227
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 S	25,000	1.053	0	26,324	26,167	158
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	05/23/19 B	35,000	1.032	0	36,122-	36,122	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/28/19 S	20,000	1.056	0	21,127	21,168	-40
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	05/28/19 B	25,000	0.998	0	24,951-	24,951	
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	05/29/19 B	55,000	1.015	0	55,823-	55,823	
	ISSUE: 907818EW4 - UNION PACIFIC CORP 4.5% 9/10/48						
26083301	05/29/19 B	35,000	1.069	0	37,400-	37,400	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	05/29/19 S	50,000	0.996	0	49,788	51,411	-1,624
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/29/19 S	200,000	1.010	0	202,031	200,982	1,049
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/29/19 B	85,000	1.063	0	90,352-	90,352	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/29/19 S	30,000	1.063	0	31,883	31,889	-6
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	05/30/19 S	40,000	1.074	0	42,964	39,699	3,265
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/30/19 B	35,000	1.069	0	37,423-	37,423	
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	06/03/19 S	30,000	1.100	0	33,010	30,288	2,722
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	06/03/19 B	30,000	1.074	0	32,212-	32,212	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/04/19 S	190,000	1.022	0	194,201	193,997	204
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/04/19 B	80,000	1.081	0	86,484-	86,484	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	06/05/19 S	75,000	1.010	0	75,757	74,958	798
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	06/05/19 B	110,000	1.006	0	110,622-	110,622	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	06/05/19 B	80,000	1.005	0	80,390-	80,390	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	06/05/19 S	110,000	1.065	0	117,170	111,048	6,122
	ISSUE: 641062AL8 - P/P NESTLE HOLDINGS 3.9% 9/24/38						
26083301	06/06/19 S	90,000	1.061	0	95,498	88,326	7,172
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 B	60,000	1.085	0	65,133-	65,133	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 B	40,000	1.076	0	43,052-	43,052	
	ISSUE: 571676AD7 - P/P MARS INC 3.875% 4/01/39						
26083301	06/06/19 S	65,000	1.023	0	66,485	64,762	1,723
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/07/19 B	25,000	1.088	0	27,208-	27,208	
	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37						
26083301	06/07/19 S	40,000	1.116	0	44,649	41,769	2,880
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	06/11/19 S	25,000	1.142	0	28,554	27,081	1,473
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 B	20,000	1.077	0	21,548-	21,548	
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	06/11/19 B	30,000	1.020	0	30,608-	30,608	
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	06/11/19 S	35,000	0.988	0	34,562	37,255	-2,694
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 S	35,000	1.076	0	37,671	37,757	-86
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	06/12/19 B	45,000	1.354	0	60,916-	60,916	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 532457BS6 - ELI LILLY & CO 3.875% 3/15/39						
26083301	06/13/19 S	60,000	1.063	0	63,761	59,940	3,821
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	06/13/19 B	50,000	1.056	0	52,789-	52,789	
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	06/17/19 S	100,000	1.018	0	101,798	99,899	1,899
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/17/19 B	85,000	1.087	0	92,374-	92,374	
	ISSUE: 45687AAP7 - INGERSOLL-RAND GL HL 3.75% 8/21/28						
26083301	06/18/19 B	125,000	1.037	0	129,639-	129,639	
	ISSUE: 099724AH9 - BORGWARNER INC 4.375% 3/15/45						
26083301	06/18/19 B	40,000	0.962	0	38,473-	38,473	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/18/19 B	310,000	1.028	0	318,707-	318,707	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/18/19 S	110,000	1.028	0	113,120	112,825	294
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	20,000	1.092	0	21,836-	21,836	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	25,000	1.093	0	27,332	27,206	126
	ISSUE: 00206RDG4 - AT&T INC 6.375% 3/01/41						
26083301	06/18/19 S	25,000	1.224	0	30,594	27,539	3,055
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	06/25/19 S	25,000	1.056	0	26,399	24,887	1,512
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
26083301	06/25/19 S	45,000	1.107	0	49,825	47,231	2,594
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 B	20,000	1.097	0	21,946-	21,946	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 B	35,000	1.098	0	38,430-	38,430	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	30,000	1.089	0	32,664-	32,664	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	25,000	1.089	0	27,230-	27,230	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	06/26/19 S	45,000	1.041	0	46,837	43,906	2,931
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	06/26/19 S	40,000	1.268	0	50,712	46,743	3,970
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	07/02/19 S	20,000	1.136	0	22,719	18,808	3,910
	ISSUE: 136385AL5 - CANADIAN NATL RESOUR 6.25% 3/15/38						
26083301	07/02/19 B	25,000	1.244	0	31,092-	31,092	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	07/03/19 B	25,000	1.202	0	30,043-	30,043	
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	07/03/19 S	30,000	1.201	0	36,021	32,655	3,366

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 74340XBJ9 - PROLOGIS LP 4.375% 9/15/48						
26083301	07/08/19 B	50,000	1.158	0	57,917-	57,917	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/08/19 S	105,000	1.030	0	108,117	107,847	271
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/08/19 S	45,000	1.101	0	49,526	49,364	163
	ISSUE: 015271AR0 - ALEXANDRIA REAL ESTA 3.375% 8/15/31						
26083301	07/08/19 B	95,000	0.999	0	94,866-	94,866	
	ISSUE: 10373QAC4 - BP CAP MARKETS AMERI 3.937% 9/21/28						
26083301	07/09/19 S	40,000	1.081	0	43,221	40,000	3,221
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 B	25,000	1.095	0	27,381-	27,381	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 S	50,000	1.095	0	54,762	54,813	-51
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	07/09/19 S	30,000	1.076	0	32,290	29,660	2,631
	ISSUE: 89153VAT6 - TOTAL CAPITAL INTL 2.829% 1/10/30						
26083301	07/09/19 B	35,000	0.999	0	34,972-	34,972	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	07/09/19 B	65,000	1.056	0	68,652-	68,652	
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	07/10/19 B	55,000	1.202	0	66,088-	66,088	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	07/10/19 S	65,000	1.170	0	76,034	72,938	3,096
	ISSUE: 219350BF1 - CORNING INC 4.375% 11/15/57						
26083301	07/11/19 S	30,000	0.987	0	29,603	29,003	600
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 B	25,000	1.072	0	26,800-	26,800	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 S	25,000	1.075	0	26,871	27,284	-413
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	07/11/19 B	30,000	1.070	0	32,112-	32,112	
	ISSUE: 12189LBE0 - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	07/15/19 B	100,000	0.997	0	99,702-	99,702	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/15/19 B	20,000	1.078	0	21,552-	21,552	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/15/19 S	85,000	1.079	0	91,694	92,320	-626
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	07/15/19 S	25,000	1.173	0	29,326	26,506	2,820
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	07/17/19 S	60,000	1.087	0	65,206	59,544	5,662
	ISSUE: 097023CK9 - BOEING CO 3.9% 5/01/49						
26083301	07/17/19 S	30,000	1.045	0	31,347	29,422	1,925
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 B	15,000	1.087	0	16,303-	16,303	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	07/17/19 B	130,000	1.123	0	146,004-	146,004	
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	07/17/19 S	20,000	1.141	0	22,828	20,640	2,188
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	07/17/19 B	35,000	0.953	0	33,364-	33,364	
	ISSUE: 437076BP6 - HOME DEPOT INC 3.5% 9/15/56						
26083301	07/17/19 S	120,000	0.991	0	118,861	103,154	15,707
	ISSUE: 375558BK8 - GILEAD SCIENCES INC 4.15% 3/01/47						
26083301	07/17/19 B	60,000	1.038	0	62,279-	62,279	
	ISSUE: 12189LBE0 - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	07/23/19 B	30,000	1.006	0	30,177-	30,177	
	ISSUE: 59156RAV0 - METLIFE INC 10.75% 8/01/39						
26083301	07/23/19 S	40,000	1.602	0	64,062	62,075	1,987
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	07/23/19 S	30,000	1.122	0	33,658	29,930	3,728
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 S	25,000	1.083	0	27,063	27,023	40
	ISSUE: 341081FR3 - FLORIDA POWER & LIGH 4.125% 6/01/48						
26083301	07/24/19 S	20,000	1.130	0	22,604	20,514	2,091
	ISSUE: 902494AY9 - TYSON FOODS INC 5.15% 8/15/44						
26083301	07/24/19 S	80,000	1.128	0	90,274	81,202	9,073
	ISSUE: 907818EW4 - UNION PACIFIC CORP 4.5% 9/10/48						
26083301	07/24/19 S	35,000	1.132	0	39,608	37,400	2,209
	ISSUE: 98978VAN3 - ZOETIS INC 3.9% 8/20/28						
26083301	07/24/19 S	70,000	1.073	0	75,136	69,868	5,268
	ISSUE: 26078JAF7 - DOWDUPONT INC 5.419% 11/15/48						
26083301	07/24/19 S	35,000	1.198	0	41,929	35,000	6,929
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/24/19 B	65,000	1.029	0	66,869-	66,869	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	45,000	1.085	0	48,825-	48,825	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	65,000	1.085	0	70,495-	70,495	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	65,000	1.085	0	70,495-	70,495	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,959-	37,959	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	30,000	1.085	0	32,541-	32,541	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	50,000	1.084	0	54,180-	54,180	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	60,000	1.084	0	65,016-	65,016	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	45,000	1.085	0	48,811-	48,811	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	20,000	1.085	0	21,708-	21,708	
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	07/24/19 S	85,000	1.076	0	91,487	82,229	9,258
	ISSUE: 717081EU3 - PFIZER INC 3.9% 3/15/39						
26083301	07/24/19 S	70,000	1.085	0	75,963	70,850	5,113
	ISSUE: 210518DE3 - CONSUMERS ENERGY CO 3.75% 2/15/50						
26083301	07/24/19 S	70,000	1.052	0	73,667	69,184	4,483
	ISSUE: 375558BD4 - GILEAD SCIENCES INC 4.75% 3/01/46						
26083301	07/24/19 S	55,000	1.139	0	62,640	55,714	6,926
	ISSUE: 907818EF1 - UNION PACIFIC CORP 4.05% 11/15/45						
26083301	07/24/19 B	40,000	1.045	0	41,795-	41,795	
	ISSUE: 494550AT3 - KINDER MORGAN ENER 5.8% 3/15/35						
26083301	07/24/19 S	65,000	1.161	0	75,446	63,747	11,700
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	07/24/19 S	50,000	1.048	0	52,373	49,590	2,783
	ISSUE: 25470DAJ8 - DISCOVERY COMMUNICAT 4.875% 4/01/43						
26083301	07/24/19 S	55,000	1.010	0	55,576	50,148	5,428
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	07/25/19 S	45,000	1.095	0	49,284	43,535	5,750
	ISSUE: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	07/25/19 S	45,000	1.023	0	46,037	43,780	2,257
	ISSUE: 87971MBH5 - TELUS CORP 4.6% 11/16/48						
26083301	07/25/19 S	35,000	1.109	0	38,800	34,520	4,280
	ISSUE: 20605PAL5 - CONCHO RESOURCES INC 4.85% 8/15/48						
26083301	07/25/19 S	30,000	1.106	0	33,193	30,164	3,029
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/25/19 B	70,000	1.026	0	71,794-	71,794	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	45,000	1.079	0	48,579-	48,579	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	25,000	1.081	0	27,014-	27,014	
	ISSUE: 58933YAX3 - MERCK & CO INC 3.4% 3/07/29						
26083301	07/25/19 S	75,000	1.061	0	79,538	75,769	3,770
	ISSUE: 136385AY7 - CANADIAN NATL RESOUR 4.95% 6/01/47						
26083301	07/25/19 B	30,000	1.123	0	33,683-	33,683	
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	07/25/19 B	30,000	1.107	0	33,209-	33,209	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47							
26083301	07/25/19	S	30,000	1.106	0	33,183	30,938	2,245
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42							
26083301	07/25/19	S	30,000	1.084	0	32,514	32,112	401
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/26/19	S	680,000	1.026	0	698,036	699,115	-1,079
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/29/19	B	30,000	1.086	0	32,592-	32,592	
	ISSUE: 907818FC7 - UNION PACIFIC CORP 4.3% 3/01/49							
26083301	07/29/19	S	35,000	1.104	0	38,654	37,987	667
	ISSUE: 02364WBH7 - AMERICA MOVIL SAB DE 3.625% 4/22/29							
26083301	07/30/19	S	55,000	1.044	0	57,416	54,645	2,770
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/30/19	B	75,000	1.027	0	77,057-	77,057	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/30/19	B	50,000	1.027	0	51,359-	51,359	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/30/19	S	125,000	1.028	0	128,481	128,416	65
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/30/19	B	50,000	1.086	0	54,299-	54,299	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/30/19	S	30,000	1.085	0	32,554	32,577	-23
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29							
26083301	07/30/19	S	80,000	1.003	0	80,274	79,964	310
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50							
26083301	07/30/19	B	40,000	1.016	0	40,643-	40,643	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/31/19	B	45,000	1.028	0	46,269-	46,269	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/31/19	B	120,000	1.096	0	131,522-	131,522	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/31/19	S	20,000	1.087	0	21,738	21,865	-127
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29							
26083301	07/31/19	S	50,000	1.003	0	50,167	49,978	190
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50							
26083301	07/31/19	B	25,000	1.016	0	25,393-	25,393	
	ISSUE: 209111FV0 - CONSOLIDATED EDISON 4.125% 5/15/49							
26083301	08/01/19	S	50,000	1.108	0	55,390	50,589	4,801
	ISSUE: 039483BQ4 - ARCHER-DANIELS-MIDLA 4.5% 3/15/49							
26083301	08/01/19	S	95,000	1.191	0	113,111	96,155	16,956
	ISSUE: 209111FG3 - CONSOLIDATED EDISON 4.5% 12/01/45							
26083301	08/01/19	B	55,000	1.150	0	63,265-	63,265	
	ISSUE: 039483BH4 - ARCHER-DANIELS-MIDLA 4.016% 4/16/43							
26083301	08/01/19	B	115,000	1.090	0	125,357-	125,357	
	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48							
26083301	08/02/19	S	30,000	1.201	0	36,033	30,098	5,935

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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/02/19 S	65,000	1.046	0	67,971	67,068	902
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/02/19 S	210,000	1.047	0	219,959	216,682	3,276
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 B	25,000	1.126	0	28,157-	28,157	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 B	85,000	1.131	0	96,170-	96,170	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	20,000	1.125	0	22,495	22,266	228
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	25,000	1.126	0	28,146	27,833	314
	ISSUE: 713448CZ9 - PEPSICO INC 4.6% 7/17/45						
26083301	08/02/19 B	30,000	1.214	0	36,434-	36,434	
	ISSUE: 437076BY7 - HOME DEPOT INC 2.95% 6/15/29						
26083301	08/02/19 B	70,000	1.031	0	72,185-	72,185	
	ISSUE: 202795JG6 - COMMONWEALTH EDISON 4.35% 11/15/45						
26083301	08/02/19 B	50,000	1.156	0	57,818-	57,818	
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	08/02/19 B	20,000	1.122	0	22,439-	22,439	
	ISSUE: 404119BV0 - HCA INC 5.5% 6/15/47						
26083301	08/02/19 B	50,000	1.083	0	54,158-	54,158	
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	08/02/19 S	50,000	1.075	0	53,756	50,093	3,663
	ISSUE: 882508BD5 - TEXAS INSTRUMENTS IN 4.15% 5/15/48						
26083301	08/05/19 S	20,000	1.179	0	23,575	20,141	3,434
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	08/05/19 S	55,000	1.117	0	61,408	60,908	500
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/05/19 S	65,000	1.105	0	71,821	65,319	6,502
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	25,000	1.149	0	28,738-	28,738	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	50,000	1.146	0	57,287-	57,287	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	20,000	1.150	0	23,006-	23,006	
	ISSUE: 084664BL4 - BERKSHIRE HATHAWAY 5.75% 1/15/40						
26083301	08/05/19 S	30,000	1.370	0	41,087	35,109	5,978
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	08/05/19 B	40,000	1.136	0	45,455-	45,455	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	08/06/19 B	40,000	1.020	0	40,796-	40,796	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 S	25,000	1.157	0	28,926	28,837	89
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	50,000	1.185	0	59,234-	59,234	

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 S	30,000	1.183	0	35,497	35,270	227
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	08/07/19 B	45,000	1.275	0	57,375-	57,375	
	ISSUE: 172967HA2 - CITIGROUP INC 6.675% 9/13/43						
26083301	08/07/19 S	60,000	1.449	0	86,967	73,219	13,748
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 B	45,000	1.155	0	51,991-	51,991	
	ISSUE: 040555CU6 - ARIZONA PUBLIC SERVI 3.75% 5/15/46						
26083301	08/08/19 S	60,000	1.054	0	63,261	56,599	6,662
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	20,000	1.163	0	23,269-	23,269	
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	08/13/19 S	25,000	1.161	0	29,035	26,234	2,801
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	08/14/19 B	50,000	1.152	0	57,587-	57,587	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 S	35,000	1.191	0	41,677	41,211	466
	ISSUE: 30231GAN2 - EXXON MOBIL CORPORAT 3.567% 3/06/45						
26083301	08/16/19 S	70,000	1.108	0	77,569	67,093	10,476
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	08/16/19 B	65,000	1.028	0	66,809-	66,809	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 S	40,000	1.177	0	47,089	47,193	-104
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	08/19/19 B	55,000	0.977	0	53,730-	53,730	
	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
26083301	08/19/19 B	35,000	1.107	0	38,749-	38,749	
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
26083301	08/19/19 S	35,000	1.414	0	49,492	42,689	6,802
	ISSUE: 845743BS1 - SOUTHWESTERN PUBLIC 4.4% 11/15/48						
26083301	08/20/19 S	35,000	1.227	0	42,942	34,353	8,589
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	30,000	1.186	0	35,575-	35,575	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 S	40,000	1.186	0	47,425	47,356	69
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	08/20/19 B	60,000	1.351	0	81,041-	81,041	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	08/21/19 S	30,000	1.234	0	37,021	34,745	2,277
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	08/21/19 B	35,000	1.190	0	41,661-	41,661	
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	08/22/19 S	30,000	1.069	0	32,067	26,489	5,578
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 B	20,000	1.178	0	23,553-	23,553	

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 S	35,000	1.192	0	41,732	41,512	220
	ISSUE: 02364WBE4 - AMERICA MOVIL SAB DE 4.375% 7/16/42						
26083301	08/26/19 B	50,000	1.155	0	57,735-	57,735	
	ISSUE: 46647PALO - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	08/30/19 B	20,000	1.158	0	23,162-	23,162	
	ISSUE: 912828YBO - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/30/19 B	990,000	1.011	0	1,001,331-	1,001,331	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	08/30/19 S	20,000	1.212	0	24,239	20,191	4,049
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	65,000	1.210	0	78,622-	78,622	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	45,000	1.216	0	54,700-	54,700	
	ISSUE: 912828YBO - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/03/19 B	65,000	1.015	0	65,990-	65,990	
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	09/03/19 S	75,000	1.188	0	89,083	76,533	12,550
	ISSUE: 437076BY7 - HOME DEPOT INC 2.95% 6/15/29						
26083301	09/03/19 S	70,000	1.062	0	74,304	72,185	2,119
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	09/03/19 S	70,000	1.065	0	74,561	66,791	7,769
	ISSUE: 12189LBEO - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	09/04/19 S	25,000	1.094	0	27,359	24,977	2,382
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 B	20,000	1.206	0	24,123-	24,123	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	40,000	1.206	0	48,247	48,270	-23
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	09/04/19 B	50,000	1.047	0	52,329-	52,329	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/05/19 B	15,000	1.191	0	17,865-	17,865	
	ISSUE: 912828YBO - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/05/19 S	50,000	1.005	0	50,271	50,570	-298
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	09/05/19 S	20,000	1.174	0	23,483	20,409	3,074
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	09/05/19 S	25,000	1.160	0	28,991	24,552	4,439
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	09/05/19 B	20,000	1.182	0	23,634-	23,634	
	ISSUE: 651639AX4 - NEWMONT GOLDCORP COR 2.8% 10/01/29						
26083301	09/05/19 B	55,000	0.992	0	54,547-	54,547	
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	09/09/19 S	40,000	1.199	0	47,973	41,673	6,300
	ISSUE: 126408GX5 - CSX CORP 4.4% 3/01/43						
26083301	09/09/19 B	50,000	1.120	0	55,998-	55,998	

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 B	20,000	1.164	0	23,284-	23,284	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 B	25,000	1.164	0	29,105-	29,105	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 S	125,000	1.149	0	143,691	144,151	-460
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 S	25,000	1.145	0	28,618	28,830	-212
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	09/10/19 S	30,000	1.257	0	37,712	31,073	6,639
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	09/10/19 B	160,000	0.993	0	158,909-	158,909	
	ISSUE: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50						
26083301	09/10/19 B	35,000	1.000	0	35,012-	35,012	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	09/10/19 S	35,000	1.106	0	38,708	36,553	2,154
	ISSUE: 42307TAH1 - P/P HEINZ (H.J.) FIN 7.125% 8/01/39						
26083301	09/12/19 S	55,000	1.250	0	68,759	73,054	-4,295
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 B	30,000	1.133	0	33,975-	33,975	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	09/12/19 S	35,000	1.076	0	37,649	32,323	5,326
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	09/12/19 B	60,000	1.027	0	61,594-	61,594	
	ISSUE: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48						
26083301	09/13/19 B	65,000	1.049	0	68,188-	68,188	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 S	25,000	1.124	0	28,091	28,217	-126
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	09/13/19 S	60,000	1.051	0	63,068	61,303	1,765
	ISSUE: 035240AG5 - ANHEUSER-BUSCH INBEV 4.95% 1/15/42						
26083301	09/13/19 B	35,000	1.145	0	40,058-	40,058	
	ISSUE: 882508BD5 - TEXAS INSTRUMENTS IN 4.15% 5/15/48						
26083301	09/16/19 S	30,000	1.173	0	35,207	30,212	4,995
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	09/16/19 S	20,000	1.437	0	28,740	25,802	2,938
	ISSUE: 744320BA9 - PRUDENTIAL FINANCIAL 3.935% 12/07/49						
26083301	09/16/19 S	75,000	1.042	0	78,144	72,399	5,745
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	09/16/19 B	20,000	1.142	0	22,839-	22,839	
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/16/19 B	50,000	1.601	0	80,047-	80,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 B	25,000	1.119	0	27,970-	27,970	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 S	40,000	1.122	0	44,864	44,878	-14

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 S	20,000	1.121	0	22,417	22,439	-22
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/16/19 S	65,000	0.979	0	63,647	64,016	-370
	ISSUE: 74432QCE3 - PRUDENTIAL FINANCIAL 4.35% 2/25/50						
26083301	09/16/19 B	70,000	1.108	0	77,569-	77,569	
	ISSUE: 882508BG8 - TEXAS INSTRUMENTS IN 2.25% 9/04/29						
26083301	09/16/19 B	70,000	0.971	0	67,946-	67,946	
	ISSUE: 713448DD7 - PEPSICO INC 4.45% 4/14/46						
26083301	09/16/19 B	25,000	1.202	0	30,050-	30,050	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 B	30,000	1.137	0	34,118-	34,118	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	20,000	1.137	0	22,745	22,639	106
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	09/18/19 B	30,000	1.099	0	32,972-	32,972	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	09/18/19 S	40,000	1.112	0	44,463	42,067	2,395
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
26083301	09/19/19 B	105,000	1.165	0	122,328-	122,328	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	20,000	1.141	0	22,815	22,671	144
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	09/19/19 S	105,000	1.176	0	123,451	104,755	18,696
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/19/19 B	55,000	0.986	0	54,201-	54,201	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/20/19 S	15,000	1.158	0	17,364	17,003	360
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/20/19 B	40,000	0.991	0	39,653-	39,653	
	ISSUE: 260543CL5 - DOW CHEMICAL CO/THE 4.625% 10/01/44						
26083301	09/23/19 B	110,000	1.081	0	118,949-	118,949	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	09/23/19 S	105,000	1.255	0	131,730	116,491	15,239
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 S	75,000	1.162	0	87,129	85,850	1,279
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	09/23/19 B	120,000	1.155	0	138,632-	138,632	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/24/19 S	80,000	0.998	0	79,803	79,602	201
	ISSUE: 743820AA0 - PROV ST JOSEPH HLTH 2.532% 10/01/29						
26083301	09/24/19 B	80,000	1.000	0	80,000-	80,000	
	ISSUE: 907818FE3 - UNION PACIFIC CORP 3.95% 8/15/59						
26083301	09/25/19 B	50,000	1.061	0	53,053-	53,053	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	09/25/19 B	25,000	1.050	0	26,245-	26,245	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 B	60,000	1.151	0	69,087-	69,087	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 S	20,000	1.154	0	23,077	23,117	-40
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	09/25/19 S	75,000	0.995	0	74,586	73,798	788
	ISSUE: 907818EM6 - UNION PACIFIC CORP 3.799% 10/01/51						
26083301	09/25/19 S	55,000	1.065	0	58,604	57,988	617
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28						
26083301	09/26/19 S	35,000	1.084	0	37,950	36,497	1,453
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	09/26/19 B	40,000	1.056	0	42,242-	42,242	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	10,000	1.161	0	11,605	11,582	24
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	30,000	1.162	0	34,867	34,745	122
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	25,000	1.162	0	29,044	28,954	90
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	09/26/19 B	15,000	1.119	0	16,781-	16,781	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/26/19 B	30,000	0.993	0	29,796-	29,796	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	09/26/19 B	35,000	1.254	0	43,871-	43,871	
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	09/30/19 B	65,000	1.117	0	72,606-	72,606	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 B	30,000	1.158	0	34,734-	34,734	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 B	275,000	1.166	0	320,590-	320,590	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 S	55,000	1.161	0	63,843	63,964	-121
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/30/19 B	220,000	0.996	0	219,038-	219,038	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	09/30/19 S	40,000	1.125	0	45,013	41,775	3,238
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	10/03/19 S	80,000	1.216	0	97,315	80,208	17,107
	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57						
26083301	10/03/19 B	65,000	1.262	0	81,998-	81,998	
	ISSUE: 907818FD5 - UNION PACIFIC CORP 3.55% 8/15/39						
26083301	10/07/19 S	55,000	1.061	0	58,356	54,843	3,513
	ISSUE: 58013MFH2 - MCDONALD'S CORP 4.45% 9/01/48						
26083301	10/07/19 S	35,000	1.170	0	40,938	38,922	2,016
	ISSUE: 58013MFK5 - MCDONALD'S CORP 3.625% 9/01/49						
26083301	10/07/19 B	35,000	1.030	0	36,045-	36,045	

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	10/07/19 B	45,000	1.108	0	49,868-	49,868	
	ISSUE: 31428XBQ8 - FEDEX CORP 4.05% 2/15/48						
26083301	10/08/19 S	45,000	0.988	0	44,467	43,727	739
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
26083301	10/08/19 S	55,000	1.099	0	60,435	54,535	5,899
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 B	30,000	1.190	0	35,686-	35,686	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 B	45,000	1.189	0	53,524-	53,524	
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	10/08/19 S	25,000	1.016	0	25,392	25,567	-175
	ISSUE: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	10/08/19 B	35,000	1.012	0	35,416-	35,416	
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	10/09/19 S	20,000	1.453	0	29,058	25,802	3,256
	ISSUE: 341081FQ5 - FLORIDA POWER & LIGH 3.95% 3/01/48						
26083301	10/09/19 S	30,000	1.171	0	35,127	29,838	5,289
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	10/09/19 B	20,000	1.159	0	23,177-	23,177	
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	10/09/19 B	25,000	1.117	0	27,924-	27,924	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 B	25,000	1.176	0	29,393-	29,393	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 S	20,000	1.176	0	23,512	23,538	-26
	ISSUE: 91324PDV1 - UNITEDHEALTH GROUP 3.875% 8/15/59						
26083301	10/10/19 S	60,000	1.045	0	62,726	59,544	3,182
	ISSUE: 695114CT3 - PACIFICORP 4.125% 1/15/49						
26083301	10/10/19 S	85,000	1.151	0	97,850	87,884	9,966
	ISSUE: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48						
26083301	10/10/19 B	25,000	1.062	0	26,556-	26,556	
	ISSUE: 45687AAP7 - INGERSOLL-RAND GL HL 3.75% 8/21/28						
26083301	10/10/19 S	125,000	1.065	0	133,085	129,639	3,446
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	10/10/19 S	85,000	1.136	0	96,556	87,857	8,698
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	10/10/19 S	70,000	1.181	0	82,683	70,975	11,709
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	40,000	1.155	0	46,219-	46,219	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	75,000	1.155	0	86,660-	86,660	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	55,000	1.156	0	63,568-	63,568	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	20,000	1.165	0	23,295	23,175	120
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	110,000	0.997	0	109,622-	109,622	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	115,000	0.997	0	114,605-	114,605	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	40,000	1.000	0	40,009-	40,009	
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	10/10/19 B	30,000	1.257	0	37,718-	37,718	
	ISSUE: 17275RAF9 - CISCO SYSTEMS INC 5.5% 1/15/40						
26083301	10/10/19 S	60,000	1.367	0	82,006	83,479	-1,472
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	10/10/19 S	35,000	1.157	0	40,482	34,765	5,717
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	10/10/19 S	50,000	1.180	0	58,999	50,568	8,431
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	10/10/19 S	45,000	1.028	0	46,285	44,980	1,305
	ISSUE: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42						
26083301	10/10/19 S	75,000	1.024	0	76,812	73,550	3,262
	ISSUE: 72650RBE1 - PLAINS ALL AMER PIPE 4.7% 6/15/44						
26083301	10/15/19 B	40,000	0.941	0	37,654-	37,654	
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	10/15/19 S	40,000	0.972	0	38,861	39,530	-669
	ISSUE: 209111FD0 - CONS EDISON CO OF NY 4.45% 3/15/44						
26083301	10/16/19 S	100,000	1.161	0	116,117	110,677	5,440
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44						
26083301	10/16/19 S	80,000	1.189	0	95,105	82,429	12,676
	ISSUE: 623115AD4 - MT SINAI HOSPITAL 3.981% 7/01/48						
26083301	10/16/19 S	30,000	1.065	0	31,941	30,000	1,941
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	10/16/19 S	90,000	1.100	0	99,012	89,594	9,417
	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49						
26083301	10/16/19 S	85,000	1.047	0	88,971	85,049	3,922
	ISSUE: 74432QCA1 - PRUDENTIAL FINANCIAL 4.6% 5/15/44						
26083301	10/16/19 S	30,000	1.156	0	34,667	33,861	806
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
26083301	10/16/19 S	70,000	1.092	0	76,440	69,770	6,670
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	10/16/19 S	95,000	1.086	0	103,153	95,512	7,641
	ISSUE: 97068LAA6 - WILLIS-KNIGHTON MED 4.813% 9/01/48						
26083301	10/16/19 S	25,000	1.218	0	30,439	25,000	5,439

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 494550BW5 - KINDER MORGAN ENER 5.4% 9/01/44						
26083301	10/16/19 S	75,000	1.117	0	83,768	76,256	7,513
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	10/16/19 S	90,000	1.179	0	106,079	91,253	14,826
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	25,000	1.139	0	28,488-	28,488	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	75,000	1.139	0	85,465-	85,465	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,019-	74,019	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,550-	45,550	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	50,000	1.139	0	56,977-	56,977	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	80,000	1.139	0	91,163-	91,163	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	85,000	1.139	0	96,860-	96,860	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	130,000	1.139	0	148,139-	148,139	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	30,000	1.137	0	34,098-	34,098	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.140	0	45,594-	45,594	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	70,000	1.140	0	79,789-	79,789	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.140	0	74,090-	74,090	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	80,000	1.140	0	91,188-	91,188	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	95,000	1.140	0	108,285-	108,285	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	30,000	1.141	0	34,232	34,188	44
	ISSUE: 637432NT8 - NATIONAL RURAL UTIL 4.3% 3/15/49						
26083301	10/16/19 S	70,000	1.190	0	83,326	69,761	13,565
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39						
26083301	10/16/19 S	60,000	1.045	0	62,716	58,715	4,000
	ISSUE: 29379VAM5 - ENTERPRISE PRODUCTS 7.55% 4/15/38						
26083301	10/16/19 S	75,000	1.438	0	107,831	97,376	10,455
	ISSUE: 744448CR0 - PUBLIC SERVICE COLOR 4.05% 9/15/49						
26083301	10/16/19 S	105,000	1.153	0	121,046	104,036	17,010
	ISSUE: 546676AY3 - LOUISVILLE GAS & ELE 4.25% 4/01/49						
26083301	10/16/19 S	45,000	1.164	0	52,376	44,947	7,430
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46						
26083301	10/16/19 S	120,000	0.994	0	119,237	108,650	10,587
	ISSUE: 12189LAZ4 - BURLINGTN NORTH SANT 3.9% 8/01/46						
26083301	10/16/19 S	90,000	1.105	0	99,438	88,328	11,110
	ISSUE: 575718AF8 - MASS INSTITUTE OF TE 3.885% 7/01/16						
26083301	10/16/19 S	50,000	1.132	0	56,604	50,000	6,604
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	10/16/19 S	150,000	1.139	0	170,925	150,379	20,546
	ISSUE: 03523TBJ6 - ANHEUSER-BUSCH INBEV 8% 11/15/39						
26083301	10/16/19 B	40,000	1.559	0	62,368-	62,368	
	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37						
26083301	10/16/19 S	90,000	1.186	0	106,723	93,981	12,742
	ISSUE: 914886AC0 - UNIV OF SOUTHERN CAL 3.841% 10/01/47						
26083301	10/16/19 S	25,000	1.162	0	29,041	25,000	4,041
	ISSUE: 913017CP2 - UNITED TECHNOLOGIES 4.05% 5/04/47						
26083301	10/16/19 S	70,000	1.131	0	79,195	73,950	5,245
	ISSUE: 26443CAA1 - DUKE UNIVERSITY HEAL 3.92% 6/01/47						
26083301	10/16/19 S	25,000	1.137	0	28,413	25,000	3,413
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	10/16/19 S	40,000	1.306	0	52,244	46,389	5,855
	ISSUE: 586054AB4 - MEMORIAL SLOAN-KETTE 4.125% 7/01/52						
26083301	10/16/19 S	40,000	1.172	0	46,872	38,030	8,842

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 837004CG3 - SOUTH CAROLINA ELEC& 4.6% 6/15/43						
26083301	10/16/19 S	75,000	1.183	0	88,702	77,069	11,633
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	10/17/19 S	45,000	1.166	0	52,467	43,535	8,933
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	10/17/19 S	25,000	1.032	0	25,791	22,074	3,717
	ISSUE: 125523BJ8 - P/P CIM 2014 LOAN TR 3.875% 10/15/47						
26083301	10/17/19 S	85,000	0.969	0	82,343	80,416	1,926
	ISSUE: 78516FAC3 - P/P SABAL TRAIL TRAN 4.832% 5/01/48						
26083301	10/17/19 S	45,000	1.146	0	51,574	44,949	6,625
	ISSUE: 237194AM7 - DARDEN RESTAURANTS 4.55% 2/15/48						
26083301	10/17/19 S	30,000	1.038	0	31,154	28,219	2,935
	ISSUE: 534187BG3 - LINCOLN NATIONAL COR 4.35% 3/01/48						
26083301	10/17/19 S	20,000	1.085	0	21,699	19,920	1,779
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	10/17/19 S	45,000	1.130	0	50,863	44,850	6,012
	ISSUE: 046353AT5 - ASTRAZENECA PLC 4% 1/17/29						
26083301	10/17/19 S	45,000	1.117	0	50,243	44,816	5,427
	ISSUE: 717081EJ8 - PFIZER INC 4.1% 9/15/38						
26083301	10/17/19 S	75,000	1.152	0	86,369	75,000	11,369
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.139	0	56,953-	56,953	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	80,000	1.141	0	91,275-	91,275	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	60,000	1.139	0	68,344-	68,344	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	15,000	1.142	0	17,133-	17,133	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.138	0	34,134-	34,134	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	35,000	1.142	0	39,977-	39,977	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	25,000	1.138	0	28,445-	28,445	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.138	0	45,513-	45,513	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	15,000	1.138	0	17,067-	17,067	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 S	15,000	1.139	0	17,089	17,098	-8
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
26083301	10/17/19 S	60,000	1.122	0	67,331	64,060	3,270
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 B	45,000	0.989	0	44,508-	44,508	
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	10/17/19 S	70,000	1.010	0	70,687	70,733	-47
	ISSUE: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	10/17/19 S	30,000	1.004	0	30,131	30,290	-159
	ISSUE: 606822BE3 - MITSUBISHI UFJ FIN 4.153% 3/07/39						
26083301	10/17/19 S	40,000	1.124	0	44,947	40,231	4,716

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: 67077MAU2 - NUTRIEN LTD 5% 4/01/49						
26083301	10/17/19 S	25,000	1.153	0	28,820	28,980	-160
	ISSUE: 94106LBJ7 - WASTE MANAGEMENT INC 4% 7/15/39						
26083301	10/17/19 S	25,000	1.123	0	28,085	27,362	723
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	10/17/19 S	20,000	1.154	0	23,089	20,409	2,680
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49						
26083301	10/17/19 S	45,000	1.099	0	49,442	45,553	3,889
	ISSUE: 665772CR8 - NORTHERN STATES PWR- 2.9% 3/01/50						
26083301	10/17/19 S	50,000	0.956	0	47,775	48,146	-371
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	10/17/19 S	35,000	1.200	0	42,007	36,121	5,886
	ISSUE: 149123CF6 - CATERPILLAR INC 3.25% 9/19/49						
26083301	10/17/19 S	35,000	1.022	0	35,755	34,682	1,074
	ISSUE: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
26083301	10/17/19 S	40,000	0.992	0	39,689	39,395	294
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	10/17/19 S	25,000	1.171	0	29,280	25,236	4,044
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
26083301	10/17/19 S	95,000	1.128	0	107,151	103,936	3,215
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	10/17/19 S	25,000	1.145	0	28,632	26,522	2,109
	ISSUE: 960413AS1 - WESTLAKE CHEMICAL CO 5% 8/15/46						
26083301	10/17/19 S	30,000	1.052	0	31,564	29,348	2,216
	ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47						
26083301	10/17/19 S	25,000	1.101	0	27,516	23,040	4,476
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	10/17/19 S	40,000	1.099	0	43,950	39,041	4,909
	ISSUE: 25179MAN3 - DEVON ENERGY CORPORA 4.75% 5/15/42						
26083301	10/17/19 S	45,000	1.070	0	48,146	43,405	4,742
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	10/17/19 S	45,000	1.282	0	57,702	56,504	1,198
	ISSUE: 718172AW9 - PHILIP MORRIS INTL 4.125% 3/04/43						
26083301	10/17/19 B	20,000	1.052	0	21,035-	21,035	
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	10/17/19 S	30,000	1.283	0	38,477	33,189	5,288
	ISSUE: 559080AG1 - MAGELLAN MIDSTREAM 5.15% 10/15/43						
26083301	10/17/19 S	40,000	1.157	0	46,287	40,832	5,455
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 S	10,100,000	1.136	0	11,474,547 *	11,512,475	-37,928
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/18/19 S	35,000	1.221	0	42,736	38,489	4,247
	ISSUE: 92343VDU5 - VERIZON COMMUNICATIO 5.25% 3/16/37						
26083301	10/18/19 B	45,000	1.239	0	55,771-	55,771	
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	10/21/19 S	25,000	1.120	0	27,992	24,584	3,408

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	10/21/19 S	45,000	1.114	0	50,136	50,615	-478
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/21/19 B	15,000	1.126	0	16,895-	16,895	
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	10/21/19 B	45,000	0.985	0	44,304-	44,304	
	ISSUE: 649322AF1 - NY & PRESBYTERIAN HO 3.954% 8/01/19						
26083301	10/22/19 B	145,000	1.000	0	145,000-	145,000	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/22/19 S	155,000	1.129	0	174,956	176,456	-1,500
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	10/24/19 B	35,000	1.129	0	39,504-	39,504	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	15,000	1.140	0	17,101-	17,101	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	25,000	1.138	0	28,451-	28,451	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	45,000	1.139	0	51,251-	51,251	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	30,000	1.139	0	34,178	34,157	21
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	10/24/19 S	55,000	1.216	0	66,860	64,017	2,843
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 B	155,000	0.988	0	153,063-	153,063	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 S	35,000	0.987	0	34,543	34,614	-71
	ISSUE: 15189TAX5 - CENTERPOINT ENERGY 2.95% 3/01/30						
26083301	10/24/19 B	35,000	1.001	0	35,027-	35,027	
	ISSUE: 92940PAF1 - WRKCO INC 4.2% 6/01/32						
26083301	10/24/19 S	130,000	1.103	0	143,393	131,663	11,730
	ISSUE: 260543CU5 - P/P DOW CHEMICAL CO/ 4.8% 5/15/49						
26083301	10/24/19 S	30,000	1.110	0	33,306	29,793	3,513
	ISSUE: 00206RDF6 - AT&T INC 6% 8/15/40						
26083301	10/24/19 S	25,000	1.260	0	31,488	27,728	3,760
	ISSUE: 902494AY9 - TYSON FOODS INC 5.15% 8/15/44						
26083301	10/25/19 B	40,000	1.198	0	47,901-	47,901	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 B	15,000	1.128	0	16,915-	16,915	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 S	35,000	1.134	0	39,703	39,336	368
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 S	30,000	1.134	0	34,031	33,716	315
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/25/19 B	45,000	0.985	0	44,300-	44,300	
	ISSUE: 824348BJ4 - SHERWIN-WILLIAMS CO 2.95% 8/15/29						
26083301	10/25/19 S	50,000	1.007	0	50,336	49,982	354

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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: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
26083301	10/25/19 S	20,000	1.005	0	20,104	19,698	406
	ISSUE: 594918AU8 - MICROSOFT CORP 3.75% 5/01/43						
26083301	10/25/19 B	45,000	1.139	0	51,242-	51,242	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 B	35,000	1.116	0	39,047-	39,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 S	25,000	1.113	0	27,821	28,056	-235
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	10/28/19 S	35,000	1.270	0	44,433	39,073	5,360
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	10/28/19 B	30,000	0.999	0	29,982-	29,982	
	ISSUE: 606822BM5 - MITSUBISHI UFJ FIN 3.195% 7/18/29						
26083301	10/29/19 B	30,000	1.028	0	30,857-	30,857	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	75,000	1.117	0	83,766-	83,766	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 S	20,000	1.117	0	22,331	22,383	-51
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/29/19 S	30,000	0.981	0	29,435	29,589	-153
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	10/29/19 B	25,000	0.981	0	24,526-	24,526	
	ISSUE: 04650NAB0 - AT&T INC 5.35% 9/01/40						
26083301	10/29/19 S	110,000	1.172	0	128,894	108,948	19,945
	ISSUE: 55336VAN0 - MPLX LP 4.7% 4/15/48						
26083301	10/30/19 B	15,000	0.996	0	14,937-	14,937	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	10/30/19 S	15,000	1.109	0	16,635	15,341	1,294
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/30/19 S	50,000	1.128	0	56,385	55,981	404
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	10/30/19 B	60,000	0.936	0	56,164-	56,164	
	ISSUE: 48305QAE3 - KAISER FOUNDATION HO 3.266% 11/01/49						
26083301	10/31/19 B	50,000	1.017	0	50,829-	50,829	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	10/31/19 B	30,000	1.124	0	33,722-	33,722	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 B	305,000	1.152	0	351,417-	351,417	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	40,000	1.151	0	46,044	46,013	31
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	25,000	1.155	0	28,870	28,758	112
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	20,000	1.154	0	23,083	23,006	76
	ISSUE: 682680AZ6 - ONEOK INC 4.45% 9/01/49						
26083301	10/31/19 S	30,000	0.997	0	29,909	29,948	-39

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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: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	10/31/19 B	30,000	0.953	0	28,597-	28,597	
	ISSUE: 63946BAJ9 - NBCUNIVERSAL MEDIA 4.45% 1/15/43						
26083301	10/31/19 B	25,000	1.161	0	29,029-	29,029	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	20,000	1.132	0	22,642-	22,642	
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	11/04/19 S	25,000	1.032	0	25,799	25,413	386
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	11/05/19 S	50,000	1.190	0	59,489	52,091	7,397
	ISSUE: 12189LAX9 - BURLINGTN NORTH SANT 4.7% 9/01/45						
26083301	11/05/19 B	50,000	1.208	0	60,389-	60,389	
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	11/06/19 S	15,000	1.022	0	15,325	15,051	274
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	11/06/19 S	40,000	1.114	0	44,578	40,215	4,362
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 B	25,000	1.125	0	28,112-	28,112	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 B	10,000	1.124	0	11,239-	11,239	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 B	40,000	1.100	0	44,006-	44,006	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/07/19 S	100,000	0.973	0	97,313	97,344	-31
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28						
26083301	11/08/19 S	35,000	1.079	0	37,780	37,746	34
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/08/19 B	15,000	1.095	0	16,427-	16,427	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/08/19 B	125,000	0.974	0	121,797-	121,797	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/08/19 B	30,000	0.974	0	29,231-	29,231	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/08/19 S	40,000	0.971	0	38,855	38,969	-114
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
26083301	11/08/19 S	135,000	1.003	0	135,460	134,693	767
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	25,000	0.966	0	24,153-	24,153	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	75,000	0.965	0	72,393-	72,393	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	11/12/19 S	30,000	1.044	0	31,310	28,421	2,889
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/13/19 B	205,000	0.988	0	202,429-	202,429	
	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49						
26083301	11/13/19 B	215,000	0.984	0	211,592-	211,592	

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: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/13/19 S	85,000	0.975	0	82,842	82,459	383
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/13/19 S	195,000	0.976	0	190,232	191,109	-878
	ISSUE: 126408HA4 - CSX CORP 4.5% 8/01/54						
26083301	11/15/19 S	40,000	1.137	0	45,475	39,579	5,896
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/15/19 B	40,000	0.984	0	39,372-	39,372	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/15/19 S	65,000	0.986	0	64,116	64,111	6
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	11/15/19 B	75,000	1.106	0	82,940-	82,940	
	ISSUE: 718172BL2 - PHILIP MORRIS INTL 4.25% 11/10/44						
26083301	11/18/19 S	30,000	1.095	0	32,860	32,622	238
	ISSUE: 02361DAU4 - AMEREN ILLINOIS CO 3.25% 3/15/50						
26083301	11/18/19 B	30,000	0.995	0	29,852-	29,852	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 B	45,000	0.989	0	44,490-	44,490	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 S	25,000	0.990	0	24,750	25,021	-271
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	11/18/19 S	55,000	1.173	0	64,514	58,202	6,313
	ISSUE: 718172BD0 - PHILIP MORRIS INTL 4.875% 11/15/43						
26083301	11/18/19 B	30,000	1.171	0	35,130-	35,130	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/19/19 S	50,000	0.997	0	49,846	49,834	12
	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29						
26083301	11/19/19 B	55,000	1.003	0	55,175-	55,175	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	135,000	0.997	0	134,604-	134,604	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	25,000	1.000	0	24,991-	24,991	
	ISSUE: 842587CX3 - SOUTHERN CO 4.4% 7/01/46						
26083301	11/19/19 S	30,000	1.114	0	33,431	33,016	415
	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49						
26083301	11/19/19 S	164,000	1.080	0	177,154	147,812	29,343
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	11/20/19 S	45,000	1.451	0	65,293	58,055	7,239
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/20/19 S	45,000	1.002	0	45,067	44,923	143
	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29						
26083301	11/20/19 B	50,000	1.006	0	50,298-	50,298	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	11/20/19 B	60,000	1.162	0	69,739-	69,739	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 B	35,000	1.010	0	35,350-	35,350	

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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: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 S	45,000	1.010	0	45,450	44,932	518
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	11/20/19 S	45,000	1.119	0	50,342	47,326	3,016
	ISSUE: 822582BY7 - SHELL INTERNATIONAL 3.75% 9/12/46						
26083301	11/20/19 B	45,000	1.094	0	49,242-	49,242	
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	11/21/19 S	25,000	1.111	0	27,765	28,119	-354
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	20,000	1.004	0	20,090-	20,090	
	ISSUE: 67077MAU2 - NUTRIEN LTD 5% 4/01/49						
26083301	11/25/19 B	30,000	1.173	0	35,174-	35,174	
	ISSUE: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42						
26083301	11/25/19 S	35,000	1.057	0	36,997	34,323	2,674
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/29/19 B	415,000	1.008	0	418,242-	418,242	
	ISSUE: 655844CD8 - NORFOLK SOUTHERN COR 3.4% 11/01/49						
26083301	12/02/19 B	30,000	0.994	0	29,821-	29,821	
	ISSUE: 91324PDQ2 - UNITEDHEALTH GROUP 4.45% 12/15/48						
26083301	12/02/19 S	15,000	1.184	0	17,761	15,262	2,499
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
26083301	12/02/19 S	10,000	0.983	0	9,832	8,386	1,446
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 B	15,000	0.994	0	14,910-	14,910	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 B	5,000	0.996	0	4,981-	4,981	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 B	35,000	0.996	0	34,866-	34,866	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 S	25,000	0.993	0	24,829	25,187	-358
	ISSUE: 05526DBK0 - BAT CAPITAL CORP 4.758% 9/06/49						
26083301	12/02/19 S	50,000	1.014	0	50,711	50,000	711
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/03/19 B	20,000	1.019	0	20,382-	20,382	
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	12/03/19 S	20,000	1.204	0	24,073	23,937	137
	ISSUE: 26078JAF7 - DOWDUPONT INC 5.419% 11/15/48						
26083301	12/04/19 B	20,000	1.239	0	24,783-	24,783	
	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38						
26083301	12/04/19 S	25,000	1.204	0	30,102	27,053	3,049
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	15,000	1.003	0	15,040-	15,040	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	50,000	1.004	0	50,217-	50,217	
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	12/04/19 S	60,000	0.992	0	59,545	59,053	492

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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: 718172AU3 - PHILIP MORRIS INTL 3.875% 8/21/42						
26083301	12/04/19 S	20,000	1.052	0	21,045	19,615	1,430
	ISSUE: 17308CC53 - VR CITIGROUP INC 2.976% 11/05/30						
26083301	12/05/19 S	35,000	1.013	0	35,459	35,000	459
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/05/19 B	35,000	0.995	0	34,832-	34,832	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 S	20,000	1.002	0	20,034	20,082	-48
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	12/05/19 B	20,000	1.141	0	22,826-	22,826	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	12/06/19 S	40,000	1.180	0	47,212	46,492	720
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	30,000	0.992	0	29,771-	29,771	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	20,000	0.990	0	19,809-	19,809	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 S	30,000	0.992	0	29,767	30,039	-272
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	12/06/19 B	35,000	1.141	0	39,917-	39,917	
	ISSUE: 13645RAF1 - CANADIAN PACIFIC RR 5.95% 5/15/37						
26083301	12/06/19 S	30,000	1.348	0	40,449	35,753	4,696
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/10/19 S	45,000	0.995	0	44,771	45,059	-288
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	12/10/19 B	50,000	0.995	0	49,763-	49,763	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/12/19 S	85,000	0.987	0	83,918	84,269	-352
	ISSUE: 00287YBW8 - P/P ABBVIE INC 3.2% 11/21/29						
26083301	12/12/19 B	90,000	1.018	0	91,571-	91,571	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	12/12/19 B	35,000	1.061	0	37,132-	37,132	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	12/12/19 S	30,000	1.102	0	33,069	31,622	1,447
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 B	35,000	0.985	0	34,483-	34,483	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	20,000	0.986	0	19,713	19,838	-124
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	35,000	0.986	0	34,519	34,716	-197
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	40,000	0.986	0	39,419	39,675	-257
	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45						
26083301	12/12/19 B	50,000	1.121	0	56,024-	56,024	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	12/12/19 S	50,000	1.119	0	55,955	50,480	5,475

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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: 00287YAR0 - ABBVIE INC 4.5% 5/14/35							
26083301	12/12/19	S	60,000	1.119	0	67,153	60,576	6,577
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36							
26083301	12/12/19	B	40,000	1.167	0	46,659-	46,659	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	12/12/19	B	60,000	1.073	0	64,381-	64,381	
	ISSUE: 59562QAL9 - MIDAMERICAN ENERGY 4.8% 9/15/43							
26083301	12/12/19	B	25,000	1.246	0	31,160-	31,160	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29							
26083301	12/13/19	S	75,000	0.990	0	74,209	74,355	-146
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49							
26083301	12/13/19	B	25,000	1.074	0	26,843-	26,843	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	12/13/19	B	15,000	0.996	0	14,937-	14,937	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35							
26083301	12/13/19	S	35,000	1.130	0	39,538	35,336	4,202
	ISSUE: 25278XAN9 - DIAMONDBACK ENERGY 3.5% 12/01/29							
26083301	12/13/19	B	80,000	1.006	0	80,480-	80,480	
	ISSUE: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42							
26083301	12/13/19	S	20,000	1.083	0	21,664	19,613	2,050
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	12/16/19	B	20,000	0.987	0	19,745-	19,745	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	12/16/19	S	20,000	0.987	0	19,748	19,834	-87
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46							
26083301	12/16/19	B	20,000	1.187	0	23,730-	23,730	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46							
26083301	12/16/19	S	30,000	0.986	0	29,564	28,475	1,089
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	12/17/19	S	30,000	0.989	0	29,677	29,710	-33
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47							
26083301	12/17/19	B	35,000	1.091	0	38,195-	38,195	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29							
26083301	12/18/19	B	85,000	0.985	0	83,715-	83,715	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29							
26083301	12/18/19	S	35,000	0.986	0	34,500	34,443	57
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49							
26083301	12/18/19	S	25,000	1.128	0	28,211	26,452	1,759
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	12/18/19	B	20,000	0.979	0	19,570-	19,570	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	12/18/19	S	35,000	0.979	0	34,258	34,193	65
	ISSUE: 25278XAN9 - DIAMONDBACK ENERGY 3.5% 12/01/29							
26083301	12/18/19	B	40,000	1.010	0	40,398-	40,398	
	ISSUE: 035240AM2 - ANHEUSER-BUSCH INBEV 4.375% 4/15/38							
26083301	12/19/19	S	60,000	1.125	0	67,484	58,350	9,135

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	60,000	0.975	0	58,500-	58,500	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	25,000	0.980	0	24,497-	24,497	
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
26083301	12/19/19 S	35,000	1.186	0	41,514	36,597	4,916
	ISSUE: 17275RAF9 - CISCO SYSTEMS INC 5.5% 1/15/40						
26083301	12/19/19 S	40,000	1.360	0	54,402	55,652	-1,250
	ISSUE: 20030NBU4 - COMCAST CORP 3.4% 7/15/46						
26083301	12/19/19 S	40,000	1.015	0	40,590	40,831	-242
	ISSUE: 097023BV6 - BOEING CO 3.65% 3/01/47						
26083301	12/19/19 S	40,000	1.026	0	41,048	35,876	5,172
	ISSUE: 65473QBF9 - NISOURCE FINANCE COR 4.375% 5/15/47						
26083301	12/19/19 S	65,000	1.115	0	72,493	61,176	11,317
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	12/19/19 S	45,000	1.196	0	53,817	49,662	4,156
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37						
26083301	12/19/19 S	60,000	1.238	0	74,296	73,017	1,279
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/31/19 B	330,000	0.971	0	320,422-	320,422	
	SUB-TOTAL			0	65,602,227	64,618,888	983,322
	BROKER: BANC OF AMERICA SECURITIES LLC						
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 B	40,000	1.001	0	40,050-	40,050	
	ISSUE: 40049JBC0 - GRUPO TELEVISA S A B 6.125% 1/31/46						
26083301	01/02/19 S	60,000	1.021	0	61,280	62,376	-1,096
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 B	30,000	1.016	0	30,483-	30,483	
	ISSUE: 084664BU4 - BERKSHIRE HATHAWAY 4.4% 5/15/42						
26083301	01/03/19 S	40,000	1.022	0	40,893	38,691	2,203

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: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/08/19 S	65,000	1.034	0	67,209	67,065	144
	ISSUE: 29278NAG8 - ENERGY TRANSFER OPER 5.25% 4/15/29						
26083301	01/08/19 B	75,000	0.998	0	74,842-	74,842	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 S	55,000	0.986	0	54,224	54,386	-161
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	01/10/19 B	85,000	0.997	0	84,764-	84,764	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	01/14/19 B	135,000	0.833	0	112,382-	112,382	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/14/19 B	15,000	0.994	0	14,913-	14,913	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/14/19 B	30,000	0.996	0	29,873-	29,873	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/14/19 S	15,000	0.996	0	14,937	14,837	100
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	01/14/19 S	160,000	0.859	0	137,355	157,646	-20,291
	ISSUE: 437076AV4 - HOME DEPOT INC 5.95% 4/01/41						
26083301	01/14/19 S	35,000	1.233	0	43,140	44,152	-1,013
	ISSUE: 68389XAE5 - ORACLE CORP 6.5% 4/15/38						
26083301	01/14/19 B	20,000	1.242	0	24,840-	24,840	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	01/14/19 S	20,000	1.314	0	26,286	27,425	-1,138
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	01/16/19 B	25,000	1.018	0	25,450-	25,450	
	ISSUE: 406216AW1 - HALLIBURTON COMPANY 6.7% 9/15/38						
26083301	01/16/19 S	25,000	1.215	0	30,374	30,634	-259
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	01/17/19 B	75,000	1.017	0	76,302-	76,302	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/17/19 S	15,000	0.987	0	14,798	14,823	-25
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	01/17/19 B	20,000	1.116	0	22,315-	22,315	
	ISSUE: 89352HAE9 - TRANS-CANADA PIPELIN 7.25% 8/15/38						
26083301	01/17/19 S	80,000	1.269	0	101,513	103,977	-2,465
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 S	40,000	0.983	0	39,338	39,504	-167
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 S	30,000	0.982	0	29,447	29,628	-181
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	01/18/19 B	55,000	0.949	0	52,172-	52,172	
	ISSUE: 38141GGM0 - GOLDMAN SACHS GROUP 6.25% 2/01/41						
26083301	01/18/19 B	40,000	1.163	0	46,535-	46,535	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/22/19 S	100,000	1.033	0	103,328	103,326	2

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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/22/19 S	30,000	0.986	0	29,578	29,627	-49
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/22/19 B	110,000	1.013	0	111,474-	111,474	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	01/22/19 B	60,000	0.859	0	51,555-	51,555	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/25/19 B	185,000	1.033	0	191,128-	191,128	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 S	85,000	0.988	0	83,977	83,945	32
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	01/25/19 B	120,000	0.937	0	112,462-	112,462	
	ISSUE: 035240AQ3 - ANHEUSER-BUSCH INBEV 4.75% 1/23/29						
26083301	01/25/19 S	200,000	1.027	0	205,390	199,370	6,020
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/28/19 B	55,000	0.989	0	54,381-	54,381	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	01/28/19 S	70,000	1.089	0	76,238	77,025	-788
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	01/30/19 S	35,000	1.080	0	37,812	38,089	-278
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	01/30/19 B	40,000	0.957	0	38,276-	38,276	
	ISSUE: 91911TAP8 - VALE OVERSEAS LIMITE 6.25% 8/10/26						
26083301	01/30/19 B	20,000	1.054	0	21,082-	21,082	
	ISSUE: 06051GHM4 - VR BANK OF AMERICA 4.271% 7/23/29						
26083301	01/31/19 S	150,000	1.031	0	154,658	149,264	5,394
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/31/19 B	135,000	1.042	0	140,654-	140,654	
	ISSUE: 91911TAP8 - VALE OVERSEAS LIMITE 6.25% 8/10/26						
26083301	01/31/19 B	50,000	1.066	0	53,313-	53,313	
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	01/31/19 B	30,000	1.000	0	30,000-	30,000	
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	02/01/19 S	50,000	1.038	0	51,898	50,348	1,550
	ISSUE: 94974BGT1 - WELLS FARGO & COMPAN 4.4% 6/14/46						
26083301	02/01/19 B	40,000	0.971	0	38,857-	38,857	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	02/01/19 S	40,000	1.024	0	40,972	40,313	660
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	02/01/19 B	25,000	1.006	0	25,161-	25,161	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/04/19 S	165,000	1.034	0	170,646	170,918	-272
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/04/19 B	40,000	0.988	0	39,513-	39,513	
	ISSUE: 06051GHQ5 - VR BANK OF AMERICA 3.974% 2/07/30						
26083301	02/04/19 B	175,000	1.000	0	175,000-	175,000	

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: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	02/04/19 B	35,000	1.113	0	38,973-	38,973	
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	02/04/19 S	30,000	1.072	0	32,149	31,807	342
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	02/04/19 S	60,000	0.953	0	57,172	59,331	-2,159
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	02/04/19 B	30,000	0.967	0	28,994-	28,994	
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
26083301	02/05/19 B	50,000	0.951	0	47,564-	47,564	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	02/05/19 S	45,000	1.058	0	47,602	45,573	2,028
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	02/07/19 B	25,000	1.022	0	25,561-	25,561	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/07/19 S	20,000	0.998	0	19,950	19,857	93
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/08/19 B	320,000	1.080	0	345,721-	345,721	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/08/19 B	90,000	1.042	0	93,825-	93,825	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/08/19 S	340,000	1.005	0	341,595	337,662	3,932
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	02/08/19 S	30,000	1.065	0	31,950	33,859	-1,909
	ISSUE: 36962GXZ2 - GENERAL ELEC CAP COR 6.75% 3/15/32						
26083301	02/08/19 S	80,000	1.121	0	89,654	88,842	812
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/11/19 B	930,000	1.077	0	1,001,387-	1,001,387	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/11/19 S	980,000	1.001	0	981,225	973,262	7,963
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 S	40,000	1.071	0	42,819	43,083	-264
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 S	30,000	1.072	0	32,152	32,312	-161
	ISSUE: 375558BD4 - GILEAD SCIENCES INC 4.75% 3/01/46						
26083301	02/12/19 B	55,000	1.013	0	55,714-	55,714	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	02/12/19 B	35,000	1.108	0	38,766-	38,766	
	ISSUE: 06051GHM4 - VR BANK OF AMERICA 4.271% 7/23/29						
26083301	02/13/19 S	90,000	1.026	0	92,320	89,558	2,762
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/13/19 B	80,000	0.993	0	79,400-	79,400	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/14/19 B	20,000	1.074	0	21,472-	21,472	
	ISSUE: 084664BL4 - BERKSHIRE HATHAWAY 5.75% 1/15/40						
26083301	02/14/19 S	25,000	1.226	0	30,637	29,257	1,380

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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: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	02/15/19 B	35,000	0.961	0	33,639-	33,639	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	02/15/19 S	35,000	1.011	0	35,397	35,715	-318
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	55,000	1.065	0	58,545	58,976	-431
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	85,000	1.065	0	90,479	91,144	-666
	ISSUE: 101137AU1 - BOSTON SCIENTIFIC CO 4.7% 3/01/49						
26083301	02/21/19 B	110,000	0.993	0	109,245-	109,245	
	ISSUE: 101137AT4 - BOSTON SCIENTIFIC CO 4.55% 3/01/39						
26083301	02/21/19 B	85,000	0.994	0	84,524-	84,524	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 S	50,000	1.067	0	53,377	53,324	53
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	02/25/19 B	65,000	1.000	0	64,968-	64,968	
	ISSUE: 74456QBT2 - PUBLIC SERVICE ELECT 3.6% 12/01/47						
26083301	02/28/19 B	25,000	0.932	0	23,304-	23,304	
	ISSUE: 74456QBV7 - PUBLIC SERVICE ELECT 4.05% 5/01/48						
26083301	02/28/19 S	25,000	1.009	0	25,215	24,845	370
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/28/19 B	20,000	1.057	0	21,134-	21,134	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	03/04/19 B	90,000	0.940	0	84,614-	84,614	
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	03/04/19 S	90,000	0.931	0	83,749	85,340	-1,591
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/05/19 B	25,000	1.057	0	26,426-	26,426	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	03/05/19 S	35,000	0.952	0	33,304	34,855	-1,551
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 S	20,000	1.060	0	21,194	21,210	-16
	ISSUE: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42						
26083301	03/06/19 B	30,000	0.899	0	26,962-	26,962	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 S	35,000	1.068	0	37,376	37,195	182
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	03/07/19 B	45,000	0.992	0	44,634-	44,634	
	ISSUE: 91911TAP8 - VALE OVERSEAS LIMITE 6.25% 8/10/26						
26083301	03/11/19 S	60,000	1.061	0	63,660	64,702	-1,042
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
26083301	03/11/19 B	30,000	0.970	0	29,100-	29,100	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 S	25,000	1.076	0	26,910	26,684	226
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 S	315,000	1.077	0	339,413	336,966	2,446

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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: 00287YBF5 - ABBVIE INC 4.25% 11/14/28						
26083301	03/12/19 S	60,000	0.997	0	59,843	59,274	570
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/12/19 B	720,000	1.002	0	721,238-	721,238	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/12/19 B	60,000	1.002	0	60,122-	60,122	
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	03/12/19 B	35,000	0.931	0	32,582-	32,582	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/12/19 B	390,000	1.000	0	390,000-	390,000	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/18/19 B	20,000	1.071	0	21,425-	21,425	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/18/19 S	125,000	1.072	0	133,984	133,804	180
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/18/19 S	120,000	1.072	0	128,625	128,452	173
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	03/18/19 S	30,000	0.950	0	28,485	28,274	211
	ISSUE: 546676AY3 - LOUISVILLE GAS & ELE 4.25% 4/01/49						
26083301	03/18/19 B	150,000	0.999	0	149,823-	149,823	
	ISSUE: 491674BL0 - KENTUCKY UTILITIES 4.375% 10/01/45						
26083301	03/18/19 B	155,000	1.018	0	157,860-	157,860	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.082	0	48,677-	48,677	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	90,000	1.083	0	97,453-	97,453	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 S	15,000	1.084	0	16,266	16,226	40
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	03/21/19 B	20,000	1.024	0	20,470-	20,470	
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	03/21/19 S	30,000	1.035	0	31,039	30,324	715
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	03/21/19 S	105,000	1.111	0	116,625	111,739	4,885
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	03/21/19 S	60,000	0.972	0	58,306	59,131	-825
	ISSUE: 237194AM7 - DARDEN RESTAURANTS 4.55% 2/15/48						
26083301	03/22/19 B	55,000	0.948	0	52,161-	52,161	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	40,000	1.103	0	44,138	43,649	489
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	25,000	1.093	0	27,324	27,280	44
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/22/19 B	30,000	1.013	0	30,379-	30,379	

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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: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	03/25/19 S	35,000	1.134	0	39,681	37,261	2,420
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 S	30,000	1.101	0	33,046	33,239	-194
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 S	30,000	1.101	0	33,046	33,239	-194
	ISSUE: 571676AG0 - P/P MARS INC 4.125% 4/01/54						
26083301	03/26/19 B	35,000	0.998	0	34,942-	34,942	
	ISSUE: 571676AD7 - P/P MARS INC 3.875% 4/01/39						
26083301	03/26/19 B	45,000	0.999	0	44,944-	44,944	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	03/28/19 B	65,000	1.119	0	72,719-	72,719	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/28/19 S	55,000	1.020	0	56,100	55,387	713
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	03/28/19 B	25,000	1.136	0	28,406-	28,406	
	ISSUE: 65339KBJ8 - NEXTERA ENERGY CAPIT 3.5% 4/01/29						
26083301	03/28/19 B	60,000	0.996	0	59,770-	59,770	
	ISSUE: 91911TAP8 - VALE OVERSEAS LIMITE 6.25% 8/10/26						
26083301	03/28/19 S	55,000	1.087	0	59,813	59,310	502
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	03/28/19 S	70,000	1.041	0	72,888	70,682	2,206
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 B	270,000	1.115	0	300,987-	300,987	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/02/19 B	55,000	1.048	0	57,635-	57,635	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 S	40,000	1.101	0	44,031	44,412	-381
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	04/03/19 B	85,000	0.988	0	84,017-	84,017	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	60,000	1.090	0	65,419	66,218	-800
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/04/19 B	20,000	1.046	0	20,925-	20,925	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/04/19 B	50,000	1.092	0	54,602-	54,602	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/04/19 S	15,000	1.092	0	16,380	16,524	-143
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/04/19 B	45,000	1.010	0	45,443-	45,443	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	04/04/19 S	80,000	1.010	0	80,808	76,562	4,246
	ISSUE: 92940PAD6 - WRKCO INC 4.9% 3/15/29						
26083301	04/04/19 S	45,000	1.083	0	48,712	44,978	3,734
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	04/04/19 B	15,000	1.045	0	15,679-	15,679	

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	04/04/19 S	20,000	1.023	0	20,452	19,884	568
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	04/09/19 S	45,000	1.014	0	45,625	44,710	914
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/09/19 B	35,000	1.093	0	38,238-	38,238	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	04/10/19 S	45,000	1.034	0	46,518	44,739	1,779
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	04/10/19 B	45,000	1.196	0	53,803-	53,803	
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	04/12/19 S	25,000	0.975	0	24,370	22,690	1,680
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	04/12/19 B	25,000	0.976	0	24,392-	24,392	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/12/19 S	20,000	1.083	0	21,650	21,859	-209
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	04/12/19 B	25,000	1.040	0	25,994-	25,994	
	ISSUE: 06051GHU6 - VR BANK OF AMERICA 4.078% 4/23/40						
26083301	04/17/19 B	425,000	1.000	0	425,000-	425,000	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	25,000	1.075	0	26,883-	26,883	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	50,000	1.078	0	53,883-	53,883	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	280,000	1.078	0	301,722	302,129	-407
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	04/17/19 S	80,000	1.028	0	82,198	79,537	2,661
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	04/17/19 S	35,000	1.307	0	45,729	46,525	-796
	ISSUE: 06051GHG7 - VR BANK OF AMERICA 3.97% 3/05/29						
26083301	04/18/19 S	90,000	1.022	0	91,942	87,495	4,447
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/18/19 B	30,000	1.082	0	32,456-	32,456	
	ISSUE: 06051GHQ5 - VR BANK OF AMERICA 3.974% 2/07/30						
26083301	04/18/19 B	85,000	1.021	0	86,811-	86,811	
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	04/18/19 S	50,000	0.962	0	48,089	53,222	-5,133
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	30,000	1.078	0	32,353-	32,353	
	ISSUE: 478160BU7 - JOHNSON & JOHNSON 3.55% 3/01/36						
26083301	04/23/19 S	45,000	1.000	0	44,976	43,605	1,370
	ISSUE: 161175BL7 - CHARTER COMM OPT LLC 5.375% 5/01/47						
26083301	04/25/19 B	50,000	0.999	0	49,935-	49,935	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 S	35,000	1.085	0	37,964	38,020	-56

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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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 S	30,000	1.084	0	32,531	32,576	-45
	ISSUE: 161175BA1 - CHARTER COMM OPT LLC 6.484% 10/23/45						
26083301	04/29/19 B	40,000	1.131	0	45,257-	45,257	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 S	50,000	1.096	0	54,781	54,910	-128
	ISSUE: 20030NCL3 - COMCAST CORP 4.6% 10/15/38						
26083301	05/08/19 S	65,000	1.073	0	69,774	64,750	5,024
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
26083301	05/08/19 B	65,000	0.998	0	64,871-	64,871	
	ISSUE: 20030NBU4 - COMCAST CORP 3.4% 7/15/46						
26083301	05/08/19 B	60,000	0.889	0	53,324-	53,324	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 B	15,000	1.103	0	16,540-	16,540	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	05/09/19 B	45,000	0.997	0	44,885-	44,885	
	ISSUE: 459200GS4 - IBM CORP 5.6% 11/30/39						
26083301	05/09/19 S	40,000	1.185	0	47,418	47,671	-254
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	05/09/19 S	25,000	1.235	0	30,880	30,585	295
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 S	30,000	1.100	0	32,995	33,023	-27
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	05/10/19 B	35,000	0.996	0	34,873-	34,873	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/13/19 S	115,000	1.106	0	127,147	126,587	560
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	20,000	1.032	0	20,650-	20,650	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	120,000	1.030	0	123,637-	123,637	
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43						
26083301	05/13/19 S	30,000	1.019	0	30,572	29,714	858
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/14/19 B	420,000	0.997	0	418,669-	418,669	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	05/14/19 S	425,000	1.018	0	432,836	429,757	3,079
	ISSUE: 91911TAP8 - VALE OVERSEAS LIMITE 6.25% 8/10/26						
26083301	05/14/19 S	45,000	1.087	0	48,938	48,527	411
	ISSUE: 91911TAH6 - VALE OVERSEAS LIMITE 6.875% 11/21/36						
26083301	05/14/19 B	25,000	1.135	0	28,375-	28,375	
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	05/15/19 B	45,000	1.195	0	53,775-	53,775	
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	05/15/19 S	45,000	1.036	0	46,607	45,438	1,168
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/16/19 B	110,000	0.998	0	109,742-	109,742	

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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: 035240AQ3 - ANHEUSER-BUSCH INBEV 4.75% 1/23/29							
26083301	05/16/19	S	120,000	1.079	0	129,532	129,370	162
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/16/19	B	20,000	1.032	0	20,641-	20,641	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46							
26083301	05/16/19	S	30,000	1.027	0	30,805	28,444	2,361
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39							
26083301	05/23/19	S	25,000	1.349	0	33,716	32,253	1,463
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43							
26083301	05/23/19	B	25,000	1.105	0	27,625-	27,625	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46							
26083301	05/29/19	B	45,000	1.092	0	49,146-	49,146	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/29/19	S	20,000	1.071	0	21,409	21,260	150
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/29/19	S	35,000	1.068	0	37,395	37,204	191
	ISSUE: 55336VAN0 - MPLX LP 4.7% 4/15/48							
26083301	05/30/19	S	30,000	0.960	0	28,799	29,670	-871
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49							
26083301	05/30/19	B	30,000	1.069	0	32,086-	32,086	
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48							
26083301	05/31/19	S	20,000	1.069	0	21,380	19,476	1,904
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/31/19	B	15,000	1.079	0	16,191-	16,191	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	06/06/19	B	35,000	1.086	0	38,024-	38,024	
	ISSUE: 92277GAQ0 - VENTAS REALTY LP 4.875% 4/15/49							
26083301	06/06/19	S	45,000	1.077	0	48,489	45,009	3,480
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28							
26083301	06/11/19	B	70,000	1.043	0	72,994-	72,994	
	ISSUE: 91913YAW0 - VALERO ENERGY CORP 4% 4/01/29							
26083301	06/11/19	S	65,000	1.018	0	66,188	64,883	1,305
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47							
26083301	06/12/19	B	45,000	1.015	0	45,671-	45,671	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	06/12/19	S	35,000	1.078	0	37,723	37,757	-34
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	06/12/19	S	160,000	1.079	0	172,725	172,603	122
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49							
26083301	06/12/19	B	220,000	0.983	0	216,152-	216,152	
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28							
26083301	06/14/19	S	35,000	1.045	0	36,569	36,497	72
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	06/14/19	B	30,000	1.025	0	30,755-	30,755	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	06/14/19	S	15,000	1.084	0	16,256	16,206	50

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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: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	06/14/19 B	20,000	1.219	0	24,384-	24,384	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	55,000	1.092	0	60,079	59,854	225
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	40,000	1.098	0	43,925	43,611	314
	ISSUE: 337738AV0 - FISERV INC 4.4% 7/01/49						
26083301	06/18/19 B	55,000	1.012	0	55,656-	55,656	
	ISSUE: 00206RBH4 - AT&T INC 4.3% 12/15/42						
26083301	06/18/19 B	85,000	0.974	0	82,827-	82,827	
	ISSUE: 837004CM0 - SOUTH CAROLINA ELEC& 4.25% 8/15/28						
26083301	06/19/19 B	80,000	1.103	0	88,240-	88,240	
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	06/19/19 S	30,000	1.087	0	32,602	30,163	2,439
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/19/19 S	75,000	1.026	0	76,922	77,067	-145
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/19/19 B	30,000	1.088	0	32,648-	32,648	
	ISSUE: 837004CJ7 - SOUTH CAROLINA ELEC& 5.1% 6/01/65						
26083301	06/19/19 S	25,000	1.234	0	30,843	24,798	6,044
	ISSUE: 29379VBA0 - ENTERPRISE PRODUCTS 4.85% 3/15/44						
26083301	06/19/19 B	35,000	1.078	0	37,735-	37,735	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/24/19 S	40,000	1.091	0	43,650	43,596	54
	ISSUE: 40049JBE6 - GRUPO TELEVISA SAB 5.25% 5/24/49						
26083301	06/24/19 B	55,000	1.029	0	56,572-	56,572	
	ISSUE: 054561AM7 - AXA EQUITABLE HOLDIN 5% 4/20/48						
26083301	06/25/19 B	65,000	1.029	0	66,874-	66,874	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 S	45,000	1.097	0	49,373	49,174	199
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	06/25/19 B	25,000	1.006	0	25,149-	25,149	
	ISSUE: 682680AT0 - ONEOK INC 4.95% 7/13/47						
26083301	06/25/19 S	25,000	1.062	0	26,540	24,654	1,887
	ISSUE: 855244AU3 - STARBUCKS CORP 4.45% 8/15/49						
26083301	06/26/19 S	30,000	1.079	0	32,364	30,353	2,011
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	25,000	1.090	0	27,254-	27,254	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 B	15,000	1.095	0	16,432-	16,432	
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
26083301	06/28/19 S	20,000	1.050	0	20,993	19,682	1,311
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
26083301	07/02/19 S	30,000	1.082	0	32,455	29,565	2,889
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/02/19 B	25,000	1.102	0	27,559-	27,559	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 92857WBL3 - VODAFONE GROUP PLC 5% 5/30/38						
26083301	07/08/19 S	35,000	1.089	0	38,131	34,557	3,574
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/08/19 B	20,000	1.099	0	21,981-	21,981	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	07/09/19 B	75,000	1.051	0	78,848-	78,848	
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	07/09/19 S	75,000	1.045	0	78,389	74,173	4,216
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/09/19 S	55,000	1.028	0	56,538	56,792	-253
	ISSUE: 29365TAG9 - ENTERGY TEXAS INC 4% 3/30/29						
26083301	07/09/19 B	60,000	1.077	0	64,606-	64,606	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	07/11/19 S	45,000	1.186	0	53,347	50,682	2,665
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	07/11/19 S	20,000	1.184	0	23,679	22,525	1,154
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 B	35,000	1.080	0	37,805-	37,805	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 B	15,000	1.073	0	16,093-	16,093	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/15/19 B	25,000	1.077	0	26,922-	26,922	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	07/15/19 S	30,000	1.070	0	32,092	28,994	3,098
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	07/16/19 B	30,000	1.148	0	34,451-	34,451	
	ISSUE: 49456BAJ0 - KINDER MORGAN INC/DE 5.05% 2/15/46						
26083301	07/16/19 S	30,000	1.084	0	32,531	29,770	2,761
	ISSUE: 91324PDV1 - UNITEDHEALTH GROUP 3.875% 8/15/59						
26083301	07/23/19 B	135,000	0.991	0	133,801-	133,801	
	ISSUE: 91324PDU3 - UNITEDHEALTH GROUP 3.7% 8/15/49						
26083301	07/23/19 B	90,000	0.997	0	89,690-	89,690	
	ISSUE: 91324PDT6 - UNITEDHEALTH GROUP 3.5% 8/15/39						
26083301	07/23/19 B	60,000	0.990	0	59,410-	59,410	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 S	40,000	1.078	0	43,125	43,237	-112
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 S	125,000	1.078	0	134,766	135,115	-350
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 S	75,000	1.078	0	80,859	81,069	-210
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	07/23/19 S	60,000	0.988	0	59,261	56,692	2,569
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	30,000	1.085	0	32,536-	32,536	

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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: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43						
26083301	07/24/19 S	40,000	1.109	0	44,358	40,619	3,740
	ISSUE: 960413AU6 - WESTLAKE CHEMICAL CO 4.375% 11/15/47						
26083301	07/25/19 S	30,000	0.956	0	28,694	26,427	2,266
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
26083301	07/25/19 S	45,000	1.087	0	48,908	44,348	4,560
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	40,000	1.093	0	43,719-	43,719	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	20,000	1.082	0	21,631-	21,631	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/26/19 S	30,000	1.084	0	32,513	32,444	69
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	07/26/19 B	40,000	1.074	0	42,949-	42,949	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/29/19 B	70,000	1.084	0	75,873-	75,873	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	07/29/19 S	80,000	1.124	0	89,922	80,509	9,412
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/30/19 S	100,000	1.083	0	108,344	108,590	-246
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	07/30/19 B	115,000	1.101	0	126,656-	126,656	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/06/19 S	75,000	1.060	0	79,477	77,564	1,913
	ISSUE: 674599CS2 - OCCIDENTAL PETROLEUM 3.5% 8/15/29						
26083301	08/06/19 B	85,000	0.995	0	84,580-	84,580	
	ISSUE: 444859BL5 - HUMANA INC 3.95% 8/15/49						
26083301	08/08/19 B	120,000	0.996	0	119,561-	119,561	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 S	90,000	1.156	0	104,045	104,990	-945
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 S	30,000	1.165	0	34,941	34,832	109
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 S	25,000	1.158	0	28,939	29,027	-87
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/13/19 B	65,000	0.993	0	64,538-	64,538	
	ISSUE: 50247VAB5 - LYB INTL FINANCE BV 5.25% 7/15/43						
26083301	08/13/19 B	45,000	1.115	0	50,158-	50,158	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/15/19 S	25,000	1.199	0	29,980	29,487	493
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	08/15/19 B	35,000	1.158	0	40,546-	40,546	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/16/19 B	15,000	1.198	0	17,967-	17,967	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	08/16/19 S	25,000	1.119	0	27,966	24,506	3,460

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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: 744320BA9 - PRUDENTIAL FINANCIAL 3.935% 12/07/49						
26083301	08/19/19 B	25,000	1.101	0	27,532-	27,532	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 B	35,000	1.176	0	41,163-	41,163	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 S	20,000	1.180	0	23,600	23,597	3
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/19/19 S	90,000	1.002	0	90,169	90,035	134
	ISSUE: 776743AG1 - ROPER TECHNOLOGIES 2.95% 9/15/29						
26083301	08/19/19 B	95,000	0.998	0	94,794-	94,794	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	08/19/19 S	40,000	1.198	0	47,928	40,255	7,673
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 S	25,000	1.174	0	29,340	29,496	-156
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	08/22/19 B	35,000	1.549	0	54,221-	54,221	
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB DE 4.375% 4/22/49						
26083301	08/26/19 S	45,000	1.173	0	52,807	45,159	7,648
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 B	35,000	1.192	0	41,716-	41,716	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/26/19 S	90,000	1.008	0	90,745	90,430	316
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/26/19 S	35,000	1.008	0	35,284	35,167	117
	ISSUE: 882508BG8 - TEXAS INSTRUMENTS IN 2.25% 9/04/29						
26083301	08/26/19 B	35,000	0.999	0	34,978-	34,978	
	ISSUE: 882508BG8 - TEXAS INSTRUMENTS IN 2.25% 9/04/29						
26083301	08/26/19 B	95,000	0.997	0	94,705-	94,705	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 B	25,000	1.200	0	30,000-	30,000	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/27/19 S	30,000	1.010	0	30,314	30,200	114
	ISSUE: 882508BG8 - TEXAS INSTRUMENTS IN 2.25% 9/04/29						
26083301	08/27/19 B	30,000	1.002	0	30,076-	30,076	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	08/27/19 S	30,000	1.307	0	39,210	32,890	6,320
	ISSUE: 202795JM3 - COMMONWEALTH EDISON 4% 3/01/48						
26083301	08/29/19 B	30,000	1.177	0	35,321-	35,321	
	ISSUE: 341081FU6 - FLORIDA POWER & LIGH 3.99% 3/01/49						
26083301	08/29/19 S	30,000	1.193	0	35,803	29,984	5,819
	ISSUE: 58933YAV7 - MERCK & CO INC 3.9% 3/07/39						
26083301	08/29/19 S	20,000	1.181	0	23,609	19,897	3,712
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 S	50,000	1.208	0	60,414	60,219	195
	ISSUE: 970648AK7 - WILLIS NORTH AMERICA 3.875% 9/15/49						
26083301	09/03/19 B	75,000	0.996	0	74,696-	74,696	

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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: 06051GFG9 - BANK OF AMERICA CORP 4.875% 4/01/44						
26083301	09/04/19 S	25,000	1.295	0	32,368	26,520	5,848
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 B	30,000	1.204	0	36,113-	36,113	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 B	20,000	1.204	0	24,084-	24,084	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	40,000	1.207	0	48,269	48,238	31
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/04/19 S	35,000	1.014	0	35,492	34,774	718
	ISSUE: 828807DF1 - SIMON PROPERTY GROUP 2.45% 9/13/29						
26083301	09/04/19 B	35,000	0.989	0	34,626-	34,626	
	ISSUE: 036752AK9 - ANTHEM INC 3.7% 9/15/49						
26083301	09/04/19 B	55,000	0.994	0	54,664-	54,664	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	09/04/19 S	35,000	1.299	0	45,473	38,372	7,102
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
26083301	09/05/19 B	40,000	1.179	0	47,174-	47,174	
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	09/05/19 S	50,000	1.157	0	57,858	52,789	5,069
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	09/06/19 S	30,000	1.240	0	37,199	34,745	2,454
	ISSUE: 682680AZ6 - ONEOK INC 4.45% 9/01/49						
26083301	09/06/19 B	35,000	1.021	0	35,729-	35,729	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 B	55,000	1.153	0	63,388-	63,388	
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
26083301	09/10/19 S	70,000	1.102	0	77,157	68,888	8,269
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	09/11/19 S	50,000	1.181	0	59,063	50,130	8,933
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 B	45,000	1.147	0	51,616-	51,616	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 S	135,000	1.143	0	154,238	154,863	-626
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 S	45,000	1.143	0	51,413	51,621	-209
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/11/19 S	75,000	0.989	0	74,180	74,176	4
	ISSUE: 50077LAY2 - P/P KRAFT HEINZ FOOD 4.875% 10/01/49						
26083301	09/11/19 B	205,000	0.986	0	202,071-	202,071	
	ISSUE: 50077LAU0 - P/P KRAFT HEINZ FOOD 3.75% 4/01/30						
26083301	09/11/19 B	80,000	0.996	0	79,690-	79,690	
	ISSUE: 50077LAW6 - P/P KRAFT HEINZ FOOD 4.625% 10/01/39						
26083301	09/11/19 B	85,000	0.988	0	83,994-	83,994	
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44						
26083301	09/17/19 B	35,000	1.133	0	39,640-	39,640	

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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: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	09/17/19 S	40,000	1.288	0	51,521	46,743	4,779
	ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44						
26083301	09/18/19 B	70,000	1.229	0	86,019-	86,019	
	ISSUE: 68389XAW5 - ORACLE CORP 4.5% 7/08/44						
26083301	09/18/19 S	25,000	1.161	0	29,027	28,346	682
	ISSUE: 124857AK9 - CBS CORP 4.9% 8/15/44						
26083301	09/18/19 B	35,000	1.108	0	38,785-	38,785	
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	09/18/19 S	25,000	1.182	0	29,560	25,065	4,495
	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57						
26083301	09/18/19 B	20,000	1.220	0	24,401-	24,401	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 B	25,000	1.137	0	28,418-	28,418	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	20,000	1.137	0	22,750	22,639	111
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	55,000	1.137	0	62,563	62,258	304
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	25,000	1.137	0	28,438	28,299	138
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/18/19 S	45,000	0.986	0	44,353	44,291	62
	ISSUE: 84265VAE5 - SOUTHERN PERU COPPER 6.75% 4/16/40						
26083301	09/18/19 S	45,000	1.299	0	58,444	53,775	4,669
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	09/18/19 B	25,000	1.087	0	27,187-	27,187	
	ISSUE: 38143YAC7 - GOLDMAN SACHS GROUP 6.45% 5/01/36						
26083301	09/18/19 B	35,000	1.284	0	44,946-	44,946	
	ISSUE: 491674BJ5 - KENTUCKY UTILITIES 4.65% 11/14/43						
26083301	09/18/19 S	30,000	1.193	0	35,782	32,327	3,455
	ISSUE: 61945CAD5 - MOSAIC CO 5.45% 11/15/33						
26083301	09/18/19 B	35,000	1.119	0	39,184-	39,184	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	30,000	1.145	0	34,350	34,007	343
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/19/19 S	30,000	0.986	0	29,583	29,541	42
	ISSUE: 46647PAF3 - VR JPMORGAN CHASE & 3.54% 5/01/28						
26083301	09/19/19 B	40,000	1.050	0	41,989-	41,989	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
26083301	09/19/19 B	35,000	1.120	0	39,195-	39,195	
	ISSUE: 20605PAK7 - CONCHO RESOURCES INC 4.3% 8/15/28						
26083301	09/20/19 B	75,000	1.075	0	80,606-	80,606	
	ISSUE: 845437BR2 - SOUTHWESTERN ELEC PO 4.1% 9/15/28						
26083301	09/20/19 S	35,000	1.105	0	38,658	35,000	3,658
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	09/20/19 B	20,000	1.110	0	22,204-	22,204	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/20/19 B	30,000	0.991	0	29,728-	29,728	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/20/19 S	65,000	0.987	0	64,152	64,195	-43
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	09/20/19 S	25,000	1.287	0	32,185	31,391	794
	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48						
26083301	09/23/19 B	25,000	1.172	0	29,301-	29,301	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 S	20,000	1.156	0	23,128	22,893	235
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	09/23/19 B	40,000	1.006	0	40,223-	40,223	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	09/23/19 S	40,000	1.211	0	48,444	42,851	5,593
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/24/19 S	85,000	1.169	0	99,397	98,958	439
	ISSUE: 655044AR6 - NOBLE ENERGY INC 4.2% 10/15/49						
26083301	09/24/19 B	120,000	0.999	0	119,916-	119,916	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	105,000	1.162	0	121,976	121,606	370
	ISSUE: 092113AS8 - BLACK HILLS CORP 3.875% 10/15/49						
26083301	09/26/19 B	145,000	0.998	0	144,717-	144,717	
	ISSUE: 202795JM3 - COMMONWEALTH EDISON 4% 3/01/48						
26083301	09/27/19 S	40,000	1.141	0	45,660	42,022	3,639
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/27/19 B	35,000	0.993	0	34,754-	34,754	
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	09/27/19 S	40,000	1.090	0	43,616	39,725	3,891
	ISSUE: 26443TAB2 - DUKE ENERGY INDIANA 3.25% 10/01/49						
26083301	09/27/19 B	40,000	0.997	0	39,870-	39,870	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/02/19 S	30,000	1.176	0	35,269	34,917	351
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	10/02/19 B	40,000	1.191	0	47,630-	47,630	
	ISSUE: 92343VCQ5 - VERIZON COMMUNICATIO 4.4% 11/01/34						
26083301	10/07/19 S	55,000	1.154	0	63,452	55,426	8,027
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/07/19 B	75,000	1.007	0	75,492-	75,492	
	ISSUE: 26442CAU8 - DUKE ENERGY CAROLINA 3.95% 3/15/48						
26083301	10/08/19 S	25,000	1.144	0	28,601	26,269	2,332
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 S	170,000	1.191	0	202,459	201,093	1,366
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	10/08/19 B	200,000	1.190	0	237,964-	237,964	
	ISSUE: 26443TAB2 - DUKE ENERGY INDIANA 3.25% 10/01/49						
26083301	10/08/19 B	25,000	1.020	0	25,507-	25,507	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	75,000	1.155	0	86,602	86,908	-307
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	10/10/19 B	90,000	1.166	0	104,940-	104,940	
	ISSUE: 55336VAN0 - MPLX LP 4.7% 4/15/48						
26083301	10/16/19 S	15,000	1.018	0	15,268	14,835	433
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
26083301	10/16/19 B	20,000	1.018	0	20,357-	20,357	
	ISSUE: 931142EN9 - WALMART INC 3.25% 7/08/29						
26083301	10/16/19 S	55,000	1.076	0	59,182	56,756	2,426
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.140	0	45,600-	45,600	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/16/19 B	55,000	0.989	0	54,407-	54,407	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/16/19 S	105,000	0.989	0	103,852	104,136	-284
	ISSUE: 824348BJ4 - SHERWIN-WILLIAMS CO 2.95% 8/15/29						
26083301	10/16/19 B	115,000	1.004	0	115,412-	115,412	
	ISSUE: 824348BK1 - SHERWIN-WILLIAMS CO 3.8% 8/15/49						
26083301	10/16/19 S	55,000	1.006	0	55,329	54,844	485
	ISSUE: 06051GHX0 - VR BANK OF AMERICA 2.884% 10/22/30						
26083301	10/17/19 B	100,000	1.000	0	100,000-	100,000	
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	10/17/19 S	75,000	1.442	0	108,187	96,758	11,429
	ISSUE: 958254AJ3 - WESTERN GAS PARTNERS 5.3% 3/01/48						
26083301	10/17/19 S	40,000	0.840	0	33,595	39,210	-5,615
	ISSUE: 655844BV9 - NORFOLK SOUTHERN COR 4.05% 8/15/52						
26083301	10/17/19 S	70,000	1.081	0	75,648	69,729	5,919
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	60,000	1.139	0	68,344-	68,344	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	60,000	1.141	0	68,456-	68,456	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	25,000	1.142	0	28,555-	28,555	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	60,000	1.141	0	68,456-	68,456	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	45,000	1.139	0	51,258-	51,258	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 B	55,000	0.989	0	54,398-	54,398	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 S	95,000	0.988	0	93,902	94,073	-171
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	10/17/19 S	50,000	1.172	0	58,599	52,944	5,655
	ISSUE: 25243YBB4 - DIAGEO CAPITAL PLC 2.375% 10/24/29						
26083301	10/17/19 S	55,000	0.993	0	54,601	54,503	98
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46						
26083301	10/17/19 S	70,000	1.156	0	80,893	71,630	9,263
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	10/17/19 S	25,000	1.155	0	28,882	23,863	5,019
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	10/17/19 S	30,000	1.108	0	33,231	28,836	4,395
	ISSUE: 718172AM1 - PHILIP MORRIS INTL 4.375% 11/15/41						
26083301	10/17/19 S	65,000	1.086	0	70,610	69,647	963
	ISSUE: 136385AL5 - CANADIAN NATL RESOUR 6.25% 3/15/38						
26083301	10/17/19 S	30,000	1.262	0	37,871	35,526	2,345
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	10/17/19 S	50,000	1.231	0	61,554	59,829	1,725
	ISSUE: 92343VEU4 - VERIZON COMMUNICATIO 4.016% 12/03/29						
26083301	10/23/19 B	60,000	1.112	0	66,700-	66,700	
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	10/23/19 S	45,000	1.160	0	52,206	47,668	4,537
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	10/24/19 B	70,000	1.112	0	77,848-	77,848	
	ISSUE: 345397ZR7 - FORD MOTOR CREDIT CO 5.113% 5/03/29						
26083301	10/24/19 B	40,000	0.995	0	39,788-	39,788	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	65,000	1.134	0	73,724	74,006	-282
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 S	35,000	0.988	0	34,563	34,614	-52
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 S	35,000	1.134	0	39,703	39,336	368
	ISSUE: 25179MAU7 - DEVON ENERGY CORPORA 5% 6/15/45						
26083301	10/25/19 B	50,000	1.121	0	56,062-	56,062	
	ISSUE: 775109BP5 - ROGERS COMMUNICATION 3.7% 11/15/49						
26083301	10/28/19 B	70,000	0.989	0	69,248-	69,248	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 S	55,000	1.114	0	61,254	61,723	-469
	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57						
26083301	10/31/19 B	85,000	1.222	0	103,906-	103,906	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	145,000	1.151	0	166,909	166,796	113

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	90,000	1.145	0	103,022	103,529	-507
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	10/31/19 B	130,000	1.303	0	169,443-	169,443	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/05/19 B	120,000	1.116	0	133,931-	133,931	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/05/19 S	20,000	1.113	0	22,263	22,387	-125
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
26083301	11/05/19 S	105,000	1.275	0	133,856	135,749	-1,893
	ISSUE: 373334KA8 - GEORGIA POWER COMPAN 4.3% 3/15/43						
26083301	11/05/19 B	30,000	1.081	0	32,444-	32,444	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 S	30,000	1.105	0	33,164	33,020	144
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
26083301	11/07/19 B	35,000	1.397	0	48,911-	48,911	
	ISSUE: 097023CP8 - BOEING CO 3.25% 2/01/35						
26083301	11/12/19 S	20,000	1.025	0	20,497	20,856	-359
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/12/19 B	25,000	0.983	0	24,566-	24,566	
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
26083301	11/12/19 S	40,000	1.023	0	40,918	35,972	4,946
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	20,000	0.968	0	19,369-	19,369	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	85,000	0.967	0	82,184-	82,184	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	25,000	0.965	0	24,125-	24,125	
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	11/12/19 S	35,000	1.293	0	45,251	38,956	6,295
	ISSUE: 91911TAK9 - VALE OVERSEAS LIMITE 6.875% 11/10/39						
26083301	11/12/19 S	90,000	1.289	0	115,988	100,173	15,815
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	11/12/19 S	115,000	1.345	0	154,652	140,693	13,959
	ISSUE: 219350BQ7 - CORNING INC 5.45% 11/15/79						
26083301	11/14/19 B	150,000	0.997	0	149,580-	149,580	
	ISSUE: 638612AM3 - P/P NATIONWIDE FINAN 3.9% 11/30/49						
26083301	11/14/19 B	65,000	0.995	0	64,680-	64,680	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/14/19 S	55,000	0.988	0	54,319	53,903	416
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/14/19 S	125,000	0.986	0	123,237	122,506	731
	ISSUE: 23338VAJ5 - DTE ELECTRIC CO 3.95% 3/01/49						
26083301	11/19/19 S	40,000	1.148	0	45,934	39,707	6,227
	ISSUE: 23338VAG1 - DTE ELECTRIC CO 3.75% 8/15/47						
26083301	11/19/19 B	40,000	1.103	0	44,124-	44,124	

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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: 46647PBD7 - VR JPMORGAN CHASE & 3.702% 5/06/30						
26083301	11/21/19 B	30,000	1.072	0	32,153-	32,153	
	ISSUE: 26442CAP9 - DUKE ENERGY CAROLINA 3.75% 6/01/45						
26083301	11/21/19 B	50,000	1.078	0	53,910-	53,910	
	ISSUE: 29365TAH7 - ENTERGY TEXAS INC 4.5% 3/30/39						
26083301	11/21/19 S	25,000	1.171	0	29,285	25,892	3,393
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	45,000	1.000	0	45,007-	45,007	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	20,000	1.003	0	20,069-	20,069	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 S	30,000	1.001	0	30,028	30,026	3
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 S	40,000	1.000	0	40,006	40,034	-28
	ISSUE: 595620AP0 - MIDAMERICAN ENERGY 4.25% 5/01/46						
26083301	11/21/19 S	50,000	1.188	0	59,410	56,431	2,979
	ISSUE: 46647PAF3 - VR JPMORGAN CHASE & 3.54% 5/01/28						
26083301	11/21/19 S	40,000	1.058	0	42,329	41,989	340
	ISSUE: 05348EBB4 - AVALONBAY COMMUNITIE 4.15% 7/01/47						
26083301	11/21/19 B	35,000	1.150	0	40,260-	40,260	
	ISSUE: 06051GHU6 - VR BANK OF AMERICA 4.078% 4/23/40						
26083301	11/26/19 B	35,000	1.137	0	39,780-	39,780	
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	11/26/19 B	30,000	1.314	0	39,431-	39,431	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/26/19 S	35,000	1.017	0	35,591	35,453	138
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	11/26/19 S	35,000	1.160	0	40,594	39,760	834
	ISSUE: 927804GC2 - VIRGINIA ELEC & POWE 3.3% 12/01/49						
26083301	12/03/19 S	20,000	1.012	0	20,231	20,023	208
	ISSUE: 059165EL0 - BALTIMORE GAS & ELEC 3.2% 9/15/49						
26083301	12/03/19 B	20,000	0.981	0	19,626-	19,626	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	20,000	1.005	0	20,097-	20,097	
	ISSUE: 444859BL5 - HUMANA INC 3.95% 8/15/49						
26083301	12/04/19 S	25,000	1.054	0	26,348	24,909	1,440
	ISSUE: 816851BH1 - SEMPRA ENERGY 3.8% 2/01/38						
26083301	12/05/19 S	125,000	1.033	0	129,134	108,443	20,690
	ISSUE: 695156AV1 - PACKAGING CORP OF AM 4.05% 12/15/49						
26083301	12/05/19 S	25,000	1.045	0	26,134	24,780	1,354
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 B	20,000	1.002	0	20,031-	20,031	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 B	75,000	1.001	0	75,059-	75,059	
	ISSUE: 912796TF6 - US TREASURY BILL 2/13/20						
26083301	12/06/19 S	400,000	0.997	0	398,580	398,580	0

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/09/19 B	25,000	0.996	0	24,891-	24,891	
	ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39						
26083301	12/09/19 S	35,000	1.389	0	48,631	45,643	2,988
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/10/19 S	25,000	1.001	0	25,023	25,033	-10
	ISSUE: 133434AD2 - P/P CAMERON LNG LLC 3.701% 1/15/39						
26083301	12/10/19 B	40,000	1.014	0	40,564-	40,564	
	ISSUE: 58933YAT2 - MERCK & CO INC 3.7% 2/10/45						
26083301	12/11/19 B	30,000	1.122	0	33,662-	33,662	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/11/19 S	35,000	1.007	0	35,230	35,056	174
	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
26083301	12/11/19 S	25,000	1.190	0	29,758	25,196	4,563
	ISSUE: 33616CAC4 - FIRST REPUBLIC BANK 4.625% 2/13/47						
26083301	12/11/19 B	40,000	1.161	0	46,460-	46,460	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	12/19/19 S	35,000	1.231	0	43,084	41,526	1,558
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	SUB-TOTAL			0	31,889,857	31,528,170	361,676
	BROKER: MORGAN STANLEY & CO.						
	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48						
26083301	01/02/19 S	55,000	0.914	0	50,245	54,592	-4,347
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 B	35,000	1.006	0	35,224-	35,224	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 S	35,000	1.007	0	35,230	34,325	904
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	01/02/19 B	50,000	0.935	0	46,759-	46,759	
	ISSUE: 151020AM6 - CELGENE CORP 4.625% 5/15/44						
26083301	01/07/19 B	50,000	0.939	0	46,930-	46,930	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/07/19 S	35,000	1.001	0	35,022	34,505	517
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 B	35,000	1.001	0	35,044-	35,044	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 S	50,000	0.998	0	49,883	49,442	441
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	01/08/19 B	60,000	1.007	0	60,395-	60,395	
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	01/08/19 S	60,000	0.908	0	54,505	63,866	-9,361

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 20030NCK5 - COMCAST CORP 4% 3/01/48						
26083301	01/09/19 B	30,000	0.927	0	27,797-	27,797	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	60,000	0.993	0	59,559	59,259	300
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	01/09/19 S	30,000	1.032	0	30,959	29,585	1,373
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
26083301	01/09/19 B	85,000	1.195	0	101,600-	101,600	
	ISSUE: 694308HH3 - PACIFIC GAS & ELECTR 4.75% 2/15/44						
26083301	01/10/19 S	35,000	0.778	0	27,213	31,952	-4,739
	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48						
26083301	01/10/19 S	30,000	0.909	0	27,277	29,262	-1,985
	ISSUE: 49456BAQ4 - KINDER MORGAN INC 5.2% 3/01/48						
26083301	01/10/19 B	35,000	0.997	0	34,904-	34,904	
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	01/10/19 S	40,000	0.945	0	37,806	37,896	-90
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
26083301	01/10/19 B	40,000	0.858	0	34,313-	34,313	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	20,000	0.990	0	19,803-	19,803	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	30,000	0.997	0	29,897-	29,897	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 S	25,000	0.997	0	24,914	24,714	201
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	01/10/19 S	35,000	0.936	0	32,741	32,999	-258
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28						
26083301	01/11/19 S	70,000	0.987	0	69,096	68,666	431
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	01/11/19 B	45,000	0.975	0	43,871-	43,871	
	ISSUE: 694308GZ4 - PACIFIC GAS & ELECTR 4.45% 4/15/42						
26083301	01/11/19 S	55,000	0.763	0	41,938	54,412	-12,474
	ISSUE: 743315AP8 - PROGRESSIVE CORP 4.35% 4/25/44						
26083301	01/14/19 S	30,000	1.012	0	30,372	32,243	-1,871
	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48						
26083301	01/14/19 B	30,000	0.987	0	29,606-	29,606	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	01/15/19 B	70,000	0.979	0	68,492-	68,492	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/15/19 S	35,000	0.984	0	34,442	34,605	-162
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	01/15/19 B	45,000	0.943	0	42,435-	42,435	
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	01/15/19 S	155,000	0.947	0	146,808	153,434	-6,626
	ISSUE: 694308HA8 - PACIFIC GAS & ELECTR 3.75% 8/15/42						
26083301	01/15/19 S	60,000	0.713	0	42,750	60,196	-17,446

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	01/16/19 S	45,000	0.940	0	42,305	41,669	636
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/16/19 B	35,000	1.035	0	36,220-	36,220	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/17/19 S	260,000	1.034	0	268,755	268,491	263
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/17/19 B	285,000	1.000	0	285,000-	285,000	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/18/19 S	45,000	1.029	0	46,315	46,503	-188
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/18/19 S	35,000	1.029	0	36,023	36,169	-147
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/18/19 S	110,000	1.029	0	113,214	113,675	-461
	ISSUE: 20605PAL5 - CONCHO RESOURCES INC 4.85% 8/15/48						
26083301	01/18/19 S	45,000	0.994	0	44,739	45,247	-508
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 B	35,000	0.981	0	34,344-	34,344	
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/18/19 B	50,000	1.010	0	50,520-	50,520	
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/18/19 B	115,000	1.015	0	116,756-	116,756	
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/18/19 B	35,000	1.012	0	35,421-	35,421	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/22/19 S	25,000	0.987	0	24,672	24,689	-18
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/22/19 S	160,000	1.015	0	162,390	161,115	1,276
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	01/22/19 B	35,000	0.958	0	33,524-	33,524	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	01/22/19 B	110,000	0.930	0	102,249-	102,249	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 S	30,000	0.987	0	29,597	29,623	-27
	ISSUE: 94978SAA7 - WELLS FARGO CAP 5.95% 12/15/36						
26083301	01/23/19 B	50,000	1.060	0	53,014-	53,014	
	ISSUE: 11134LAH2 - BROADCOM CRP / CAYM 3.875% 1/15/27						
26083301	01/24/19 S	45,000	0.912	0	41,049	42,048	-999
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/24/19 B	30,000	1.035	0	31,059-	31,059	
	ISSUE: 53944YAE3 - LLOYDS BANKING GROUP 4.344% 1/09/48						
26083301	01/25/19 S	20,000	0.837	0	16,743	15,682	1,061
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	15,000	0.986	0	14,794-	14,794	
	ISSUE: 694308GJ0 - PACIFIC GAS & ELECTR 5.8% 3/01/37						
26083301	01/25/19 S	68,000	0.856	0	58,188	76,263	-18,076

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 11134LAH2 - BROADCOM CRP / CAYM 3.875% 1/15/27						
26083301	01/30/19 S	45,000	0.915	0	41,182	42,048	-866
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/30/19 B	30,000	1.037	0	31,116-	31,116	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/30/19 B	40,000	1.037	0	41,481-	41,481	
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/30/19 S	40,000	1.029	0	41,168	40,279	889
	ISSUE: 21036PBD9 - CONSTELLATION BRANDS 5.25% 11/15/48						
26083301	01/31/19 S	35,000	1.046	0	36,605	34,820	1,785
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	01/31/19 S	35,000	0.995	0	34,816	33,135	1,680
	ISSUE: 161175BM5 - CHARTER COMM OPT LLC 5.375% 4/01/38						
26083301	01/31/19 B	45,000	0.966	0	43,473-	43,473	
	ISSUE: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	01/31/19 B	70,000	0.963	0	67,420-	67,420	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/31/19 B	20,000	1.042	0	20,850-	20,850	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	30,000	0.998	0	29,934-	29,934	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 S	20,000	1.000	0	19,991	19,849	142
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 S	50,000	1.000	0	49,977	49,623	354
	ISSUE: 559080AN6 - MAGELLAN MIDSTREAM 4.85% 2/01/49						
26083301	01/31/19 B	25,000	1.022	0	25,546-	25,546	
	ISSUE: 594918AM6 - MICROSOFT CORP 5.3% 2/08/41						
26083301	01/31/19 B	40,000	1.209	0	48,349-	48,349	
	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37						
26083301	01/31/19 S	50,000	1.054	0	52,686	52,211	475
	ISSUE: 565849AP1 - MARATHON OIL CORP 4.4% 7/15/27						
26083301	01/31/19 S	25,000	1.004	0	25,088	25,599	-511
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/04/19 B	160,000	1.035	0	165,550-	165,550	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/04/19 S	25,000	0.988	0	24,695	24,803	-108
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/04/19 S	25,000	0.987	0	24,672	24,803	-131
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	02/04/19 S	165,000	1.034	0	170,547	166,149	4,398
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	02/04/19 B	35,000	0.908	0	31,762-	31,762	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/05/19 B	45,000	0.994	0	44,712-	44,712	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/05/19 B	25,000	0.989	0	24,715-	24,715	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/05/19 S	45,000	0.994	0	44,733	44,645	88
	ISSUE: 05526DBD6 - BAT CAPITAL CORP 4.39% 8/15/37						
26083301	02/05/19 S	45,000	0.865	0	38,917	45,183	-6,266
	ISSUE: 00287YAS8 - ABBVIE INC 4.7% 5/14/45						
26083301	02/05/19 S	65,000	0.934	0	60,703	65,583	-4,880
	ISSUE: 25470DAD1 - DISCOVERY COMMUNICAT 6.35% 6/01/40						
26083301	02/05/19 B	70,000	1.078	0	75,467-	75,467	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	02/06/19 S	60,000	1.069	0	64,141	62,289	1,853
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						
26083301	02/06/19 B	60,000	1.087	0	65,223-	65,223	
	ISSUE: 29278NAE3 - ENERGY TRANSFER PART 6% 6/15/48						
26083301	02/07/19 S	65,000	1.036	0	67,326	63,998	3,327
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	02/07/19 B	70,000	1.037	0	72,622-	72,622	
	ISSUE: 161175BM5 - CHARTER COMM OPT LLC 5.375% 4/01/38						
26083301	02/08/19 S	55,000	0.980	0	53,908	53,080	828
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/08/19 B	20,000	1.003	0	20,063-	20,063	
	ISSUE: 88732JAN8 - TIME WARNER CABLE IN 7.3% 7/01/38						
26083301	02/08/19 B	50,000	1.150	0	57,485-	57,485	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	02/11/19 B	35,000	1.000	0	34,985-	34,985	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/11/19 S	20,000	1.076	0	21,519	21,553	-34
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 B	20,000	1.071	0	21,428-	21,428	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 S	30,000	1.071	0	32,140	32,266	-126
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	02/12/19 S	30,000	0.963	0	28,900	28,285	615
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	02/12/19 B	35,000	1.021	0	35,734-	35,734	
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	02/12/19 B	55,000	1.015	0	55,815-	55,815	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	02/12/19 S	25,000	0.938	0	23,448	23,764	-316
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/12/19 S	50,000	0.995	0	49,758	49,781	-23
	ISSUE: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	02/12/19 B	25,000	0.988	0	24,710-	24,710	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/14/19 S	15,000	1.075	0	16,130	16,135	-5
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/14/19 B	30,000	0.997	0	29,911-	29,911	

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: 00206RHJ4 - AT&T INC 4.35% 3/01/29						
26083301	02/14/19 S	35,000	0.997	0	34,904	34,828	76
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	02/14/19 B	25,000	0.960	0	23,991-	23,991	
	ISSUE: 268317AL8 - P/P ELECTRICITE DE 6% 1/22/14						
26083301	02/15/19 S	95,000	1.006	0	95,534	110,210	-14,676
	ISSUE: 15135UAP4 - CENOVUS ENERGY INC 5.25% 6/15/37						
26083301	02/15/19 B	85,000	0.936	0	79,542-	79,542	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/15/19 B	15,000	1.073	0	16,099-	16,099	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/15/19 B	25,000	1.076	0	26,891-	26,891	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/15/19 B	75,000	1.076	0	80,719-	80,719	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/15/19 S	15,000	1.073	0	16,099	16,133	-34
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/15/19 S	45,000	1.076	0	48,403	48,399	4
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	02/15/19 S	25,000	1.034	0	25,846	25,174	672
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/15/19 B	25,000	0.997	0	24,914-	24,914	
	ISSUE: 42809HAD9 - HESS CORP 5.6% 2/15/41						
26083301	02/15/19 S	45,000	0.966	0	43,488	45,843	-2,355
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
26083301	02/15/19 S	20,000	1.011	0	20,224	20,241	-17
	ISSUE: 171232AS0 - CHUBB CORP 6.5% 5/15/38						
26083301	02/15/19 B	20,000	1.311	0	26,213-	26,213	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 S	30,000	1.075	0	32,236	32,266	-30
	ISSUE: 68389XBG9 - ORACLE CORP 4.375% 5/15/55						
26083301	02/20/19 B	35,000	1.011	0	35,385-	35,385	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	65,000	1.065	0	69,215-	69,215	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	20,000	1.066	0	21,319-	21,319	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	30,000	1.066	0	31,978	32,169	-190
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	02/21/19 B	35,000	1.028	0	35,973-	35,973	
	ISSUE: 559080AN6 - MAGELLAN MIDSTREAM 4.85% 2/01/49						
26083301	02/21/19 S	25,000	1.026	0	25,650	25,546	104
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	02/21/19 S	80,000	1.005	0	80,431	81,559	-1,128
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 B	15,000	1.072	0	16,083-	16,083	

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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	35,000	1.074	0	37,598	37,531	67
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	50,000	1.071	0	53,547	53,615	-68
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	02/22/19 B	75,000	0.961	0	72,050-	72,050	
	ISSUE: 035240AQ3 - ANHEUSER-BUSCH INBEV 4.75% 1/23/29						
26083301	02/22/19 S	130,000	1.041	0	135,378	129,591	5,788
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/22/19 B	120,000	0.998	0	119,700-	119,700	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	02/22/19 B	55,000	0.834	0	45,862-	45,862	
	ISSUE: 50077LAM8 - KRAFT HEINZ FOODS CO 5.2% 7/15/45						
26083301	02/22/19 S	25,000	0.928	0	23,188	25,065	-1,878
	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47						
26083301	02/22/19 S	25,000	1.005	0	25,116	25,161	-45
	ISSUE: 617482V92 - MORGAN STANLEY 6.375% 7/24/42						
26083301	02/22/19 B	25,000	1.272	0	31,800-	31,800	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	20,000	1.066	0	21,328-	21,328	
	ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43						
26083301	02/25/19 S	35,000	0.890	0	31,133	34,207	-3,074
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/26/19 B	20,000	1.074	0	21,475-	21,475	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/26/19 S	70,000	1.073	0	75,083	74,813	271
	ISSUE: 606822BE3 - MITSUBISHI UFJ FIN 4.153% 3/07/39						
26083301	02/26/19 B	105,000	1.000	0	105,000-	105,000	
	ISSUE: 651229AX4 - NEWELL RUBBERMAID IN 5.375% 4/01/36						
26083301	02/26/19 S	40,000	0.895	0	35,782	43,923	-8,142
	ISSUE: 209111FD0 - CONS EDISON CO OF NY 4.45% 3/15/44						
26083301	02/27/19 B	30,000	1.024	0	30,728-	30,728	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/27/19 B	15,000	1.064	0	15,956-	15,956	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/27/19 B	35,000	1.060	0	37,100-	37,100	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/27/19 B	30,000	1.063	0	31,894-	31,894	
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	02/27/19 S	35,000	1.056	0	36,941	35,464	1,478
	ISSUE: 209111FT5 - CONSOLIDATED EDISON 4.65% 12/01/48						
26083301	02/27/19 S	25,000	1.060	0	26,495	24,904	1,591
	ISSUE: 651229AX4 - NEWELL RUBBERMAID IN 5.375% 4/01/36						
26083301	02/27/19 S	60,000	0.885	0	53,093	65,885	-12,791
	ISSUE: 416515BB9 - HARTFORD FINL SVCS 4.3% 4/15/43						
26083301	02/27/19 S	25,000	0.961	0	24,029	24,042	-13

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: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	03/01/19 S	45,000	0.990	0	44,546	43,178	1,368
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/01/19 B	35,000	1.054	0	36,876-	36,876	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/04/19 S	50,000	1.056	0	52,773	52,948	-175
	ISSUE: 25179MAU7 - DEVON ENERGY CORPORA 5% 6/15/45						
26083301	03/04/19 S	50,000	1.020	0	51,019	53,066	-2,047
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	03/04/19 B	65,000	1.154	0	75,021-	75,021	
	ISSUE: 25179MAN3 - DEVON ENERGY CORPORA 4.75% 5/15/42						
26083301	03/04/19 B	55,000	0.981	0	53,935-	53,935	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/05/19 S	25,000	1.055	0	26,379	26,467	-88
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/05/19 S	85,000	1.057	0	89,821	89,986	-165
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/05/19 S	35,000	1.058	0	37,028	37,053	-26
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/05/19 S	130,000	1.058	0	137,531	137,866	-335
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	03/05/19 B	125,000	1.003	0	125,340-	125,340	
	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
26083301	03/05/19 B	155,000	0.987	0	152,971-	152,971	
	ISSUE: 58933YAV7 - MERCK & CO INC 3.9% 3/07/39						
26083301	03/05/19 B	55,000	0.990	0	54,427-	54,427	
	ISSUE: 15135UAK5 - CENOVUS ENERGY INC 5.2% 9/15/43						
26083301	03/05/19 B	40,000	0.905	0	36,202-	36,202	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	03/06/19 S	50,000	0.974	0	48,706	49,267	-562
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	03/06/19 B	40,000	0.986	0	39,447-	39,447	
	ISSUE: 0778FPAA7 - BELL CANADA 4.464% 4/01/48						
26083301	03/08/19 S	35,000	1.003	0	35,095	34,632	463
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/08/19 B	25,000	1.072	0	26,797-	26,797	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/08/19 S	20,000	1.068	0	21,356	21,283	73
	ISSUE: 559080AN6 - MAGELLAN MIDSTREAM 4.85% 2/01/49						
26083301	03/08/19 B	25,000	1.018	0	25,444-	25,444	
	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
26083301	03/11/19 S	40,000	1.070	0	42,794	40,130	2,664
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	03/11/19 B	45,000	1.024	0	46,100-	46,100	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 B	35,000	1.075	0	37,625-	37,625	

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: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	03/12/19 S	50,000	1.024	0	51,212	55,777	-4,565
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 B	30,000	1.073	0	32,175-	32,175	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 B	25,000	1.072	0	26,789-	26,789	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 S	40,000	1.075	0	42,988	42,789	198
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 S	100,000	1.073	0	107,246	106,973	273
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48						
26083301	03/13/19 B	60,000	0.949	0	56,947-	56,947	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	03/13/19 S	50,000	0.971	0	48,541	47,852	689
	ISSUE: 911312BQ8 - UNITED PARCEL SERVIC 4.25% 3/15/49						
26083301	03/13/19 B	120,000	0.999	0	119,920-	119,920	
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	03/13/19 S	35,000	0.979	0	34,278	33,798	480
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	03/14/19 S	25,000	0.944	0	23,600	24,975	-1,375
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/14/19 B	60,000	1.067	0	64,013-	64,013	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/14/19 S	20,000	1.067	0	21,331	21,387	-56
	ISSUE: 717081EU3 - PFIZER INC 3.9% 3/15/39						
26083301	03/14/19 B	30,000	0.992	0	29,765-	29,765	
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	03/14/19 S	95,000	1.105	0	105,011	98,204	6,807
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	03/14/19 B	25,000	1.070	0	26,757-	26,757	
	ISSUE: 345370CA6 - FORD MOTOR COMPANY 7.45% 7/16/31						
26083301	03/19/19 S	25,000	1.053	0	26,331	30,263	-3,932
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/19/19 S	20,000	1.041	0	20,824	20,123	701
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	30,000	1.071	0	32,114	32,089	25
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	5,000	1.070	0	5,352	5,348	3
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 B	25,000	1.002	0	25,047-	25,047	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 S	75,000	1.001	0	75,082	75,259	-177
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	03/19/19 B	45,000	0.946	0	42,565-	42,565	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/19/19 B	20,000	0.995	0	19,907-	19,907	

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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: 67077MAT5 - NUTRIEN LTD 4.2% 4/01/29						
26083301	03/19/19 B	80,000	0.997	0	79,742-	79,742	
	ISSUE: 345370CQ1 - FORD MOTOR COMPANY 4.75% 1/15/43						
26083301	03/19/19 B	20,000	0.773	0	15,457-	15,457	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	03/20/19 S	120,000	0.949	0	113,880	118,974	-5,094
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	03/20/19 B	35,000	1.316	0	46,045-	46,045	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	25,000	1.074	0	26,848-	26,848	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	110,000	1.074	0	118,147-	118,147	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	95,000	1.079	0	102,541-	102,541	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	45,000	1.074	0	48,333-	48,333	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	30,000	1.074	0	32,222	32,267	-45
	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48						
26083301	03/20/19 S	35,000	1.029	0	36,027	34,869	1,157
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	03/20/19 S	160,000	0.947	0	151,448	150,794	654
	ISSUE: 26875PAQ4 - EOG RESOURCES INC 5.1% 1/15/36						
26083301	03/20/19 S	75,000	1.113	0	83,465	77,530	5,935
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/21/19 S	25,000	1.050	0	26,263	25,154	1,109
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.083	0	48,713-	48,713	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	80,000	1.082	0	86,538-	86,538	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	03/21/19 S	30,000	1.025	0	30,757	29,347	1,410
	ISSUE: 641062AL8 - P/P NESTLE HOLDINGS 3.9% 9/24/38						
26083301	03/21/19 S	70,000	1.016	0	71,084	68,698	2,386
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/21/19 B	25,000	1.004	0	25,113-	25,113	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	03/21/19 B	25,000	1.016	0	25,411-	25,411	
	ISSUE: 822582BY7 - SHELL INTERNATIONAL 3.75% 9/12/46						
26083301	03/21/19 S	25,000	0.981	0	24,512	23,273	1,239
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	03/21/19 S	55,000	1.000	0	55,025	55,524	-499

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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: 92343VDU5 - VERIZON COMMUNICATIO 5.25% 3/16/37							
26083301	03/21/19	S	125,000	1.110	0	138,729	130,336	8,392
	ISSUE: 209111FQ1 - CONSOLIDATED EDISON 4.5% 5/15/58							
26083301	03/22/19	S	30,000	1.048	0	31,427	29,862	1,566
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/22/19	B	15,000	1.100	0	16,505-	16,505	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/22/19	B	30,000	1.101	0	33,023-	33,023	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/22/19	B	20,000	1.101	0	22,009-	22,009	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/22/19	B	90,000	1.101	0	99,070-	99,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/22/19	S	85,000	1.095	0	93,048	92,753	295
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/22/19	S	60,000	1.100	0	65,991	65,473	518
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45							
26083301	03/22/19	B	70,000	0.883	0	61,827-	61,827	
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59							
26083301	03/22/19	B	65,000	1.015	0	65,987-	65,987	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50							
26083301	03/22/19	B	105,000	1.012	0	106,289-	106,289	
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36							
26083301	03/22/19	S	80,000	1.042	0	83,395	86,449	-3,053
	ISSUE: 00287YAW9 - ABBVIE INC 4.45% 5/14/46							
26083301	03/22/19	S	135,000	0.922	0	124,446	126,771	-2,326
	ISSUE: 219350AV7 - CORNING INC 5.75% 8/15/40							
26083301	03/22/19	S	20,000	1.138	0	22,754	20,990	1,764
	ISSUE: 209111FK4 - CONSOLIDATED EDISON 4.3% 12/01/56							
26083301	03/22/19	S	25,000	1.011	0	25,283	24,782	501
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47							
26083301	03/25/19	B	40,000	0.997	0	39,883-	39,883	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/25/19	S	35,000	1.105	0	38,659	38,436	223
	ISSUE: 68389XBG9 - ORACLE CORP 4.375% 5/15/55							
26083301	03/25/19	S	35,000	1.046	0	36,611	35,385	1,226
	ISSUE: 60871RAD2 - MOLSON COORS BREWING 5% 5/01/42							
26083301	03/25/19	B	55,000	0.981	0	53,963-	53,963	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29							
26083301	03/26/19	B	70,000	1.018	0	71,225-	71,225	
	ISSUE: 478160BJ2 - JOHNSON & JOHNSON 4.375% 12/05/33							
26083301	03/26/19	S	50,000	1.125	0	56,260	54,709	1,551
	ISSUE: 313309AP1 - FEDEX CORP 7.6% 7/01/97							
26083301	03/27/19	S	25,000	1.299	0	32,480	33,093	-613
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/27/19	B	15,000	1.109	0	16,636-	16,636	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/27/19 B	25,000	1.112	0	27,805-	27,805	
	ISSUE: 172967HA2 - CITIGROUP INC 6.675% 9/13/43						
26083301	03/27/19 S	20,000	1.280	0	25,605	24,406	1,199
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/28/19 B	40,000	1.021	0	40,839-	40,839	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	03/28/19 B	25,000	1.137	0	28,428-	28,428	
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	03/28/19 S	25,000	1.114	0	27,849	26,757	1,092
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/29/19 B	25,000	1.076	0	26,900-	26,900	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 S	20,000	1.114	0	22,278	22,273	5
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
26083301	03/29/19 S	45,000	1.024	0	46,070	44,704	1,366
	ISSUE: 682680AT0 - ONEOK INC 4.95% 7/13/47						
26083301	03/29/19 B	45,000	0.986	0	44,376-	44,376	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	04/02/19 B	70,000	1.128	0	78,961-	78,961	
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	04/02/19 S	70,000	1.091	0	76,360	74,217	2,142
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 B	30,000	1.091	0	32,723-	32,723	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	45,000	1.091	0	49,092	49,664	-572
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	15,000	1.089	0	16,338	16,555	-216
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	20,000	1.091	0	21,816	21,814	2
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	04/03/19 S	45,000	0.995	0	44,773	44,649	124
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
26083301	04/03/19 B	35,000	0.912	0	31,927-	31,927	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	04/03/19 B	25,000	1.058	0	26,453-	26,453	
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	04/03/19 S	40,000	1.037	0	41,475	40,603	872
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/03/19 B	35,000	1.010	0	35,334-	35,334	
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45						
26083301	04/03/19 B	60,000	1.022	0	61,307-	61,307	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/04/19 S	20,000	1.093	0	21,853	22,032	-179
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	04/04/19 B	25,000	1.061	0	26,528-	26,528	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/05/19 B	25,000	1.046	0	26,160-	26,160	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 B	20,000	1.094	0	21,888-	21,888	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	20,000	1.094	0	21,888	22,007	-119
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	04/05/19 S	30,000	1.015	0	30,459	28,711	1,748
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	04/08/19 B	95,000	0.998	0	94,782-	94,782	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 S	70,000	1.093	0	76,508	76,894	-386
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	04/09/19 S	80,000	1.055	0	84,410	80,557	3,852
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/09/19 B	75,000	1.012	0	75,867-	75,867	
	ISSUE: 046353AT5 - ASTRAZENECA PLC 4% 1/17/29						
26083301	04/10/19 S	35,000	1.050	0	36,735	34,857	1,878
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/10/19 B	35,000	1.013	0	35,454-	35,454	
	ISSUE: 958254AJ3 - WESTERN GAS PARTNERS 5.3% 3/01/48						
26083301	04/12/19 S	30,000	1.097	0	32,918	29,408	3,510
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/12/19 B	25,000	1.082	0	27,051-	27,051	
	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48						
26083301	04/15/19 S	35,000	1.044	0	36,537	34,139	2,399
	ISSUE: 02364WBH7 - AMERICA MOVIL SAB DE 3.625% 4/22/29						
26083301	04/15/19 B	305,000	0.993	0	302,950-	302,950	
	ISSUE: 458140BG4 - INTEL CORP 3.734% 12/08/47						
26083301	04/15/19 S	55,000	0.992	0	54,567	52,029	2,539
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/15/19 S	295,000	1.006	0	296,752	297,290	-539
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	04/15/19 S	60,000	1.089	0	65,321	60,390	4,932
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
26083301	04/15/19 B	75,000	1.072	0	80,372-	80,372	
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	04/15/19 B	55,000	1.046	0	57,523-	57,523	
	ISSUE: 907818EV6 - UNION PACIFIC CORP 4.375% 9/10/38						
26083301	04/16/19 S	20,000	1.042	0	20,849	20,105	744
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	20,000	1.076	0	21,525-	21,525	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	15,000	1.077	0	16,155-	16,155	

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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	25,000	1.077	0	26,922-	26,922	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	15,000	1.077	0	16,155-	16,155	
	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37						
26083301	04/16/19 S	25,000	1.075	0	26,863	26,106	757
	ISSUE: 373334JW2 - GEORGIA POWER COMPAN 4.3% 3/15/42						
26083301	04/16/19 S	30,000	0.992	0	29,761	30,501	-740
	ISSUE: 06050TJZ6 - BANK OF AMERICA NA 6% 10/15/36						
26083301	04/16/19 S	35,000	1.251	0	43,787	42,059	1,728
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	04/17/19 B	55,000	0.996	0	54,781-	54,781	
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28						
26083301	04/17/19 B	115,000	1.001	0	115,148-	115,148	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	40,000	1.078	0	43,119-	43,119	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	04/17/19 S	145,000	1.117	0	161,894	142,773	19,121
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/17/19 S	100,000	1.003	0	100,281	100,768	-487
	ISSUE: 960413AS1 - WESTLAKE CHEMICAL CO 5% 8/15/46						
26083301	04/17/19 S	55,000	0.983	0	54,055	53,804	251
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	04/17/19 B	245,000	1.071	0	262,459-	262,459	
	ISSUE: 68389XAE5 - ORACLE CORP 6.5% 4/15/38						
26083301	04/17/19 S	45,000	1.329	0	59,790	55,762	4,028
	ISSUE: 458140BG4 - INTEL CORP 3.734% 12/08/47						
26083301	04/18/19 B	40,000	0.991	0	39,658-	39,658	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/18/19 B	60,000	1.083	0	64,969-	64,969	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/18/19 S	35,000	1.083	0	37,898	37,766	132
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	04/18/19 S	85,000	1.099	0	93,447	87,504	5,944
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/22/19 B	120,000	1.004	0	120,469-	120,469	
	ISSUE: 91913YAE0 - VALERO ENERGY CORP 7.5% 4/15/32						
26083301	04/22/19 S	90,000	1.295	0	116,535	114,641	1,894
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	04/22/19 B	35,000	1.064	0	37,245-	37,245	
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	04/22/19 S	35,000	1.030	0	36,031	33,798	2,234
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	25,000	1.078	0	26,961-	26,961	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	30,000	1.079	0	32,358	32,361	-3

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: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	04/23/19 B	35,000	1.029	0	36,015-	36,015	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
26083301	04/23/19 S	30,000	1.032	0	30,964	28,833	2,131
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	04/23/19 B	35,000	1.001	0	35,040-	35,040	
	ISSUE: 345370CQ1 - FORD MOTOR COMPANY 4.75% 1/15/43						
26083301	04/23/19 S	50,000	0.818	0	40,921	38,685	2,236
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/24/19 B	40,000	1.086	0	43,444-	43,444	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/24/19 B	40,000	1.009	0	40,356-	40,356	
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	04/24/19 S	45,000	1.024	0	46,095	44,691	1,404
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	04/24/19 S	55,000	1.227	0	67,510	65,681	1,828
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 B	20,000	1.086	0	21,725-	21,725	
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	04/25/19 S	25,000	1.239	0	30,965	29,315	1,650
	ISSUE: 416515BD5 - HARTFORD FINL SVCS 4.4% 3/15/48						
26083301	04/26/19 S	30,000	1.025	0	30,761	29,399	1,363
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/26/19 B	25,000	1.091	0	27,270-	27,270	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/26/19 S	20,000	1.091	0	21,827	21,754	73
	ISSUE: 05723KAF7 - BAKER HUGHES LLC/CO- 4.08% 12/15/47						
26083301	04/29/19 S	35,000	0.931	0	32,587	34,306	-1,718
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	04/29/19 S	40,000	1.002	0	40,059	38,045	2,013
	ISSUE: 655844BV9 - NORFOLK SOUTHERN COR 4.05% 8/15/52						
26083301	04/29/19 B	35,000	0.972	0	34,031-	34,031	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	25,000	1.085	0	27,133-	27,133	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 S	30,000	1.082	0	32,470	32,576	-106
	ISSUE: 96949LAC9 - WILLIAMS PARTNERS LP 5.1% 9/15/45						
26083301	04/29/19 B	40,000	1.026	0	41,045-	41,045	
	ISSUE: 571676AG0 - P/P MARS INC 4.125% 4/01/54						
26083301	04/29/19 S	35,000	1.001	0	35,037	34,942	96
	ISSUE: 571676AD7 - P/P MARS INC 3.875% 4/01/39						
26083301	04/29/19 B	45,000	0.994	0	44,727-	44,727	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	05/01/19 B	60,000	0.984	0	59,015-	59,015	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	05/01/19 S	50,000	1.002	0	50,118	50,245	-128

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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: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55							
26083301	05/01/19	S	30,000	0.925	0	27,763	27,905	-142
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45							
26083301	05/01/19	B	30,000	1.023	0	30,696-	30,696	
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44							
26083301	05/02/19	B	65,000	1.018	0	66,180-	66,180	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/02/19	B	10,000	1.088	0	10,883-	10,883	
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45							
26083301	05/02/19	S	65,000	1.041	0	67,673	66,936	737
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/03/19	S	20,000	1.090	0	21,803	21,749	54
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46							
26083301	05/03/19	B	25,000	1.033	0	25,834-	25,834	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/07/19	B	35,000	1.104	0	38,637-	38,637	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/07/19	S	40,000	1.104	0	44,156	43,805	352
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/07/19	S	235,000	1.104	0	259,528	257,352	2,176
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/07/19	S	40,000	1.104	0	44,175	43,805	370
	ISSUE: 110122CC0 - P/P BRISTOL-MYERS SQ 4.125% 6/15/39							
26083301	05/07/19	B	65,000	0.997	0	64,778-	64,778	
	ISSUE: 110122CD8 - P/P BRISTOL-MYERS SQ 4.25% 10/26/49							
26083301	05/07/19	B	295,000	0.992	0	292,516-	292,516	
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49							
26083301	05/07/19	B	55,000	1.051	0	57,814-	57,814	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46							
26083301	05/07/19	S	55,000	0.886	0	48,725	45,862	2,863
	ISSUE: 94980VAG3 - WELLS FARGO BANK 5.95% 8/26/36							
26083301	05/07/19	B	45,000	1.222	0	54,974-	54,974	
	ISSUE: 92976GAG6 - WACHOVIA BK NA 5.85% 2/01/37							
26083301	05/07/19	S	45,000	1.220	0	54,901	53,148	1,754
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/08/19	S	30,000	1.104	0	33,122	32,946	176
	ISSUE: 110122CC0 - P/P BRISTOL-MYERS SQ 4.125% 6/15/39							
26083301	05/08/19	B	90,000	1.002	0	90,177-	90,177	
	ISSUE: 110122CD8 - P/P BRISTOL-MYERS SQ 4.25% 10/26/49							
26083301	05/08/19	S	70,000	1.003	0	70,238	69,411	827
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46							
26083301	05/08/19	B	40,000	1.036	0	41,442-	41,442	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	05/09/19	S	20,000	1.103	0	22,053	22,017	37
	ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42							
26083301	05/09/19	B	25,000	1.053	0	26,329-	26,329	

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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 B	10,000	1.098	0	10,983-	10,983	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 S	30,000	1.101	0	33,023	33,023	1
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45						
26083301	05/10/19 S	15,000	1.046	0	15,687	15,447	240
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	05/10/19 B	35,000	1.104	0	38,634-	38,634	
	ISSUE: 03040WAV7 - AMERICAN WATER CAPIT 4.15% 6/01/49						
26083301	05/15/19 B	25,000	0.994	0	24,855-	24,855	
	ISSUE: 03040WAR6 - AMERICAN WATER CAPIT 3.75% 9/01/47						
26083301	05/15/19 S	25,000	0.936	0	23,407	24,923	-1,517
	ISSUE: 570535AR5 - MARKEL CORP 3.5% 11/01/27						
26083301	05/16/19 S	105,000	0.965	0	101,325	104,772	-3,447
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/16/19 B	85,000	0.998	0	84,801-	84,801	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/16/19 S	45,000	1.033	0	46,505	46,515	-11
	ISSUE: 570535AQ7 - MARKEL CORP 5% 4/05/46						
26083301	05/16/19 B	60,000	1.011	0	60,681-	60,681	
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	05/20/19 S	75,000	0.987	0	73,995	72,354	1,641
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 B	65,000	0.997	0	64,797-	64,797	
	ISSUE: 717081DT7 - PFIZER INC 5.6% 9/15/40						
26083301	05/21/19 S	25,000	1.254	0	31,342	30,746	596
	ISSUE: 717081ED1 - PFIZER INC 4.125% 12/15/46						
26083301	05/21/19 B	25,000	1.047	0	26,183-	26,183	
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	05/23/19 B	95,000	1.042	0	99,042-	99,042	
	ISSUE: 46647PBD7 - VR JPMORGAN CHASE & 3.702% 5/06/30						
26083301	05/23/19 S	35,000	1.012	0	35,412	35,004	409
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 B	75,000	1.048	0	78,598-	78,598	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 S	75,000	1.052	0	78,891	78,500	391
	ISSUE: 172967ME8 - VR CITIGROUP INC 3.98% 3/20/30						
26083301	05/23/19 B	35,000	1.024	0	35,828-	35,828	
	ISSUE: 026874DE4 - AMERICAN INTL GROUP 4.7% 7/10/35						
26083301	05/23/19 S	135,000	1.044	0	140,902	139,553	1,349
	ISSUE: 855244AU3 - STARBUCKS CORP 4.45% 8/15/49						
26083301	05/24/19 B	30,000	1.012	0	30,353-	30,353	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/24/19 S	25,000	1.051	0	26,266	26,167	99
	ISSUE: 494550BU9 - KINDER MORGAN ENER 5.5% 3/01/44						
26083301	05/29/19 S	40,000	1.061	0	42,434	40,950	1,484

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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: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48						
26083301	05/29/19 B	35,000	0.966	0	33,809-	33,809	
	ISSUE: 46647PBD7 - VR JPMORGAN CHASE & 3.702% 5/06/30						
26083301	05/29/19 S	55,000	1.014	0	55,790	55,006	785
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/29/19 B	50,000	1.013	0	50,648-	50,648	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/29/19 S	65,000	1.013	0	65,843	65,319	524
	ISSUE: 172967ME8 - VR CITIGROUP INC 3.98% 3/20/30						
26083301	05/29/19 B	70,000	1.026	0	71,834-	71,834	
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48						
26083301	05/30/19 B	30,000	1.005	0	30,139-	30,139	
	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36						
26083301	05/30/19 S	40,000	0.972	0	38,896	40,837	-1,941
	ISSUE: 110122CD8 - P/P BRISTOL-MYERS SQ 4.25% 10/26/49						
26083301	05/31/19 B	35,000	1.057	0	37,010-	37,010	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	05/31/19 B	740,000	1.021	0	755,494-	755,494	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/31/19 S	30,000	1.084	0	32,522	32,421	101
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	06/04/19 S	40,000	1.086	0	43,446	42,268	1,178
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/04/19 B	35,000	1.023	0	35,804-	35,804	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/04/19 S	20,000	1.082	0	21,634	21,686	-52
	ISSUE: 94973VBF3 - WELLPOINT INC 5.1% 1/15/44						
26083301	06/04/19 B	30,000	1.088	0	32,646-	32,646	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	06/05/19 S	35,000	1.013	0	35,461	33,904	1,557
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 B	30,000	1.079	0	32,358-	32,358	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 S	30,000	1.076	0	32,273	32,253	21
	ISSUE: 677415CR0 - OHIO POWER COMPANY 4% 6/01/49						
26083301	06/05/19 S	30,000	1.032	0	30,944	29,927	1,017
	ISSUE: 454889AQ9 - INDIANA MICHIGAN POW 4.55% 3/15/46						
26083301	06/05/19 B	30,000	1.092	0	32,764-	32,764	
	ISSUE: 454889AQ9 - INDIANA MICHIGAN POW 4.55% 3/15/46						
26083301	06/05/19 B	35,000	1.092	0	38,225-	38,225	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	06/06/19 S	25,000	1.010	0	25,260	24,217	1,043
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	06/06/19 S	30,000	1.085	0	32,562	31,701	860
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	06/06/19 B	15,000	1.108	0	16,621-	16,621	

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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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/06/19 B	30,000	1.024	0	30,722-	30,722	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 B	20,000	1.077	0	21,547-	21,547	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 S	10,000	1.082	0	10,819	10,820	-1
	ISSUE: 98978VAP8 - ZOETIS INC 4.45% 8/20/48						
26083301	06/11/19 B	25,000	1.073	0	26,833-	26,833	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 B	15,000	1.078	0	16,170-	16,170	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 S	20,000	1.079	0	21,572	21,601	-29
	ISSUE: 118230AM3 - BUCKEYE PARTNERS LP 5.85% 11/15/43						
26083301	06/11/19 S	35,000	0.778	0	27,213	36,781	-9,569
	ISSUE: 110122CD8 - P/P BRISTOL-MYERS SQ 4.25% 10/26/49						
26083301	06/12/19 S	75,000	1.064	0	79,799	75,872	3,927
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 B	65,000	1.077	0	69,987-	69,987	
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
26083301	06/14/19 B	45,000	0.952	0	42,827-	42,827	
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	06/14/19 S	50,000	1.004	0	50,188	47,557	2,631
	ISSUE: 96949LAC9 - WILLIAMS PARTNERS LP 5.1% 9/15/45						
26083301	06/14/19 S	45,000	1.033	0	46,472	44,868	1,605
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/14/19 B	35,000	1.083	0	37,920-	37,920	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/14/19 B	30,000	1.083	0	32,503-	32,503	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/14/19 S	25,000	1.083	0	27,086	27,010	76
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	45,000	1.093	0	49,198-	49,198	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	30,000	1.093	0	32,803-	32,803	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	40,000	1.093	0	43,706	43,530	176
	ISSUE: 456873AF5 - INGERSOLL-RAND LUX 4.5% 3/21/49						
26083301	06/18/19 S	55,000	1.064	0	58,531	56,406	2,125
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	06/18/19 B	45,000	1.070	0	48,170-	48,170	
	ISSUE: 842400FT5 - SOUTHERN CAL EDISON 3.9% 12/01/41						
26083301	06/18/19 S	50,000	0.903	0	45,138	49,775	-4,637
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	06/20/19 B	40,000	1.060	0	42,416-	42,416	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	06/20/19 S	65,000	1.053	0	68,459	65,319	3,140

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 B	45,000	1.101	0	49,521-	49,521	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 S	25,000	1.099	0	27,477	27,257	220
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/21/19 B	40,000	1.084	0	43,356-	43,356	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/21/19 S	35,000	1.084	0	37,937	38,142	-206
	ISSUE: 26138EAT6 - DR PEPPER SNAPPLE GR 4.5% 11/15/45						
26083301	06/21/19 S	60,000	1.000	0	59,970	62,666	-2,696
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
26083301	06/21/19 B	50,000	0.948	0	47,418-	47,418	
	ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38						
26083301	06/21/19 B	40,000	1.357	0	54,281-	54,281	
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	06/21/19 S	40,000	1.378	0	55,136	53,063	2,074
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	06/24/19 B	25,000	1.062	0	26,559-	26,559	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/24/19 B	20,000	1.093	0	21,856-	21,856	
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	06/24/19 S	25,000	1.145	0	28,634	26,771	1,863
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	06/24/19 S	25,000	1.103	0	27,589	23,703	3,886
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	06/25/19 S	40,000	0.975	0	38,994	35,695	3,299
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 B	30,000	1.098	0	32,944-	32,944	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 S	230,000	1.097	0	252,281	251,335	947
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	06/25/19 B	335,000	0.999	0	334,598-	334,598	
	ISSUE: 74834LAY6 - QUEST DIAGNOSTICS IN 4.7% 3/30/45						
26083301	06/26/19 B	30,000	1.039	0	31,161-	31,161	
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
26083301	06/26/19 S	30,000	1.105	0	33,140	31,487	1,653
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	25,000	1.093	0	27,313-	27,313	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 S	25,000	1.090	0	27,242	27,290	-47
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 S	20,000	1.090	0	21,806	21,832	-25
	ISSUE: 88579YAW1 - 3M COMPANY 3.125% 9/19/46						
26083301	06/26/19 B	35,000	0.920	0	32,209-	32,209	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/27/19 S	40,000	1.032	0	41,300	41,326	-26

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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: 90931CAA6 - UNITED AIR 2019-1 AA 4.15% 8/25/31						
26083301	06/27/19 B	45,000	1.069	0	48,105-	48,105	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/27/19 B	55,000	1.092	0	60,045-	60,045	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	06/27/19 S	75,000	1.097	0	82,299	71,109	11,190
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 B	15,000	1.099	0	16,491-	16,491	
	ISSUE: 61945CAE3 - MOSAIC CO 5.625% 11/15/43						
26083301	06/28/19 S	25,000	1.116	0	27,903	26,087	1,816
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	07/01/19 S	30,000	1.050	0	31,512	28,274	3,238
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/01/19 B	20,000	1.090	0	21,803-	21,803	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	07/02/19 B	45,000	1.067	0	48,013-	48,013	
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28						
26083301	07/02/19 B	65,000	1.061	0	68,960-	68,960	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	07/02/19 S	30,000	1.078	0	32,329	30,147	2,181
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	07/02/19 S	40,000	1.114	0	44,567	41,702	2,865
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/02/19 S	55,000	1.036	0	56,968	56,831	137
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/02/19 B	25,000	1.103	0	27,586-	27,586	
	ISSUE: 65473QAZ6 - NISOURCE FINANCE COR 5.8% 2/01/42						
26083301	07/02/19 B	55,000	1.228	0	67,543-	67,543	
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	07/02/19 S	55,000	1.010	0	55,522	53,710	1,812
	ISSUE: 845437BR2 - SOUTHWESTERN ELEC PO 4.1% 9/15/28						
26083301	07/09/19 S	45,000	1.087	0	48,914	45,000	3,914
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/09/19 B	40,000	1.029	0	41,144-	41,144	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 B	45,000	1.097	0	49,373-	49,373	
	ISSUE: 674599CJ2 - OCCIDENTAL PETROLEUM 4.4% 4/15/46						
26083301	07/09/19 S	60,000	1.027	0	61,643	61,186	458
	ISSUE: 606822BK9 - MITSUBISHI UFJ FIN 3.751% 7/18/39						
26083301	07/11/19 B	260,000	1.000	0	260,000-	260,000	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 S	170,000	1.067	0	181,382	185,529	-4,147
	ISSUE: 606822BM5 - MITSUBISHI UFJ FIN 3.195% 7/18/29						
26083301	07/12/19 B	35,000	1.003	0	35,119-	35,119	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/12/19 B	10,000	1.074	0	10,739-	10,739	

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: 606822BH6 - MITSUBISHI UFJ FIN 3.741% 3/07/29						
26083301	07/12/19 S	35,000	1.056	0	36,961	35,000	1,961
	ISSUE: 46132FAC4 - INVESCO FINANCE PLC 5.375% 11/30/43						
26083301	07/12/19 S	15,000	1.123	0	16,839	16,031	808
	ISSUE: 092113AQ2 - BLACK HILLS CORP 4.35% 5/01/33						
26083301	07/16/19 S	50,000	1.096	0	54,811	49,912	4,899
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/16/19 B	65,000	1.024	0	66,554-	66,554	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	07/17/19 S	35,000	1.186	0	41,512	36,401	5,111
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 B	30,000	1.081	0	32,433-	32,433	
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
26083301	07/19/19 S	75,000	1.002	0	75,181	72,359	2,822
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/19/19 B	45,000	1.087	0	48,895-	48,895	
	ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39						
26083301	07/22/19 S	65,000	1.527	0	99,268	90,520	8,748
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/22/19 B	55,000	1.090	0	59,941-	59,941	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/22/19 B	20,000	1.088	0	21,763-	21,763	
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
26083301	07/22/19 S	30,000	1.073	0	32,178	31,890	289
	ISSUE: 4581X0CE6 - INTER-AMERICAN DEVEL 2.625% 1/24/44						
26083301	07/23/19 S	30,000	1.256	0	37,667	31,200	6,467
	ISSUE: 949746RF0 - WELLS FARGO & COMPAN 5.606% 1/15/44						
26083301	07/23/19 S	60,000	1.243	0	74,561	67,788	6,772
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	07/23/19 S	45,000	1.162	0	52,295	46,434	5,862
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	07/23/19 S	70,000	1.076	0	75,324	70,344	4,980
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
26083301	07/23/19 S	35,000	1.155	0	40,429	36,928	3,501
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	07/23/19 B	30,000	1.056	0	31,669-	31,669	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/23/19 B	65,000	1.027	0	66,747-	66,747	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	40,000	1.081	0	43,219-	43,219	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	50,000	1.081	0	54,023-	54,023	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	55,000	1.081	0	59,434-	59,434	

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: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36							
26083301	07/23/19	S	65,000	1.105	0	71,838	63,836	8,002
	ISSUE: 035242AM8 - ANHEUSER-BUSCH INBEV 4.7% 2/01/36							
26083301	07/23/19	B	65,000	1.099	0	71,469-	71,469	
	ISSUE: 67077MAQ1 - NUTRIEN LTD 6.125% 1/15/41							
26083301	07/24/19	S	45,000	1.211	0	54,512	49,018	5,494
	ISSUE: 100743AL7 - P/P BOSTON GAS COMPA 3.001% 8/01/29							
26083301	07/24/19	B	60,000	1.000	0	60,000-	60,000	
	ISSUE: 907818EC8 - UNION PACIFIC CORP 3.875% 2/01/55							
26083301	07/24/19	S	45,000	0.981	0	44,156	40,095	4,061
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/24/19	S	55,000	1.029	0	56,573	56,463	109
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/24/19	B	55,000	1.086	0	59,718-	59,718	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/24/19	B	40,000	1.086	0	43,431-	43,431	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/24/19	B	35,000	1.085	0	37,959-	37,959	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/24/19	B	35,000	1.084	0	37,926-	37,926	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/24/19	S	65,000	1.087	0	70,667	70,484	183
	ISSUE: 548661DJ3 - LOWE'S COS INC 4.375% 9/15/45							
26083301	07/24/19	S	45,000	1.042	0	46,899	42,032	4,867
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56							
26083301	07/24/19	B	65,000	1.111	0	72,198-	72,198	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42							
26083301	07/24/19	S	70,000	1.141	0	79,895	71,271	8,623
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/25/19	B	30,000	1.079	0	32,386-	32,386	
	ISSUE: 06849RAG7 - BARRICK NA FINANCE 5.7% 5/30/41							
26083301	07/25/19	S	40,000	1.206	0	48,248	46,966	1,282
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/26/19	B	30,000	1.027	0	30,797-	30,797	
	ISSUE: 015271AR0 - ALEXANDRIA REAL ESTA 3.375% 8/15/31							
26083301	07/26/19	S	25,000	1.012	0	25,294	24,965	329
	ISSUE: 61744YAR9 - VR MORGAN STANLEY 4.457% 4/22/39							
26083301	07/30/19	B	25,000	1.114	0	27,845-	27,845	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38							
26083301	07/30/19	S	25,000	1.054	0	26,338	24,392	1,946
	ISSUE: 61744YAR9 - VR MORGAN STANLEY 4.457% 4/22/39							
26083301	07/31/19	B	50,000	1.118	0	55,907-	55,907	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38							
26083301	07/31/19	S	55,000	1.058	0	58,169	53,663	4,506
	ISSUE: 91481CAC4 - UNIVERSITY OF PENNSY 3.61% 2/15/19							
26083301	08/01/19	B	40,000	1.000	0	40,000-	40,000	

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/01/19 S	50,000	1.113	0	55,637	55,665	-28
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/02/19 S	45,000	1.101	0	49,545	45,221	4,324
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 B	35,000	1.129	0	39,512-	39,512	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	35,000	1.125	0	39,376	38,966	411
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	25,000	1.129	0	28,229	27,833	396
	ISSUE: 31428XBQ8 - FEDEX CORP 4.05% 2/15/48						
26083301	08/05/19 B	70,000	0.970	0	67,901-	67,901	
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
26083301	08/05/19 S	40,000	1.150	0	45,983	40,364	5,619
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	30,000	1.146	0	34,378-	34,378	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 S	50,000	1.151	0	57,563	57,364	199
	ISSUE: 31428XBQ8 - FEDEX CORP 4.05% 2/15/48						
26083301	08/06/19 B	45,000	0.974	0	43,847-	43,847	
	ISSUE: 89352HAY5 - TRANSCANADA PIPELINE 4.875% 5/15/48						
26083301	08/06/19 S	25,000	1.148	0	28,701	25,099	3,602
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/06/19 S	35,000	1.111	0	38,873	35,172	3,701
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 B	25,000	1.156	0	28,895-	28,895	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 B	20,000	1.157	0	23,147-	23,147	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 S	30,000	1.157	0	34,725	34,604	121
	ISSUE: 42307TAH1 - P/P HEINZ (H.J.) FIN 7.125% 8/01/39						
26083301	08/07/19 S	35,000	1.285	0	44,971	46,489	-1,518
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	20,000	1.186	0	23,716-	23,716	
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	08/08/19 B	80,000	1.187	0	94,918-	94,918	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 S	65,000	1.149	0	74,699	75,797	-1,098
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	08/08/19 S	45,000	1.144	0	51,480	44,194	7,286
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	08/08/19 B	35,000	1.167	0	40,847-	40,847	
	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48						
26083301	08/09/19 S	40,000	1.196	0	47,846	39,851	7,995
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/09/19 B	35,000	1.167	0	40,841-	40,841	

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/09/19 B	25,000	1.163	0	29,070-	29,070	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	08/09/19 S	30,000	1.164	0	34,913	30,191	4,722
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/12/19 B	20,000	1.164	0	23,284-	23,284	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	08/12/19 S	30,000	1.089	0	32,673	28,274	4,399
	ISSUE: 151020AY0 - CELGENE CORP 3.45% 11/15/27						
26083301	08/13/19 S	110,000	1.062	0	116,811	109,833	6,978
	ISSUE: 91324PDS8 - UNITEDHEALTH GROUP 2.875% 8/15/29						
26083301	08/13/19 S	125,000	1.026	0	128,230	125,476	2,754
	ISSUE: 91324PDT6 - UNITEDHEALTH GROUP 3.5% 8/15/39						
26083301	08/13/19 B	75,000	1.048	0	78,599-	78,599	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	08/13/19 S	40,000	1.103	0	44,128	41,119	3,008
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	08/13/19 S	40,000	1.103	0	44,128	41,119	3,008
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/13/19 B	30,000	1.139	0	34,156-	34,156	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 S	25,000	1.164	0	29,094	29,027	67
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 S	25,000	1.158	0	28,945	29,027	-81
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/13/19 B	90,000	0.999	0	89,930-	89,930	
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
26083301	08/13/19 B	65,000	0.998	0	64,873-	64,873	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	08/13/19 B	35,000	1.171	0	41,004-	41,004	
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	08/13/19 S	35,000	1.240	0	43,399	35,531	7,869
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	08/13/19 B	25,000	1.311	0	32,768-	32,768	
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	08/13/19 B	30,000	1.311	0	39,328-	39,328	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	08/14/19 B	40,000	1.231	0	49,230-	49,230	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 S	35,000	1.188	0	41,584	41,211	373
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/15/19 S	15,000	1.211	0	18,169	17,692	476
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	08/15/19 B	30,000	1.128	0	33,843-	33,843	
	ISSUE: 20030NCL3 - COMCAST CORP 4.6% 10/15/38						
26083301	08/16/19 B	40,000	1.211	0	48,424-	48,424	

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/16/19 S	25,000	1.197	0	29,922	29,843	79
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	08/19/19 S	65,000	1.019	0	66,254	66,809	-555
	ISSUE: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	08/19/19 B	85,000	1.015	0	86,246-	86,246	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	50,000	1.185	0	59,234-	59,234	
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	08/20/19 S	75,000	1.272	0	95,435	77,681	17,754
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 S	20,000	1.180	0	23,603	23,596	7
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/22/19 B	55,000	1.004	0	55,249-	55,249	
	ISSUE: 94106LBJ7 - WASTE MANAGEMENT INC 4% 7/15/39						
26083301	08/22/19 B	45,000	1.147	0	51,639-	51,639	
	ISSUE: 94106LBG3 - WASTE MANAGEMENT INC 3.45% 6/15/29						
26083301	08/22/19 S	80,000	1.090	0	87,231	79,843	7,388
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	08/23/19 B	40,000	1.037	0	41,490-	41,490	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	08/23/19 S	40,000	1.234	0	49,346	42,851	6,494
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 B	55,000	1.203	0	66,163-	66,163	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 B	15,000	1.200	0	18,000-	18,000	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 S	10,000	1.207	0	12,069	11,910	159
	ISSUE: 92277GAQ0 - VENTAS REALTY LP 4.875% 4/15/49						
26083301	08/27/19 S	65,000	1.221	0	79,351	65,013	14,338
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/29/19 B	175,000	1.167	0	204,146-	204,146	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/29/19 B	35,000	1.202	0	42,066-	42,066	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/29/19 B	40,000	1.198	0	47,900-	47,900	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/29/19 S	130,000	1.198	0	155,675	155,460	215
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	08/29/19 S	45,000	1.122	0	50,502	41,558	8,943
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	08/29/19 S	55,000	1.016	0	55,879	51,575	4,305
	ISSUE: 718546AK0 - PHILLIPS 66 4.65% 11/15/34						
26083301	09/04/19 S	35,000	1.164	0	40,749	36,639	4,110
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	09/04/19 B	30,000	1.308	0	39,245-	39,245	

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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: 30231GAN2 - EXXON MOBIL CORPORAT 3.567% 3/06/45						
26083301	09/05/19 S	35,000	1.102	0	38,576	33,546	5,030
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	09/05/19 B	35,000	1.026	0	35,896-	35,896	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/09/19 B	20,000	1.170	0	23,394-	23,394	
	ISSUE: 26138EAT6 - DR PEPPER SNAPPLE GR 4.5% 11/15/45						
26083301	09/09/19 S	30,000	1.071	0	32,126	31,333	793
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 S	55,000	1.153	0	63,424	63,427	-2
	ISSUE: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50						
26083301	09/10/19 B	75,000	0.996	0	74,718-	74,718	
	ISSUE: 134429BH1 - CAMPBELL SOUP CO 4.8% 3/15/48						
26083301	09/11/19 B	35,000	1.097	0	38,408-	38,408	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 S	25,000	1.143	0	28,574	28,678	-104
	ISSUE: 31428XBQ8 - FEDEX CORP 4.05% 2/15/48						
26083301	09/13/19 S	45,000	0.987	0	44,429	43,727	702
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 B	15,000	1.116	0	16,744-	16,744	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 B	30,000	1.126	0	33,792-	33,792	
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	09/13/19 S	25,000	1.231	0	30,783	25,894	4,889
	ISSUE: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	09/16/19 B	20,000	1.027	0	20,538-	20,538	
	ISSUE: 212015AS0 - CONTINENTAL RESOURCE 4.375% 1/15/28						
26083301	09/16/19 S	40,000	1.046	0	41,847	41,436	411
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 S	15,000	1.125	0	16,875	16,829	46
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/16/19 B	45,000	0.981	0	44,130-	44,130	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/16/19 B	30,000	0.981	0	29,423-	29,423	
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
26083301	09/16/19 S	30,000	1.084	0	32,507	29,523	2,983
	ISSUE: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50						
26083301	09/16/19 B	30,000	0.985	0	29,542-	29,542	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	25,000	1.139	0	28,480	28,299	181
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	09/18/19 B	25,000	1.153	0	28,829-	28,829	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	09/19/19 B	25,000	1.136	0	28,404-	28,404	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	35,000	1.145	0	40,064	39,674	390

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	20,000	1.142	0	22,847	22,671	176
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	55,000	1.142	0	62,786	62,345	441
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47						
26083301	09/19/19 B	50,000	0.986	0	49,308-	49,308	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 B	35,000	1.163	0	40,688-	40,688	
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	09/23/19 S	55,000	0.947	0	52,108	51,758	351
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/24/19 B	30,000	1.164	0	34,913-	34,913	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/24/19 S	85,000	0.994	0	84,522	84,780	-258
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	09/24/19 S	40,000	0.965	0	38,594	38,710	-116
	ISSUE: 254687FL5 - WALT DISNEY COMPANY/ 2% 9/01/29						
26083301	09/24/19 B	90,000	0.972	0	87,482-	87,482	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 B	70,000	1.156	0	80,905-	80,905	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 B	15,000	1.161	0	17,409-	17,409	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	09/25/19 S	20,000	1.191	0	23,821	19,524	4,298
	ISSUE: 209111FH1 - CONSOLIDATED EDISON 3.85% 6/15/46						
26083301	09/25/19 S	95,000	1.079	0	102,547	100,032	2,515
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/27/19 S	25,000	1.158	0	28,961	28,995	-34
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/27/19 B	75,000	0.992	0	74,414-	74,414	
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	09/27/19 B	35,000	1.142	0	39,959-	39,959	
	ISSUE: 20605PAH4 - CONCHO RESOURCES INC 3.75% 10/01/27						
26083301	09/27/19 S	95,000	1.039	0	98,690	91,822	6,868
	ISSUE: 03524BAF3 - ANHEUSER-BUSCH INBEV 4.625% 2/01/44						
26083301	09/30/19 S	20,000	1.155	0	23,101	19,530	3,571
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 B	15,000	1.169	0	17,529-	17,529	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/03/19 B	50,000	1.183	0	59,125-	59,125	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/03/19 S	30,000	1.183	0	35,475	35,040	435
	ISSUE: 674599CX1 - OCCIDENTAL PETROLEUM 4.3% 8/15/39						
26083301	10/03/19 S	95,000	1.028	0	97,645	94,507	3,138
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	10/03/19 B	40,000	1.141	0	45,658-	45,658	

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: 61744YAR9 - VR MORGAN STANLEY 4.457% 4/22/39						
26083301	10/04/19 B	35,000	1.171	0	40,976-	40,976	
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	10/04/19 S	35,000	1.163	0	40,702	34,765	5,937
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	10/04/19 B	25,000	1.196	0	29,899-	29,899	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	10/04/19 S	40,000	1.107	0	44,295	39,028	5,267
	ISSUE: 713448EP9 - PEPSICO INC 2.875% 10/15/49						
26083301	10/07/19 B	40,000	0.983	0	39,303-	39,303	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/07/19 B	50,000	1.186	0	59,313-	59,313	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/07/19 S	30,000	1.184	0	35,525	35,136	389
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
26083301	10/07/19 S	85,000	1.314	0	111,667	92,133	19,534
	ISSUE: 713448EP9 - PEPSICO INC 2.875% 10/15/49						
26083301	10/08/19 B	25,000	0.988	0	24,687-	24,687	
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	10/08/19 S	35,000	1.164	0	40,751	34,775	5,976
	ISSUE: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50						
26083301	10/08/19 B	35,000	1.017	0	35,594-	35,594	
	ISSUE: 713448DD7 - PEPSICO INC 4.45% 4/14/46						
26083301	10/08/19 S	25,000	1.259	0	31,472	30,050	1,423
	ISSUE: 816851BG3 - SEMPRA ENERGY 3.4% 2/01/28						
26083301	10/09/19 S	70,000	1.042	0	72,969	69,509	3,459
	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48						
26083301	10/09/19 S	30,000	1.186	0	35,592	32,131	3,461
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 B	20,000	1.175	0	23,506-	23,506	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 B	25,000	1.176	0	29,395-	29,395	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/09/19 B	55,000	1.006	0	55,335-	55,335	
	ISSUE: 039483BH4 - ARCHER-DANIELS-MIDLA 4.016% 4/16/43						
26083301	10/09/19 S	25,000	1.158	0	28,945	27,252	1,693
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	10/10/19 S	35,000	1.217	0	42,610	36,115	6,495
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	50,000	1.155	0	57,773-	57,773	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	25,000	1.156	0	28,895-	28,895	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.165	0	52,439-	52,439	

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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: 35137LAE5 - P/P FOX CORP 5.576% 1/25/49						
26083301	10/10/19 S	55,000	1.252	0	68,867	71,394	-2,527
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
26083301	10/10/19 S	45,000	1.175	0	52,862	46,908	5,954
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	10/10/19 B	35,000	1.183	0	41,392-	41,392	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	10/10/19 B	35,000	1.166	0	40,806-	40,806	
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	10/10/19 S	30,000	1.021	0	30,641	30,312	329
	ISSUE: 039483BH4 - ARCHER-DANIELS-MIDLA 4.016% 4/16/43						
26083301	10/10/19 S	60,000	1.152	0	69,125	65,404	3,722
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/10/19 S	40,000	1.348	0	53,916	48,937	4,980
	ISSUE: 655044AR6 - NOBLE ENERGY INC 4.2% 10/15/49						
26083301	10/15/19 S	25,000	0.959	0	23,962	24,983	-1,021
	ISSUE: 655044AE5 - NOBLE ENERGY INC 6% 3/01/41						
26083301	10/15/19 B	25,000	1.164	0	29,101-	29,101	
	ISSUE: 606822BM5 - MITSUBISHI UFJ FIN 3.195% 7/18/29						
26083301	10/16/19 S	65,000	1.032	0	67,047	65,033	2,014
	ISSUE: 907818DT2 - UNION PACIFIC CORP 4.821% 2/01/44						
26083301	10/16/19 S	105,000	1.183	0	124,245	123,049	1,197
	ISSUE: 04352EAB1 - ASCENSION HEALTH 3.106% 11/15/39						
26083301	10/16/19 B	65,000	1.000	0	65,000-	65,000	
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44						
26083301	10/16/19 S	75,000	1.154	0	86,554	87,453	-899
	ISSUE: 896516AA9 - TRINITY HEALTH CREDI 4.125% 12/01/45						
26083301	10/16/19 S	30,000	1.119	0	33,572	29,970	3,602
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	25,000	1.139	0	28,469-	28,469	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	50,000	1.139	0	56,977-	56,977	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	95,000	1.139	0	108,255-	108,255	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	85,000	1.139	0	96,860-	96,860	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	100,000	1.139	0	113,953-	113,953	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	90,000	1.140	0	102,586-	102,586	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	90,000	1.140	0	102,586-	102,586	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	95,000	1.140	0	108,285-	108,285	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	80,000	1.140	0	91,188-	91,188	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	105,000	1.140	0	119,684-	119,684	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	30,000	1.140	0	34,195-	34,195	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	110,000	1.140	0	125,383-	125,383	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	50,000	1.140	0	56,992-	56,992	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.140	0	22,800-	22,800	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	40,000	1.138	0	45,505	45,584	-79
	ISSUE: 05526DBD6 - BAT CAPITAL CORP 4.39% 8/15/37						
26083301	10/16/19 S	125,000	0.966	0	120,686	124,554	-3,867
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/16/19 S	60,000	1.211	0	72,666	65,981	6,685
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	10/16/19 S	100,000	1.146	0	114,572	104,341	10,231
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/16/19 B	65,000	0.989	0	64,299-	64,299	
	ISSUE: 682680AY9 - ONEOK INC 3.4% 9/01/29						
26083301	10/16/19 S	70,000	0.990	0	69,273	69,769	-496
	ISSUE: 682680AW3 - ONEOK INC 4.35% 3/15/29						
26083301	10/16/19 B	70,000	1.060	0	74,206-	74,206	
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	10/16/19 S	65,000	1.022	0	66,412	65,676	737
	ISSUE: 37045VAL4 - GENERAL MOTORS CO 6.75% 4/01/46						
26083301	10/16/19 S	90,000	1.139	0	102,533	94,801	7,732

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: 00206RDH2 - AT&T INC 5.15% 3/15/42						
26083301	10/16/19 S	135,000	1.146	0	154,760	136,702	18,057
	ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41						
26083301	10/16/19 S	135,000	1.177	0	158,841	133,735	25,106
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	10/16/19 S	105,000	1.034	0	108,587	99,212	9,375
	ISSUE: 88732JAY4 - TIME WARNER CABLE IN 5.875% 11/15/40						
26083301	10/16/19 S	160,000	1.122	0	179,514	177,798	1,715
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	10/16/19 S	95,000	0.945	0	89,728	88,849	879
	ISSUE: 161175BC7 - CHARTER COMM OPT LLC 6.834% 10/23/55						
26083301	10/16/19 S	25,000	1.249	0	31,230	27,665	3,566
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	10/16/19 S	55,000	1.151	0	63,280	55,524	7,756
	ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37						
26083301	10/16/19 S	160,000	1.103	0	176,493	159,226	17,267
	ISSUE: 87938WAU7 - TELEFONICA EMISIONES 5.213% 3/08/47						
26083301	10/16/19 S	120,000	1.145	0	137,443	124,548	12,895
	ISSUE: 92343VDV3 - VERIZON COMMUNICATIO 5.5% 3/16/47						
26083301	10/16/19 S	35,000	1.319	0	46,171	39,063	7,109
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	10/16/19 S	155,000	1.186	0	183,759	154,099	29,660
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	10/16/19 S	135,000	1.089	0	147,056	135,251	11,805
	ISSUE: 20030NBG5 - COMCAST CORP 4.5% 1/15/43						
26083301	10/16/19 S	85,000	1.165	0	98,989	89,266	9,724
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	10/16/19 S	115,000	0.992	0	114,106	105,017	9,090
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	10/16/19 S	65,000	1.119	0	72,732	66,946	5,786
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	10/17/19 S	25,000	1.264	0	31,603	27,929	3,674
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	10/17/19 S	200,000	1.007	0	201,344	200,327	1,017
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
26083301	10/17/19 S	100,000	1.018	0	101,794	97,539	4,255
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	10/17/19 S	60,000	1.165	0	69,920	59,614	10,306
	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38						
26083301	10/17/19 S	50,000	1.200	0	60,027	51,522	8,505
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	55,000	1.141	0	62,752-	62,752	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	140,000	1.139	0	159,469-	159,469	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.142	0	57,109-	57,109	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	65,000	1.138	0	73,958-	73,958	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	15,000	1.138	0	17,067-	17,067	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	65,000	1.142	0	74,242-	74,242	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	45,000	1.142	0	51,398-	51,398	
	ISSUE: 677050AN6 - OGLETHORPE POWER COR 5.05% 10/01/48						
26083301	10/17/19 S	50,000	1.186	0	59,289	49,651	9,638
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 B	45,000	0.988	0	44,480-	44,480	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45						
26083301	10/17/19 S	75,000	1.213	0	90,944	84,469	6,475
	ISSUE: 86562MBP4 - SUMITOMO MITSUI FINL 3.04% 7/16/29						
26083301	10/17/19 S	45,000	1.017	0	45,767	45,005	763
	ISSUE: 828807DH7 - SIMON PROPERTY GROUP 3.25% 9/13/49						
26083301	10/17/19 S	20,000	0.971	0	19,417	19,677	-260
	ISSUE: 036752AK9 - ANTHEM INC 3.7% 9/15/49						
26083301	10/17/19 S	90,000	0.961	0	86,451	87,506	-1,055
	ISSUE: 655044AR6 - NOBLE ENERGY INC 4.2% 10/15/49						
26083301	10/17/19 S	30,000	0.959	0	28,773	29,979	-1,206
	ISSUE: 406216BJ9 - HALLIBURTON CO 4.85% 11/15/35						
26083301	10/17/19 S	95,000	1.109	0	105,407	100,657	4,750
	ISSUE: 56585AAM4 - MARATHON PETROLEUM 5.85% 12/15/45						
26083301	10/17/19 S	30,000	1.119	0	33,586	29,315	4,270
	ISSUE: 02361DAQ3 - AMEREN ILLINOIS CO 4.15% 3/15/46						
26083301	10/17/19 S	80,000	1.155	0	92,432	82,202	10,230
	ISSUE: 842434CJ9 - SOUTHERN CALIF GAS 5.125% 11/15/40						
26083301	10/17/19 S	65,000	1.254	0	81,519	76,889	4,631
	ISSUE: 93884PDW7 - WASHINGTON GAS LIGHT 3.796% 9/15/46						
26083301	10/17/19 S	55,000	1.036	0	56,968	54,190	2,778

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: 655044AE5 - NOBLE ENERGY INC 6% 3/01/41						
26083301	10/17/19 B	35,000	1.165	0	40,759-	40,759	
	ISSUE: 478375AN8 - VR JOHNSON CONTROLS 4.95% 7/02/64						
26083301	10/17/19 S	35,000	1.038	0	36,339	33,190	3,150
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	10/18/19 B	30,000	1.061	0	31,832-	31,832	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 B	30,000	1.141	0	34,238-	34,238	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 S	20,000	1.141	0	22,825	22,795	30
	ISSUE: 406216AW1 - HALLIBURTON COMPANY 6.7% 9/15/38						
26083301	10/18/19 S	45,000	1.322	0	59,494	55,141	4,353
	ISSUE: 71644EAJ1 - PETRO-CANADA 6.8% 5/15/38						
26083301	10/23/19 S	70,000	1.401	0	98,078	87,910	10,168
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	10/23/19 B	65,000	1.415	0	91,951-	91,951	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 B	30,000	1.115	0	33,455-	33,455	
	ISSUE: 31428XBG0 - FEDEX CORP 4.55% 4/01/46						
26083301	10/28/19 S	45,000	1.030	0	46,332	41,446	4,887
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	10/29/19 B	15,000	1.107	0	16,607-	16,607	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	10/29/19 S	20,000	1.090	0	21,804	19,883	1,921
	ISSUE: 20030NCZ2 - COMCAST CORP 3.45% 2/01/50						
26083301	10/29/19 B	475,000	0.998	0	473,865-	473,865	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	20,000	1.115	0	22,303-	22,303	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 S	385,000	1.115	0	429,380	431,055	-1,675
	ISSUE: 62952EAB3 - NYU HOSPITALS CENTER 5.75% 7/01/43						
26083301	10/29/19 S	25,000	1.346	0	33,648	28,394	5,253
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	10/30/19 S	30,000	1.140	0	34,205	30,163	4,042
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	10/30/19 B	30,000	1.042	0	31,266-	31,266	
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
26083301	10/31/19 S	60,000	1.225	0	73,489	63,306	10,183
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 B	50,000	1.151	0	57,563-	57,563	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	35,000	1.153	0	40,354	40,261	93
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	10/31/19 B	40,000	1.163	0	46,501-	46,501	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/01/19 S	10,000	1.150	0	11,503	11,443	60

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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: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/01/19 B	25,000	0.994	0	24,848-	24,848	
	ISSUE: 91913YAW0 - VALERO ENERGY CORP 4% 4/01/29						
26083301	11/01/19 S	30,000	1.069	0	32,057	29,946	2,111
	ISSUE: 55336VBF6 - P/P MPLX LP 5.2% 12/01/47						
26083301	11/01/19 B	15,000	1.070	0	16,050-	16,050	
	ISSUE: 822582CD2 - SHELL INTERNATIONAL 2.375% 11/07/29						
26083301	11/04/19 B	475,000	0.993	0	471,647-	471,647	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/04/19 S	470,000	0.987	0	463,648	463,941	-293
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	11/06/19 S	20,000	1.150	0	22,995	22,122	873
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	11/06/19 S	15,000	1.221	0	18,319	15,478	2,841
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	11/06/19 B	50,000	1.103	0	55,167-	55,167	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 B	15,000	1.123	0	16,840-	16,840	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 B	15,000	1.124	0	16,859-	16,859	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 S	35,000	1.125	0	39,370	39,235	135
	ISSUE: 20030NCK5 - COMCAST CORP 4% 3/01/48						
26083301	11/07/19 B	60,000	1.088	0	65,269-	65,269	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 B	45,000	1.100	0	49,514-	49,514	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 S	50,000	1.104	0	55,195	55,033	162
	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
26083301	11/07/19 S	50,000	1.158	0	57,915	50,391	7,524
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	11/08/19 S	45,000	1.088	0	48,968	47,614	1,354
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/08/19 B	35,000	1.096	0	38,363-	38,363	
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	11/08/19 S	45,000	0.971	0	43,675	44,290	-615
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
26083301	11/08/19 B	50,000	1.039	0	51,970-	51,970	
	ISSUE: 00287YBR9 - P/P ABBVIE INC 4.05% 11/21/39						
26083301	11/12/19 B	285,000	0.997	0	283,994-	283,994	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/12/19 B	575,000	0.996	0	572,487-	572,487	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	11/12/19 S	35,000	1.080	0	37,808	36,892	916
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	65,000	0.964	0	62,646-	62,646	

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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: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	25,000	0.971	0	24,266-	24,266	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 S	185,000	0.973	0	180,021	179,469	552
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 S	465,000	0.973	0	452,485	451,098	1,387
	ISSUE: 00287YBR9 - P/P ABBVIE INC 4.05% 11/21/39						
26083301	11/13/19 B	80,000	1.008	0	80,603-	80,603	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/13/19 S	65,000	1.006	0	65,393	64,756	637
	ISSUE: 86765BAP4 - SUNOCO LOGISTICS PAR 5.3% 4/01/44						
26083301	11/15/19 B	30,000	1.021	0	30,637-	30,637	
	ISSUE: 00287YBR9 - P/P ABBVIE INC 4.05% 11/21/39						
26083301	11/15/19 B	65,000	1.024	0	66,591-	66,591	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/15/19 S	50,000	1.027	0	51,364	49,812	1,551
	ISSUE: 29273RAJ8 - ENERGY TRANSFER PART 7.5% 7/01/38						
26083301	11/15/19 S	30,000	1.267	0	38,022	34,831	3,191
	ISSUE: 00287YBR9 - P/P ABBVIE INC 4.05% 11/21/39						
26083301	11/18/19 B	75,000	1.027	0	77,033-	77,033	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/18/19 S	60,000	1.030	0	61,783	59,775	2,008
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 B	30,000	0.993	0	29,784-	29,784	
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	11/18/19 S	35,000	0.949	0	33,211	33,561	-349
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	45,000	0.998	0	44,909-	44,909	
	ISSUE: 911312BQ8 - UNITED PARCEL SERVIC 4.25% 3/15/49						
26083301	11/19/19 S	45,000	1.164	0	52,364	45,020	7,344
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	11/20/19 S	35,000	1.452	0	50,834	45,154	5,681
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/20/19 B	45,000	1.002	0	45,077-	45,077	
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	11/20/19 B	45,000	1.177	0	52,970-	52,970	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/20/19 S	140,000	1.031	0	144,354	139,475	4,879
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 B	110,000	1.007	0	110,756-	110,756	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 B	30,000	1.007	0	30,202-	30,202	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 S	30,000	1.007	0	30,202	29,955	247
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	11/20/19 B	35,000	1.196	0	41,860-	41,860	

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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: 682680AW3 - ONEOK INC 4.35% 3/15/29						
26083301	11/20/19 S	50,000	1.066	0	53,312	53,004	308
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
26083301	11/20/19 S	45,000	1.129	0	50,810	44,285	6,525
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/21/19 B	20,000	0.998	0	19,959-	19,959	
	ISSUE: 00287YBR9 - P/P ABBVIE INC 4.05% 11/21/39						
26083301	11/21/19 S	160,000	1.029	0	164,624	161,117	3,507
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	105,000	1.003	0	105,279-	105,279	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 S	20,000	1.003	0	20,053	20,017	36
	ISSUE: 682680AW3 - ONEOK INC 4.35% 3/15/29						
26083301	11/21/19 S	20,000	1.061	0	21,226	21,202	25
	ISSUE: 345370CS7 - FORD MOTOR COMPANY 5.291% 12/08/46						
26083301	11/21/19 B	35,000	0.906	0	31,708-	31,708	
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	12/02/19 B	260,000	1.020	0	265,106-	265,106	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 S	200,000	0.994	0	198,836	201,496	-2,660
	ISSUE: 670346AQ8 - NUCOR CORP 4.4% 5/01/48						
26083301	12/03/19 S	30,000	1.159	0	34,766	30,452	4,314
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/03/19 B	25,000	1.006	0	25,145-	25,145	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/03/19 S	30,000	1.021	0	30,638	30,239	398
	ISSUE: 05348EBB4 - AVALONBAY COMMUNITIE 4.15% 7/01/47						
26083301	12/03/19 B	35,000	1.165	0	40,760-	40,760	
	ISSUE: 72650RBE1 - PLAINS ALL AMER PIPE 4.7% 6/15/44						
26083301	12/09/19 S	40,000	0.952	0	38,066	37,654	412
	ISSUE: 72650RBC5 - PLAINS ALL AMER PIPE 4.3% 1/31/43						
26083301	12/09/19 B	45,000	0.896	0	40,332-	40,332	
	ISSUE: 458140BJ8 - INTEL CORP 3.25% 11/15/49						
26083301	12/11/19 B	85,000	1.031	0	87,649-	87,649	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/11/19 B	15,000	1.004	0	15,068-	15,068	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/11/19 S	75,000	1.005	0	75,352	75,119	232
	ISSUE: 718172AW9 - PHILIP MORRIS INTL 4.125% 3/04/43						
26083301	12/11/19 S	20,000	1.097	0	21,946	21,035	911
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	30,000	1.000	0	29,991	29,756	234
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	12/12/19 B	35,000	1.099	0	38,469-	38,469	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/13/19 S	15,000	0.999	0	14,991	14,882	109

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	12/13/19 B	15,000	1.195	0	17,927-	17,927	
	ISSUE: 89352HAX7 - TRANSCANADA PIPELINE 4.75% 5/15/38						
26083301	12/17/19 B	40,000	1.150	0	46,002-	46,002	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 B	45,000	0.986	0	44,353-	44,353	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	25,000	0.989	0	24,730	24,758	-28
	ISSUE: 00206RDT6 - AT&T INC 5.7% 3/01/57						
26083301	12/17/19 S	40,000	1.305	0	52,208	40,955	11,253
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	12/18/19 B	35,000	1.138	0	39,839-	39,839	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	12/18/19 S	25,000	1.131	0	28,271	26,452	1,819
	ISSUE: 02361DAU4 - AMEREN ILLINOIS CO 3.25% 3/15/50						
26083301	12/18/19 S	30,000	1.016	0	30,478	29,852	626
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	30,000	0.977	0	29,320-	29,320	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	20,000	0.979	0	19,588-	19,588	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	45,000	0.978	0	44,023-	44,023	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	12/18/19 S	45,000	1.231	0	55,388	47,436	7,953
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/18/19 S	35,000	1.152	0	40,310	37,151	3,159
	ISSUE: 70462GAA6 - PEACEHEALTH OBLIGATE 4.787% 11/15/48						
26083301	12/19/19 S	20,000	1.242	0	24,849	20,000	4,849
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	20,000	0.974	0	19,475-	19,475	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.979	0	34,278-	34,278	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	45,000	0.983	0	44,213-	44,213	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	45,000	0.983	0	44,213	44,010	203
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46						
26083301	12/19/19 S	55,000	1.021	0	56,179	52,187	3,991
	ISSUE: 58013MFC3 - MCDONALD'S CORP 4.45% 3/01/47						
26083301	12/19/19 B	50,000	1.154	0	57,699-	57,699	
	ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45						
26083301	12/19/19 S	45,000	1.078	0	48,514	47,871	643
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	12/20/19 S	25,000	1.229	0	30,731	25,240	5,491
	ISSUE: 89352HAX7 - TRANSCANADA PIPELINE 4.75% 5/15/38						
26083301	12/20/19 B	35,000	1.146	0	40,104-	40,104	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL			0	49,465,704	48,703,759	761,938
	BROKER: CITIGROUP GBL MKTS/SALOMON BRO						
	ISSUE: 92343VDV3 - VERIZON COMMUNICATIO 5.5% 3/16/47						
26083301	01/02/19 S	75,000	1.074	0	80,548	82,097	-1,550
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	01/02/19 B	75,000	1.002	0	75,169-	75,169	
	ISSUE: 8935268Z9 - TRANS-CANADA PIPELIN 7.625% 1/15/39						
26083301	01/03/19 S	50,000	1.279	0	63,939	66,734	-2,795
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	01/03/19 B	20,000	1.255	0	25,092-	25,092	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 B	25,000	1.007	0	25,176-	25,176	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 B	35,000	1.014	0	35,476-	35,476	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 S	15,000	1.014	0	15,204	14,758	446
	ISSUE: 89417EAH2 - TRAVELERS COS INC 5.35% 11/01/40						
26083301	01/03/19 S	30,000	1.145	0	34,363	35,609	-1,246
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	01/04/19 B	25,000	1.250	0	31,262-	31,262	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/04/19 B	40,000	1.003	0	40,131-	40,131	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/04/19 S	20,000	1.002	0	20,047	19,709	338
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42						
26083301	01/04/19 S	70,000	0.817	0	57,210	68,049	-10,838
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	01/08/19 B	50,000	1.015	0	50,769-	50,769	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 B	40,000	1.002	0	40,100-	40,100	
	ISSUE: 91324PCZ3 - UNITEDHEALTH GROUP 4.25% 4/15/47						
26083301	01/08/19 S	50,000	1.018	0	50,917	50,608	309
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	01/08/19 S	65,000	0.848	0	55,127	65,291	-10,164
	ISSUE: 12189LAU5 - BURLINGTN NORTH SANT 4.55% 9/01/44						
26083301	01/09/19 S	45,000	1.040	0	46,787	46,790	-3
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	35,000	0.995	0	34,836-	34,836	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	01/09/19 S	45,000	0.983	0	44,219	46,683	-2,463
	ISSUE: 12189LAN1 - BURLINGTN NORTH SANT 4.45% 3/15/43						
26083301	01/09/19 B	45,000	1.024	0	46,062-	46,062	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/14/19	S	20,000	0.989	0	19,778	19,783	-4
	ISSUE: 68389XAE5 - ORACLE CORP 6.5% 4/15/38							
26083301	01/14/19	B	25,000	1.237	0	30,922-	30,922	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	B	20,000	0.985	0	19,697-	19,697	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	B	15,000	0.984	0	14,752-	14,752	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	S	65,000	0.985	0	64,015	64,266	-251
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	S	35,000	0.985	0	34,470	34,605	-135
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	S	55,000	0.984	0	54,141	54,379	-238
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	S	105,000	0.984	0	103,359	103,814	-455
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	S	25,000	0.984	0	24,594	24,718	-124
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58							
26083301	01/15/19	B	70,000	1.023	0	71,616-	71,616	
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55							
26083301	01/15/19	B	130,000	0.933	0	121,233-	121,233	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	01/15/19	B	70,000	0.861	0	60,243-	60,243	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	01/15/19	B	50,000	0.860	0	43,002-	43,002	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49							
26083301	01/15/19	B	65,000	1.011	0	65,716-	65,716	
	ISSUE: 172967HA2 - CITIGROUP INC 6.675% 9/13/43							
26083301	01/15/19	S	25,000	1.191	0	29,783	30,508	-725
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48							
26083301	01/16/19	B	35,000	0.989	0	34,606-	34,606	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28							
26083301	01/16/19	B	60,000	1.034	0	62,044-	62,044	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/16/19	B	20,000	0.985	0	19,694-	19,694	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/16/19	S	30,000	0.984	0	29,531	29,655	-123
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48							
26083301	01/16/19	S	35,000	0.920	0	32,193	32,770	-578
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45							
26083301	01/16/19	B	35,000	0.939	0	32,873-	32,873	
	ISSUE: 651229AX4 - NEWELL RUBBERMAID IN 5.375% 4/01/36							
26083301	01/16/19	S	35,000	0.946	0	33,104	38,433	-5,329
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28							
26083301	01/16/19	S	75,000	0.951	0	71,304	74,242	-2,938

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	01/17/19 S	35,000	1.021	0	35,744	34,516	1,228
	ISSUE: 20030NBZ3 - COMCAST CORP 4% 8/15/47						
26083301	01/17/19 B	40,000	0.915	0	36,579-	36,579	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	01/18/19 B	25,000	0.831	0	20,784-	20,784	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 S	15,000	0.983	0	14,740	14,814	-74
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	01/23/19 B	65,000	0.824	0	53,555-	53,555	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	01/23/19 S	75,000	0.851	0	63,853	72,229	-8,376
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	01/24/19 B	15,000	1.026	0	15,392-	15,392	
	ISSUE: 20030NCH2 - COMCAST CORP 3.55% 5/01/28						
26083301	01/24/19 S	180,000	0.980	0	176,369	175,183	1,186
	ISSUE: 20030NBM2 - COMCAST CORP 4.2% 8/15/34						
26083301	01/24/19 B	125,000	0.994	0	124,291-	124,291	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/24/19 B	30,000	1.035	0	31,055-	31,055	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/24/19 B	20,000	0.991	0	19,813-	19,813	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/24/19 S	15,000	0.993	0	14,888	14,816	71
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	01/24/19 S	30,000	0.990	0	29,694	33,466	-3,773
	ISSUE: 172967LP4 - VR CITIGROUP INC 3.668% 7/24/28						
26083301	01/24/19 S	40,000	0.965	0	38,593	39,596	-1,003
	ISSUE: 53944YAE3 - LLOYDS BANKING GROUP 4.344% 1/09/48						
26083301	01/25/19 S	40,000	0.853	0	34,114	31,365	2,750
	ISSUE: 38141EC31 - GOLDMAN SACHS GROUP 4.8% 7/08/44						
26083301	01/25/19 S	70,000	1.015	0	71,030	68,867	2,163
	ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38						
26083301	01/25/19 S	35,000	1.327	0	46,441	45,569	871
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	30,000	0.988	0	29,634-	29,634	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	25,000	0.987	0	24,664-	24,664	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	70,000	0.987	0	69,081-	69,081	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	55,000	0.987	0	54,270-	54,270	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	15,000	0.988	0	14,824-	14,824	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 B	40,000	0.988	0	39,525-	39,525	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 S	30,000	0.987	0	29,606	29,628	-22
	ISSUE: 478160BU7 - JOHNSON & JOHNSON 3.55% 3/01/36						
26083301	01/25/19 B	45,000	0.969	0	43,605-	43,605	
	ISSUE: 38141GGM0 - GOLDMAN SACHS GROUP 6.25% 2/01/41						
26083301	01/25/19 S	50,000	1.190	0	59,473	59,204	269
	ISSUE: 694308HR1 - PACIFIC GAS & ELECTR 4% 12/01/46						
26083301	01/25/19 S	40,000	0.754	0	30,175	34,207	-4,032
	ISSUE: 87612EAR7 - TARGET CORP 6.5% 10/15/37						
26083301	01/25/19 S	20,000	1.269	0	25,375	24,753	622
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	01/25/19 S	105,000	0.889	0	93,370	108,147	-14,777
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/29/19 B	95,000	1.033	0	98,177-	98,177	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 B	10,000	0.987	0	9,866-	9,866	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 S	45,000	0.986	0	44,388	44,455	-66
	ISSUE: 00287YBF5 - ABBVIE INC 4.25% 11/14/28						
26083301	01/29/19 S	105,000	0.984	0	103,269	103,729	-460
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
26083301	01/29/19 B	60,000	0.993	0	59,549-	59,549	
	ISSUE: 345370CA6 - FORD MOTOR COMPANY 7.45% 7/16/31						
26083301	01/30/19 S	55,000	1.009	0	55,517	66,578	-11,061
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/30/19 B	50,000	1.038	0	51,891-	51,891	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/30/19 B	30,000	0.992	0	29,747-	29,747	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/30/19 S	25,000	0.990	0	24,754	24,705	49
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	01/30/19 S	40,000	0.907	0	36,272	36,980	-708
	ISSUE: 345370CQ1 - FORD MOTOR COMPANY 4.75% 1/15/43						
26083301	01/30/19 B	45,000	0.752	0	33,818-	33,818	
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	01/31/19 S	30,000	0.946	0	28,388	28,606	-218
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
26083301	01/31/19 B	25,000	0.881	0	22,031-	22,031	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	25,000	1.000	0	25,000-	25,000	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 S	45,000	0.996	0	44,803	44,660	143
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 S	10,000	1.000	0	9,998	9,925	74
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	01/31/19 B	60,000	1.026	0	61,553-	61,553	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/01/19 B	30,000	0.993	0	29,775-	29,775	
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42						
26083301	02/01/19 S	50,000	0.829	0	41,470	48,606	-7,137
	ISSUE: 10922NAF0 - BRIGHTHOUSE FINANCIA 4.7% 6/22/47						
26083301	02/04/19 S	30,000	0.773	0	23,195	29,013	-5,818
	ISSUE: 606822BB9 - MITSUBISHI UFJ FIN 4.286% 7/26/38						
26083301	02/04/19 B	55,000	1.018	0	55,970-	55,970	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/04/19 B	15,000	0.988	0	14,820-	14,820	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/04/19 S	40,000	0.988	0	39,513	39,685	-172
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	02/06/19 S	15,000	1.031	0	15,461	14,887	574
	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38						
26083301	02/06/19 B	20,000	1.022	0	20,450-	20,450	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/06/19 S	30,000	0.996	0	29,864	29,768	97
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	02/06/19 B	40,000	0.924	0	36,952-	36,952	
	ISSUE: 842400GK3 - SOUTHERN CAL EDISON 4.125% 3/01/48						
26083301	02/07/19 S	35,000	0.894	0	31,288	33,650	-2,363
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/07/19 B	25,000	0.999	0	24,973-	24,973	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/11/19 S	50,000	0.872	0	43,607	41,301	2,306
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	02/11/19 B	55,000	0.826	0	45,437-	45,437	
	ISSUE: 842400GK3 - SOUTHERN CAL EDISON 4.125% 3/01/48						
26083301	02/12/19 S	25,000	0.904	0	22,591	24,036	-1,445
	ISSUE: 29278NAE3 - ENERGY TRANSFER PART 6% 6/15/48						
26083301	02/12/19 B	50,000	1.027	0	51,367-	51,367	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 B	20,000	1.069	0	21,391-	21,391	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	02/12/19 S	50,000	1.066	0	53,297	49,925	3,372
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/19/19 S	65,000	1.076	0	69,913	69,910	3
	ISSUE: 92277GAQ0 - VENTAS REALTY LP 4.875% 4/15/49						
26083301	02/19/19 B	85,000	0.998	0	84,805-	84,805	
	ISSUE: 05723KAF7 - BAKER HUGHES LLC/CO- 4.08% 12/15/47						
26083301	02/20/19 S	40,000	0.896	0	35,820	39,206	-3,386
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	20,000	1.073	0	21,463-	21,463	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	30,000	1.074	0	32,208-	32,208	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 S	30,000	1.074	0	32,208	32,266	-58
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	02/20/19 B	40,000	1.037	0	41,494-	41,494	
	ISSUE: 345370CQ1 - FORD MOTOR COMPANY 4.75% 1/15/43						
26083301	02/20/19 S	45,000	0.776	0	34,917	33,818	1,099
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	02/21/19 B	20,000	0.998	0	19,951-	19,951	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	15,000	1.066	0	15,989	16,084	-95
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	02/25/19 S	45,000	1.054	0	47,424	45,250	2,174
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	40,000	1.068	0	42,738-	42,738	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	02/26/19 B	25,000	0.980	0	24,488-	24,488	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/26/19 B	15,000	1.071	0	16,059-	16,059	
	ISSUE: 717081EK5 - PFIZER INC 4.2% 9/15/48						
26083301	02/26/19 S	20,000	1.049	0	20,973	20,019	954
	ISSUE: 126650CM0 - CVS HEALTH CORP 4.875% 7/20/35						
26083301	02/26/19 S	25,000	0.994	0	24,854	25,336	-482
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/26/19 B	40,000	0.909	0	36,374-	36,374	
	ISSUE: 437076BP6 - HOME DEPOT INC 3.5% 9/15/56						
26083301	02/26/19 S	20,000	0.882	0	17,630	17,192	438
	ISSUE: 717081ED1 - PFIZER INC 4.125% 12/15/46						
26083301	02/26/19 B	20,000	1.031	0	20,628-	20,628	
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	02/26/19 S	35,000	1.056	0	36,959	39,967	-3,008
	ISSUE: 25156PAC7 - DEUTSCHE TELEKOM INT 8.75% 6/15/30						
26083301	02/28/19 S	40,000	1.340	0	53,601	53,462	139
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/28/19 B	50,000	0.993	0	49,641-	49,641	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	03/04/19 S	55,000	0.991	0	54,526	55,687	-1,160
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/04/19 B	40,000	1.056	0	42,225-	42,225	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/04/19 B	40,000	0.990	0	39,581-	39,581	
	ISSUE: 92940PAD6 - WRKCO INC 4.9% 3/15/29						
26083301	03/04/19 S	40,000	1.047	0	41,881	39,980	1,901
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/05/19 B	35,000	1.057	0	36,985-	36,985	
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	03/05/19 S	35,000	1.065	0	37,265	35,464	1,801

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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 B	325,000	1.060	0	344,525-	344,525	
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43						
26083301	03/08/19 S	60,000	0.982	0	58,934	59,429	-495
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	03/11/19 B	30,000	1.028	0	30,855-	30,855	
	ISSUE: 89352HAY5 - TRANSCANADA PIPELINE 4.875% 5/15/48						
26083301	03/11/19 S	30,000	1.001	0	30,040	30,118	-79
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	03/13/19 S	25,000	0.943	0	23,583	24,927	-1,344
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 B	20,000	1.073	0	21,459-	21,459	
	ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44						
26083301	03/18/19 S	35,000	1.016	0	35,567	37,438	-1,871
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/18/19 S	30,000	1.043	0	31,287	30,184	1,103
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/18/19 B	25,000	1.072	0	26,789-	26,789	
	ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38						
26083301	03/18/19 S	20,000	1.360	0	27,201	26,040	1,162
	ISSUE: 31428XBB1 - FEDEX CORP 4.1% 2/01/45						
26083301	03/18/19 B	40,000	0.883	0	35,308-	35,308	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	03/18/19 B	15,000	0.915	0	13,726-	13,726	
	ISSUE: 345370CA6 - FORD MOTOR COMPANY 7.45% 7/16/31						
26083301	03/19/19 S	35,000	1.054	0	36,897	42,368	-5,471
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	15,000	1.069	0	16,036	16,045	-9
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 B	35,000	1.001	0	35,038-	35,038	
	ISSUE: 345370CQ1 - FORD MOTOR COMPANY 4.75% 1/15/43						
26083301	03/19/19 B	30,000	0.774	0	23,228-	23,228	
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	03/20/19 B	115,000	0.980	0	112,736-	112,736	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	20,000	1.073	0	21,466	21,511	-45
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	03/20/19 B	30,000	0.995	0	29,838-	29,838	
	ISSUE: 92857WAQ3 - VODAFONE GROUP PLC 6.15% 2/27/37						
26083301	03/20/19 S	135,000	1.092	0	147,446	150,193	-2,747
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/21/19 S	55,000	1.048	0	57,629	55,338	2,291
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	03/21/19 B	180,000	0.944	0	169,866-	169,866	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	30,000	1.083	0	32,475-	32,475	

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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.083	0	48,713-	48,713	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.083	0	48,713-	48,713	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	70,000	1.083	0	75,797-	75,797	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	03/21/19 S	180,000	0.986	0	177,397	169,943	7,454
	ISSUE: 03522AAF7 - P/P ANHEUSER-BUSCH 4.9% 2/01/46						
26083301	03/21/19 S	100,000	0.985	0	98,539	94,413	4,126
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/21/19 B	60,000	1.010	0	60,572-	60,572	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/21/19 S	50,000	1.007	0	50,350	50,011	339
	ISSUE: 91913YAW0 - VALERO ENERGY CORP 4% 4/01/29						
26083301	03/21/19 B	55,000	0.992	0	54,578-	54,578	
	ISSUE: 907818EG9 - UNION PACIFIC CORP 4.375% 11/15/65						
26083301	03/21/19 S	30,000	0.938	0	28,124	27,871	253
	ISSUE: 94974BGQ7 - WELLS FARGO & COMPAN 4.9% 11/17/45						
26083301	03/21/19 S	40,000	1.047	0	41,880	40,377	1,504
	ISSUE: 458140AV2 - INTEL CORP 4.1% 5/19/46						
26083301	03/21/19 S	30,000	1.036	0	31,069	30,372	697
	ISSUE: 29273RAP4 - ENERGY TRANSFER PART 6.05% 6/01/41						
26083301	03/21/19 S	40,000	1.041	0	41,630	42,986	-1,356
	ISSUE: 91324PBU5 - UNITEDHEALTH GROUP 4.625% 11/15/41						
26083301	03/21/19 S	60,000	1.073	0	64,370	61,401	2,969
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	03/21/19 S	35,000	1.286	0	45,019	46,430	-1,411
	ISSUE: 478160BJ2 - JOHNSON & JOHNSON 4.375% 12/05/33						
26083301	03/21/19 S	45,000	1.095	0	49,284	49,238	46
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	03/22/19 B	25,000	0.889	0	22,224-	22,224	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	2,275,000	1.098	0	2,498,412	2,460,925	37,487
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	03/22/19 S	25,000	1.005	0	25,129	24,273	855
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
26083301	03/25/19 B	25,000	0.894	0	22,347-	22,347	

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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: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	03/25/19 S	25,000	1.010	0	25,263	24,273	990
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	03/26/19 B	65,000	1.012	0	65,807-	65,807	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 S	45,000	1.103	0	49,627	49,566	61
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/27/19 B	25,000	1.113	0	27,836-	27,836	
	ISSUE: 571748BG6 - MARSH & MCLENNAN COS 4.375% 3/15/29						
26083301	03/27/19 S	30,000	1.062	0	31,845	29,990	1,856
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/27/19 B	30,000	1.022	0	30,652-	30,652	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/27/19 S	65,000	1.021	0	66,391	65,188	1,204
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/27/19 S	90,000	1.022	0	91,955	90,260	1,695
	ISSUE: 172967ME8 - VR CITIGROUP INC 3.98% 3/20/30						
26083301	03/27/19 B	95,000	1.018	0	96,669-	96,669	
	ISSUE: 05526DBD6 - BAT CAPITAL CORP 4.39% 8/15/37						
26083301	03/29/19 S	35,000	0.903	0	31,597	35,142	-3,546
	ISSUE: 761713BA3 - REYNOLDS AMERICAN IN 5.7% 8/15/35						
26083301	03/29/19 B	35,000	1.039	0	36,377-	36,377	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/01/19 S	20,000	1.100	0	22,000	22,260	-260
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	04/01/19 B	25,000	1.043	0	26,069-	26,069	
	ISSUE: 00206RAS1 - AT&T INC 6.55% 2/15/39						
26083301	04/02/19 B	25,000	1.180	0	29,492-	29,492	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 S	15,000	1.100	0	16,505	16,654	-150
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	04/02/19 S	25,000	1.076	0	26,891	24,616	2,275
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55						
26083301	04/02/19 B	25,000	1.020	0	25,501-	25,501	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/04/19 B	20,000	1.093	0	21,863-	21,863	
	ISSUE: 413875AT2 - HARRIS CORPORATION 5.054% 4/27/45						
26083301	04/04/19 S	25,000	1.102	0	27,559	25,431	2,128
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	04/08/19 B	20,000	0.998	0	19,954-	19,954	
	ISSUE: 114259AQ7 - P/P BROOKLYN UNION 4.273% 3/15/48						
26083301	04/08/19 S	25,000	1.021	0	25,535	25,000	535
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 S	15,000	1.091	0	16,362	16,477	-116
	ISSUE: 575634AS9 - P/P MASSACHUSETTS EL 5.9% 11/15/39						
26083301	04/08/19 B	30,000	1.206	0	36,172-	36,172	

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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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/10/19 S	20,000	1.097	0	21,947	21,954	-7
	ISSUE: 718172BL2 - PHILIP MORRIS INTL 4.25% 11/10/44						
26083301	04/10/19 B	30,000	0.972	0	29,160-	29,160	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/11/19 S	35,000	1.087	0	38,037	35,293	2,744
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	04/11/19 B	35,000	1.036	0	36,256-	36,256	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	04/12/19 B	50,000	1.001	0	50,051-	50,051	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/12/19 S	35,000	1.083	0	37,898	38,253	-354
	ISSUE: 032511BB2 - ANADARKO PETROLEUM CORP 10/10/36						
26083301	04/12/19 S	75,000	0.520	0	31,228	30,577	0
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB DE 4.375% 4/22/49						
26083301	04/18/19 B	35,000	1.004	0	35,133-	35,133	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/18/19 S	30,000	1.080	0	32,395	32,371	24
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	04/22/19 S	45,000	1.095	0	49,270	44,978	4,292
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	04/22/19 B	55,000	0.947	0	52,101-	52,101	
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB DE 4.375% 4/22/49						
26083301	04/23/19 B	25,000	1.006	0	25,137-	25,137	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	20,000	1.079	0	21,578	21,574	4
	ISSUE: 92343VCZ5 - VERIZON COMMUNICATIO 4.672% 3/15/55						
26083301	04/25/19 S	155,000	1.066	0	165,224	146,734	18,490
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	04/25/19 B	165,000	1.129	0	186,222-	186,222	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 S	45,000	1.081	0	48,628	48,864	-236
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	04/29/19 B	55,000	0.993	0	54,595-	54,595	
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	04/30/19 B	90,000	0.990	0	89,131-	89,131	
	ISSUE: 29278NAE3 - ENERGY TRANSFER PART 6% 6/15/48						
26083301	04/30/19 S	30,000	1.085	0	32,564	30,292	2,272
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/30/19 S	15,000	1.088	0	16,320	16,293	27
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	04/30/19 B	30,000	1.123	0	33,695-	33,695	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	04/30/19 S	100,000	0.991	0	99,117	99,600	-483
	ISSUE: 06849RAK8 - BARRICK NA FINANCE 5.75% 5/01/43						
26083301	04/30/19 B	20,000	1.153	0	23,056-	23,056	

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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/02/19 B	15,000	1.086	0	16,286-	16,286	
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	05/02/19 S	20,000	1.046	0	20,925	20,195	730
	ISSUE: 172967HS3 - CITIGROUP INC 5.3% 5/06/44						
26083301	05/07/19 S	30,000	1.122	0	33,657	32,807	850
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/07/19 B	25,000	1.101	0	27,535-	27,535	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/07/19 B	60,000	1.103	0	66,150-	66,150	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/07/19 S	40,000	1.103	0	44,100	43,805	295
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	05/07/19 B	55,000	0.951	0	52,278-	52,278	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	05/07/19 S	70,000	1.127	0	78,868	74,282	4,586
	ISSUE: 097023BY0 - BOEING CO 3.55% 3/01/38						
26083301	05/08/19 S	70,000	0.963	0	67,378	67,146	232
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 B	35,000	1.103	0	38,604-	38,604	
	ISSUE: 097023CK9 - BOEING CO 3.9% 5/01/49						
26083301	05/08/19 B	55,000	0.981	0	53,940-	53,940	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	05/08/19 S	40,000	1.124	0	44,943	42,447	2,496
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	05/09/19 B	30,000	0.971	0	29,135-	29,135	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 B	40,000	1.102	0	44,094-	44,094	
	ISSUE: 58013MFH2 - MCDONALD'S CORP 4.45% 9/01/48						
26083301	05/09/19 S	50,000	1.021	0	51,071	47,239	3,832
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	05/09/19 S	25,000	1.113	0	27,817	25,331	2,486
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	05/10/19 B	25,000	0.994	0	24,842-	24,842	
	ISSUE: 459200GS4 - IBM CORP 5.6% 11/30/39						
26083301	05/10/19 S	20,000	1.181	0	23,623	23,836	-213
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	05/10/19 S	65,000	0.940	0	61,090	61,417	-327
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	05/10/19 B	55,000	0.883	0	48,569-	48,569	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/15/19 S	35,000	1.037	0	36,296	36,185	111
	ISSUE: 37045VAL4 - GENERAL MOTORS CO 6.75% 4/01/46						
26083301	05/15/19 B	50,000	1.083	0	54,127-	54,127	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/16/19 B	40,000	0.998	0	39,900-	39,900	

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: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/16/19	S	45,000	1.032	0	46,454	46,515	-62
	ISSUE: 29717PAT4 - ESSEX PORTFOLIO LP 4% 3/01/29							
26083301	05/16/19	S	45,000	1.033	0	46,466	44,799	1,667
	ISSUE: 260543CU5 - P/P DOW CHEMICAL CO/ 4.8% 5/15/49							
26083301	05/16/19	B	60,000	0.994	0	59,642-	59,642	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/17/19	S	20,000	1.039	0	20,784	20,673	111
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46							
26083301	05/17/19	B	25,000	0.991	0	24,774-	24,774	
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38							
26083301	05/20/19	S	65,000	0.973	0	63,239	64,055	-817
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47							
26083301	05/20/19	B	25,000	0.946	0	23,654-	23,654	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/20/19	B	40,000	1.034	0	41,356-	41,356	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/20/19	S	20,000	1.034	0	20,675	20,676	-1
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29							
26083301	05/21/19	B	45,000	1.032	0	46,427-	46,427	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29							
26083301	05/21/19	S	40,000	0.995	0	39,813	39,901	-89
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39							
26083301	05/22/19	S	30,000	1.023	0	30,686	29,501	1,185
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29							
26083301	05/22/19	S	90,000	0.998	0	89,859	89,890	-31
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/22/19	B	20,000	1.037	0	20,744-	20,744	
	ISSUE: 548661DS3 - LOWE'S COS INC 4.55% 4/05/49							
26083301	05/22/19	S	20,000	1.005	0	20,093	19,916	177
	ISSUE: 40428QCC1 - VR HSBC HOLDINGS PLC 3.973% 5/22/30							
26083301	05/22/19	B	100,000	0.996	0	99,592-	99,592	
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46							
26083301	05/22/19	B	25,000	0.883	0	22,072-	22,072	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/23/19	B	40,000	1.052	0	42,100-	42,100	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35							
26083301	05/23/19	S	75,000	0.948	0	71,108	70,866	243
	ISSUE: 87971MBH5 - TELUS CORP 4.6% 11/16/48							
26083301	05/24/19	S	30,000	1.048	0	31,441	29,589	1,852
	ISSUE: 87971MBK8 - TELUS CORP 4.3% 6/15/49							
26083301	05/24/19	B	30,000	1.000	0	29,984-	29,984	
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54							
26083301	05/28/19	B	35,000	1.116	0	39,073-	39,073	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	05/28/19	S	30,000	1.061	0	31,819	31,752	67

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/28/19 S	60,000	1.059	0	63,551	63,779	-228
	ISSUE: 57636QAL8 - MASTERCARD INC 3.65% 6/01/49						
26083301	05/28/19 B	70,000	0.999	0	69,899-	69,899	
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
26083301	05/29/19 B	20,000	1.045	0	20,904-	20,904	
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	05/29/19 S	20,000	0.944	0	18,881	18,517	364
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	05/30/19 B	75,000	1.083	0	81,209-	81,209	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/30/19 S	60,000	1.071	0	64,266	64,043	222
	ISSUE: 38141GWZ3 - VR GOLDMAN SACHS 4.223% 5/01/29						
26083301	05/31/19 S	30,000	1.037	0	31,105	30,485	620
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	05/31/19 B	25,000	1.018	0	25,449-	25,449	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/31/19 S	30,000	1.088	0	32,634	32,421	214
	ISSUE: 89417EAP4 - TRAVELERS COS INC 4.1% 3/04/49						
26083301	05/31/19 B	35,000	1.066	0	37,325-	37,325	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/03/19 B	55,000	1.097	0	60,345-	60,345	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/03/19 S	20,000	1.097	0	21,931	21,835	96
	ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40						
26083301	06/03/19 B	25,000	1.162	0	29,042-	29,042	
	ISSUE: 594918AM6 - MICROSOFT CORP 5.3% 2/08/41						
26083301	06/03/19 S	70,000	1.282	0	89,749	84,050	5,699
	ISSUE: 097023CK9 - BOEING CO 3.9% 5/01/49						
26083301	06/04/19 S	25,000	1.001	0	25,034	24,518	516
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	06/04/19 B	30,000	0.917	0	27,515-	27,515	
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	06/05/19 S	110,000	1.006	0	110,690	106,120	4,570
	ISSUE: 96950FAP9 - WILLIAMS PARTNERS LP 4.9% 1/15/45						
26083301	06/05/19 B	25,000	0.993	0	24,829-	24,829	
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	06/05/19 S	25,000	0.996	0	24,895	23,778	1,116
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/05/19 B	90,000	1.024	0	92,180-	92,180	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/05/19 B	30,000	1.023	0	30,684-	30,684	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 B	5,000	1.078	0	5,389-	5,389	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 S	40,000	1.079	0	43,150	43,004	146

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 S	10,000	1.077	0	10,775	10,751	24
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 S	5,000	1.081	0	5,404	5,375	28
	ISSUE: 06051GHQ5 - VR BANK OF AMERICA 3.974% 2/07/30						
26083301	06/05/19 S	30,000	1.044	0	31,334	30,639	695
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	06/05/19 B	15,000	1.080	0	16,202-	16,202	
	ISSUE: 666807BH4 - NORTHROP GRUMMAN COR 4.75% 6/01/43						
26083301	06/05/19 B	55,000	1.112	0	61,169-	61,169	
	ISSUE: 0778FPAA7 - BELL CANADA 4.464% 4/01/48						
26083301	06/06/19 S	35,000	1.060	0	37,084	34,632	2,452
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
26083301	06/06/19 B	35,000	1.029	0	36,030-	36,030	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 B	30,000	1.082	0	32,452-	32,452	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 S	25,000	1.082	0	27,043	27,050	-7
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	06/06/19 S	50,000	0.969	0	48,453	53,222	-4,770
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	06/06/19 B	40,000	0.916	0	36,638-	36,638	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 B	55,000	1.079	0	59,357-	59,357	
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
26083301	06/11/19 S	70,000	1.099	0	76,915	75,181	1,735
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	06/11/19 S	45,000	1.142	0	51,381	49,026	2,355
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	06/11/19 B	45,000	1.005	0	45,223-	45,223	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 B	30,000	1.078	0	32,334-	32,334	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 S	15,000	1.078	0	16,167	16,182	-14
	ISSUE: 539830BK4 - LOCKHEED MARTIN CORP 4.5% 5/15/36						
26083301	06/12/19 S	45,000	1.123	0	50,517	47,754	2,763
	ISSUE: 913017BP3 - UNITED TECHNOLOGIES 6.125% 7/15/38						
26083301	06/12/19 B	20,000	1.288	0	25,757-	25,757	
	ISSUE: 842400GK3 - SOUTHERN CAL EDISON 4.125% 3/01/48						
26083301	06/17/19 S	40,000	0.940	0	37,606	38,458	-852
	ISSUE: 539830BD0 - LOCKHEED MARTIN CORP 3.8% 3/01/45						
26083301	06/17/19 S	75,000	1.027	0	77,053	75,099	1,953
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/17/19 B	30,000	1.087	0	32,616-	32,616	
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39						
26083301	06/17/19 B	90,000	0.979	0	88,073-	88,073	

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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: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	06/18/19 S	65,000	1.059	0	68,846	63,918	4,928
	ISSUE: 26442CAU8 - DUKE ENERGY CAROLINA 3.95% 3/15/48						
26083301	06/18/19 B	25,000	1.051	0	26,269-	26,269	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	40,000	1.097	0	43,888-	43,888	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	40,000	1.093	0	43,731-	43,731	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	15,000	1.093	0	16,402	16,324	78
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	20,000	1.093	0	21,866	21,765	101
	ISSUE: 049560AQ8 - ATMOS ENERGY CORP 4.125% 3/15/49						
26083301	06/18/19 S	45,000	1.083	0	48,735	44,823	3,912
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
26083301	06/18/19 B	20,000	1.002	0	20,034-	20,034	
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	06/19/19 S	265,000	1.109	0	293,866	263,004	30,862
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/19/19 B	235,000	1.087	0	255,526-	255,526	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	06/20/19 S	55,000	1.045	0	57,489	56,552	936
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	06/20/19 B	40,000	1.168	0	46,735-	46,735	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 B	35,000	1.097	0	38,402-	38,402	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 S	35,000	1.098	0	38,418	38,160	258
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/21/19 B	40,000	1.096	0	43,850-	43,850	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	06/21/19 S	55,000	1.306	0	71,815	70,829	986
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 S	25,000	1.098	0	27,461	27,319	142
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 S	20,000	1.097	0	21,934	21,855	79
	ISSUE: 037735CX3 - APPALACHIAN POWER CO 4.5% 3/01/49						
26083301	06/25/19 B	30,000	1.127	0	33,820-	33,820	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	06/25/19 B	30,000	1.086	0	32,590-	32,590	
	ISSUE: 718172BL2 - PHILIP MORRIS INTL 4.25% 11/10/44						
26083301	06/26/19 S	35,000	1.039	0	36,368	34,396	1,972
	ISSUE: 718172AU3 - PHILIP MORRIS INTL 3.875% 8/21/42						
26083301	06/26/19 B	40,000	0.981	0	39,230-	39,230	
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
26083301	06/27/19 B	60,000	1.055	0	63,275-	63,275	

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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/27/19 S	35,000	1.031	0	36,072	36,160	-88
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/27/19 S	65,000	1.097	0	71,297	71,003	294
	ISSUE: 313747AZ0 - FEDERAL REALTY INVES 3.2% 6/15/29						
26083301	06/27/19 B	40,000	1.010	0	40,397-	40,397	
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46						
26083301	06/27/19 B	90,000	0.936	0	84,273-	84,273	
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	06/27/19 S	55,000	1.021	0	56,131	52,278	3,853
	ISSUE: 674599CN3 - OCCIDENTAL PETROLEUM 4.2% 3/15/48						
26083301	06/28/19 B	35,000	1.012	0	35,422-	35,422	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	06/28/19 B	65,000	1.054	0	68,519-	68,519	
	ISSUE: 539830BD0 - LOCKHEED MARTIN CORP 3.8% 3/01/45						
26083301	06/28/19 S	90,000	1.063	0	95,658	90,119	5,539
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/28/19 B	375,000	1.033	0	387,539-	387,539	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 B	70,000	1.098	0	76,880-	76,880	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 S	45,000	1.099	0	49,465	49,258	207
	ISSUE: 674599CF0 - OCCIDENTAL PETROLEUM 4.625% 6/15/45						
26083301	06/28/19 S	35,000	1.068	0	37,385	36,338	1,047
	ISSUE: 655844BV9 - NORFOLK SOUTHERN COR 4.05% 8/15/52						
26083301	07/01/19 B	25,000	1.052	0	26,312-	26,312	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/01/19 S	20,000	1.095	0	21,909	21,888	21
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	07/03/19 B	55,000	1.180	0	64,891-	64,891	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/03/19 S	50,000	1.106	0	55,313	54,822	490
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/08/19 B	50,000	1.031	0	51,555-	51,555	
	ISSUE: 404280CC1 - VR HSBC HOLDINGS PLC 3.973% 5/22/30						
26083301	07/08/19 S	55,000	1.046	0	57,551	54,955	2,596
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 B	45,000	1.095	0	49,261-	49,261	
	ISSUE: 570535AQ7 - MARKEL CORP 5% 4/05/46						
26083301	07/09/19 S	60,000	1.095	0	65,692	60,681	5,011
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	07/10/19 S	35,000	1.157	0	40,503	37,815	2,688
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/10/19 B	65,000	1.029	0	66,869-	66,869	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/10/19 B	30,000	1.089	0	32,681-	32,681	

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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/10/19 B	25,000	1.093	0	27,332-	27,332	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/10/19 S	15,000	1.093	0	16,392	16,431	-39
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	07/10/19 S	35,000	1.110	0	38,835	35,223	3,612
	ISSUE: 404280CC1 - VR HSBC HOLDINGS PLC 3.973% 5/22/30						
26083301	07/10/19 S	70,000	1.043	0	73,030	69,943	3,087
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	07/10/19 B	20,000	1.084	0	21,672-	21,672	
	ISSUE: 00817YAJ7 - AETNA INC 4.5% 5/15/42						
26083301	07/11/19 S	30,000	0.998	0	29,930	27,416	2,515
	ISSUE: 00817YAM0 - AETNA INC 4.125% 11/15/42						
26083301	07/11/19 B	30,000	0.947	0	28,400-	28,400	
	ISSUE: 961214EF6 - VR WESTPAC BANKING 4.11% 7/24/34						
26083301	07/16/19 B	70,000	1.000	0	70,000-	70,000	
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	07/16/19 S	20,000	1.069	0	21,384	19,933	1,450
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/16/19 S	65,000	1.023	0	66,523	66,691	-168
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/16/19 B	15,000	1.072	0	16,076-	16,076	
	ISSUE: 92343VDU5 - VERIZON COMMUNICATIO 5.25% 3/16/37						
26083301	07/17/19 S	30,000	1.188	0	35,630	32,119	3,511
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	07/17/19 B	20,000	1.171	0	23,411-	23,411	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	07/23/19 S	35,000	1.058	0	37,017	34,494	2,524
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	07/23/19 S	60,000	1.051	0	63,049	59,339	3,711
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	25,000	1.081	0	27,012-	27,012	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	50,000	1.081	0	54,023-	54,023	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
	ISSUE: 00440EAW7 - ACE INA HOLDINGS 4.35% 11/03/45						
26083301	07/23/19 S	30,000	1.166	0	34,979	30,963	4,016
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	07/23/19 S	35,000	1.132	0	39,613	36,894	2,718
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,975-	37,975	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	40,000	1.085	0	43,400-	43,400	

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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	50,000	1.085	0	54,227-	54,227	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	30,000	1.084	0	32,508-	32,508	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	40,000	1.085	0	43,388-	43,388	
	ISSUE: 032510AC3 - ANADARKO PETROLEUM 6.2% 3/15/40						
26083301	07/24/19 S	60,000	1.193	0	71,581	68,030	3,550
	ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40						
26083301	07/24/19 S	60,000	0.990	0	59,401	61,374	-1,973
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	07/24/19 S	50,000	1.055	0	52,732	51,348	1,384
	ISSUE: 737679DE7 - POTOMAC ELECTRIC POW 4.15% 3/15/43						
26083301	07/24/19 S	65,000	1.091	0	70,901	64,303	6,598
	ISSUE: 29273RAZ2 - ENERGY TRANSFER PART 5.95% 10/01/43						
26083301	07/24/19 S	55,000	1.111	0	61,113	54,316	6,797
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	07/25/19 S	40,000	1.118	0	44,713	40,910	3,803
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
	ISSUE: 907818FD5 - UNION PACIFIC CORP 3.55% 8/15/39						
26083301	07/29/19 B	125,000	0.997	0	124,644-	124,644	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/29/19 S	85,000	1.084	0	92,172	92,027	145
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
26083301	08/02/19 B	45,000	1.024	0	46,067-	46,067	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	40,000	1.128	0	45,119	44,532	587
	ISSUE: 674599CX1 - OCCIDENTAL PETROLEUM 4.3% 8/15/39						
26083301	08/06/19 B	125,000	0.995	0	124,351-	124,351	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 S	70,000	1.164	0	81,463	80,742	720
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	10,000	1.189	0	11,892-	11,892	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	08/07/19 S	15,000	1.273	0	19,101	16,505	2,595
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	08/08/19 S	20,000	1.209	0	24,182	20,637	3,545
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
26083301	08/08/19 B	20,000	1.355	0	27,104-	27,104	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/09/19 S	45,000	1.172	0	52,748	52,495	253
	ISSUE: 907818EM6 - UNION PACIFIC CORP 3.799% 10/01/51						
26083301	08/09/19 B	55,000	1.054	0	57,988-	57,988	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	08/12/19 S	245,000	1.110	0	271,864	251,855	20,009

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/12/19 B	145,000	1.166	0	169,129-	169,129	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/12/19 S	40,000	1.167	0	46,673	46,443	231
	ISSUE: 824348BK1 - SHERWIN-WILLIAMS CO 3.8% 8/15/49						
26083301	08/12/19 B	55,000	0.997	0	54,844-	54,844	
	ISSUE: 911312BN5 - UNITED PARCEL SERVIC 3.75% 11/15/47						
26083301	08/13/19 S	25,000	1.065	0	26,637	23,654	2,983
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	08/13/19 S	50,000	1.080	0	53,982	51,891	2,091
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 S	15,000	1.169	0	17,543	17,416	127
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	08/13/19 B	30,000	1.211	0	36,323-	36,323	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/13/19 B	40,000	0.998	0	39,913-	39,913	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/13/19 S	80,000	0.995	0	79,581	79,789	-208
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	08/13/19 B	25,000	0.999	0	24,981-	24,981	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	08/13/19 B	25,000	1.109	0	27,714-	27,714	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	08/13/19 S	30,000	1.247	0	37,422	32,840	4,582
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28						
26083301	08/14/19 S	100,000	1.133	0	113,316	99,509	13,807
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 B	60,000	1.188	0	71,306-	71,306	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 S	35,000	1.187	0	41,557	41,211	346
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/14/19 B	95,000	1.004	0	95,341-	95,341	
	ISSUE: 913017CP2 - UNITED TECHNOLOGIES 4.05% 5/04/47						
26083301	08/14/19 B	45,000	1.143	0	51,442-	51,442	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	08/14/19 S	95,000	1.368	0	129,975	116,225	13,751
	ISSUE: 53944YAE3 - LLOYDS BANKING GROUP 4.344% 1/09/48						
26083301	08/15/19 S	30,000	0.994	0	29,805	28,591	1,214
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/15/19 B	15,000	1.202	0	18,038-	18,038	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/15/19 S	25,000	1.200	0	29,996	29,487	509
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	08/15/19 B	30,000	1.117	0	33,506-	33,506	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	08/15/19 S	20,000	1.377	0	27,540	24,468	3,071

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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: 666807BH4 - NORTHROP GRUMMAN COR 4.75% 6/01/43						
26083301	08/15/19 B	35,000	1.232	0	43,106-	43,106	
	ISSUE: 94974BGQ7 - WELLS FARGO & COMPAN 4.9% 11/17/45						
26083301	08/16/19 S	35,000	1.236	0	43,262	35,330	7,932
	ISSUE: 94974BGT1 - WELLS FARGO & COMPAN 4.4% 6/14/46						
26083301	08/16/19 B	35,000	1.157	0	40,482-	40,482	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	08/19/19 S	25,000	1.087	0	27,189	25,946	1,243
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 S	5,000	1.176	0	5,881	5,899	-18
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/19/19 B	20,000	1.002	0	20,038-	20,038	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	08/19/19 B	10,000	1.115	0	11,147-	11,147	
	ISSUE: 12189LBE0 - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	08/20/19 S	55,000	1.081	0	59,481	54,949	4,532
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	55,000	1.183	0	65,072-	65,072	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	45,000	1.186	0	53,360-	53,360	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	30,000	1.189	0	35,681-	35,681	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/20/19 S	145,000	1.006	0	145,929	145,692	237
	ISSUE: 26884ABM4 - ERP OPERATING LP 2.5% 2/15/30						
26083301	08/20/19 B	150,000	0.995	0	149,247-	149,247	
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	08/20/19 S	75,000	1.361	0	102,071	85,949	16,122
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	08/20/19 S	30,000	1.218	0	36,528	33,401	3,126
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	08/21/19 S	35,000	1.188	0	41,565	33,860	7,705
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 B	30,000	1.180	0	35,391-	35,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 S	75,000	1.183	0	88,711	88,809	-98
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 S	20,000	1.186	0	23,709	23,682	27
	ISSUE: 17275RAF9 - CISCO SYSTEMS INC 5.5% 1/15/40						
26083301	08/21/19 B	100,000	1.391	0	139,131-	139,131	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	08/21/19 B	25,000	1.197	0	29,928-	29,928	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 B	25,000	1.173	0	29,313-	29,313	
	ISSUE: 68233JBN3 - P/P ONCOR ELECTRIC 3.8% 6/01/49						
26083301	08/22/19 S	30,000	1.146	0	34,378	29,819	4,559

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 S	20,000	1.188	0	23,753	23,721	32
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	08/26/19 B	25,000	1.271	0	31,771-	31,771	
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	08/27/19 S	40,000	1.161	0	46,425	39,334	7,091
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 B	25,000	1.199	0	29,977-	29,977	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 S	20,000	1.208	0	24,156	23,820	336
	ISSUE: 74432QCE3 - PRUDENTIAL FINANCIAL 4.35% 2/25/50						
26083301	08/27/19 B	25,000	1.199	0	29,974-	29,974	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/29/19 B	50,000	1.203	0	60,164-	60,164	
	ISSUE: 026874AZ0 - AMERICAN INTL GROUP 6.25% 5/01/36						
26083301	08/29/19 S	80,000	1.335	0	106,770	98,202	8,568
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	10,000	1.204	0	12,036	12,067	-32
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	55,000	1.202	0	66,138	66,328	-190
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	09/04/19 B	15,000	1.045	0	15,669-	15,669	
	ISSUE: 828807DH7 - SIMON PROPERTY GROUP 3.25% 9/13/49						
26083301	09/04/19 B	75,000	0.996	0	74,701-	74,701	
	ISSUE: 94974BGT1 - WELLS FARGO & COMPAN 4.4% 6/14/46						
26083301	09/04/19 S	35,000	1.165	0	40,779	40,482	296
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	09/04/19 B	35,000	1.217	0	42,608-	42,608	
	ISSUE: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	09/05/19 B	65,000	1.138	0	73,949-	73,949	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	09/05/19 S	55,000	1.216	0	66,851	54,680	12,171
	ISSUE: 12189LAU5 - BURLINGTN NORTH SANT 4.55% 9/01/44						
26083301	09/06/19 B	25,000	1.220	0	30,495-	30,495	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/06/19 B	20,000	1.192	0	23,850-	23,850	
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	09/06/19 S	35,000	1.353	0	47,354	46,905	449
	ISSUE: 12189LAJ0 - BURLINGTN NORTH SANT 4.4% 3/15/42						
26083301	09/06/19 S	25,000	1.188	0	29,705	26,729	2,977
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	09/09/19 S	35,000	1.128	0	39,489	35,211	4,278
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/09/19 B	20,000	1.172	0	23,431-	23,431	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/09/19 S	35,000	1.000	0	35,011	35,335	-325

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 126408HC0 - CSX CORP 3.95% 5/01/50						
26083301	09/09/19 B	35,000	1.073	0	37,557-	37,557	
	ISSUE: 233851DW1 - P/P DAIMLER FINANCE 3.1% 8/15/29						
26083301	09/09/19 B	35,000	1.007	0	35,232-	35,232	
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	09/09/19 S	40,000	1.152	0	46,063	43,224	2,839
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 B	55,000	1.145	0	62,975-	62,975	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 B	40,000	1.142	0	45,694-	45,694	
	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
26083301	09/11/19 S	60,000	1.232	0	73,922	60,195	13,727
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	09/11/19 S	60,000	1.344	0	80,627	81,041	-414
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 B	25,000	1.132	0	28,309-	28,309	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 B	15,000	1.133	0	17,002-	17,002	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/12/19 B	45,000	0.986	0	44,388-	44,388	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	09/12/19 S	35,000	1.386	0	48,503	48,342	161
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	09/12/19 S	20,000	1.387	0	27,732	27,624	108
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/13/19 B	30,000	0.976	0	29,264-	29,264	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 B	145,000	1.121	0	162,581-	162,581	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/16/19 B	25,000	0.981	0	24,521-	24,521	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	09/16/19 S	165,000	1.150	0	189,800	166,051	23,749
	ISSUE: 606822BM5 - MITSUBISHI UFJ FIN 3.195% 7/18/29						
26083301	09/17/19 S	20,000	1.025	0	20,492	20,010	482
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 B	25,000	1.132	0	28,289-	28,289	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 S	35,000	1.134	0	39,687	39,619	68
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/17/19 B	20,000	0.983	0	19,666-	19,666	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/17/19 S	75,000	0.984	0	73,816	73,818	-1
	ISSUE: 302491AV7 - FMC CORP 4.5% 10/01/49						
26083301	09/17/19 B	50,000	1.000	0	49,975-	49,975	
	ISSUE: 302491AU9 - FMC CORP 3.45% 10/01/29						
26083301	09/17/19 B	80,000	1.000	0	79,999-	79,999	

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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: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	09/17/19 S	35,000	1.040	0	36,393	33,158	3,236
	ISSUE: 828807CT2 - SIMON PROPERTY GROUP 4.25% 10/01/44						
26083301	09/18/19 S	25,000	1.126	0	28,158	27,379	780
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 B	30,000	1.137	0	34,111-	34,111	
	ISSUE: 828807DH7 - SIMON PROPERTY GROUP 3.25% 9/13/49						
26083301	09/18/19 B	25,000	0.959	0	23,980-	23,980	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	09/18/19 S	40,000	1.044	0	41,752	37,894	3,857
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	85,000	1.141	0	96,950	96,352	598
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	09/19/19 B	100,000	0.985	0	98,528-	98,528	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	09/20/19 S	30,000	1.246	0	37,373	33,283	4,089
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	09/20/19 B	35,000	1.149	0	40,231-	40,231	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 B	20,000	1.154	0	23,081-	23,081	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 S	25,000	1.153	0	28,832	28,617	215
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/23/19 B	70,000	0.991	0	69,357-	69,357	
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	09/23/19 S	25,000	1.052	0	26,314	23,147	3,167
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/24/19 S	30,000	1.173	0	35,189	34,926	263
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	09/24/19 S	40,000	1.108	0	44,320	36,941	7,379
	ISSUE: 46625HJB7 - JPMORGAN CHASE & CO 5.6% 7/15/41						
26083301	09/24/19 B	40,000	1.363	0	54,531-	54,531	
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	09/24/19 B	45,000	1.159	0	52,139-	52,139	
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	09/25/19 S	65,000	1.190	0	77,322	65,169	12,153
	ISSUE: 023135AQ9 - AMAZON.COM INC 4.95% 12/05/44						
26083301	09/25/19 B	65,000	1.316	0	85,543-	85,543	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 S	35,000	1.170	0	40,961	40,456	505
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	09/25/19 B	45,000	1.006	0	45,266-	45,266	
	ISSUE: 594918BM5 - MICROSOFT CORP 4.75% 11/03/55						
26083301	09/25/19 B	75,000	1.340	0	100,493-	100,493	
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	09/25/19 S	80,000	1.181	0	94,493	90,065	4,428

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	35,000	1.161	0	40,627	40,535	92
	ISSUE: 68389XBG9 - ORACLE CORP 4.375% 5/15/55						
26083301	09/26/19 B	35,000	1.174	0	41,091-	41,091	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/27/19 S	20,000	1.163	0	23,269	23,196	72
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/27/19 S	45,000	0.993	0	44,663	44,776	-114
	ISSUE: 036752AK9 - ANTHEM INC 3.7% 9/15/49						
26083301	09/27/19 B	30,000	0.970	0	29,110-	29,110	
	ISSUE: 49326EEJ8 - KEYCORP 2.55% 10/01/29						
26083301	09/27/19 B	50,000	0.976	0	48,796-	48,796	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/01/19 S	25,000	1.168	0	29,203	29,075	128
	ISSUE: 595620AV7 - MIDAMERICAN ENERGY 3.15% 4/15/50						
26083301	10/01/19 B	30,000	0.994	0	29,831-	29,831	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/02/19 S	45,000	1.175	0	52,854	52,376	478
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/02/19 B	120,000	1.002	0	120,281-	120,281	
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	10/02/19 B	55,000	0.964	0	53,015-	53,015	
	ISSUE: 254687FL5 - WALT DISNEY COMPANY/ 2% 9/01/29						
26083301	10/02/19 S	125,000	0.980	0	122,468	122,651	-183
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/03/19 S	20,000	1.179	0	23,588	23,360	228
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	10/03/19 B	45,000	1.181	0	53,145-	53,145	
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
26083301	10/03/19 S	55,000	1.166	0	64,126	57,510	6,616
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	10/03/19 B	30,000	1.381	0	41,441-	41,441	
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	10/08/19 S	20,000	1.185	0	23,702	19,349	4,353
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 S	90,000	1.190	0	107,100	106,461	639
	ISSUE: 00206RDS8 - AT&T INC 5.45% 3/01/47						
26083301	10/08/19 B	120,000	1.210	0	145,262-	145,262	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	10/08/19 B	25,000	1.207	0	30,174-	30,174	
	ISSUE: 718172BL2 - PHILIP MORRIS INTL 4.25% 11/10/44						
26083301	10/09/19 B	30,000	1.088	0	32,634-	32,634	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 S	20,000	1.183	0	23,650	23,538	112
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	10/10/19 S	155,000	1.048	0	162,394	157,265	5,129

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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: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	10/10/19 S	40,000	1.097	0	43,874	39,820	4,054
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
26083301	10/10/19 S	80,000	1.079	0	86,299	79,324	6,975
	ISSUE: 097023CP8 - BOEING CO 3.25% 2/01/35						
26083301	10/10/19 B	130,000	1.043	0	135,563-	135,563	
	ISSUE: 07274NAN3 - P/P BAYER US FINANCE 4.625% 6/25/38						
26083301	10/10/19 S	120,000	1.084	0	130,093	118,123	11,970
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	35,000	1.155	0	40,441-	40,441	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	70,000	1.155	0	80,883-	80,883	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	35,000	1.155	0	40,441-	40,441	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	30,000	1.155	0	34,664-	34,664	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	35,000	1.155	0	40,441-	40,441	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	65,000	1.160	0	75,420-	75,420	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	130,000	0.997	0	129,553-	129,553	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 S	180,000	0.998	0	179,634	179,737	-102
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45						
26083301	10/10/19 S	55,000	1.008	0	55,413	58,670	-3,257
	ISSUE: 209111FG3 - CONSOLIDATED EDISON 4.5% 12/01/45						
26083301	10/10/19 S	40,000	1.182	0	47,280	41,439	5,841
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	10/10/19 S	55,000	1.190	0	65,423	54,680	10,743
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/15/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/15/19 S	30,000	1.133	0	34,004	30,879	3,125
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	10/16/19 S	55,000	1.139	0	62,634	59,308	3,326
	ISSUE: 023135BF2 - AMAZON.COM INC 3.875% 8/22/37						
26083301	10/16/19 S	105,000	1.137	0	119,398	103,127	16,270
	ISSUE: 69351UAV5 - PPL ELECTRIC UTILITI 4.15% 6/15/48						
26083301	10/16/19 S	50,000	1.149	0	57,433	50,887	6,545
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	10/16/19 S	185,000	1.136	0	210,180	187,383	22,798
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
26083301	10/16/19 S	140,000	1.164	0	162,954	148,067	14,888
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	10/16/19 S	45,000	1.235	0	55,555	49,925	5,631

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	155,000	1.139	0	176,627-	176,627	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	125,000	1.139	0	142,441-	142,441	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	35,000	1.139	0	39,884-	39,884	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,575-	45,575	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	25,000	1.140	0	28,508-	28,508	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	120,000	1.140	0	136,781-	136,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	75,000	1.140	0	85,488-	85,488	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	45,000	1.140	0	51,293-	51,293	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	100,000	1.140	0	113,984-	113,984	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	20,000	1.138	0	22,766	22,792	-26
	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
26083301	10/16/19 S	50,000	1.239	0	61,932	50,163	11,769
	ISSUE: 595620AU9 - MIDAMERICAN ENERGY 4.25% 7/15/49						
26083301	10/16/19 S	30,000	1.197	0	35,920	30,372	5,548
	ISSUE: 254687EG7 - P/P WALT DISNEY COMP 6.65% 11/15/37						
26083301	10/16/19 S	85,000	1.478	0	125,609	110,233	15,376
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	10/16/19 S	150,000	1.109	0	166,425	150,376	16,049
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	10/16/19 S	70,000	1.284	0	89,910	84,529	5,382
	ISSUE: 00817YAZ1 - AETNA INC 3.875% 8/15/47						
26083301	10/16/19 B	60,000	0.967	0	58,040-	58,040	
	ISSUE: 59562VAP2 - MIDAMERICAN ENERGY 5.95% 5/15/37						
26083301	10/16/19 S	110,000	1.366	0	150,223	135,563	14,660
	ISSUE: 931142DG5 - WAL-MART STORES INC 4% 4/11/43						
26083301	10/16/19 S	130,000	1.153	0	149,874	139,495	10,380

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/16/19	S	95,000	1.008	0	95,735	83,658	12,078
	ISSUE: 761713AZ9 - REYNOLDS AMERICAN IN 6.15% 9/15/43							
26083301	10/16/19	S	55,000	1.115	0	61,332	66,571	-5,239
	ISSUE: 655664AR1 - NORDSTROM INC 5% 1/15/44							
26083301	10/17/19	S	75,000	0.961	0	72,053	73,102	-1,049
	ISSUE: 05723KAF7 - BAKER HUGHES LLC/CO- 4.08% 12/15/47							
26083301	10/17/19	S	35,000	1.002	0	35,062	34,306	756
	ISSUE: 136375CV2 - CANADIAN NATL RAILWA 4.45% 1/20/49							
26083301	10/17/19	S	25,000	1.250	0	31,263	27,641	3,622
	ISSUE: 20605PAK7 - CONCHO RESOURCES INC 4.3% 8/15/28							
26083301	10/17/19	S	60,000	1.079	0	64,747	62,492	2,255
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	45,000	1.141	0	51,342-	51,342	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	45,000	1.141	0	51,342-	51,342	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	35,000	1.141	0	39,933-	39,933	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	25,000	1.139	0	28,477-	28,477	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	25,000	1.139	0	28,477-	28,477	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	35,000	1.141	0	39,933-	39,933	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	20,000	1.139	0	22,781-	22,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	40,000	1.139	0	45,563-	45,563	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	25,000	1.139	0	28,477-	28,477	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	55,000	1.142	0	62,820-	62,820	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	10/17/19	B	20,000	1.138	0	22,756-	22,756	
	ISSUE: 110122CC0 - P/P BRISTOL-MYERS SQ 4.125% 6/15/39							
26083301	10/17/19	S	40,000	1.131	0	45,247	39,963	5,284
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	10/17/19	B	55,000	0.989	0	54,398-	54,398	
	ISSUE: 682680AZ6 - ONEOK INC 4.45% 9/01/49							
26083301	10/17/19	S	65,000	0.990	0	64,316	64,888	-572
	ISSUE: 26138EAT6 - DR PEPPER SNAPPLE GR 4.5% 11/15/45							
26083301	10/17/19	S	50,000	1.084	0	54,197	52,222	1,975
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45							
26083301	10/17/19	S	25,000	1.166	0	29,158	29,921	-763
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45							
26083301	10/17/19	S	60,000	1.234	0	74,056	64,417	9,639

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	10/17/19 S	50,000	0.936	0	46,808	47,052	-244
	ISSUE: 075887BX6 - BECTON DICKINSON AND 4.669% 6/06/47						
26083301	10/17/19 S	50,000	1.177	0	58,849	50,433	8,416
	ISSUE: 171232AS0 - CHUBB CORP 6.5% 5/15/38						
26083301	10/17/19 S	25,000	1.473	0	36,817	37,513	-696
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 S	75,000	1.139	0	85,430	85,481	-51
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/18/19 S	45,000	0.990	0	44,529	44,561	-32
	ISSUE: 49326EEJ8 - KEYCORP 2.55% 10/01/29						
26083301	10/18/19 B	45,000	0.978	0	43,986-	43,986	
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	10/18/19 B	90,000	0.993	0	89,378-	89,378	
	ISSUE: 06051GHU6 - VR BANK OF AMERICA 4.078% 4/23/40						
26083301	10/21/19 B	50,000	1.101	0	55,038-	55,038	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/21/19 S	40,000	1.177	0	47,063	42,165	4,898
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	10/23/19 B	35,000	1.136	0	39,775-	39,775	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	10/23/19 S	35,000	1.137	0	39,804	36,026	3,779
	ISSUE: 111021AE1 - VR BRITISH TELECOM P 9.625% 12/15/30						
26083301	10/25/19 S	20,000	1.529	0	30,570	28,293	2,278
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/25/19 B	25,000	0.985	0	24,617-	24,617	
	ISSUE: 775109BG5 - ROGERS COMMUNICATION 4.3% 2/15/48						
26083301	10/28/19 B	25,000	1.101	0	27,520-	27,520	
	ISSUE: 17308CC53 - VR CITIGROUP INC 2.976% 11/05/30						
26083301	10/28/19 B	150,000	1.000	0	150,000-	150,000	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 S	20,000	1.115	0	22,297	22,445	-148
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/28/19 S	145,000	0.980	0	142,145	143,304	-1,159
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	25,000	1.117	0	27,922-	27,922	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/29/19 S	30,000	1.213	0	36,386	32,990	3,396
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	10/30/19 B	20,000	1.111	0	22,221-	22,221	
	ISSUE: 95000U2G7 - VR WELLS FARGO & COM 2.879% 10/30/30						
26083301	10/30/19 B	70,000	0.995	0	69,644-	69,644	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/30/19 B	25,000	1.119	0	27,980-	27,980	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/30/19 S	70,000	0.982	0	68,731	69,052	-321

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	10/30/19 S	30,000	1.179	0	35,378	31,624	3,754
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	10/30/19 S	20,000	1.125	0	22,489	20,097	2,392
	ISSUE: 961214EF6 - VR WESTPAC BANKING 4.11% 7/24/34						
26083301	10/31/19 S	35,000	1.049	0	36,724	35,000	1,724
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	20,000	1.152	0	23,041	23,006	34
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/31/19 B	35,000	0.990	0	34,650-	34,650	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	10/31/19 B	35,000	1.136	0	39,760-	39,760	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	10/31/19 S	35,000	1.099	0	38,458	34,308	4,150
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	10/31/19 B	25,000	1.301	0	32,535-	32,535	
	ISSUE: 20030NDA6 - COMCAST CORP 2.65% 2/01/30						
26083301	11/01/19 B	65,000	1.012	0	65,796-	65,796	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/01/19 B	25,000	1.143	0	28,570-	28,570	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/01/19 S	65,000	0.991	0	64,380	64,505	-124
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	11/01/19 B	25,000	1.200	0	30,007-	30,007	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/19 S	35,000	1.214	0	42,503	34,797	7,707
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/01/19 S	35,000	1.214	0	42,503	34,797	7,707
	ISSUE: 023135AQ9 - AMAZON.COM INC 4.95% 12/05/44						
26083301	11/04/19 B	25,000	1.305	0	32,619-	32,619	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	11/04/19 S	15,000	1.227	0	18,405	17,697	708
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	15,000	1.133	0	16,988-	16,988	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 S	20,000	1.130	0	22,603	22,689	-86
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 S	140,000	1.132	0	158,419	158,821	-402
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/04/19 B	370,000	0.986	0	364,869-	364,869	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	11/05/19 S	15,000	1.216	0	18,239	15,478	2,761
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/05/19 B	15,000	1.117	0	16,753-	16,753	
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	11/06/19 S	20,000	1.019	0	20,384	20,067	317

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: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48							
26083301	11/06/19	B	15,000	1.142	0	17,127-	17,127	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/06/19	B	15,000	1.120	0	16,805-	16,805	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/06/19	S	160,000	1.120	0	179,250	179,359	-109
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/06/19	S	10,000	1.120	0	11,203	11,210	-7
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	11/06/19	B	80,000	0.982	0	78,550-	78,550	
	ISSUE: 594918BK9 - MICROSOFT CORP 4.2% 11/03/35							
26083301	11/06/19	B	265,000	1.178	0	312,053-	312,053	
	ISSUE: 20030NCA7 - COMCAST CORP 3.15% 2/15/28							
26083301	11/06/19	S	95,000	1.048	0	99,511	95,718	3,792
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/07/19	B	30,000	1.101	0	33,028-	33,028	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	11/07/19	B	130,000	0.973	0	126,547-	126,547	
	ISSUE: 4042Q1AA5 - HSBC BK USA N A GLOB 5.875% 11/01/34							
26083301	11/07/19	S	80,000	1.312	0	104,958	90,758	14,200
	ISSUE: 4042Q1AB3 - HSBC BK USA 5.625% 8/15/35							
26083301	11/07/19	S	45,000	1.262	0	56,812	50,977	5,835
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48							
26083301	11/12/19	S	20,000	1.208	0	24,160	20,637	3,523
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38							
26083301	11/12/19	S	90,000	1.100	0	99,017	94,230	4,787
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29							
26083301	11/12/19	S	165,000	0.983	0	162,241	162,585	-344
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44							
26083301	11/12/19	S	85,000	1.155	0	98,208	99,113	-905
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/12/19	B	60,000	0.967	0	58,031-	58,031	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/12/19	B	20,000	0.972	0	19,431-	19,431	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/12/19	B	75,000	0.970	0	72,738-	72,738	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/13/19	B	95,000	0.979	0	92,996-	92,996	
	ISSUE: 25470DAJ8 - DISCOVERY COMMUNICAT 4.875% 4/01/43							
26083301	11/13/19	S	130,000	1.062	0	137,991	122,606	15,385
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/14/19	B	40,000	0.988	0	39,513-	39,513	
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49							
26083301	11/14/19	S	45,000	0.944	0	42,479	43,149	-670
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/15/19	S	60,000	0.988	0	59,259	59,179	80

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/18/19 S	100,000	0.994	0	99,387	99,421	-35
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/18/19 S	60,000	1.027	0	61,615	59,775	1,840
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 B	50,000	0.991	0	49,547-	49,547	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 B	45,000	0.989	0	44,487-	44,487	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 S	80,000	0.998	0	79,838	79,557	281
	ISSUE: 29736RAM2 - ESTEE LAUDER CO INC 3.125% 12/01/49						
26083301	11/19/19 B	90,000	0.988	0	88,892-	88,892	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 S	90,000	1.004	0	90,316	90,077	240
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 S	55,000	1.002	0	55,086	55,047	39
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	11/21/19 B	65,000	1.176	0	76,431-	76,431	
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	11/21/19 S	30,000	1.014	0	30,431	27,396	3,035
	ISSUE: 02209SAR4 - ALTRIA GROUP INC 5.375% 1/31/44						
26083301	11/21/19 B	30,000	1.112	0	33,365-	33,365	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/26/19 B	35,000	1.016	0	35,552-	35,552	
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	11/26/19 S	45,000	1.218	0	54,822	47,649	7,172
	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48						
26083301	12/03/19 B	45,000	1.202	0	54,115-	54,115	
	ISSUE: 828807DH7 - SIMON PROPERTY GROUP 3.25% 9/13/49						
26083301	12/03/19 S	45,000	0.987	0	44,431	44,274	156
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/05/19 B	350,000	0.994	0	348,045-	348,045	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 B	10,000	1.002	0	10,020-	10,020	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 S	140,000	0.997	0	139,639	140,571	-931
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	12/05/19 S	15,000	1.032	0	15,482	13,698	1,784
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/10/19 S	55,000	0.996	0	54,785	55,073	-287
	ISSUE: 136385AY7 - CANADIAN NATL RESOUR 4.95% 6/01/47						
26083301	12/10/19 B	60,000	1.194	0	71,658-	71,658	
	ISSUE: 931142DG5 - WAL-MART STORES INC 4% 4/11/43						
26083301	12/11/19 B	25,000	1.169	0	29,214-	29,214	
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
26083301	12/12/19 S	20,000	1.085	0	21,702	19,934	1,768

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 B	20,000	0.984	0	19,675-	19,675	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/16/19 B	45,000	0.989	0	44,494-	44,494	
	ISSUE: 111021AE1 - VR BRITISH TELECOM P 9.625% 12/15/30						
26083301	12/16/19 S	35,000	1.538	0	53,816	49,512	4,304
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	12/17/19 B	35,000	1.094	0	38,282-	38,282	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	12/17/19 B	25,000	1.255	0	31,385-	31,385	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	25,000	0.989	0	24,730	24,758	-28
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	30,000	0.989	0	29,677	29,710	-33
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/19/19 B	85,000	0.983	0	83,579-	83,579	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/19/19 S	100,000	0.986	0	98,590	98,408	182
	ISSUE: 377372AN7 - GLAXOSMITHKLINE CAP 3.875% 5/15/28						
26083301	12/19/19 S	95,000	1.103	0	104,828	95,471	9,357
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	45,000	0.975	0	43,875-	43,875	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	20,000	0.975	0	19,500-	19,500	
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
26083301	12/19/19 S	35,000	1.177	0	41,185	36,484	4,701
	ISSUE: 717081EV1 - PFIZER INC 4% 3/15/49						
26083301	12/19/19 S	20,000	1.157	0	23,140	19,673	3,466
	ISSUE: 717081ED1 - PFIZER INC 4.125% 12/15/46						
26083301	12/19/19 S	45,000	1.167	0	52,512	46,810	5,702
	ISSUE: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43						
26083301	12/19/19 S	45,000	1.155	0	51,999	45,696	6,303
	ISSUE: 912796TF6 - US TREASURY BILL 2/13/20						
26083301	12/31/19 S	435,000	0.998	0	433,456	433,456	0
	SUB-TOTAL			0	41,523,110	40,764,158	758,298
	BROKER: CHASE SECURITIES INC						
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 B	20,000	1.002	0	20,044-	20,044	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	01/02/19 S	30,000	0.839	0	25,176	24,871	305
	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48						
26083301	01/07/19 B	45,000	0.916	0	41,226-	41,226	
	ISSUE: 205887CD2 - CONAGRA BRANDS INC 5.3% 11/01/38						
26083301	01/07/19 S	55,000	0.936	0	51,491	54,609	-3,118
	ISSUE: 565122AE8 - P/P MAPLE ESCROW SUB 4.985% 5/25/38						
26083301	01/07/19 S	75,000	0.966	0	72,446	74,943	-2,497
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/07/19 B	45,000	1.001	0	45,028-	45,028	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	01/08/19 S	40,000	0.945	0	37,798	37,456	342
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	01/08/19 S	45,000	0.947	0	42,616	44,015	-1,399
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	01/08/19 B	45,000	0.912	0	41,020-	41,020	
	ISSUE: 68389XBH7 - ORACLE CORP 3.85% 7/15/36						
26083301	01/08/19 B	55,000	0.953	0	52,393-	52,393	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/09/19 B	730,000	1.033	0	754,295-	754,295	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	325,000	0.992	0	322,486	320,636	1,850
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	35,000	0.994	0	34,798	34,568	230
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	30,000	0.993	0	29,798	29,665	133
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	01/09/19 B	35,000	1.015	0	35,524-	35,524	
	ISSUE: 219350AV7 - CORNING INC 5.75% 8/15/40						
26083301	01/09/19 B	55,000	1.050	0	57,721-	57,721	
	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48						
26083301	01/10/19 S	45,000	0.908	0	40,841	43,892	-3,052
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
26083301	01/10/19 S	65,000	0.986	0	64,055	64,942	-887
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	30,000	0.995	0	29,859-	29,859	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	50,000	0.996	0	49,797-	49,797	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	20,000	0.987	0	19,730-	19,730	
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	01/10/19 B	65,000	0.990	0	64,379-	64,379	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	01/10/19 S	85,000	0.915	0	77,752	85,224	-7,472
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/16/19 S	45,000	0.985	0	44,339	44,482	-143

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	01/16/19 B	50,000	0.986	0	49,282-	49,282	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/17/19 B	85,000	1.034	0	87,882-	87,882	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/17/19 S	30,000	1.032	0	30,975	31,002	-27
	ISSUE: 35137LAC9 - P/P FOX CORP 4.709% 1/25/29						
26083301	01/17/19 S	95,000	1.013	0	96,265	95,000	1,265
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	01/17/19 B	30,000	1.006	0	30,183-	30,183	
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	01/18/19 S	60,000	0.952	0	57,107	59,001	-1,894
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 B	40,000	0.983	0	39,331-	39,331	
	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48						
26083301	01/23/19 S	40,000	0.937	0	37,466	39,015	-1,549
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 B	30,000	0.984	0	29,531-	29,531	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 S	25,000	0.984	0	24,609	24,686	-77
	ISSUE: 26138EAY5 - DR PEPPER SNAPPLE GR 4.42% 12/15/46						
26083301	01/23/19 B	35,000	0.858	0	30,034-	30,034	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/24/19 S	35,000	0.993	0	34,754	34,561	193
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	01/24/19 B	55,000	0.941	0	51,766-	51,766	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/25/19 S	115,000	0.987	0	113,491	113,573	-82
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	01/25/19 B	30,000	0.830	0	24,909-	24,909	
	ISSUE: 02209SAR4 - ALTRIA GROUP INC 5.375% 1/31/44						
26083301	01/25/19 S	30,000	0.924	0	27,722	34,092	-6,369
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/28/19 S	60,000	0.986	0	59,184	59,262	-78
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
26083301	01/28/19 B	75,000	0.810	0	60,779-	60,779	
	ISSUE: 637432NT8 - NATIONAL RURAL UTIL 4.3% 3/15/49						
26083301	01/28/19 B	70,000	0.997	0	69,761-	69,761	
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	01/28/19 S	70,000	0.952	0	66,609	76,736	-10,127
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/30/19 S	35,000	0.988	0	34,584	34,588	-3
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	01/30/19 B	40,000	1.038	0	41,521-	41,521	
	ISSUE: 03522AAE0 - P/P ANHEUSER-BUSCH 4.7% 2/01/36						
26083301	01/31/19 B	25,000	0.964	0	24,090-	24,090	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	01/31/19 B	70,000	1.038	0	72,666-	72,666	
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	01/31/19 S	20,000	1.044	0	20,880	20,254	626
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	01/31/19 S	65,000	0.886	0	57,575	68,507	-10,932
	ISSUE: 161175BM5 - CHARTER COMM OPT LLC 5.375% 4/01/38						
26083301	02/01/19 S	45,000	0.969	0	43,616	43,429	186
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/01/19 B	25,000	0.993	0	24,813-	24,813	
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	02/01/19 S	55,000	1.025	0	56,361	59,433	-3,073
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	02/01/19 B	45,000	0.886	0	39,861-	39,861	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/07/19 S	30,000	0.875	0	26,234	24,781	1,454
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/07/19 S	20,000	0.997	0	19,947	19,857	90
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/07/19 B	35,000	0.888	0	31,093-	31,093	
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	02/07/19 B	25,000	1.280	0	31,999-	31,999	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/08/19 S	30,000	1.006	0	30,164	29,794	370
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/08/19 B	60,000	0.881	0	52,856-	52,856	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 S	45,000	1.069	0	48,120	48,468	-348
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 S	35,000	1.069	0	37,427	37,698	-271
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	02/12/19 B	50,000	0.997	0	49,861-	49,861	
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
26083301	02/12/19 B	80,000	0.998	0	79,812-	79,812	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/13/19 B	20,000	1.069	0	21,372-	21,372	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/13/19 B	40,000	1.068	0	42,731-	42,731	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	02/13/19 S	65,000	0.953	0	61,922	64,275	-2,353
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	02/13/19 S	25,000	1.102	0	27,555	27,509	45
	ISSUE: 61744YAR9 - VR MORGAN STANLEY 4.40748% 4/22/39						
26083301	02/14/19 S	30,000	1.018	0	30,530	29,811	720
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/14/19 B	20,000	1.074	0	21,488-	21,488	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 61744YAR9 - VR MORGAN STANLEY 4.40748% 4/22/39						
26083301	02/19/19 S	60,000	1.013	0	60,779	59,621	1,158
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/19/19 S	85,000	1.076	0	91,481	91,421	60
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/19/19 B	40,000	1.076	0	43,025-	43,025	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/19/19 S	15,000	1.081	0	16,209	16,134	75
	ISSUE: 20030NCU3 - COMCAST CORP 4.25% 10/15/30						
26083301	02/19/19 S	80,000	1.044	0	83,530	79,954	3,576
	ISSUE: 00206RFS6 - AT&T INC 5.3% 8/15/58						
26083301	02/19/19 B	20,000	0.967	0	19,342-	19,342	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/19/19 B	200,000	0.998	0	199,617-	199,617	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/19/19 B	85,000	0.999	0	84,920-	84,920	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/19/19 B	35,000	0.999	0	34,967-	34,967	
	ISSUE: 00206RHJ4 - AT&T INC 4.35% 3/01/29						
26083301	02/19/19 S	40,000	1.000	0	39,980	39,803	177
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	02/20/19 S	40,000	0.954	0	38,174	39,406	-1,232
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	02/20/19 S	40,000	0.942	0	37,668	38,142	-474
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	30,000	1.077	0	32,302-	32,302	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	02/20/19 B	50,000	0.960	0	47,974-	47,974	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	02/21/19 S	30,000	0.967	0	28,998	28,092	906
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	02/21/19 S	90,000	0.965	0	86,844	88,502	-1,658
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	02/21/19 B	35,000	1.048	0	36,676-	36,676	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	02/21/19 B	45,000	1.002	0	45,093-	45,093	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	25,000	1.065	0	26,625-	26,625	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	80,000	1.066	0	85,288-	85,288	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	55,000	1.065	0	58,592-	58,592	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	30,000	1.066	0	31,973	32,169	-195
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	35,000	1.068	0	37,379	37,530	-151

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	40,000	1.065	0	42,595	42,833	-237
	ISSUE: 126408HM8 - CSX CORP 4.25% 3/15/29						
26083301	02/21/19 B	75,000	1.029	0	77,178-	77,178	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/21/19 S	70,000	0.994	0	69,593	69,773	-181
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	02/21/19 S	140,000	0.954	0	133,510	133,969	-460
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	02/21/19 B	50,000	0.997	0	49,828-	49,828	
	ISSUE: 61744YAR9 - VR MORGAN STANLEY 4.40748% 4/22/39						
26083301	02/22/19 B	45,000	1.015	0	45,678-	45,678	
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	02/22/19 S	75,000	1.034	0	77,577	75,522	2,055
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 S	15,000	1.067	0	16,003	16,057	-54
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	02/25/19 B	25,000	0.899	0	22,481-	22,481	
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	02/26/19 B	45,000	0.938	0	42,191-	42,191	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	02/26/19 S	45,000	0.991	0	44,600	45,429	-829
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/27/19 S	190,000	1.062	0	201,727	203,456	-1,729
	ISSUE: 00206RDE9 - AT&T INC 6.35% 3/15/40						
26083301	02/27/19 B	35,000	1.109	0	38,807-	38,807	
	ISSUE: 00206RDF6 - AT&T INC 6% 8/15/40						
26083301	02/27/19 S	35,000	1.077	0	37,711	38,071	-360
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	02/28/19 B	65,000	0.918	0	59,690-	59,690	
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	02/28/19 B	25,000	0.921	0	23,035-	23,035	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/28/19 S	55,000	1.056	0	58,059	58,656	-597
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/28/19 S	25,000	1.061	0	26,516	26,662	-146
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/28/19 S	20,000	1.056	0	21,116	21,330	-214
	ISSUE: 40573LAW6 - P/P HALFMOON PARENT 4.9% 12/15/48						
26083301	02/28/19 B	70,000	0.991	0	69,366-	69,366	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/28/19 B	475,000	0.993	0	471,512-	471,512	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/28/19 B	60,000	0.993	0	59,606-	59,606	
	ISSUE: 00206RHJ4 - AT&T INC 4.35% 3/01/29						
26083301	02/28/19 S	65,000	0.997	0	64,810	64,680	130

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	02/28/19 B	35,000	0.956	0	33,458-	33,458	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	02/28/19 B	45,000	0.959	0	43,146-	43,146	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	02/28/19 S	65,000	0.899	0	58,435	67,884	-9,449
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	02/28/19 S	25,000	0.902	0	22,552	26,109	-3,557
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	03/04/19 B	35,000	0.923	0	32,319-	32,319	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/04/19 B	50,000	1.055	0	52,742-	52,742	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/04/19 B	40,000	1.051	0	42,038-	42,038	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/04/19 S	100,000	1.054	0	105,402	105,866	-464
	ISSUE: 717081EK5 - PFIZER INC 4.2% 9/15/48						
26083301	03/04/19 S	45,000	1.022	0	45,983	45,042	941
	ISSUE: 6174468G7 - VR MORGAN STANLEY 4.431% 1/23/30						
26083301	03/04/19 S	30,000	1.032	0	30,956	30,209	747
	ISSUE: 717081EV1 - PFIZER INC 4% 3/15/49						
26083301	03/04/19 B	115,000	0.984	0	113,122-	113,122	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	03/04/19 S	60,000	0.987	0	59,216	60,572	-1,355
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	03/04/19 B	20,000	0.951	0	19,022-	19,022	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	03/04/19 S	35,000	0.904	0	31,643	36,553	-4,910
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/06/19 S	120,000	1.030	0	123,583	120,665	2,918
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 B	100,000	1.060	0	106,000-	106,000	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 B	50,000	1.061	0	53,047-	53,047	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 S	70,000	1.060	0	74,200	74,235	-35
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 S	30,000	1.059	0	31,779	31,881	-102
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	03/06/19 B	85,000	1.001	0	85,052-	85,052	
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	03/06/19 B	35,000	1.005	0	35,180-	35,180	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/06/19 S	200,000	0.995	0	198,930	199,012	-82
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	03/06/19 B	215,000	0.993	0	213,523-	213,523	

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: 172967LS8 - VR CITIGROUP INC 3.52% 10/27/28						
26083301	03/07/19 S	30,000	0.970	0	29,104	29,081	23
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	03/07/19 B	15,000	1.041	0	15,616-	15,616	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	03/07/19 S	40,000	0.979	0	39,140	40,436	-1,295
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 B	30,000	1.066	0	31,992-	31,992	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	03/08/19 S	50,000	0.978	0	48,882	50,545	-1,663
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/08/19 B	35,000	1.073	0	37,565-	37,565	
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL COR 4.4% 5/06/44						
26083301	03/12/19 B	50,000	1.068	0	53,406-	53,406	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 B	25,000	1.078	0	26,953-	26,953	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 S	40,000	1.069	0	42,775	42,695	80
	ISSUE: 06051GHQ5 - VR BANK OF AMERICA 3.974% 2/07/30						
26083301	03/12/19 S	175,000	1.008	0	176,307	175,000	1,307
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	03/12/19 S	40,000	0.979	0	39,161	38,281	880
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/12/19 B	85,000	1.006	0	85,557-	85,557	
	ISSUE: 06051GHM4 - VR BANK OF AMERICA 4.271% 7/23/29						
26083301	03/13/19 S	140,000	1.028	0	143,878	139,313	4,565
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 S	30,000	1.074	0	32,208	32,080	128
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
26083301	03/13/19 S	25,000	1.002	0	25,060	24,812	248
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/13/19 B	65,000	0.998	0	64,838-	64,838	
	ISSUE: 482480AH3 - KLA-TENCOR CORP 5% 3/15/49						
26083301	03/13/19 B	40,000	0.993	0	39,711-	39,711	
	ISSUE: 501044DK4 - KROGER CO 4.65% 1/15/48						
26083301	03/13/19 B	25,000	0.900	0	22,499-	22,499	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	03/14/19 S	55,000	0.993	0	54,599	55,524	-925
	ISSUE: 46625HHF0 - JPMORGAN CHASE & CO 6.4% 5/15/38						
26083301	03/14/19 B	60,000	1.262	0	75,737-	75,737	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 B	110,000	1.070	0	117,730-	117,730	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	80,000	1.069	0	85,550	85,572	-22
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 S	260,000	1.001	0	260,213	259,415	799

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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: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/19/19 B	100,000	0.995	0	99,517-	99,517	
	ISSUE: 404280BT5 - VR HSBC HOLDINGS PLC 4.583% 6/19/29						
26083301	03/20/19 S	55,000	1.036	0	56,964	55,056	1,908
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/20/19 B	50,000	1.003	0	50,156-	50,156	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	95,000	1.082	0	102,793-	102,793	
	ISSUE: 837004CJ7 - SOUTH CAROLINA ELEC& 5.1% 6/01/65						
26083301	03/21/19 S	90,000	1.123	0	101,092	89,274	11,818
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 B	45,000	1.098	0	49,409-	49,409	
	ISSUE: 46625HHF0 - JPMORGAN CHASE & CO 6.4% 5/15/38						
26083301	03/22/19 S	60,000	1.289	0	77,321	75,737	1,584
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 S	55,000	1.102	0	60,586	60,399	187
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	03/25/19 B	65,000	1.036	0	67,340-	67,340	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	03/29/19 S	50,000	0.999	0	49,952	49,676	276
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	03/29/19 B	20,000	1.044	0	20,890-	20,890	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 B	285,000	1.113	0	317,330-	317,330	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 S	15,000	1.111	0	16,659	16,705	-45
	ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39						
26083301	03/29/19 B	40,000	1.284	0	51,352-	51,352	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/01/19 B	20,000	1.102	0	22,038-	22,038	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/01/19 S	40,000	1.097	0	43,875	44,521	-646
	ISSUE: 64952GAQ1 - P/P NEW YORK LIFE IN 4.45% 5/15/69						
26083301	04/01/19 B	45,000	0.993	0	44,675-	44,675	
	ISSUE: 617482V92 - MORGAN STANLEY 6.375% 7/24/42						
26083301	04/01/19 S	25,000	1.300	0	32,490	31,800	690
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/02/19 S	50,000	1.073	0	53,659	50,419	3,240
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 B	40,000	1.102	0	44,075-	44,075	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 S	40,000	1.102	0	44,075	44,412	-337
	ISSUE: 03522AAE0 - P/P ANHEUSER-BUSCH 4.7% 2/01/36						
26083301	04/02/19 B	85,000	0.993	0	84,399-	84,399	
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	04/02/19 S	75,000	1.076	0	80,681	75,953	4,728

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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: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	04/02/19 B	50,000	1.029	0	51,430-	51,430	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/03/19 S	70,000	1.071	0	74,987	70,587	4,400
	ISSUE: 035240AM2 - ANHEUSER-BUSCH INBEV 4.375% 4/15/38						
26083301	04/03/19 S	25,000	0.947	0	23,681	24,312	-632
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 B	50,000	1.092	0	54,586-	54,586	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 B	60,000	1.091	0	65,475-	65,475	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 B	40,000	1.091	0	43,631-	43,631	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	15,000	1.090	0	16,345	16,555	-209
	ISSUE: 03522AAE0 - P/P ANHEUSER-BUSCH 4.7% 2/01/36						
26083301	04/03/19 B	25,000	0.986	0	24,653-	24,653	
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	04/03/19 S	55,000	1.063	0	58,455	55,357	3,098
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	04/03/19 S	65,000	1.019	0	66,216	65,619	596
	ISSUE: 37045VAP5 - GENERAL MOTORS CO 5.15% 4/01/38						
26083301	04/03/19 B	30,000	0.917	0	27,515-	27,515	
	ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44						
26083301	04/04/19 S	35,000	1.111	0	38,893	35,654	3,239
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/04/19 B	30,000	1.092	0	32,761-	32,761	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 S	15,000	1.091	0	16,366	16,477	-111
	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
26083301	04/08/19 B	20,000	1.028	0	20,568-	20,568	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/10/19 S	15,000	1.097	0	16,460	16,466	-5
	ISSUE: 161175BA1 - CHARTER COMM OPT LLC 6.484% 10/23/45						
26083301	04/10/19 B	20,000	1.126	0	22,529-	22,529	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	04/11/19 S	45,000	1.134	0	51,025	50,272	753
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	04/11/19 B	45,000	1.038	0	46,686-	46,686	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 B	75,000	1.083	0	81,246-	81,246	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	04/15/19 S	115,000	1.001	0	115,139	108,778	6,361
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	04/16/19 B	255,000	0.973	0	247,977-	247,977	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	15,000	1.079	0	16,179	16,238	-59

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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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	205,000	1.077	0	220,888	221,920	-1,033
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	04/16/19 B	25,000	1.002	0	25,055-	25,055	
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	04/16/19 S	45,000	1.055	0	47,488	45,678	1,810
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/16/19 B	40,000	1.004	0	40,175-	40,175	
	ISSUE: 370334CH5 - GENERAL MILLS INC 4.55% 4/17/38						
26083301	04/17/19 S	65,000	1.006	0	65,397	63,435	1,961
	ISSUE: 136375CV2 - CANADIAN NATL RAILWA 4.45% 1/20/49						
26083301	04/17/19 B	65,000	1.113	0	72,313-	72,313	
	ISSUE: 136375CV2 - CANADIAN NATL RAILWA 4.45% 1/20/49						
26083301	04/17/19 B	25,000	1.110	0	27,756-	27,756	
	ISSUE: 907818EX2 - UNION PACIFIC CORP 4.8% 9/10/58						
26083301	04/17/19 S	30,000	1.083	0	32,484	31,222	1,262
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	40,000	1.077	0	43,081-	43,081	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	30,000	1.076	0	32,278-	32,278	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	25,000	1.077	0	26,934	26,927	7
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	60,000	1.078	0	64,659	64,624	36
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	04/17/19 S	70,000	1.114	0	77,993	70,927	7,066
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	04/17/19 B	80,000	1.087	0	86,950-	86,950	
	ISSUE: 4423313K8 - HOUSTON TX 3.961% 3/01/47						
26083301	04/18/19 S	50,000	1.027	0	51,357	50,000	1,357
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/18/19 B	40,000	1.083	0	43,313-	43,313	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/18/19 B	40,000	1.082	0	43,288-	43,288	
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	04/18/19 S	55,000	0.985	0	54,146	50,324	3,823
	ISSUE: 205887CD2 - CONAGRA BRANDS INC 5.3% 11/01/38						
26083301	04/23/19 S	25,000	1.036	0	25,895	24,822	1,072
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	04/23/19 B	210,000	0.997	0	209,301-	209,301	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	15,000	1.079	0	16,186-	16,186	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	170,000	1.079	0	183,461	183,377	83
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/24/19 B	25,000	1.088	0	27,195-	27,195	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/24/19 S	25,000	1.086	0	27,141	27,159	-19
	ISSUE: 88579YAZ4 - 3M COMPANY 3.625% 10/15/47						
26083301	04/24/19 B	30,000	0.972	0	29,147-	29,147	
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	04/24/19 S	30,000	1.321	0	39,632	40,095	-463
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 S	10,000	1.086	0	10,864	10,863	1
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	04/25/19 B	10,000	1.089	0	10,889-	10,889	
	ISSUE: 126408HM8 - CSX CORP 4.25% 3/15/29						
26083301	04/25/19 S	20,000	1.066	0	21,315	20,581	734
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/25/19 B	20,000	1.008	0	20,159-	20,159	
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	04/29/19 S	40,000	1.059	0	42,349	39,124	3,225
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	40,000	1.084	0	43,356-	43,356	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	25,000	1.082	0	27,047-	27,047	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 S	45,000	1.084	0	48,776	48,864	-88
	ISSUE: 46647PBD7 - VR JPMORGAN CHASE & 3.702% 5/06/30						
26083301	04/29/19 B	165,000	1.000	0	165,000-	165,000	
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
26083301	04/29/19 B	55,000	0.889	0	48,876-	48,876	
	ISSUE: 03523TBV9 - ANHEUSER-BUSCH INBEV 5.55% 1/23/49						
26083301	04/29/19 B	55,000	1.112	0	61,181-	61,181	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/29/19 S	160,000	1.008	0	161,275	161,456	-181
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	04/29/19 S	55,000	1.033	0	56,828	54,621	2,207
	ISSUE: 60871RAD2 - MOLSON COORS BREWING 5% 5/01/42						
26083301	04/29/19 S	60,000	0.996	0	59,773	58,361	1,412
	ISSUE: 219350BF1 - CORNING INC 4.375% 11/15/57						
26083301	05/01/19 B	45,000	0.930	0	41,864-	41,864	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/01/19 S	35,000	1.093	0	38,265	38,058	207
	ISSUE: 20030NCL3 - COMCAST CORP 4.6% 10/15/38						
26083301	05/06/19 S	45,000	1.080	0	48,617	44,827	3,790
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	05/06/19 B	35,000	1.093	0	38,249-	38,249	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/07/19 B	100,000	1.101	0	110,133-	110,133	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	05/07/19 S	245,000	1.014	0	248,531	247,230	1,302

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 887317AU9 - TIME WARNER INC 4.65% 6/01/44						
26083301	05/08/19 B	55,000	0.971	0	53,429-	53,429	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 B	60,000	1.103	0	66,169-	66,169	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 S	35,000	1.096	0	38,369	38,437	-68
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 S	140,000	1.097	0	153,563	153,747	-184
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 S	135,000	1.097	0	148,078	148,256	-178
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	05/08/19 B	170,000	0.986	0	167,588-	167,588	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	05/08/19 B	220,000	0.995	0	218,964-	218,964	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	05/08/19 S	70,000	1.127	0	78,894	74,282	4,612
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 B	45,000	1.100	0	49,486-	49,486	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 B	15,000	1.102	0	16,528-	16,528	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 B	60,000	1.100	0	66,019-	66,019	
	ISSUE: 714295AA0 - PERRIGO FINANCE PLC 4.9% 12/15/44						
26083301	05/09/19 S	30,000	0.849	0	25,464	29,072	-3,608
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48						
26083301	05/09/19 S	60,000	0.987	0	59,195	56,947	2,248
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	05/09/19 S	60,000	1.116	0	66,980	60,795	6,185
	ISSUE: 46647PBD7 - VR JPMORGAN CHASE & 3.702% 5/06/30						
26083301	05/10/19 S	60,000	1.004	0	60,218	60,006	212
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	05/10/19 B	55,000	1.017	0	55,937-	55,937	
	ISSUE: 565122AG3 - P/P MAPLE ESCROW SUB 5.085% 5/25/48						
26083301	05/13/19 S	25,000	1.041	0	26,017	25,789	229
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	20,000	1.034	0	20,675-	20,675	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/14/19 S	35,000	1.029	0	36,001	36,087	-86
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/14/19 S	75,000	1.029	0	77,145	77,329	-185
	ISSUE: 94106LBJ7 - WASTE MANAGEMENT INC 4% 7/15/39						
26083301	05/14/19 B	50,000	0.999	0	49,948-	49,948	
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	05/14/19 B	90,000	0.999	0	89,885-	89,885	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/15/19 B	45,000	1.036	0	46,642-	46,642	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44						
26083301	05/16/19 B	95,000	0.968	0	91,997-	91,997	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/16/19 S	65,000	1.033	0	67,153	67,189	-36
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	05/20/19 B	25,000	0.972	0	24,291-	24,291	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	05/20/19 S	25,000	1.090	0	27,239	27,250	-11
	ISSUE: 209111FF5 - CONSOLIDATED EDISON 4.625% 12/01/54						
26083301	05/22/19 S	35,000	1.077	0	37,681	35,178	2,504
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
26083301	05/22/19 S	25,000	0.892	0	22,309	20,966	1,343
	ISSUE: 05526DBD6 - BAT CAPITAL CORP 4.39% 8/15/37						
26083301	05/22/19 B	30,000	0.911	0	27,333-	27,333	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 B	35,000	1.037	0	36,296-	36,296	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 B	45,000	1.037	0	46,666-	46,666	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 B	45,000	1.037	0	46,680-	46,680	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 S	45,000	1.039	0	46,738	47,100	-362
	ISSUE: 01959LAC6 - ALLINA HEALTH SYSTEM 3.887% 4/15/49						
26083301	05/22/19 B	55,000	1.000	0	55,000-	55,000	
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	05/22/19 S	65,000	1.224	0	79,593	77,427	2,166
	ISSUE: 58013MEK6 - MCDONALD'S CORP 4.875% 7/15/40						
26083301	05/22/19 S	65,000	1.077	0	70,012	70,722	-711
	ISSUE: 205887CD2 - CONAGRA BRANDS INC 5.3% 11/01/38						
26083301	05/23/19 B	40,000	1.029	0	41,144-	41,144	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 S	25,000	1.050	0	26,246	26,167	79
	ISSUE: 46647PBD7 - VR JPMORGAN CHASE & 3.702% 5/06/30						
26083301	05/28/19 S	90,000	1.012	0	91,090	90,009	1,081
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/28/19 B	85,000	1.010	0	85,823-	85,823	
	ISSUE: 595620AU9 - MIDAMERICAN ENERGY 4.25% 7/15/49						
26083301	05/28/19 B	45,000	1.075	0	48,371-	48,371	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/28/19 S	40,000	1.060	0	42,400	42,335	65
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	05/28/19 S	45,000	0.961	0	43,236	43,944	-708
	ISSUE: 65473QBC6 - NISOURCE FINANCE COR 4.8% 2/15/44						
26083301	05/28/19 B	45,000	1.069	0	48,115-	48,115	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	05/30/19 S	70,000	1.002	0	70,165	67,807	2,358

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: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	05/30/19 B	50,000	0.943	0	47,136-	47,136	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/30/19 B	55,000	1.063	0	58,472-	58,472	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	05/30/19 S	50,000	1.008	0	50,382	47,478	2,903
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	05/31/19 B	55,000	1.019	0	56,041-	56,041	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	05/31/19 B	30,000	1.024	0	30,734-	30,734	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/31/19 S	20,000	1.087	0	21,731	21,614	118
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/31/19 S	45,000	1.083	0	48,720	48,631	89
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/31/19 S	30,000	1.084	0	32,508	32,421	87
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	05/31/19 B	50,000	0.932	0	46,591-	46,591	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/03/19 S	20,000	1.096	0	21,922	21,835	87
	ISSUE: 240019BT5 - P/P DAYTON POWER & 3.95% 6/15/49						
26083301	06/03/19 B	25,000	0.994	0	24,839-	24,839	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	06/04/19 S	40,000	1.085	0	43,379	42,268	1,111
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/04/19 B	35,000	1.021	0	35,744-	35,744	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/04/19 S	15,000	1.081	0	16,214	16,265	-51
	ISSUE: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	06/04/19 B	25,000	1.033	0	25,828-	25,828	
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49						
26083301	06/05/19 B	80,000	1.002	0	80,134-	80,134	
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
26083301	06/05/19 S	80,000	1.062	0	84,955	81,685	3,271
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/10/19 S	55,000	1.079	0	59,331	59,580	-249
	ISSUE: 92940PAD6 - WRKCO INC 4.9% 3/15/29						
26083301	06/10/19 S	105,000	1.079	0	113,334	104,949	8,385
	ISSUE: 92940PAF1 - WRKCO INC 4.2% 6/01/32						
26083301	06/10/19 B	90,000	1.012	0	91,036-	91,036	
	ISSUE: 337738AV0 - FISERV INC 4.4% 7/01/49						
26083301	06/10/19 B	70,000	0.994	0	69,572-	69,572	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 B	30,000	1.079	0	32,372-	32,372	
	ISSUE: 63946BAF7 - NBCUNIVERSAL MEDIA 6.4% 4/30/40						
26083301	06/12/19 S	35,000	1.326	0	46,395	42,346	4,049

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/13/19 B	25,000	1.082	0	27,059-	27,059	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/13/19 S	20,000	1.083	0	21,653	21,583	70
	ISSUE: 101137AU1 - BOSTON SCIENTIFIC CO 4.7% 3/01/49						
26083301	06/13/19 B	25,000	1.101	0	27,539-	27,539	
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	06/13/19 S	30,000	1.052	0	31,554	30,142	1,412
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	06/14/19 B	50,000	1.017	0	50,843-	50,843	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/14/19 B	25,000	1.084	0	27,102-	27,102	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/14/19 S	35,000	1.083	0	37,904	37,814	89
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/14/19 S	40,000	1.084	0	43,344	43,217	127
	ISSUE: 92940PAD6 - WRKCO INC 4.9% 3/15/29						
26083301	06/14/19 S	45,000	1.083	0	48,722	44,978	3,744
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
26083301	06/14/19 B	40,000	1.062	0	42,466-	42,466	
	ISSUE: 92940PAF1 - WRKCO INC 4.2% 6/01/32						
26083301	06/14/19 B	40,000	1.016	0	40,627-	40,627	
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	06/14/19 S	35,000	1.065	0	37,258	32,873	4,385
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/17/19 S	15,000	1.087	0	16,310	16,243	67
	ISSUE: 46625HHF0 - JPMORGAN CHASE & CO 6.4% 5/15/38						
26083301	06/17/19 B	20,000	1.344	0	26,875-	26,875	
	ISSUE: 87612EAU0 - TARGET CORP 7% 1/15/38						
26083301	06/18/19 S	30,000	1.474	0	44,222	39,060	5,162
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	25,000	1.094	0	27,359-	27,359	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	25,000	1.093	0	27,336	27,206	130
	ISSUE: 337738AV0 - FISERV INC 4.4% 7/01/49						
26083301	06/18/19 B	35,000	1.011	0	35,371-	35,371	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 B	15,000	1.098	0	16,465-	16,465	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	06/20/19 S	25,000	1.303	0	32,582	30,585	1,996
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/21/19 B	30,000	1.089	0	32,663-	32,663	
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	06/21/19 S	40,000	1.123	0	44,917	40,726	4,190
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/24/19 S	260,000	1.031	0	267,952	268,618	-665

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/24/19 S	25,000	1.090	0	27,258	27,247	11
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	06/24/19 B	275,000	1.000	0	274,876-	274,876	
	ISSUE: 744482BM1 - PUB SVC NEW HAMP 3.6% 7/01/49						
26083301	06/24/19 B	30,000	0.998	0	29,929-	29,929	
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	06/26/19 S	20,000	1.093	0	21,854	20,851	1,003
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	06/26/19 B	40,000	1.093	0	43,707-	43,707	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	15,000	1.092	0	16,376-	16,376	
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	06/26/19 S	50,000	1.047	0	52,366	51,348	1,018
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	06/27/19 S	65,000	1.059	0	68,837	63,896	4,941
	ISSUE: 92857WBL3 - VODAFONE GROUP PLC 5% 5/30/38						
26083301	06/27/19 S	65,000	1.080	0	70,188	64,177	6,011
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/27/19 B	50,000	1.097	0	54,867-	54,867	
	ISSUE: 92857WBD1 - VODAFONE GROUP PLC 4.375% 2/19/43						
26083301	06/27/19 B	60,000	0.987	0	59,213-	59,213	
	ISSUE: 219350BF1 - CORNING INC 4.375% 11/15/57						
26083301	07/02/19 B	30,000	0.971	0	29,124-	29,124	
	ISSUE: 605417CB8 - MISSISSIPPI POWER CO 3.95% 3/30/28						
26083301	07/02/19 B	65,000	1.062	0	69,059-	69,059	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/02/19 S	55,000	1.036	0	56,951	56,831	120
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/02/19 S	25,000	1.096	0	27,406	27,411	-5
	ISSUE: 565849AB2 - MARATHON OIL 6.8% 3/15/32						
26083301	07/02/19 S	80,000	1.265	0	101,169	91,525	9,644
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	07/02/19 B	65,000	1.248	0	81,091-	81,091	
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	07/10/19 B	70,000	1.093	0	76,537-	76,537	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	07/10/19 S	50,000	1.113	0	55,672	47,406	8,266
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 S	30,000	1.073	0	32,175	32,740	-565
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	07/11/19 B	45,000	1.098	0	49,405-	49,405	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	07/12/19 S	25,000	1.200	0	29,990	27,929	2,061
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	07/12/19 B	25,000	1.041	0	26,026-	26,026	

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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: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
26083301	07/15/19 S	35,000	0.950	0	33,248	30,800	2,447
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	07/15/19 B	35,000	0.968	0	33,867-	33,867	
	ISSUE: 961214EG4 - WESTPAC BANKING CORP 4.421% 7/24/39						
26083301	07/16/19 B	55,000	1.000	0	55,000-	55,000	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/16/19 B	20,000	1.075	0	21,494-	21,494	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/16/19 S	35,000	1.078	0	37,718	37,712	6
	ISSUE: 548661DS3 - LOWE'S COS INC 4.55% 4/05/49						
26083301	07/16/19 S	25,000	1.067	0	26,683	24,895	1,788
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	07/17/19 B	35,000	1.186	0	41,502-	41,502	
	ISSUE: 20030NCL3 - COMCAST CORP 4.6% 10/15/38						
26083301	07/17/19 S	50,000	1.141	0	57,049	49,807	7,242
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 B	50,000	1.083	0	54,125-	54,125	
	ISSUE: 58013MEN0 - MCDONALD'S CORP 3.7% 2/15/42						
26083301	07/17/19 S	70,000	0.988	0	69,174	62,312	6,862
	ISSUE: 902674XN5 - P/P UBS AG LONDON 4.5% 6/26/48						
26083301	07/23/19 B	45,000	1.165	0	52,437-	52,437	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 S	40,000	1.085	0	43,394	43,237	157
	ISSUE: 96926GAD5 - RICE UNIVERSITY 3.774% 5/15/55						
26083301	07/24/19 S	35,000	1.066	0	37,325	35,000	2,325
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	07/25/19 S	45,000	1.046	0	47,057	44,236	2,821
	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49						
26083301	07/25/19 B	190,000	0.993	0	188,615-	188,615	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	35,000	1.080	0	37,811-	37,811	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 S	165,000	1.079	0	178,065	178,335	-271
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
26083301	07/29/19 B	205,000	0.992	0	203,268-	203,268	
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
26083301	07/29/19 B	200,000	0.991	0	198,130-	198,130	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/29/19 S	105,000	1.028	0	107,978	107,774	203
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/29/19 B	40,000	1.086	0	43,457-	43,457	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/29/19 S	170,000	1.083	0	184,078	184,055	23

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/29/19 S	185,000	1.083	0	200,320	200,295	26
	ISSUE: 458140BG4 - INTEL CORP 3.734% 12/08/47						
26083301	07/30/19 S	25,000	1.051	0	26,282	23,866	2,416
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	07/30/19 B	25,000	1.102	0	27,547-	27,547	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	07/31/19 S	155,000	1.063	0	164,841	154,091	10,750
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/31/19 B	1,040,000	1.031	0	1,072,053-	1,072,053	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/31/19 B	100,000	1.090	0	109,000-	109,000	
	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49						
26083301	07/31/19 S	35,000	1.033	0	36,154	31,545	4,608
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	07/31/19 B	35,000	1.024	0	35,851-	35,851	
	ISSUE: 605417CB8 - MISSISSIPPI POWER CO 3.95% 3/30/28						
26083301	08/02/19 S	65,000	1.082	0	70,333	69,059	1,273
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/02/19 B	55,000	1.047	0	57,595-	57,595	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	20,000	1.128	0	22,569	22,266	303
	ISSUE: 605417BZ6 - MISSISSIPPI POWER CO 4.25% 3/15/42						
26083301	08/02/19 B	30,000	1.077	0	32,315-	32,315	
	ISSUE: 961214EG4 - WESTPAC BANKING CORP 4.421% 7/24/39						
26083301	08/06/19 S	30,000	1.065	0	31,943	30,000	1,943
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 B	20,000	1.147	0	22,944-	22,944	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 B	25,000	1.165	0	29,125-	29,125	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 S	30,000	1.164	0	34,931	34,983	-52
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	08/08/19 B	40,000	1.128	0	45,108-	45,108	
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
26083301	08/08/19 S	35,000	1.234	0	43,204	36,031	7,173
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/09/19 S	75,000	1.059	0	79,441	77,903	1,538
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
26083301	08/09/19 B	80,000	0.996	0	79,709-	79,709	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/12/19 S	25,000	1.153	0	28,813	28,788	25
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/12/19 S	165,000	1.164	0	191,993	189,999	1,994
	ISSUE: 682680AZ6 - ONEOK INC 4.45% 9/01/49						
26083301	08/12/19 B	245,000	0.995	0	243,787-	243,787	

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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: 87938WAX1 - TELEFONICA EMISIONES 5.52% 3/01/49						
26083301	08/12/19 B	30,000	1.193	0	35,779-	35,779	
	ISSUE: 233851DW1 - P/P DAIMLER FINANCE 3.1% 8/15/29						
26083301	08/14/19 B	70,000	1.005	0	70,365-	70,365	
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	08/14/19 S	50,000	1.152	0	57,611	54,030	3,580
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	08/15/19 B	35,000	1.019	0	35,670-	35,670	
	ISSUE: 911312BQ8 - UNITED PARCEL SERVIC 4.25% 3/15/49						
26083301	08/15/19 S	35,000	1.173	0	41,054	35,015	6,038
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	08/16/19 B	25,000	1.078	0	26,944-	26,944	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/16/19 S	15,000	1.197	0	17,958	17,906	52
	ISSUE: 902674XN5 - P/P UBS AG LONDON 4.5% 6/26/48						
26083301	08/19/19 S	45,000	1.266	0	56,964	52,437	4,527
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 B	40,000	1.176	0	47,031-	47,031	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 S	75,000	1.174	0	88,066	88,490	-424
	ISSUE: 210518DF0 - CONSUMERS ENERGY CO 3.1% 8/15/50						
26083301	08/19/19 B	90,000	0.993	0	89,362-	89,362	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/23/19 B	15,000	1.184	0	17,766-	17,766	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	08/23/19 S	30,000	1.002	0	30,053	28,346	1,707
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 B	15,000	1.192	0	17,873-	17,873	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 B	25,000	1.192	0	29,805-	29,805	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 S	45,000	1.192	0	53,634	53,372	262
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	08/26/19 S	20,000	1.177	0	23,533	20,051	3,482
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	08/26/19 S	30,000	1.167	0	34,998	30,145	4,853
	ISSUE: 983024AN0 - WYETH 5.95% 4/01/37						
26083301	08/26/19 B	65,000	1.395	0	90,688-	90,688	
	ISSUE: 74340XBJ9 - PROLOGIS LP 4.375% 9/15/48						
26083301	08/29/19 S	20,000	1.266	0	25,323	23,167	2,157
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/29/19 B	20,000	1.204	0	24,088-	24,088	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	30,000	1.214	0	36,436-	36,436	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	105,000	1.205	0	126,554-	126,554	

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 S	55,000	1.208	0	66,447	66,440	7
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 S	175,000	1.205	0	210,848	211,400	-553
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/03/19 B	150,000	1.014	0	152,108-	152,108	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/03/19 S	660,000	1.015	0	669,668	667,909	1,759
	ISSUE: 254687EY8 - P/P WALT DISNEY COMP 7.75% 12/01/45						
26083301	09/03/19 S	30,000	1.818	0	54,530	35,420	19,110
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	09/03/19 B	220,000	0.968	0	212,905-	212,905	
	ISSUE: 254687FL5 - WALT DISNEY COMPANY/ 2% 9/01/29						
26083301	09/03/19 B	690,000	0.985	0	679,767-	679,767	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/04/19 S	195,000	1.015	0	197,971	197,222	748
	ISSUE: 036752AL7 - ANTHEM INC 2.875% 9/15/29						
26083301	09/04/19 B	210,000	0.999	0	209,746-	209,746	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/09/19 S	35,000	1.169	0	40,917	41,759	-842
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/09/19 S	55,000	1.172	0	64,436	65,622	-1,186
	ISSUE: 059165EL0 - BALTIMORE GAS & ELEC 3.2% 9/15/49						
26083301	09/09/19 B	70,000	0.991	0	69,385-	69,385	
	ISSUE: 68233JBQ6 - P/P ONCOR ELECTRIC 3.1% 9/15/49						
26083301	09/09/19 B	45,000	0.995	0	44,773-	44,773	
	ISSUE: 61744YAR9 - VR MORGAN STANLEY 4.457% 4/22/39						
26083301	09/12/19 S	85,000	1.145	0	97,295	87,794	9,501
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 B	55,000	1.135	0	62,399-	62,399	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 S	35,000	1.135	0	39,713	39,503	210
	ISSUE: 668138AC4 - P/P NORTHWESTERN MUT 3.625% 9/30/59						
26083301	09/12/19 B	40,000	0.995	0	39,790-	39,790	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 B	30,000	1.132	0	33,956-	33,956	
	ISSUE: 501044DF5 - KROGER CO 3.875% 10/15/46						
26083301	09/17/19 S	45,000	0.917	0	41,269	42,347	-1,078
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	09/18/19 S	50,000	1.099	0	54,941	54,840	101
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	09/18/19 B	120,000	1.132	0	135,804-	135,804	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 B	35,000	1.142	0	39,966-	39,966	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	90,000	1.141	0	102,713	101,877	836

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	25,000	1.142	0	28,559	28,339	220
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	09/19/19 S	50,000	0.941	0	47,041	48,388	-1,347
	ISSUE: 254687FL5 - WALT DISNEY COMPANY/ 2% 9/01/29						
26083301	09/19/19 B	110,000	0.964	0	106,026-	106,026	
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	09/19/19 B	35,000	1.060	0	37,088-	37,088	
	ISSUE: 94974BGT1 - WELLS FARGO & COMPAN 4.4% 6/14/46						
26083301	09/24/19 B	35,000	1.131	0	39,590-	39,590	
	ISSUE: 59023VAA8 - MERRILL LYNCH & CO 7.75% 5/14/38						
26083301	09/24/19 S	35,000	1.533	0	53,654	54,221	-566
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 B	30,000	1.171	0	35,119-	35,119	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 B	35,000	1.156	0	40,469-	40,469	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	09/25/19 B	55,000	1.175	0	64,637-	64,637	
	ISSUE: 20030NAF8 - COMCAST CORP 5.65% 6/15/35						
26083301	09/25/19 S	55,000	1.300	0	71,523	59,574	11,949
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	09/25/19 S	40,000	1.117	0	44,690	38,448	6,242
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	09/25/19 S	70,000	1.303	0	91,233	81,800	9,434
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	09/27/19 S	70,000	1.111	0	77,754	70,334	7,420
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/27/19 B	60,000	1.165	0	69,891-	69,891	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/27/19 S	45,000	1.161	0	52,249	52,192	58
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	09/27/19 B	55,000	0.961	0	52,845-	52,845	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/02/19 S	40,000	1.179	0	47,150	46,557	593
	ISSUE: 46625HJM3 - JPMORGAN CHASE & CO 5.625% 8/16/43						
26083301	10/02/19 B	50,000	1.318	0	65,880-	65,880	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 B	60,000	1.187	0	71,231-	71,231	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	10/08/19 S	100,000	1.104	0	110,411	98,023	12,388
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	35,000	1.139	0	39,867-	39,867	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	75,000	1.142	0	85,664-	85,664	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.138	0	22,763-	22,763	
	ISSUE: 101137AU1 - BOSTON SCIENTIFIC CO 4.7% 3/01/49						
26083301	10/17/19 S	20,000	1.206	0	24,115	20,264	3,851
	ISSUE: 15135UAF6 - CENOVUS ENERGY INC 6.75% 11/15/39						
26083301	10/17/19 S	35,000	1.205	0	42,175	37,056	5,119
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	10/17/19 S	50,000	1.308	0	65,423	60,501	4,922
	ISSUE: 842400FV0 - SOUTHERN CAL EDISON 4.05% 3/15/42						
26083301	10/17/19 S	115,000	1.044	0	120,119	108,156	11,962
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 B	20,000	1.137	0	22,734-	22,734	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/18/19 S	425,000	0.989	0	420,385	420,904	-519
	ISSUE: 610202BP7 - P/P MONONGAHELA POWE 5.4% 12/15/43						
26083301	10/18/19 S	25,000	1.317	0	32,933	27,208	5,725
	ISSUE: 00206RFU1 - AT&T INC 5.15% 2/15/50						
26083301	10/21/19 S	80,000	1.164	0	93,135	75,263	17,872
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	10/21/19 B	90,000	1.061	0	95,464-	95,464	
	ISSUE: 68389XBP9 - ORACLE CORP 3.8% 11/15/37						
26083301	10/22/19 S	50,000	1.095	0	54,726	49,707	5,019
	ISSUE: 84765EAA6 - SPECTRUM HEALTH SYST 3.487% 7/15/49						
26083301	10/22/19 B	40,000	1.000	0	40,000-	40,000	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/22/19 B	30,000	1.135	0	34,036-	34,036	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/22/19 S	30,000	1.133	0	33,983	34,153	-170
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	10/23/19 B	40,000	1.114	0	44,553-	44,553	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/23/19 B	35,000	1.139	0	39,867-	39,867	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/23/19 S	35,000	1.140	0	39,900	39,847	53
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	10/23/19 S	50,000	1.359	0	67,960	61,171	6,789
	ISSUE: 48305QAE3 - KAISER FOUNDATION HO 3.266% 11/01/49						
26083301	10/24/19 B	110,000	1.000	0	110,000-	110,000	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	15,000	1.133	0	16,988	17,078	-91
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	90,000	1.131	0	101,749	102,470	-720
	ISSUE: 345370CQ1 - FORD MOTOR COMPANY 4.75% 1/15/43						
26083301	10/24/19 B	30,000	0.849	0	25,472-	25,472	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	10/25/19 B	65,000	1.107	0	71,956-	71,956	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 S	40,000	1.134	0	45,375	44,955	420
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	25,000	1.116	0	27,895-	27,895	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	30,000	1.117	0	33,516-	33,516	
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	10/29/19 S	40,000	1.160	0	46,418	42,329	4,089
	ISSUE: 87938WAU7 - TELEFONICA EMISIONES 5.213% 3/08/47						
26083301	10/29/19 S	30,000	1.149	0	34,479	31,137	3,342
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/30/19 B	20,000	1.126	0	22,516-	22,516	
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	10/30/19 S	25,000	1.444	0	36,092	33,627	2,464
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/31/19 B	50,000	0.995	0	49,727-	49,727	
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	10/31/19 S	55,000	1.108	0	60,928	56,671	4,256
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/01/19 B	35,000	1.144	0	40,037-	40,037	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/01/19 B	15,000	1.143	0	17,152-	17,152	
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	11/01/19 S	40,000	1.192	0	47,681	45,103	2,578
	ISSUE: 50077LAY2 - P/P KRAFT HEINZ FOOD 4.875% 10/01/49						
26083301	11/01/19 S	40,000	1.048	0	41,934	39,428	2,505
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/01/19 B	45,000	0.983	0	44,241-	44,241	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/01/19 S	25,000	0.982	0	24,552	23,672	880
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/05/19 S	15,000	1.114	0	16,704	16,790	-86
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	11/05/19 B	30,000	0.961	0	28,837-	28,837	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	11/07/19 S	20,000	1.210	0	24,210	20,637	3,572
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44						
26083301	11/07/19 S	25,000	1.154	0	28,841	29,151	-310
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 B	20,000	1.104	0	22,081-	22,081	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 B	20,000	1.102	0	22,034-	22,034	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 S	15,000	1.104	0	16,554	16,510	44
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45						
26083301	11/07/19 B	20,000	1.100	0	22,005-	22,005	

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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: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/15/19 S	110,000	0.992	0	109,158	108,913	244
	ISSUE: 07274NAL7 - P/P BAYER US FINANCE 4.375% 12/15/28						
26083301	11/15/19 B	125,000	1.085	0	135,573-	135,573	
	ISSUE: 219350BQ7 - CORNING INC 5.45% 11/15/79						
26083301	11/15/19 B	65,000	1.065	0	69,213-	69,213	
	ISSUE: 458140BJ8 - INTEL CORP 3.25% 11/15/49						
26083301	11/18/19 B	260,000	0.999	0	259,852-	259,852	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 S	10,000	0.990	0	9,903	9,896	7
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 S	230,000	0.989	0	227,368	228,726	-1,359
	ISSUE: 345370CS7 - FORD MOTOR COMPANY 5.291% 12/08/46						
26083301	11/18/19 B	15,000	0.913	0	13,688-	13,688	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	50,000	0.999	0	49,938-	49,938	
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	11/19/19 S	55,000	1.125	0	61,868	52,866	9,002
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44						
26083301	11/20/19 B	15,000	1.108	0	16,616-	16,616	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	11/20/19 S	15,000	1.168	0	17,515	16,234	1,281
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	11/21/19 B	40,000	1.227	0	49,085-	49,085	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	20,000	1.004	0	20,081-	20,081	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	95,000	1.005	0	95,460-	95,460	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 S	40,000	1.004	0	40,163	40,034	128
	ISSUE: 38148LAF3 - GOLDMAN SACHS GROUP 5.15% 5/22/45						
26083301	11/21/19 S	25,000	1.213	0	30,336	28,141	2,195
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	11/21/19 S	105,000	1.200	0	126,001	123,766	2,235
	ISSUE: 257375AJ4 - DOMINION GAS HLDGS 4.6% 12/15/44						
26083301	11/26/19 S	40,000	1.110	0	44,410	40,501	3,909
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/26/19 B	30,000	1.016	0	30,473-	30,473	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46						
26083301	11/26/19 B	40,000	1.125	0	44,998-	44,998	
	ISSUE: 00206RDG4 - AT&T INC 6.375% 3/01/41						
26083301	11/26/19 S	40,000	1.330	0	53,208	45,846	7,362
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	12/03/19 S	75,000	1.301	0	97,588	83,787	13,801
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/03/19 B	75,000	1.152	0	86,403-	86,403	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/05/19 S	130,000	0.995	0	129,380	129,307	73
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 S	30,000	1.000	0	29,992	30,040	-48
	ISSUE: 133434AD2 - P/P CAMERON LNG LLC 3.701% 1/15/39						
26083301	12/05/19 B	50,000	1.000	0	50,000-	50,000	
	ISSUE: 133434AC4 - P/P CAMERON LNG LLC 3.402% 1/15/38						
26083301	12/05/19 B	100,000	1.000	0	100,000-	100,000	
	ISSUE: 927804FG4 - VIRGINIA ELEC & POWE 8.875% 11/15/38						
26083301	12/06/19 S	25,000	1.699	0	42,468	39,865	2,604
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	25,000	0.995	0	24,871-	24,871	
	ISSUE: 74834LBB5 - QUEST DIAGNOSTICS IN 2.95% 6/30/30						
26083301	12/09/19 B	80,000	0.997	0	79,790-	79,790	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/09/19 S	80,000	0.993	0	79,406	79,312	94
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	12/10/19 B	45,000	1.127	0	50,696-	50,696	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/10/19 B	65,000	1.003	0	65,213-	65,213	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	12/10/19 S	70,000	1.197	0	83,762	70,667	13,095
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	12/10/19 S	45,000	1.190	0	53,526	45,429	8,098
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/17/19 S	100,000	0.989	0	98,875	99,021	-146
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 B	60,000	0.989	0	59,360-	59,360	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	15,000	0.987	0	14,801	14,855	-54
	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45						
26083301	12/17/19 B	20,000	1.208	0	24,164-	24,164	
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	12/18/19 B	105,000	1.144	0	120,077-	120,077	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 S	75,000	0.980	0	73,465	73,271	194
	SUB-TOTAL			0	37,805,636	37,401,691	403,936
	BROKER: HSBC SECURITIES INC.						
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/14/19 B	50,000	1.037	0	51,836-	51,836	
	ISSUE: 404280BK4 - VR HSBC HOLDINGS PLC 4.041% 3/13/28						
26083301	01/14/19 S	65,000	0.963	0	62,561	61,569	993

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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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	95,000	1.067	0	101,401-	101,401	
	ISSUE: 404280BT5 - VR HSBC HOLDINGS PLC 4.583% 6/19/29						
26083301	02/27/19 S	30,000	1.026	0	30,789	30,031	759
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/27/19 B	25,000	0.996	0	24,887-	24,887	
	ISSUE: 404280BT5 - VR HSBC HOLDINGS PLC 4.583% 6/19/29						
26083301	03/01/19 S	100,000	1.026	0	102,590	100,102	2,488
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/01/19 B	90,000	0.990	0	89,086-	89,086	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 B	170,000	1.062	0	180,559-	180,559	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 S	15,000	1.069	0	16,038	15,941	98
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	03/07/19 B	20,000	1.011	0	20,224-	20,224	
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28						
26083301	03/07/19 S	45,000	1.020	0	45,896	44,478	1,417
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/07/19 B	40,000	0.999	0	39,944-	39,944	
	ISSUE: 80281LAG0 - VR SANTANDER UK GROU 3.823% 11/03/28						
26083301	03/18/19 S	55,000	0.959	0	52,765	50,897	1,867
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/18/19 B	45,000	1.003	0	45,120-	45,120	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	30,000	1.070	0	32,105	32,089	15
	ISSUE: 58933YAV7 - MERCK & CO INC 3.9% 3/07/39						
26083301	03/19/19 B	45,000	1.001	0	45,060-	45,060	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	03/21/19 S	35,000	0.952	0	33,323	33,339	-16
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/22/19 S	250,000	1.015	0	253,730	250,054	3,676
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/01/19 S	95,000	1.099	0	104,363	105,737	-1,374
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 B	15,000	1.101	0	16,519-	16,519	
	ISSUE: 21685WCJ4 - RABOBANK NEDERLANDS 5.25% 5/24/41						
26083301	04/02/19 S	20,000	1.200	0	23,995	22,221	1,773
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 B	30,000	1.093	0	32,775-	32,775	
	ISSUE: 21685WCJ4 - RABOBANK NEDERLANDS 5.25% 5/24/41						
26083301	04/03/19 S	35,000	1.194	0	41,804	38,887	2,917
	ISSUE: 03522AAE0 - P/P ANHEUSER-BUSCH 4.7% 2/01/36						
26083301	04/09/19 B	45,000	1.003	0	45,140-	45,140	

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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: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	04/09/19 S	40,000	1.089	0	43,550	40,508	3,042
	ISSUE: 404280BT5 - VR HSBC HOLDINGS PLC 4.583% 6/19/29						
26083301	04/29/19 S	40,000	1.060	0	42,402	40,041	2,362
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/29/19 B	35,000	1.009	0	35,306-	35,306	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/15/19 S	220,000	1.000	0	220,034	219,504	531
	ISSUE: 404280CC1 - VR HSBC HOLDINGS PLC 3.973% 5/22/30						
26083301	05/15/19 B	240,000	1.000	0	240,000-	240,000	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/23/19 S	40,000	1.004	0	40,156	39,951	205
	ISSUE: 404280CC1 - VR HSBC HOLDINGS PLC 3.973% 5/22/30						
26083301	05/23/19 B	45,000	0.997	0	44,860-	44,860	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/28/19 B	30,000	1.057	0	31,706-	31,706	
	ISSUE: 344419AB2 - FOMENTO ECONOMICO ME 4.375% 5/10/43						
26083301	05/28/19 S	40,000	1.043	0	41,729	39,619	2,110
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	06/06/19 B	85,000	1.065	0	90,498-	90,498	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	06/06/19 S	65,000	1.090	0	70,854	67,226	3,628
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	06/11/19 S	40,000	1.055	0	42,207	41,513	694
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/11/19 B	35,000	1.021	0	35,722-	35,722	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47						
26083301	06/18/19 S	85,000	1.041	0	88,470	83,400	5,070
	ISSUE: 666807BN1 - NORTHROP GRUMMAN COR 3.25% 1/15/28						
26083301	06/18/19 B	205,000	1.015	0	207,995-	207,995	
	ISSUE: 718172BL2 - PHILIP MORRIS INTL 4.25% 11/10/44						
26083301	06/28/19 S	25,000	1.048	0	26,189	24,569	1,621
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	06/28/19 B	40,000	1.167	0	46,678-	46,678	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 S	35,000	1.097	0	38,407	38,312	95
	ISSUE: 718172AP4 - PHILIP MORRIS INTL 4.5% 3/20/42						
26083301	06/28/19 B	25,000	1.074	0	26,849-	26,849	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/11/19 B	170,000	1.021	0	173,546-	173,546	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 S	70,000	1.070	0	74,881	76,394	-1,514
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 S	2,325,000	1.081	0	2,513,725	2,521,170	-7,445
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 S	110,000	1.081	0	118,938	118,890	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
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/26/19 S	135,000	1.027	0	138,602	138,591	10
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/12/19 S	5,000	1.058	0	5,288	5,194	95
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/12/19 B	5,000	0.990	0	4,950-	4,950	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/15/19 S	95,000	1.201	0	114,067	112,052	2,015
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/20/19 B	70,000	1.007	0	70,470-	70,470	
	ISSUE: 05565QDN5 - BP CAPITAL MARKETS 3.279% 9/19/27						
26083301	08/20/19 S	90,000	1.054	0	94,877	90,000	4,877
	ISSUE: 404280AG4 - HSBC HOLDINGS PLC 6.5% 5/02/36						
26083301	09/03/19 B	35,000	1.340	0	46,905-	46,905	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
26083301	09/03/19 S	30,000	1.408	0	42,245	41,436	809
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 B	20,000	1.132	0	22,638-	22,638	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/12/19 S	55,000	0.986	0	54,205	54,544	-339
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 B	10,000	1.108	0	11,080-	11,080	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/13/19 S	35,000	0.976	0	34,141	34,596	-455
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 S	15,000	1.160	0	17,395	17,338	57
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	09/25/19 B	30,000	1.154	0	34,610-	34,610	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	225,000	1.160	0	261,062	266,153	-5,091
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	575,000	1.158	0	666,079	666,296	-216
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 S	250,000	0.998	0	249,600	250,011	-411
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28						
26083301	10/17/19 B	35,000	1.079	0	37,746-	37,746	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	10/17/19 S	15,000	1.141	0	17,109	16,175	934
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	55,000	1.139	0	62,648-	62,648	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	10/17/19 S	105,000	1.077	0	113,106	106,008	7,098
	ISSUE: 111021AE1 - VR BRITISH TELECOM P 9.625% 12/15/30						
26083301	10/24/19 S	60,000	1.528	0	91,675	84,878	6,797
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 B	80,000	0.988	0	79,038-	79,038	

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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: 02364WBH7 - AMERICA MOVIL SAB DE 3.625% 4/22/29						
26083301	10/25/19 B	70,000	1.062	0	74,319-	74,319	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/25/19 S	65,000	0.987	0	64,157	64,240	-83
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	35,000	0.999	0	34,978-	34,978	
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	11/19/19 S	45,000	1.288	0	57,974	52,778	5,197
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	15,000	1.006	0	15,089-	15,089	
	ISSUE: 02364WAW5 - AMERICA MOVIL SAB DE 6.125% 3/30/40						
26083301	11/21/19 S	20,000	1.374	0	27,477	23,996	3,481
	ISSUE: 40049JBA4 - GRUPO TELEVISA SAB 5% 5/13/45						
26083301	11/22/19 B	35,000	1.053	0	36,846-	36,846	
	ISSUE: 40049JBA4 - GRUPO TELEVISA SAB 5% 5/13/45						
26083301	11/22/19 B	40,000	1.049	0	41,963-	41,963	
	ISSUE: 40049JBE6 - GRUPO TELEVISA SAB 5.25% 5/24/49						
26083301	11/22/19 S	30,000	1.086	0	32,593	30,473	2,120
	ISSUE: 40049JBE6 - GRUPO TELEVISA SAB 5.25% 5/24/49						
26083301	11/22/19 S	35,000	1.084	0	37,943	35,551	2,392
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/09/19 S	15,000	0.998	0	14,965	15,016	-51
	ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40						
26083301	12/09/19 B	20,000	1.250	0	25,004-	25,004	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	770,000	0.980	0	754,480	752,248	2,232
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	100,000	0.980	0	97,996	97,800	196
	SUB-TOTAL			0	9,399,575	9,342,854	56,723

BROKER: MISCELLANEOUS

	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	01/31/19 B	1	1.000	1	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	142	650.861	0	92,102	91,664	438
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	19	650.860	0	12,661	12,600	60
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 B	372	650.861	242,000	242,000-	242,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	3	651.031	0	2,118	2,109	9
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	0	651.122	0	267	266	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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	7	651.176	0	4,302	4,283	19
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 B	1,179	651.310	767,782	767,782-	767,782	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	0	651.470	0	210	210	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	1	651.613	0	834	831	3
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	1,925	651.829	0	1,254,986	1,250,415	4,571
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	0	651.759	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	19	651.862	0	12,661	12,614	47
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	140	651.864	0	91,565	91,226	338
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	2	651.992	0	1,478	1,472	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 B	141	652.070	92,102	92,102-	92,102	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	141	652.070	0	92,102	91,776	326
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	2	652.112	0	1,153	1,149	4
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	2	652.347	0	1,555	1,549	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 B	1	652.527	615	615-	615	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 B	1,034	652.794	675,000	675,000-	675,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	1,928	652.794	0	1,258,532	1,255,574	2,958
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	0	652.787	0	124	124	0
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	02/28/19 B	1	1.000	0	1-	1	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	03/05/19 B	1	1.000	0	1-	1	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	03/25/19 S	9	9,825.328	0	90,000	69,962	20,038
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	03/25/19 S	306	326.445	0	100,000	80,486	19,514
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	03/25/19 S	4,026	152.747	0	615,000	529,006	85,994
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	03/29/19 S	0	9,269.714	0	649	535	114

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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: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	03/29/19	S	2	331.747	0	813	644	169
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD							
26083302	03/29/19	S	19	152.510	0	2,876	2,478	398
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	19	652.830	0	12,661	12,630	30
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	140	652.829	0	91,339	91,119	220
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	B	8	652.963	5,000	5,000-	5,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	14	652.961	0	8,891	8,880	11
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	B	1	652.985	595	595-	595	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	2	653.522	0	1,296	1,294	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	B	7,649	653.696	5,000,000	5,000,000-	5,000,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	6	653.701	0	3,872	3,872	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	0	653.661	0	274	274	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	1,927	653.801	0	1,259,987	1,259,784	202
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	0	653.818	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	19	653.835	0	12,661	12,658	3
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/01/19	S	139	653.836	0	91,015	90,995	19
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/03/19	B	1	654.050	470	470-	470	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/03/19	B	0	654.002	219	219-	219	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST							
26083302	04/03/19	B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/04/19	B	6	654.045	3,617	3,617-	3,617	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/12/19	S	12	654.328	0	7,686	7,679	7
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/12/19	S	1	654.373	0	421	421	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/15/19	B	1,295	654.434	847,714	847,714-	847,714	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	04/17/19	B	1	654.506	366	366-	366	

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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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/22/19 B	0	654.704	323	323-	323	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/29/19 S	1,923	654.928	0	1,259,391	1,257,292	2,100
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/29/19 S	0	654.852	0	124	124	0
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	05/03/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	19	654.965	0	12,661	12,639	22
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	138	654.964	0	90,628	90,472	156
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 B	16	655.034	10,350	10,350-	10,350	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	655.073	0	388	387	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	655.156	0	702	701	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	18	655.491	0	11,680	11,651	29
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	655.675	0	684	682	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 B	2	655.727	1,226	1,226-	1,226	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 B	0	656.429	18	18-	18	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	656.012	0	550	548	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1,917	656.017	0	1,257,742	1,253,571	4,171
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	0	655.890	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/03/19 S	19	656.051	0	12,661	12,618	43
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/03/19 S	138	656.052	0	90,628	90,323	305
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/04/19 S	1	656.168	0	650	648	2
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	06/05/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/12/19 S	1	656.511	0	362	361	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/14/19 B	2	656.523	1,178	1,178-	1,178	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/18/19 B	0	656.489	86	86-	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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/25/19 B	0	656.934	171	171-	171	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/26/19 B	1	656.961	361	361-	361	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/27/19 S	1,918	656.985	0	1,260,258	1,254,232	6,026
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/27/19 S	0	656.931	0	124	124	1
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	06/28/19 S	0	10,502.571	0	735	535	201
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	06/28/19 S	3	338.645	0	935	725	209
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	06/28/19 S	19	157.611	0	3,064	2,554	510
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/01/19 S	23	657.022	0	15,246	15,172	74
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/01/19 S	138	657.020	0	90,628	90,190	438
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	07/03/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/05/19 B	0	657.217	204	204-	204	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/15/19 B	1,289	657.601	847,714	847,714-	847,714	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/16/19 S	8	657.634	0	5,483	5,472	10
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/18/19 S	0	657.727	0	103	103	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/19/19 B	1	657.751	863	863-	863	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/24/19 S	8	657.901	0	5,244	5,232	12
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/26/19 B	6,474	657.968	4,260,000	4,260,000-	4,260,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/29/19 S	1	658.052	0	550	550	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/30/19 S	1,918	658.102	0	1,262,385	1,261,449	936
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/30/19 S	0	657.976	0	124	124	0
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	07/31/19 S	656	6.523	0	4,280	4,119	161
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/01/19 S	19	658.135	0	12,661	12,651	10
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/01/19 S	137	658.136	0	90,074	90,002	71

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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	08/05/19 B	0	658.277	204	204-	204	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	08/05/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/06/19 B	1	658.343	518	518-	518	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/07/19 S	1	658.400	0	446	445	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/09/19 S	2	658.437	0	1,040	1,039	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/15/19 S	3	658.609	0	1,928	1,925	3
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	08/19/19 S	969	10,215.101	0	9,897,003 *	7,399,959	2,497,044
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	08/19/19 S	12,268	332.188	0	4,075,223	3,223,295	851,928
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/20/19 S	2	658.768	0	1,585	1,582	3
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	08/20/19 S	37,272	1.000	5,558,597	5,595,869	4,897,120	698,749
	ISSUE: HN0008229 - LGIMA LONG DURATION US CREDIT						
26083302	08/20/19 S	1,928,191	1.180	0	2,274,882	996,785	1,278,097
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/29/19 S	1,917	659.032	0	1,263,541	1,260,822	2,719
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/29/19 S	0	659.023	0	124	124	0
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	08/30/19 S	366	6.684	0	2,445	2,304	141
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	08/30/19 S	926,491	6.684	0	6,192,522	5,835,201	357,320
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	08/30/19 S	44,563	6.684	0	297,853	280,666	17,187
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/01/19 S	19	659.063	0	12,661	12,633	28
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/01/19 S	136	659.062	0	89,451	89,254	197
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,432,403	11.510	$16486956	16,486,956-*	16,486,956	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,400,862	11.600	$16250000	16,250,000-*	16,250,000	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,031,602	11.550	$11915000	11,915,000-*	11,915,000	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	09/05/19 B	1	1.000	1	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/17/19 S	1	659.591	0	522	520	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	09/18/19 S	3	659.640	0	1,890	1,884	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/19/19 B	0	659.677	110	110-	110	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/20/19 B	1	659.675	585	585-	585	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/20/19 B	0	659.590	148	148-	148	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/25/19 S	0	659.677	0	110	110	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/26/19 S	2	659.837	0	1,520	1,515	5
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/26/19 S	996	10,575.630	0	10,536,500 *	7,609,540	2,926,960
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/26/19 S	12,660	341.460	0	4,323,000	3,326,427	996,573
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/26/19 S	38,708	155.664	0	6,025,500	5,085,843	939,657
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/27/19 S	1,925	659.856	0	1,269,959	1,265,646	4,313
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/27/19 S	0	659.724	0	124	124	0
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/30/19 S	0	10,954.286	0	767	535	232
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/30/19 B	2,718,598	11.820	$32133827	32,133,827-*	32,133,827	
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/30/19 S	3	335.470	0	963	754	209
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/30/19 S	20	155.432	0	3,152	2,665	488
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	10/03/19 B	1	1.000	0	1-	1	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/18/19 S	992	10,634.112	0	10,544,892 *	7,573,718	2,971,173
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	10/18/19 S	12,518	339.513	0	4,250,119	3,289,104	961,014
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	10/21/19 B	357	1.000	0	357-	357	
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	10/21/19 S	37,971	158.527	0	6,019,393	4,988,929	1,030,463
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	19	659.925	0	12,661	12,616	44
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	134	659.926	0	88,288	87,979	309
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	11	659.953	0	7,336	7,310	26

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	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	4	659.974	0	2,518	2,509	9
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	0	660.029	270	270-	270	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	1	660.045	0	975	972	4
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	0	659.993	178	178-	178	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	0	660.053	0	173	172	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1	660.108	880	880-	880	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1	660.239	808	808-	808	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1	660.208	503	503-	503	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1,284	660.320	847,714	847,714-	847,714	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	1	660.327	0	861	859	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	31	660.372	0	20,520	20,466	54
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	1,927	660.701	0	1,273,110	1,269,142	3,968
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	0	660.777	0	124	124	0
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	10/31/19 B	3,376,949	11.930	$40287000	40,287,000-*	40,287,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/01/19 S	19	660.724	0	12,661	12,621	40
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/01/19 S	132	660.725	0	87,498	87,222	276
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/04/19 S	5	660.812	0	3,609	3,597	12
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/04/19 B	0	660.914	203	203-	203	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	11/05/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/12/19 B	3,480	660.990	2,300,000	2,300,000-	2,300,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/18/19 S	0	660.836	0	68	68	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/19/19 B	1	661.128	749	749-	749	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/27/19 S	1,923	661.310	0	1,271,769	1,269,942	1,827

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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	11/27/19 S	0	661.481	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/02/19 S	19	661.352	0	12,660	12,641	19
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/02/19 S	131	661.352	0	86,752	86,622	130
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	12/04/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/16/19 S	4	661.707	0	2,508	2,503	5
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/20/19 S	7	661.795	0	4,365	4,356	9
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/24/19 B	3,801	661.874	2,515,610	2,515,610-	2,515,610	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	12/26/19 S	699	1.000	0	699	699	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/30/19 S	1,922	661.998	0	1,272,486	1,271,046	1,441
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/30/19 S	0	661.834	0	124	124	0
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	12/31/19 S	85,428	12.510	0	1,068,700	1,004,100	64,600
	SUB-TOTAL			$12994064	224,032,387	208,274,090	15,758,297
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 00206RFW7 - AT&T INC 4.9% 8/15/37						
26083301	01/02/19 B	25,000	0.944	0	23,587-	23,587	
	ISSUE: 00206RDR0 - AT&T INC 5.25% 3/01/37						
26083301	01/02/19 S	25,000	0.986	0	24,642	25,054	-412
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	01/09/19 S	85,000	0.919	0	78,107	84,753	-6,646
	ISSUE: 20030NCH2 - COMCAST CORP 3.55% 5/01/28						
26083301	01/09/19 B	180,000	0.973	0	175,183-	175,183	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/09/19 S	155,000	1.033	0	160,183	159,894	289
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	70,000	0.992	0	69,464-	69,464	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	01/10/19 S	25,000	0.906	0	22,638	23,719	-1,081
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	15,000	0.996	0	14,939-	14,939	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/16/19 S	125,000	1.034	0	129,316	129,063	253

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 95000U2D4 - WELLS FARGO & COMPAN 4.15% 1/24/29						
26083301	01/16/19 B	135,000	0.998	0	134,760-	134,760	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/17/19 S	35,000	0.985	0	34,464	34,588	-124
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	01/17/19 B	40,000	0.987	0	39,472-	39,472	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	01/25/19 B	40,000	1.008	0	40,313-	40,313	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	01/25/19 S	40,000	1.092	0	43,669	44,014	-345
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/28/19 B	20,000	0.990	0	19,791-	19,791	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/28/19 S	30,000	0.987	0	29,616	29,631	-15
	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48						
26083301	01/28/19 B	35,000	0.996	0	34,858-	34,858	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	01/28/19 S	25,000	0.938	0	23,460	24,897	-1,437
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	01/29/19 S	50,000	0.921	0	46,037	49,855	-3,818
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/29/19 S	90,000	1.036	0	93,234	93,006	228
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 B	40,000	0.991	0	39,625-	39,625	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 S	35,000	0.992	0	34,705	34,576	129
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	01/29/19 B	45,000	0.972	0	43,751-	43,751	
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	01/29/19 S	35,000	0.889	0	31,123	34,179	-3,056
	ISSUE: 20030NBH3 - COMCAST CORP 4.25% 1/15/33						
26083301	01/29/19 B	75,000	1.014	0	76,073-	76,073	
	ISSUE: 65473QBC6 - NISOURCE FINANCE COR 4.8% 2/15/44						
26083301	01/29/19 B	35,000	0.993	0	34,762-	34,762	
	ISSUE: 07274NAQ6 - P/P BAYER US FINANCE 4.875% 6/25/48						
26083301	01/31/19 S	35,000	0.947	0	33,158	34,628	-1,470
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	25,000	1.001	0	25,016-	25,016	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/04/19 S	50,000	1.034	0	51,705	51,799	-94
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/04/19 S	45,000	1.034	0	46,547	46,619	-73
	ISSUE: 29717PAT4 - ESSEX PORTFOLIO LP 4% 3/01/29						
26083301	02/04/19 B	55,000	0.992	0	54,553-	54,553	
	ISSUE: 29717PAT4 - ESSEX PORTFOLIO LP 4% 3/01/29						
26083301	02/04/19 B	50,000	0.997	0	49,872-	49,872	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28							
26083301	02/05/19	S	30,000	1.036	0	31,083	31,080	3
	ISSUE: 29717PAT4 - ESSEX PORTFOLIO LP 4% 3/01/29							
26083301	02/05/19	B	30,000	0.999	0	29,972-	29,972	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	02/06/19	B	30,000	0.995	0	29,845-	29,845	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	02/06/19	S	30,000	0.995	0	29,859	29,768	92
	ISSUE: 94974BGT1 - WELLS FARGO & COMPAN 4.4% 6/14/46							
26083301	02/06/19	S	40,000	0.973	0	38,900	38,857	42
	ISSUE: 92976GAG6 - WACHOVIA BK NA 5.85% 2/01/37							
26083301	02/06/19	B	45,000	1.181	0	53,148-	53,148	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28							
26083301	02/11/19	B	40,000	1.033	0	41,312-	41,312	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/11/19	B	15,000	1.076	0	16,137-	16,137	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29							
26083301	02/11/19	S	35,000	0.997	0	34,907	34,847	60
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39							
26083301	02/11/19	S	25,000	1.030	0	25,759	24,855	904
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/13/19	S	95,000	1.067	0	101,398	102,208	-811
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/13/19	S	155,000	1.067	0	165,360	166,761	-1,401
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46							
26083301	02/13/19	B	140,000	0.927	0	129,713-	129,713	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29							
26083301	02/13/19	S	380,000	0.993	0	377,150	378,334	-1,184
	ISSUE: 00206RHJ4 - AT&T INC 4.35% 3/01/29							
26083301	02/13/19	B	410,000	0.995	0	407,983-	407,983	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39							
26083301	02/13/19	B	265,000	0.953	0	252,521-	252,521	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/14/19	S	30,000	1.073	0	32,198	32,270	-71
	ISSUE: 00206RFU1 - AT&T INC 5.15% 2/15/50							
26083301	02/14/19	S	65,000	0.970	0	63,062	61,151	1,910
	ISSUE: 29278NAG8 - ENERGY TRANSFER OPER 5.25% 4/15/29							
26083301	02/14/19	S	75,000	1.035	0	77,624	74,842	2,783
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49							
26083301	02/14/19	B	40,000	1.065	0	42,589-	42,589	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29							
26083301	02/14/19	B	70,000	0.997	0	69,770-	69,770	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39							
26083301	02/14/19	B	80,000	0.957	0	76,558-	76,558	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/20/19	B	30,000	1.075	0	32,262-	32,262	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	15,000	1.076	0	16,141-	16,141	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	25,000	1.076	0	26,891-	26,891	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 S	20,000	1.076	0	21,513	21,511	2
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	02/20/19 S	40,000	0.933	0	37,331	39,688	-2,358
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	02/20/19 S	25,000	0.936	0	23,403	24,805	-1,402
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48						
26083301	02/20/19 S	40,000	1.003	0	40,120	38,953	1,167
	ISSUE: 49456BAJ0 - KINDER MORGAN INC/DE 5.05% 2/15/46						
26083301	02/20/19 B	30,000	0.996	0	29,873-	29,873	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	02/21/19 B	35,000	0.908	0	31,782-	31,782	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	02/21/19 S	35,000	0.972	0	34,010	33,235	775
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	20,000	1.075	0	21,503	21,446	57
	ISSUE: 03938JAA7 - ARCH CAPITAL GRP US 5.144% 11/01/43						
26083301	02/22/19 B	25,000	1.079	0	26,989-	26,989	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	35,000	1.068	0	37,395-	37,395	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 S	30,000	1.069	0	32,067	31,769	298
	ISSUE: 20030NCL3 - COMCAST CORP 4.6% 10/15/38						
26083301	02/25/19 S	55,000	1.036	0	56,959	54,788	2,171
	ISSUE: 75884RAY9 - REGENCY CENTERS LP 4.65% 3/15/49						
26083301	02/25/19 B	40,000	0.997	0	39,864-	39,864	
	ISSUE: 25179MAU7 - DEVON ENERGY CORPORA 5% 6/15/45						
26083301	03/05/19 S	35,000	1.018	0	35,630	37,147	-1,516
	ISSUE: 25179MAL7 - DEVON ENERGY CORPORA 5.6% 7/15/41						
26083301	03/05/19 B	35,000	1.078	0	37,741-	37,741	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 B	25,000	1.068	0	26,695-	26,695	
	ISSUE: 843646AH3 - SOUTHERN POWER CO 5.15% 9/15/41						
26083301	03/07/19 S	35,000	1.002	0	35,060	35,842	-782
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 B	35,000	1.076	0	37,674-	37,674	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 B	10,000	1.077	0	10,769-	10,769	
	ISSUE: 20030NBT7 - COMCAST CORP 3.2% 7/15/36						
26083301	03/12/19 S	20,000	0.893	0	17,866	17,078	788
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	03/12/19 S	45,000	0.998	0	44,888	43,751	1,137

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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: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	03/15/19 B	65,000	0.982	0	63,842-	63,842	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	03/15/19 S	65,000	0.965	0	62,711	64,059	-1,347
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	25,000	1.075	0	26,863	26,889	-26
	ISSUE: 63946BAG5 - NBCUNIVERSAL MEDIA 5.95% 4/01/41						
26083301	03/20/19 B	35,000	1.196	0	41,858-	41,858	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	35,000	1.083	0	37,888-	37,888	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 713448DP0 - PEPSICO INC 3.45% 10/06/46						
26083301	03/21/19 S	30,000	0.941	0	28,217	29,206	-989
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
26083301	03/21/19 S	45,000	1.015	0	45,694	45,542	152
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 S	40,000	1.102	0	44,075	43,927	148
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 S	25,000	1.101	0	27,516	27,454	61
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/25/19 B	30,000	1.011	0	30,333-	30,333	
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
26083301	03/25/19 B	50,000	1.029	0	51,453-	51,453	
	ISSUE: 026874DC8 - AMERICAN INTL GROUP 3.875% 1/15/35						
26083301	03/27/19 S	40,000	0.916	0	36,636	36,798	-161
	ISSUE: 026874AZ0 - AMERICAN INTL GROUP 6.25% 5/01/36						
26083301	03/27/19 B	35,000	1.149	0	40,200-	40,200	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/11/19 B	75,000	1.011	0	75,797-	75,797	
	ISSUE: 906548CM2 - UNION ELECTRIC CO 2.95% 6/15/27						
26083301	04/11/19 S	95,000	0.984	0	93,490	94,690	-1,200
	ISSUE: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55						
26083301	04/23/19 S	30,000	0.915	0	27,439	27,905	-466
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	04/23/19 B	30,000	1.013	0	30,389-	30,389	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/24/19 B	75,000	1.086	0	81,480-	81,480	
	ISSUE: 059165EH9 - BALTIMORE GAS & ELEC 3.5% 8/15/46						
26083301	04/24/19 S	100,000	0.931	0	93,058	99,908	-6,850
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 B	45,000	1.086	0	48,867-	48,867	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	04/25/19 S	55,000	1.105	0	60,779	55,701	5,079
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/30/19 S	40,000	1.089	0	43,550	43,447	103

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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: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	04/30/19 B	50,000	1.014	0	50,696-	50,696	
	ISSUE: 89417EAP4 - TRAVELERS COS INC 4.1% 3/04/49						
26083301	05/02/19 B	35,000	1.038	0	36,340-	36,340	
	ISSUE: 89417EAD1 - TRAVELERS COS INC 6.25% 6/15/37						
26083301	05/02/19 S	40,000	1.314	0	52,557	51,004	1,553
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	05/07/19 B	35,000	0.975	0	34,122-	34,122	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	05/07/19 S	35,000	1.092	0	38,231	38,104	126
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 B	30,000	1.097	0	32,897-	32,897	
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	05/08/19 S	30,000	1.045	0	31,339	31,186	153
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	05/08/19 B	35,000	0.947	0	33,138-	33,138	
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	05/08/19 S	40,000	0.945	0	37,803	36,952	851
	ISSUE: 74432QCD5 - PRUDENTIAL FINANCIAL 4.418% 3/27/48						
26083301	05/09/19 B	30,000	1.044	0	31,312-	31,312	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 B	30,000	1.105	0	33,150-	33,150	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/09/19 S	25,000	1.101	0	27,531	27,521	11
	ISSUE: 75884RAY9 - REGENCY CENTERS LP 4.65% 3/15/49						
26083301	05/09/19 S	40,000	1.057	0	42,270	39,864	2,406
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 B	20,000	1.101	0	22,016-	22,016	
	ISSUE: 202795JP6 - COMMONWEALTH EDISON 4% 3/01/49						
26083301	05/10/19 B	30,000	1.018	0	30,556-	30,556	
	ISSUE: 49446RAQ2 - KIMCO REALTY CORP 4.125% 12/01/46						
26083301	05/10/19 S	25,000	0.933	0	23,315	24,526	-1,212
	ISSUE: 059165EJ5 - BALTIMORE GAS & ELEC 3.75% 8/15/47						
26083301	05/10/19 S	30,000	0.974	0	29,217	29,760	-542
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/13/19 B	40,000	0.997	0	39,894-	39,894	
	ISSUE: 29717PAT4 - ESSEX PORTFOLIO LP 4% 3/01/29						
26083301	05/13/19 S	45,000	1.030	0	46,350	44,799	1,551
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	05/20/19 B	45,000	1.101	0	49,531-	49,531	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	40,000	1.035	0	41,388	41,351	36
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
26083301	05/29/19 B	70,000	1.074	0	75,181-	75,181	
	ISSUE: 89417EAP4 - TRAVELERS COS INC 4.1% 3/04/49						
26083301	05/29/19 B	60,000	1.056	0	63,367-	63,367	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	05/29/19 S	70,000	1.119	0	78,348	76,263	2,085
	ISSUE: 89417EAL3 - TRAVELERS COS INC 3.75% 5/15/46						
26083301	05/29/19 S	65,000	1.003	0	65,205	62,129	3,076
	ISSUE: 89417EAL3 - TRAVELERS COS INC 3.75% 5/15/46						
26083301	05/30/19 S	25,000	1.002	0	25,058	23,896	1,162
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	05/30/19 B	25,000	1.040	0	25,996-	25,996	
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	06/04/19 S	25,000	1.086	0	27,141	25,065	2,076
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	06/04/19 B	25,000	1.153	0	28,832-	28,832	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 B	35,000	1.072	0	37,521-	37,521	
	ISSUE: 701094AP9 - PARKER-HANNIFIN CORP 4% 6/14/49						
26083301	06/05/19 S	45,000	0.995	0	44,782	44,327	455
	ISSUE: 695114CT3 - PACIFICORP 4.125% 1/15/49						
26083301	06/06/19 B	60,000	1.075	0	64,529-	64,529	
	ISSUE: 010392FM5 - ALABAMA POWER CO 3.75% 3/01/45						
26083301	06/06/19 S	70,000	1.003	0	70,236	69,220	1,016
	ISSUE: 03040WAV7 - AMERICAN WATER CAPIT 4.15% 6/01/49						
26083301	06/14/19 S	25,000	1.041	0	26,025	24,855	1,170
	ISSUE: 03040WAP0 - AMERICAN WATER CAPIT 4% 12/01/46						
26083301	06/14/19 B	25,000	1.009	0	25,231-	25,231	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/19/19 B	15,000	1.088	0	16,315-	16,315	
	ISSUE: 949746JM4 - WELLS FARGO & CO 5.375% 2/07/35						
26083301	06/19/19 S	25,000	1.214	0	30,351	28,509	1,842
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	06/20/19 B	95,000	1.045	0	99,314-	99,314	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	06/20/19 S	30,000	1.169	0	35,063	33,386	1,677
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	06/20/19 S	30,000	1.112	0	33,357	30,163	3,194
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 B	25,000	1.099	0	27,469-	27,469	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 B	25,000	1.096	0	27,395-	27,395	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 S	40,000	1.099	0	43,963	43,611	351
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/20/19 S	75,000	1.096	0	82,219	81,771	448
	ISSUE: 74456QAZ9 - PUB SVC ELEC & GAS 3.95% 5/01/42						
26083301	06/20/19 B	55,000	1.074	0	59,053-	59,053	
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
26083301	06/24/19 B	25,000	1.054	0	26,349-	26,349	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	06/24/19 S	25,000	1.080	0	26,989	25,603	1,386
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	06/25/19 S	50,000	1.145	0	57,254	50,480	6,773
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	06/25/19 B	55,000	1.010	0	55,563-	55,563	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	06/26/19 S	25,000	1.158	0	28,956	27,821	1,134
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	20,000	1.088	0	21,769-	21,769	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	06/28/19 B	90,000	1.107	0	99,668-	99,668	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/28/19 S	85,000	1.033	0	87,789	87,836	-47
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/28/19 B	45,000	1.098	0	49,395-	49,395	
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	06/28/19 S	60,000	1.019	0	61,165	57,031	4,134
	ISSUE: 92343VCQ5 - VERIZON COMMUNICATIO 4.4% 11/01/34						
26083301	07/01/19 S	35,000	1.107	0	38,742	34,148	4,595
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/01/19 B	45,000	1.030	0	46,336-	46,336	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/03/19 S	45,000	1.038	0	46,723	46,498	225
	ISSUE: 95040QAH7 - WELLTOWER INC 4.125% 3/15/29						
26083301	07/03/19 B	50,000	1.069	0	53,463-	53,463	
	ISSUE: 59562VBD8 - BERKSHIRE HATHAWAY 5.15% 11/15/43						
26083301	07/09/19 S	55,000	1.230	0	67,629	64,648	2,981
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 B	45,000	1.095	0	49,261-	49,261	
	ISSUE: 606822BH6 - MITSUBISHI UFJ FIN 3.741% 3/07/29						
26083301	07/09/19 S	40,000	1.066	0	42,630	40,000	2,630
	ISSUE: 86562MBP4 - SUMITOMO MITSUI FINL 3.04% 7/16/29						
26083301	07/09/19 B	40,000	1.001	0	40,024-	40,024	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/16/19 S	15,000	1.075	0	16,132	16,162	-30
	ISSUE: 092113AN9 - BLACK HILLS CORP 4.2% 9/15/46						
26083301	07/16/19 B	20,000	1.011	0	20,221-	20,221	
	ISSUE: 110122CD8 - P/P BRISTOL-MYERS SQ 4.25% 10/26/49						
26083301	07/17/19 B	50,000	1.089	0	54,460-	54,460	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/17/19 S	75,000	1.029	0	77,156	76,951	205
	ISSUE: 00206RFW7 - AT&T INC 4.9% 8/15/37						
26083301	07/17/19 S	25,000	1.077	0	26,922	23,587	3,335
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 B	15,000	1.086	0	16,287-	16,287	

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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 S	45,000	1.084	0	48,797	48,624	173
	ISSUE: 89153VAT6 - TOTAL CAPITAL INTL 2.829% 1/10/30						
26083301	07/17/19 B	75,000	1.004	0	75,260-	75,260	
	ISSUE: 0778FPAA7 - BELL CANADA 4.464% 4/01/48						
26083301	07/22/19 S	25,000	1.103	0	27,579	24,737	2,842
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
26083301	07/22/19 B	25,000	1.073	0	26,831-	26,831	
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
26083301	07/24/19 B	20,000	1.106	0	22,122-	22,122	
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	07/24/19 S	95,000	1.087	0	103,296	91,218	12,079
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	07/24/19 S	35,000	1.130	0	39,550	35,091	4,459
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	30,000	1.085	0	32,550-	32,550	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	80,000	1.085	0	86,800-	86,800	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	45,000	1.085	0	48,825-	48,825	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,959-	37,959	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	40,000	1.085	0	43,388-	43,388	
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45						
26083301	07/24/19 S	20,000	1.135	0	22,704	20,596	2,108
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
26083301	07/24/19 S	55,000	1.083	0	59,576	56,612	2,964
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	07/24/19 S	50,000	1.016	0	50,795	49,940	855
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	07/24/19 S	60,000	0.949	0	56,911	56,354	556
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42						
26083301	07/24/19 S	55,000	0.962	0	52,902	53,467	-564
	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49						
26083301	07/25/19 B	25,000	0.998	0	24,953-	24,953	
	ISSUE: 931142EN9 - WALMART INC 3.25% 7/08/29						
26083301	07/25/19 S	160,000	1.061	0	169,792	165,109	4,683
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	07/25/19 S	25,000	1.107	0	27,663	26,064	1,599
	ISSUE: 10373QAC4 - BP CAP MARKETS AMERI 3.937% 9/21/28						
26083301	07/25/19 S	30,000	1.083	0	32,495	30,000	2,495
	ISSUE: 594918BD5 - MICROSOFT CORP 3.75% 2/12/45						
26083301	07/25/19 B	25,000	1.081	0	27,014-	27,014	

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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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/25/19 B	160,000	1.027	0	164,325-	164,325	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	65,000	1.080	0	70,220-	70,220	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 S	20,000	1.081	0	21,616	21,616	-1
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 S	20,000	1.080	0	21,600	21,616	-16
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	07/25/19 B	25,000	1.105	0	27,631-	27,631	
	ISSUE: 89153VAT6 - TOTAL CAPITAL INTL 2.829% 1/10/30						
26083301	07/25/19 B	30,000	1.005	0	30,154-	30,154	
	ISSUE: 94973VAY3 - WELLPOINT INC 4.625% 5/15/42						
26083301	07/25/19 S	90,000	1.074	0	96,700	89,207	7,492
	ISSUE: 054561AM7 - AXA EQUITABLE HOLDIN 5% 4/20/48						
26083301	07/26/19 S	55,000	1.050	0	57,729	56,690	1,039
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/26/19 B	40,000	1.082	0	43,275-	43,275	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/30/19 B	15,000	1.085	0	16,277-	16,277	
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	07/30/19 S	20,000	1.139	0	22,783	19,754	3,029
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/31/19 S	15,000	1.091	0	16,359	16,399	-39
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/31/19 S	35,000	1.091	0	38,172	38,263	-92
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	07/31/19 B	45,000	1.063	0	47,847-	47,847	
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	07/31/19 B	20,000	1.080	0	21,606-	21,606	
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28						
26083301	08/01/19 S	180,000	1.069	0	192,361	184,108	8,252
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	08/01/19 B	105,000	1.072	0	112,547-	112,547	
	ISSUE: 927804FR0 - VIRGINIA ELEC & POWE 4.45% 2/15/44						
26083301	08/02/19 S	70,000	1.151	0	80,546	74,289	6,257
	ISSUE: 209111FD0 - CONS EDISON CO OF NY 4.45% 3/15/44						
26083301	08/02/19 B	70,000	1.142	0	79,949-	79,949	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/06/19 B	45,000	1.057	0	47,559-	47,559	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/06/19 B	35,000	1.058	0	37,029-	37,029	
	ISSUE: 95040QAH7 - WELLTOWER INC 4.125% 3/15/29						
26083301	08/06/19 S	50,000	1.089	0	54,477	53,463	1,014
	ISSUE: 313747AZ0 - FEDERAL REALTY INVES 3.2% 6/15/29						
26083301	08/06/19 S	40,000	1.038	0	41,520	40,492	1,028

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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: 961214EG4 - WESTPAC BANKING CORP 4.421% 7/24/39						
26083301	08/07/19 S	25,000	1.086	0	27,154	25,000	2,154
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	15,000	1.185	0	17,770-	17,770	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	25,000	1.188	0	29,707-	29,707	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	08/07/19 S	35,000	1.282	0	44,872	38,513	6,359
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 S	40,000	1.156	0	46,238	46,645	-407
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	08/08/19 B	65,000	0.948	0	61,587-	61,587	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	08/09/19 S	75,000	1.090	0	81,749	73,726	8,022
	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49						
26083301	08/09/19 B	30,000	1.052	0	31,574-	31,574	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/09/19 S	25,000	1.173	0	29,313	29,164	149
	ISSUE: 94973VAY3 - WELLPOINT INC 4.625% 5/15/42						
26083301	08/09/19 B	85,000	1.113	0	94,578-	94,578	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/12/19 S	65,000	0.998	0	64,898	65,012	-113
	ISSUE: 534187BJ7 - LINCOLN NATIONAL COR 3.05% 1/15/30						
26083301	08/12/19 B	70,000	0.999	0	69,927-	69,927	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	5,000	1.159	0	5,794-	5,794	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	40,000	1.164	0	46,552-	46,552	
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	08/13/19 S	60,000	1.058	0	63,503	59,928	3,575
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	08/13/19 S	10,000	1.066	0	10,656	9,988	668
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/14/19 S	55,000	1.147	0	63,095	55,765	7,330
	ISSUE: 40573LAW6 - P/P HALFMOON PARENT 4.9% 12/15/48						
26083301	08/14/19 S	80,000	1.161	0	92,839	79,172	13,667
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 B	40,000	1.189	0	47,544-	47,544	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 B	60,000	1.189	0	71,334-	71,334	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 B	25,000	1.189	0	29,730-	29,730	
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	08/14/19 S	35,000	1.062	0	37,153	34,958	2,195
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/16/19 B	45,000	1.197	0	53,859-	53,859	

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/16/19 S	15,000	1.191	0	17,869	17,906	-37
	ISSUE: 20030NBU4 - COMCAST CORP 3.4% 7/15/46						
26083301	08/16/19 S	60,000	1.044	0	62,630	53,324	9,306
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	08/16/19 B	30,000	1.145	0	34,364-	34,364	
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	08/19/19 B	65,000	1.160	0	75,391-	75,391	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	08/19/19 S	85,000	1.146	0	97,390	84,847	12,543
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	08/19/19 B	35,000	1.274	0	44,591-	44,591	
	ISSUE: 571748BH4 - MARSH & MCLENNAN COS 4.75% 3/15/39						
26083301	08/19/19 S	50,000	1.227	0	61,343	49,956	11,388
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48						
26083301	08/20/19 S	45,000	1.191	0	53,604	45,895	7,709
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	35,000	1.188	0	41,579-	41,579	
	ISSUE: 867224AB3 - SUNCOR ENERGY INC 4% 11/15/47						
26083301	08/22/19 B	35,000	1.087	0	38,029-	38,029	
	ISSUE: 74456QBV7 - PUBLIC SERVICE ELECT 4.05% 5/01/48						
26083301	08/22/19 B	20,000	1.179	0	23,582-	23,582	
	ISSUE: 96949LAC9 - WILLIAMS PARTNERS LP 5.1% 9/15/45						
26083301	08/22/19 B	45,000	1.121	0	50,443-	50,443	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 S	15,000	1.172	0	17,585	17,697	-112
	ISSUE: 29379VBA0 - ENTERPRISE PRODUCTS 4.85% 3/15/44						
26083301	08/22/19 S	45,000	1.159	0	52,179	47,708	4,471
	ISSUE: 86722TAB8 - SUNCOR ENERGY INC 6.85% 6/01/39						
26083301	08/22/19 S	35,000	1.442	0	50,488	46,430	4,058
	ISSUE: 49446RAV1 - KIMCO REALTY CORP 3.7% 10/01/49						
26083301	08/23/19 B	40,000	0.996	0	39,818-	39,818	
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	08/23/19 S	40,000	1.124	0	44,965	39,041	5,923
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44						
26083301	08/26/19 B	75,000	1.197	0	89,763-	89,763	
	ISSUE: 94974BGQ7 - WELLS FARGO & COMPAN 4.9% 11/17/45						
26083301	08/26/19 S	70,000	1.245	0	87,125	70,660	16,465
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
26083301	08/27/19 B	50,000	1.137	0	56,836-	56,836	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 S	40,000	1.204	0	48,163	47,641	522
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 S	20,000	1.204	0	24,081	23,820	261
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/27/19 S	20,000	1.209	0	24,184	23,820	364

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FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	08/27/19 B	35,000	0.973	0	34,056-	34,056	
	ISSUE: 25470DAJ8 - DISCOVERY COMMUNICAT 4.875% 4/01/43						
26083301	08/27/19 B	35,000	1.069	0	37,397-	37,397	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/28/19 S	55,000	1.204	0	66,249	65,506	743
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	08/28/19 B	70,000	1.197	0	83,778-	83,778	
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	08/29/19 B	75,000	1.141	0	85,610-	85,610	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/29/19 S	55,000	1.202	0	66,138	65,771	366
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	50,000	1.213	0	60,672-	60,672	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 S	35,000	1.211	0	42,394	42,236	158
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 S	40,000	1.209	0	48,344	48,175	169
	ISSUE: 744448CS8 - PUBLIC SERVICE COLOR 3.2% 3/01/50						
26083301	09/03/19 S	60,000	1.044	0	62,628	59,203	3,425
	ISSUE: 69351UAW3 - PPL ELECTRIC UTILITI 3% 10/01/49						
26083301	09/03/19 B	45,000	0.983	0	44,244-	44,244	
	ISSUE: 665772CR8 - NORTHERN STATES PWR- 2.9% 3/01/50						
26083301	09/03/19 B	50,000	0.981	0	49,036-	49,036	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	09/04/19 B	45,000	1.083	0	48,758-	48,758	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 B	30,000	1.203	0	36,084-	36,084	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	30,000	1.206	0	36,188	36,202	-15
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	30,000	1.201	0	36,028	36,202	-174
	ISSUE: 94980VAG3 - WELLS FARGO BANK 5.95% 8/26/36						
26083301	09/04/19 S	45,000	1.381	0	62,131	54,974	7,157
	ISSUE: 74251VAJ1 - PRINCIPAL FINANCIAL 4.35% 5/15/43						
26083301	09/04/19 S	40,000	1.150	0	46,012	37,162	8,849
	ISSUE: 92976GAJ0 - WACHOVIA BANK NA 6.6% 1/15/38						
26083301	09/04/19 B	40,000	1.466	0	58,642-	58,642	
	ISSUE: 171232AS0 - CHUBB CORP 6.5% 5/15/38						
26083301	09/04/19 B	40,000	1.500	0	60,020-	60,020	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/05/19 S	20,000	1.182	0	23,644	24,119	-475
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	09/05/19 B	25,000	1.149	0	28,737-	28,737	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	09/05/19 S	30,000	1.139	0	34,175	29,946	4,229

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: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	09/05/19 B	30,000	1.041	0	31,235-	31,235	
	ISSUE: 74432QCA1 - PRUDENTIAL FINANCIAL 4.6% 5/15/44						
26083301	09/10/19 B	30,000	1.129	0	33,861-	33,861	
	ISSUE: 74432QCE3 - PRUDENTIAL FINANCIAL 4.35% 2/25/50						
26083301	09/10/19 S	25,000	1.105	0	27,628	29,974	-2,346
	ISSUE: 913017CP2 - UNITED TECHNOLOGIES 4.05% 5/04/47						
26083301	09/11/19 B	60,000	1.119	0	67,126-	67,126	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 S	110,000	1.131	0	124,352	124,153	199
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	09/12/19 S	50,000	1.236	0	61,790	64,477	-2,687
	ISSUE: 02209SBG7 - ALTRIA GROUP INC 6.2% 2/14/59						
26083301	09/12/19 B	45,000	1.238	0	55,713-	55,713	
	ISSUE: 010392FT0 - ALABAMA POWER CO 3.45% 10/01/49						
26083301	09/12/19 B	140,000	0.997	0	139,531-	139,531	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	09/12/19 B	90,000	0.935	0	84,129-	84,129	
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	09/12/19 S	95,000	1.019	0	96,797	97,252	-454
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44						
26083301	09/13/19 B	35,000	1.146	0	40,115-	40,115	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	09/13/19 S	35,000	1.170	0	40,957	42,608	-1,651
	ISSUE: 91324PDQ2 - UNITEDHEALTH GROUP 4.45% 12/15/48						
26083301	09/17/19 S	85,000	1.163	0	98,824	86,485	12,339
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 B	35,000	1.131	0	39,594-	39,594	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 B	75,000	1.129	0	84,703-	84,703	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 S	60,000	1.130	0	67,819	67,675	144
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/17/19 B	40,000	0.984	0	39,363-	39,363	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/17/19 B	50,000	0.983	0	49,172-	49,172	
	ISSUE: 337738AV0 - FISERV INC 4.4% 7/01/49						
26083301	09/17/19 B	75,000	1.086	0	81,453-	81,453	
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	09/17/19 S	45,000	1.020	0	45,878	44,980	898
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	09/17/19 S	55,000	1.019	0	56,040	54,975	1,065
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51						
26083301	09/17/19 S	38,000	1.146	0	43,546	38,180	5,367
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 B	35,000	1.136	0	39,769-	39,769	

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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: 416515AP9 - HARTFORD FINL SVCS 6.1% 10/01/41						
26083301	09/18/19 S	45,000	1.337	0	60,164	53,437	6,727
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 S	55,000	1.166	0	64,109	62,956	1,153
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 S	85,000	1.159	0	98,494	97,296	1,197
	ISSUE: 74432QCE3 - PRUDENTIAL FINANCIAL 4.35% 2/25/50						
26083301	09/23/19 S	20,000	1.158	0	23,161	22,163	998
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	09/23/19 B	70,000	1.039	0	72,728-	72,728	
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	09/23/19 B	20,000	1.041	0	20,814-	20,814	
	ISSUE: 906548CQ3 - UNION ELECTRIC CO 3.25% 10/01/49						
26083301	09/23/19 B	110,000	0.997	0	109,623-	109,623	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/24/19 B	15,000	1.173	0	17,592-	17,592	
	ISSUE: 00206RGQ9 - AT&T INC 4.3% 2/15/30						
26083301	09/24/19 S	45,000	1.100	0	49,510	48,199	1,311
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/24/19 B	45,000	0.999	0	44,937-	44,937	
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	09/24/19 S	25,000	1.133	0	28,338	24,685	3,653
	ISSUE: 94974BGE4 - WELLS FARGO & COMPAN 4.65% 11/04/44						
26083301	09/25/19 B	40,000	1.155	0	46,199-	46,199	
	ISSUE: 717081EK5 - PFIZER INC 4.2% 9/15/48						
26083301	09/25/19 B	45,000	1.184	0	53,281-	53,281	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 S	30,000	1.169	0	35,058	34,676	382
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	09/25/19 S	30,000	1.133	0	33,988	29,622	4,366
	ISSUE: 717081EV1 - PFIZER INC 4% 3/15/49						
26083301	09/25/19 S	45,000	1.159	0	52,147	44,265	7,882
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	30,000	1.164	0	34,927	34,745	182
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	100,000	1.161	0	116,070	116,299	-228
	ISSUE: 828807DH7 - SIMON PROPERTY GROUP 3.25% 9/13/49						
26083301	09/26/19 B	40,000	0.977	0	39,062-	39,062	
	ISSUE: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
26083301	09/26/19 B	145,000	0.985	0	142,808-	142,808	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/27/19 S	50,000	1.165	0	58,227	57,991	236
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/27/19 B	125,000	0.995	0	124,336-	124,336	
	ISSUE: 95000U2D4 - WELLS FARGO & COMPAN 4.15% 1/24/29						
26083301	09/27/19 S	135,000	1.109	0	149,683	134,760	14,923

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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: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	09/27/19 B	60,000	1.183	0	70,980-	70,980	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/02/19 S	20,000	1.178	0	23,563	23,278	284
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/02/19 S	45,000	1.003	0	45,148	45,055	92
	ISSUE: 90265EAS9 - UDR INC 3.1% 11/01/34						
26083301	10/02/19 B	35,000	0.996	0	34,845-	34,845	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	10/02/19 B	25,000	1.184	0	29,603-	29,603	
	ISSUE: 594918BD5 - MICROSOFT CORP 3.75% 2/12/45						
26083301	10/08/19 S	225,000	1.160	0	260,996	221,700	39,296
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 B	180,000	1.187	0	213,581-	213,581	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/08/19 B	45,000	1.007	0	45,323-	45,323	
	ISSUE: 313747AZ0 - FEDERAL REALTY INVES 3.2% 6/15/29						
26083301	10/08/19 S	50,000	1.048	0	52,426	50,615	1,811
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
26083301	10/09/19 B	30,000	1.134	0	34,032-	34,032	
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	10/09/19 B	35,000	0.972	0	34,023-	34,023	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 S	20,000	1.176	0	23,516	23,538	-22
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 S	25,000	1.176	0	29,391	29,422	-31
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	10/09/19 S	25,000	1.258	0	31,462	27,639	3,823
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	10/09/19 B	30,000	1.167	0	35,005-	35,005	
	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48						
26083301	10/10/19 S	25,000	1.176	0	29,387	26,776	2,611
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	10/10/19 B	25,000	1.157	0	28,912-	28,912	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/11/19 S	85,000	1.146	0	97,445	97,684	-239
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
26083301	10/11/19 B	105,000	1.122	0	117,832-	117,832	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	10/15/19 S	40,000	1.137	0	45,459	43,133	2,326
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/15/19 B	30,000	1.141	0	34,219-	34,219	
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	10/15/19 S	45,000	1.180	0	53,115	53,106	9
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	10/15/19 B	45,000	1.254	0	56,418-	56,418	

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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: 161175BL7 - CHARTER COMM OPT LLC 5.375% 5/01/47						
26083301	10/16/19 S	60,000	1.077	0	64,640	58,535	6,105
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	10/16/19 S	155,000	1.136	0	176,071	167,141	8,930
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	10/16/19 S	80,000	1.126	0	90,051	84,721	5,330
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	15,000	1.138	0	17,070-	17,070	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,550-	45,550	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	120,000	1.139	0	136,744-	136,744	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.140	0	45,594-	45,594	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	35,000	1.139	0	39,884-	39,884	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	15,000	1.139	0	17,086	17,094	-8
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	15,000	1.139	0	17,086	17,094	-8
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	120,000	1.141	0	136,894	136,752	141
	ISSUE: 845437BN1 - SOUTHWESTERN ELEC PO 3.9% 4/01/45						
26083301	10/16/19 S	55,000	1.044	0	57,432	55,295	2,137
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/16/19 B	100,000	0.989	0	98,922-	98,922	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	10/16/19 S	20,000	1.069	0	21,386	20,192	1,194
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	10/16/19 S	70,000	1.185	0	82,919	74,699	8,219
	ISSUE: 57636QAL8 - MASTERCARD INC 3.65% 6/01/49						
26083301	10/16/19 S	15,000	1.123	0	16,837	14,982	1,855
	ISSUE: 254687FL5 - WALT DISNEY COMPANY/ 2% 9/01/29						
26083301	10/16/19 S	100,000	0.974	0	97,346	98,121	-775
	ISSUE: 50077LAY2 - P/P KRAFT HEINZ FOOD 4.875% 10/01/49						
26083301	10/16/19 S	60,000	0.999	0	59,923	59,143	780

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 00287YAV1 - ABBVIE INC 4.3% 5/14/36						
26083301	10/16/19 B	20,000	1.049	0	20,977-	20,977	
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
26083301	10/16/19 S	50,000	0.994	0	49,695	47,418	2,277
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
26083301	10/16/19 S	55,000	1.309	0	71,976	63,029	8,947
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
26083301	10/16/19 B	145,000	1.125	0	163,151-	163,151	
	ISSUE: 48305QAD5 - KAISER FOUNDATION HO 4.15% 5/01/47						
26083301	10/16/19 S	45,000	1.170	0	52,669	44,799	7,871
	ISSUE: 00817YAM0 - AETNA INC 4.125% 11/15/42						
26083301	10/16/19 B	25,000	1.008	0	25,201-	25,201	
	ISSUE: 94973VBF3 - WELLPOINT INC 5.1% 1/15/44						
26083301	10/16/19 B	20,000	1.149	0	22,986-	22,986	
	ISSUE: 460146CK7 - INTERNATIONAL PAPER 4.8% 6/15/44						
26083301	10/17/19 S	65,000	1.071	0	69,616	68,885	731
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45						
26083301	10/17/19 B	20,000	1.055	0	21,108-	21,108	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	35,000	1.141	0	39,933-	39,933	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	275,000	1.139	0	313,242-	313,242	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 S	30,000	1.139	0	34,167	34,195	-28
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 S	15,000	1.139	0	17,079	17,098	-19
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 B	75,000	0.989	0	74,145-	74,145	
	ISSUE: 15189XAT5 - CENTERPOINT ENER HOU 4.25% 2/01/49						
26083301	10/17/19 S	45,000	1.192	0	53,661	44,727	8,934
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	10/17/19 S	405,000	1.251	0	506,578	499,181	7,397
	ISSUE: 532457BT4 - ELI LILLY & CO 3.95% 3/15/49						
26083301	10/17/19 S	40,000	1.150	0	46,016	39,778	6,238
	ISSUE: 50077LAU0 - P/P KRAFT HEINZ FOOD 3.75% 4/01/30						
26083301	10/17/19 S	80,000	1.007	0	80,527	79,690	838

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 50077LAW6 - P/P KRAFT HEINZ FOOD 4.625% 10/01/39						
26083301	10/17/19 B	55,000	0.998	0	54,884-	54,884	
	ISSUE: 74456QBQ8 - PUBLIC SERVICE ELECT 3.8% 3/01/46						
26083301	10/17/19 S	70,000	1.111	0	77,755	69,809	7,946
	ISSUE: 89352HAD1 - TRANS-CANADA PIPELIN 6.2% 10/15/37						
26083301	10/17/19 S	45,000	1.276	0	57,427	48,458	8,969
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	10/17/19 S	65,000	1.445	0	93,916	87,431	6,485
	ISSUE: 207597EG6 - CONNECTICUT LIGHT & 4.3% 4/15/44						
26083301	10/18/19 S	25,000	1.203	0	30,068	25,003	5,066
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 B	20,000	1.140	0	22,800-	22,800	
	ISSUE: 05348EBF5 - AVALONBAY COMMUNITIE 3.3% 6/01/29						
26083301	10/18/19 S	45,000	1.060	0	47,698	46,998	700
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/18/19 B	45,000	0.989	0	44,515-	44,515	
	ISSUE: 655844CD8 - NORFOLK SOUTHERN COR 3.4% 11/01/49						
26083301	10/24/19 B	75,000	0.991	0	74,317-	74,317	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	60,000	1.135	0	68,079	68,313	-234
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 S	130,000	0.988	0	128,436	128,217	219
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	10/28/19 S	50,000	0.997	0	49,844	51,134	-1,290
	ISSUE: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	10/28/19 B	65,000	1.001	0	65,036-	65,036	
	ISSUE: 03524BAF3 - ANHEUSER-BUSCH INBEV 4.625% 2/01/44						
26083301	10/29/19 B	50,000	1.119	0	55,935-	55,935	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	20,000	1.117	0	22,331-	22,331	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 S	35,000	1.117	0	39,091	39,170	-79
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	10/29/19 S	25,000	1.107	0	27,683	26,109	1,573
	ISSUE: 94974BGT1 - WELLS FARGO & COMPAN 4.4% 6/14/46						
26083301	10/30/19 S	35,000	1.123	0	39,317	39,590	-273
	ISSUE: 94974BGU8 - WELLS FARGO & COMPAN 4.75% 12/07/46						
26083301	10/30/19 B	35,000	1.175	0	41,120-	41,120	
	ISSUE: 50077LAY2 - P/P KRAFT HEINZ FOOD 4.875% 10/01/49						
26083301	10/31/19 S	80,000	1.031	0	82,474	78,857	3,617
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	10/31/19 B	90,000	1.051	0	94,631-	94,631	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	20,000	1.129	0	22,591-	22,591	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	20,000	1.130	0	22,594-	22,594	

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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 S	110,000	1.131	0	124,455	124,788	-333
	ISSUE: 91324PCD2 - UNITEDHEALTH GROUP 4.25% 3/15/43						
26083301	11/04/19 B	150,000	1.134	0	170,091-	170,091	
	ISSUE: 91324PBE1 - UNITEDHEALTH GROUP 6.625% 11/15/37						
26083301	11/04/19 S	25,000	1.446	0	36,161	32,573	3,589
	ISSUE: 91324PAX0 - UNITEDHEALTH GROUP 6.5% 6/15/37						
26083301	11/04/19 S	25,000	1.425	0	35,614	35,922	-308
	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48						
26083301	11/05/19 B	25,000	1.155	0	28,863-	28,863	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/05/19 B	35,000	0.979	0	34,251-	34,251	
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49						
26083301	11/05/19 S	25,000	1.094	0	27,352	25,307	2,045
	ISSUE: 828807DF1 - SIMON PROPERTY GROUP 2.45% 9/13/29						
26083301	11/05/19 S	35,000	0.978	0	34,229	34,626	-396
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48						
26083301	11/07/19 B	25,000	1.151	0	28,764-	28,764	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 S	30,000	1.104	0	33,117	33,020	97
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	11/07/19 S	20,000	1.238	0	24,756	22,111	2,645
	ISSUE: 89417EAP4 - TRAVELERS COS INC 4.1% 3/04/49						
26083301	11/07/19 B	35,000	1.141	0	39,946-	39,946	
	ISSUE: 30034WAB2 - EVERGY INC 2.9% 9/15/29						
26083301	11/08/19 S	30,000	0.989	0	29,675	29,948	-274
	ISSUE: 092113AR0 - BLACK HILLS CORP 3.05% 10/15/29						
26083301	11/08/19 B	30,000	0.993	0	29,801-	29,801	
	ISSUE: 07274NBH5 - P/P BAYER US FIN II 4.7% 7/15/64						
26083301	11/12/19 S	70,000	0.951	0	66,581	78,806	-12,225
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48						
26083301	11/12/19 B	30,000	1.148	0	34,445-	34,445	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	11/12/19 S	25,000	1.235	0	30,878	27,639	3,239
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	60,000	0.968	0	58,059-	58,059	
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	11/13/19 B	20,000	1.136	0	22,711-	22,711	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	11/13/19 S	50,000	1.080	0	54,004	52,703	1,300
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/13/19 B	35,000	0.977	0	34,191-	34,191	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/13/19 S	20,000	0.978	0	19,557	19,402	155
	ISSUE: 822582CD2 - SHELL INTERNATIONAL 2.375% 11/07/29						
26083301	11/14/19 B	25,000	0.987	0	24,665-	24,665	

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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: 74340XBJ9 - PROLOGIS LP 4.375% 9/15/48						
26083301	11/14/19 B	20,000	1.209	0	24,186-	24,186	
	ISSUE: 10373QAC4 - BP CAP MARKETS AMERI 3.937% 9/21/28						
26083301	11/14/19 S	30,000	1.099	0	32,978	30,000	2,978
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/14/19 S	20,000	0.991	0	19,828	19,601	227
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/18/19 B	80,000	0.995	0	79,606-	79,606	
	ISSUE: 882508BG8 - TEXAS INSTRUMENTS IN 2.25% 9/04/29						
26083301	11/18/19 S	85,000	0.986	0	83,790	84,152	-362
	ISSUE: 94973VBK2 - WELLPOINT INC 4.65% 8/15/44						
26083301	11/19/19 S	30,000	1.117	0	33,515	34,380	-865
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	11/19/19 B	20,000	1.133	0	22,669-	22,669	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	11/19/19 S	25,000	1.126	0	28,155	24,955	3,200
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	35,000	1.002	0	35,074-	35,074	
	ISSUE: 907818EF1 - UNION PACIFIC CORP 4.05% 11/15/45						
26083301	11/21/19 S	40,000	1.085	0	43,405	41,795	1,610
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
26083301	11/25/19 B	120,000	1.144	0	137,329-	137,329	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/25/19 S	110,000	1.010	0	111,100	110,447	653
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/26/19 S	15,000	1.016	0	15,239	15,194	45
	ISSUE: 89417EAL3 - TRAVELERS COS INC 3.75% 5/15/46						
26083301	11/26/19 B	20,000	1.109	0	22,185-	22,185	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	15,000	0.992	0	14,880-	14,880	
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	12/06/19 S	20,000	1.216	0	24,323	23,620	703
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/09/19 S	25,000	0.997	0	24,914	25,026	-112
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	12/09/19 B	25,000	1.257	0	31,431-	31,431	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	12/11/19 S	25,000	1.124	0	28,094	25,240	2,854
	ISSUE: 00287YAM1 - ABBVIE INC 4.4% 11/06/42						
26083301	12/11/19 B	20,000	1.091	0	21,814-	21,814	
	ISSUE: 638612AM3 - P/P NATIONWIDE FINAN 3.9% 11/30/49						
26083301	12/12/19 S	20,000	1.029	0	20,575	19,902	673
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 B	120,000	0.982	0	117,797-	117,797	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 B	15,000	0.986	0	14,782-	14,782	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 91324PCD2 - UNITEDHEALTH GROUP 4.25% 3/15/43						
26083301	12/12/19 S	150,000	1.142	0	171,261	170,091	1,170
	ISSUE: 665772CR8 - NORTHERN STATES PWR- 2.9% 3/01/50						
26083301	12/13/19 S	55,000	0.966	0	53,114	52,961	153
	ISSUE: 665772CP2 - NORTHERN STATES PWR- 3.6% 5/15/46						
26083301	12/13/19 B	55,000	1.082	0	59,513-	59,513	
	ISSUE: 65473QBF9 - NISOURCE FINANCE COR 4.375% 5/15/47						
26083301	12/17/19 S	30,000	1.119	0	33,579	28,235	5,344
	ISSUE: 65473QBG7 - NISOURCE FINANCE COR 3.95% 3/30/48						
26083301	12/17/19 B	30,000	1.055	0	31,654-	31,654	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	45,000	0.978	0	44,002-	44,002	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 S	105,000	0.986	0	103,491	102,579	911
	ISSUE: 837004CE8 - SOUTH CAROLINA ELEC& 5.45% 2/01/41						
26083301	12/18/19 B	125,000	1.317	0	164,579-	164,579	
	ISSUE: 91324PBW1 - UNITEDHEALTH GROUP 4.375% 3/15/42						
26083301	12/18/19 S	55,000	1.155	0	63,541	60,634	2,907
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	12/19/19 B	20,000	1.192	0	23,850-	23,850	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	15,000	0.982	0	14,726	14,670	56
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	20,000	0.982	0	19,634	19,560	74
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	30,000	0.982	0	29,452	29,340	112
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	25,000	0.977	0	24,428	24,450	-22
	ISSUE: 57636QAL8 - MASTERCARD INC 3.65% 6/01/49						
26083301	12/19/19 B	30,000	1.123	0	33,692-	33,692	
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	12/19/19 B	15,000	1.151	0	17,257-	17,257	
	ISSUE: 02209SAR4 - ALTRIA GROUP INC 5.375% 1/31/44						
26083301	12/19/19 B	35,000	1.130	0	39,542-	39,542	
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
26083301	12/31/19 S	25,000	1.139	0	28,478	24,005	4,473
	ISSUE: 03523TBF4 - ANHEUSER-BUSCH INBEV 8.2% 1/15/39						
26083301	12/31/19 B	25,000	1.578	0	39,458-	39,458	
	SUB-TOTAL			0	26,679,735	26,204,604	475,123
	BROKER: BARCLAYS CAPITAL INC. FIXED IN						
	ISSUE: 744320BA9 - PRUDENTIAL FINANCIAL 3.935% 12/07/49						
26083301	01/02/19 S	35,000	0.898	0	31,445	33,223	-1,778

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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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 B	45,000	1.002	0	45,100-	45,100	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 B	25,000	1.004	0	25,098-	25,098	
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	01/02/19 S	65,000	0.891	0	57,894	61,919	-4,024
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 B	30,000	1.016	0	30,488-	30,488	
	ISSUE: 00440EAW7 - ACE INA HOLDINGS 4.35% 11/03/45						
26083301	01/03/19 S	35,000	1.032	0	36,124	36,124	1
	ISSUE: 744320BA9 - PRUDENTIAL FINANCIAL 3.935% 12/07/49						
26083301	01/04/19 S	40,000	0.897	0	35,889	37,969	-2,080
	ISSUE: 406216AY7 - HALLIBURTON COMPANY 7.45% 9/15/39						
26083301	01/04/19 S	40,000	1.277	0	51,097	53,200	-2,104
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/04/19 B	30,000	1.003	0	30,098-	30,098	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/04/19 B	30,000	1.002	0	30,075-	30,075	
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
26083301	01/07/19 S	30,000	0.991	0	29,723	29,973	-250
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	01/07/19 B	30,000	0.994	0	29,824-	29,824	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	20,000	0.998	0	19,963-	19,963	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	25,000	0.993	0	24,826	24,728	98
	ISSUE: 37310PAC5 - GEORGETOWN UNIVERSIT 4.315% 4/01/49						
26083301	01/09/19 B	30,000	1.000	0	30,000-	30,000	
	ISSUE: 437076AV4 - HOME DEPOT INC 5.95% 4/01/41						
26083301	01/09/19 S	20,000	1.233	0	24,663	25,230	-567
	ISSUE: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43						
26083301	01/09/19 B	20,000	0.994	0	19,882-	19,882	
	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43						
26083301	01/09/19 S	25,000	1.046	0	26,162	27,819	-1,657
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/10/19 B	25,000	0.987	0	24,668-	24,668	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	01/10/19 B	50,000	1.018	0	50,884-	50,884	
	ISSUE: 571748BC5 - MARSH & MCLENNAN COS 4.35% 1/30/47						
26083301	01/10/19 S	55,000	0.943	0	51,877	52,714	-837
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	01/10/19 S	35,000	0.938	0	32,818	33,583	-765
	ISSUE: 10922NAF0 - BRIGHTHOUSE FINANCIA 4.7% 6/22/47						
26083301	01/11/19 S	30,000	0.757	0	22,700	29,013	-6,313
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/11/19 B	15,000	0.995	0	14,918-	14,918	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	01/15/19 B	40,000	0.940	0	37,617-	37,617	
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	01/15/19 S	20,000	0.937	0	18,745	19,418	-673
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/15/19 B	15,000	0.984	0	14,761-	14,761	
	ISSUE: 842434CS9 - SOUTHERN CALIF GAS 4.3% 1/15/49						
26083301	01/15/19 S	50,000	1.003	0	50,158	49,494	664
	ISSUE: 539830BL2 - LOCKHEED MARTIN CORP 4.7% 5/15/46						
26083301	01/15/19 S	40,000	1.058	0	42,320	42,282	37
	ISSUE: 842434CK6 - SOUTHERN CALIF GAS 3.75% 9/15/42						
26083301	01/15/19 B	60,000	0.921	0	55,287-	55,287	
	ISSUE: 29278NAE3 - ENERGY TRANSFER PART 6% 6/15/48						
26083301	01/16/19 B	100,000	0.985	0	98,459-	98,459	
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	01/16/19 S	20,000	0.940	0	18,799	19,418	-619
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/16/19 B	15,000	0.980	0	14,700-	14,700	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	01/16/19 S	95,000	1.019	0	96,784	94,858	1,927
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/17/19 B	85,000	0.987	0	83,858-	83,858	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/17/19 B	15,000	0.985	0	14,775-	14,775	
	ISSUE: 459506AL5 - INTL FLAVOR & FRAGRA 5% 9/26/48						
26083301	01/17/19 S	105,000	0.988	0	103,727	104,519	-792
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	01/17/19 S	20,000	1.166	0	23,321	25,756	-2,435
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/18/19 S	20,000	0.981	0	19,613	19,752	-140
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	01/18/19 B	55,000	1.040	0	57,174-	57,174	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	01/18/19 S	55,000	0.987	0	54,304	55,483	-1,179
	ISSUE: 559080AG1 - MAGELLAN MIDSTREAM 5.15% 10/15/43						
26083301	01/18/19 B	25,000	1.016	0	25,412-	25,412	
	ISSUE: 161175BL7 - CHARTER COMM OPT LLC 5.375% 5/01/47						
26083301	01/22/19 B	30,000	0.908	0	27,233-	27,233	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/22/19 S	20,000	0.986	0	19,728	19,752	-23
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 B	20,000	0.986	0	19,716-	19,716	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 S	35,000	0.986	0	34,502	34,561	-58
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	01/23/19 S	25,000	0.991	0	24,766	24,542	224

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	01/23/19 B	45,000	1.020	0	45,900-	45,900	
	ISSUE: 53944YAE3 - LLOYDS BANKING GROUP 4.344% 1/09/48						
26083301	01/24/19 S	35,000	0.837	0	29,305	27,444	1,861
	ISSUE: 260543CL5 - DOW CHEMICAL CO/THE 4.625% 10/01/44						
26083301	01/24/19 B	40,000	0.934	0	37,370-	37,370	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/24/19 B	25,000	0.992	0	24,805-	24,805	
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	01/24/19 S	35,000	1.054	0	36,907	34,974	1,932
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	01/25/19 S	55,000	1.036	0	56,980	55,345	1,635
	ISSUE: 89352HAY5 - TRANSCANADA PIPELINE 4.875% 5/15/48						
26083301	01/25/19 B	55,000	1.004	0	55,217-	55,217	
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	01/29/19 S	30,000	1.000	0	30,014	29,459	555
	ISSUE: 913017BJ7 - UNITED TECH CORP 5.4% 5/01/35						
26083301	01/29/19 B	30,000	1.091	0	32,738-	32,738	
	ISSUE: 219350AX3 - CORNING INC 4.7% 3/15/37						
26083301	01/29/19 B	35,000	0.965	0	33,764-	33,764	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/30/19 S	15,000	1.036	0	15,546	15,510	37
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/30/19 S	45,000	0.988	0	44,480	44,470	10
	ISSUE: 413875AN5 - HARRIS CORPORATION 6.15% 12/15/40						
26083301	01/30/19 B	55,000	1.174	0	64,570-	64,570	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/31/19 B	125,000	1.042	0	130,313-	130,313	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/04/19 B	35,000	0.988	0	34,568-	34,568	
	ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42						
26083301	02/04/19 S	50,000	1.001	0	50,073	48,603	1,470
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
26083301	02/05/19 B	35,000	1.028	0	35,979-	35,979	
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	02/05/19 S	35,000	1.036	0	36,276	34,664	1,612
	ISSUE: 96950FAN4 - WILLIAMS PARTNERS LP 5.4% 3/04/44						
26083301	02/06/19 S	25,000	1.036	0	25,893	20,226	5,667
	ISSUE: 20030NCJ8 - COMCAST CORP 3.9% 3/01/38						
26083301	02/06/19 S	30,000	0.957	0	28,694	29,855	-1,161
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/06/19 S	25,000	0.994	0	24,855	24,806	49
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	02/06/19 B	30,000	1.038	0	31,131-	31,131	
	ISSUE: 20030NBT7 - COMCAST CORP 3.2% 7/15/36						
26083301	02/06/19 B	35,000	0.878	0	30,723-	30,723	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 893574AB9 - TRANSCONT GAS PIPE 5.4% 8/15/41						
26083301	02/06/19 B	25,000	1.054	0	26,353-	26,353	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/07/19 B	25,000	1.040	0	26,004-	26,004	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/07/19 S	25,000	0.996	0	24,891	24,821	70
	ISSUE: 225433AF8 - CRED SUIS GP FUND LT 4.875% 5/15/45						
26083301	02/07/19 B	30,000	1.021	0	30,639-	30,639	
	ISSUE: 14040HBN4 - CAPITAL ONE FINANCIA 3.75% 3/09/27						
26083301	02/07/19 S	35,000	0.962	0	33,686	34,860	-1,174
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/08/19 S	20,000	1.002	0	20,044	19,863	181
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/11/19 S	95,000	1.074	0	102,043	102,208	-165
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/11/19 S	15,000	1.074	0	16,109	16,135	-26
	ISSUE: 23338VAJ5 - DTE ELECTRIC CO 3.95% 3/01/49						
26083301	02/11/19 B	110,000	0.992	0	109,118-	109,118	
	ISSUE: 202795JP6 - COMMONWEALTH EDISON 4% 3/01/49						
26083301	02/11/19 B	20,000	0.992	0	19,837-	19,837	
	ISSUE: 202795JM3 - COMMONWEALTH EDISON 4% 3/01/48						
26083301	02/12/19 S	25,000	0.993	0	24,817	24,995	-179
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 S	50,000	1.072	0	53,602	53,854	-252
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	02/12/19 B	70,000	0.978	0	68,457-	68,457	
	ISSUE: 202795JP6 - COMMONWEALTH EDISON 4% 3/01/49						
26083301	02/12/19 B	25,000	0.989	0	24,728-	24,728	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	02/13/19 B	40,000	1.021	0	40,835-	40,835	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/13/19 S	30,000	1.069	0	32,063	32,276	-214
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/13/19 S	55,000	1.068	0	58,721	59,173	-452
	ISSUE: 48305QAD5 - KAISER FOUNDATION HO 4.15% 5/01/47						
26083301	02/13/19 B	65,000	1.022	0	66,423-	66,423	
	ISSUE: 80281LAG0 - VR SANTANDER UK GROU 3.823% 11/03/28						
26083301	02/14/19 S	75,000	0.931	0	69,827	69,406	421
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
26083301	02/14/19 B	35,000	0.929	0	32,522-	32,522	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	02/14/19 B	70,000	0.995	0	69,641-	69,641	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/14/19 B	20,000	1.077	0	21,541-	21,541	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/14/19 S	20,000	1.077	0	21,541	21,513	27

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 718549AE8 - PHILLIPS 66 PARTNERS 4.9% 10/01/46						
26083301	02/14/19 S	25,000	0.992	0	24,804	24,497	307
	ISSUE: 00287YBF5 - ABBVIE INC 4.25% 11/14/28						
26083301	02/15/19 S	90,000	0.990	0	89,098	88,911	188
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/15/19 B	80,000	0.996	0	79,713-	79,713	
	ISSUE: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	02/19/19 S	105,000	0.977	0	102,585	97,549	5,036
	ISSUE: 92343VDV3 - VERIZON COMMUNICATIO 5.5% 3/16/47						
26083301	02/19/19 B	75,000	1.116	0	83,706-	83,706	
	ISSUE: 29278NAE3 - ENERGY TRANSFER PART 6% 6/15/48						
26083301	02/20/19 S	35,000	1.038	0	36,312	35,341	971
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	02/20/19 B	35,000	1.073	0	37,572-	37,572	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	60,000	1.065	0	63,909-	63,909	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 S	30,000	1.065	0	31,955	32,169	-214
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	02/21/19 S	85,000	0.983	0	83,566	94,821	-11,255
	ISSUE: 15135UAF6 - CENOVUS ENERGY INC 6.75% 11/15/39						
26083301	02/21/19 B	50,000	1.059	0	52,937-	52,937	
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	02/22/19 B	35,000	0.953	0	33,370-	33,370	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	15,000	1.070	0	16,056	16,085	-28
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	20,000	1.074	0	21,478	21,446	32
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/22/19 S	25,000	1.074	0	26,852	26,808	44
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	02/22/19 B	25,000	1.062	0	26,538-	26,538	
	ISSUE: 12189LBC4 - BURLINGTN NORTH SANT 4.05% 6/15/48						
26083301	02/25/19 S	25,000	0.994	0	24,854	24,380	475
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/25/19 B	20,000	1.068	0	21,369-	21,369	
	ISSUE: 026874DC8 - AMERICAN INTL GROUP 3.875% 1/15/35						
26083301	02/25/19 S	70,000	0.889	0	62,199	64,396	-2,198
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	02/25/19 B	50,000	0.961	0	48,032-	48,032	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	02/26/19 S	95,000	1.014	0	96,290	93,509	2,782
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/26/19 S	35,000	1.073	0	37,570	37,479	92
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/26/19 B	80,000	0.999	0	79,913-	79,913	

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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: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	02/26/19 B	50,000	0.968	0	48,383-	48,383	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/27/19 B	15,000	1.063	0	15,945-	15,945	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/27/19 S	25,000	1.064	0	26,590	26,719	-129
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
26083301	02/27/19 B	25,000	0.980	0	24,496-	24,496	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	02/28/19 S	35,000	1.012	0	35,405	34,451	954
	ISSUE: 06738EAV7 - BARCLAYS PLC 4.95% 1/10/47						
26083301	02/28/19 B	20,000	0.961	0	19,213-	19,213	
	ISSUE: 96950FAN4 - WILLIAMS PARTNERS LP 5.4% 3/04/44						
26083301	03/01/19 S	30,000	1.023	0	30,700	24,272	6,428
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	03/01/19 B	30,000	0.958	0	28,739-	28,739	
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	03/01/19 B	30,000	0.952	0	28,566-	28,566	
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
26083301	03/01/19 S	30,000	0.997	0	29,909	29,864	45
	ISSUE: 00287YBF5 - ABBVIE INC 4.25% 11/14/28						
26083301	03/05/19 S	85,000	0.996	0	84,664	83,971	693
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/05/19 B	75,000	0.992	0	74,391-	74,391	
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	03/06/19 B	25,000	0.958	0	23,953-	23,953	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 B	25,000	1.061	0	26,535-	26,535	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/06/19 S	20,000	1.061	0	21,228	21,210	18
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
26083301	03/06/19 S	30,000	1.003	0	30,092	29,864	228
	ISSUE: 56585AAT9 - P/P MARATHON PETROLE 4.5% 4/01/48						
26083301	03/06/19 B	40,000	0.926	0	37,049-	37,049	
	ISSUE: 56585AAF9 - MARATHON PETROLEUM 6.5% 3/01/41						
26083301	03/06/19 S	40,000	1.184	0	47,357	46,428	929
	ISSUE: 341081FR3 - FLORIDA POWER & LIGH 4.125% 6/01/48						
26083301	03/07/19 B	50,000	1.026	0	51,284-	51,284	
	ISSUE: 341081FU6 - FLORIDA POWER & LIGH 3.99% 3/01/49						
26083301	03/07/19 S	50,000	1.008	0	50,398	49,974	424
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/08/19 B	45,000	1.068	0	48,059-	48,059	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/08/19 B	25,000	1.074	0	26,848-	26,848	
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48						
26083301	03/08/19 S	30,000	1.008	0	30,242	29,215	1,028

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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: 534187BG3 - LINCOLN NATIONAL COR 4.35% 3/01/48						
26083301	03/11/19 S	25,000	0.951	0	23,778	24,263	-485
	ISSUE: 17858PAB7 - CITY OF HOPE/THE 4.378% 8/15/48						
26083301	03/11/19 S	40,000	1.014	0	40,552	40,000	552
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/11/19 B	20,000	1.067	0	21,347-	21,347	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/11/19 B	25,000	1.069	0	26,719-	26,719	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/11/19 B	35,000	1.068	0	37,395-	37,395	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/11/19 S	60,000	1.067	0	64,020	63,889	130
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
26083301	03/11/19 B	80,000	0.991	0	79,269-	79,269	
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
26083301	03/11/19 S	35,000	0.997	0	34,882	34,770	113
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 B	25,000	1.073	0	26,813-	26,813	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	03/12/19 S	35,000	1.079	0	37,769	36,755	1,014
	ISSUE: 29278NAE3 - ENERGY TRANSFER PART 6% 6/15/48						
26083301	03/13/19 S	20,000	1.045	0	20,899	20,195	705
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 B	40,000	1.074	0	42,969-	42,969	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 B	20,000	1.075	0	21,506-	21,506	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/13/19 S	20,000	1.075	0	21,506	21,395	112
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	03/13/19 B	25,000	1.026	0	25,637-	25,637	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	03/13/19 B	20,000	1.081	0	21,624-	21,624	
	ISSUE: 559080AN6 - MAGELLAN MIDSTREAM 4.85% 2/01/49						
26083301	03/13/19 S	25,000	1.033	0	25,836	25,444	392
	ISSUE: 90931CAA6 - UNITED AIR 2019-1 AA 4.15% 8/25/31						
26083301	03/13/19 B	45,000	1.013	0	45,574-	45,574	
	ISSUE: 90931CAA6 - UNITED AIR 2019-1 AA 4.15% 8/25/31						
26083301	03/13/19 B	30,000	1.012	0	30,354-	30,354	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/13/19 S	40,000	1.001	0	40,038	39,899	138
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/13/19 S	25,000	1.002	0	25,039	24,937	102
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	03/13/19 S	80,000	0.945	0	75,630	80,768	-5,138
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/15/19 S	50,000	1.002	0	50,117	49,874	243

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	03/15/19 B	55,000	0.997	0	54,831-	54,831	
	ISSUE: 097023BZ7 - BOEING CO 3.625% 3/01/48						
26083301	03/18/19 B	30,000	0.934	0	28,022-	28,022	
	ISSUE: 097023CB9 - BOEING CO 3.85% 11/01/48						
26083301	03/18/19 S	30,000	0.972	0	29,161	28,000	1,161
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/18/19 S	100,000	1.002	0	100,250	99,775	475
	ISSUE: 87612EBH8 - TARGET CORP 3.375% 4/15/29						
26083301	03/18/19 B	105,000	1.000	0	104,990-	104,990	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	03/19/19 B	30,000	0.976	0	29,273-	29,273	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	20,000	1.069	0	21,384	21,393	-9
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	35,000	1.069	0	37,423	37,438	-15
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	03/19/19 S	30,000	1.035	0	31,042	29,536	1,506
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	03/19/19 B	55,000	0.952	0	52,346-	52,346	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 S	20,000	1.001	0	20,028	19,955	73
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	03/19/19 B	20,000	0.998	0	19,961-	19,961	
	ISSUE: 37045VAL4 - GENERAL MOTORS CO 6.75% 4/01/46						
26083301	03/19/19 B	30,000	1.026	0	30,788-	30,788	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	20,000	1.079	0	21,581-	21,581	
	ISSUE: 478160BV5 - JOHNSON & JOHNSON 3.7% 3/01/46						
26083301	03/20/19 S	25,000	0.990	0	24,739	23,541	1,198
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 S	15,000	1.085	0	16,275	16,226	49
	ISSUE: 42809HAC1 - HESS CORP 6% 1/15/40						
26083301	03/21/19 S	45,000	1.015	0	45,671	49,770	-4,098
	ISSUE: 61945CAE3 - MOSAIC CO 5.625% 11/15/43						
26083301	03/21/19 B	25,000	1.044	0	26,087-	26,087	
	ISSUE: 38141GWZ3 - VR GOLDMAN SACHS 4.223% 5/01/29						
26083301	03/22/19 B	30,000	1.016	0	30,485-	30,485	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/22/19 S	25,000	1.016	0	25,406	25,005	401
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 B	20,000	1.102	0	22,034-	22,034	
	ISSUE: 958254AJ3 - WESTERN GAS PARTNERS 5.3% 3/01/48						
26083301	03/26/19 B	35,000	0.943	0	33,002-	33,002	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
26083301	03/26/19 S	45,000	0.998	0	44,894	42,801	2,093
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 B	90,000	1.102	0	99,162-	99,162	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 B	35,000	1.103	0	38,620-	38,620	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/26/19 S	20,000	1.103	0	22,069	22,029	39
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/26/19 S	215,000	1.018	0	218,754	215,532	3,222
	ISSUE: 17858PAB7 - CITY OF HOPE/THE 4.378% 8/15/48						
26083301	03/28/19 S	40,000	1.052	0	42,094	40,000	2,094
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/28/19 B	35,000	1.116	0	39,047-	39,047	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/28/19 S	30,000	1.114	0	33,431	33,306	125
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45						
26083301	03/28/19 B	40,000	1.042	0	41,672-	41,672	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
26083301	03/29/19 B	50,000	1.091	0	54,558-	54,558	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	03/29/19 S	50,000	1.039	0	51,941	50,630	1,310
	ISSUE: 49456BAQ4 - KINDER MORGAN INC 5.2% 3/01/48						
26083301	04/02/19 S	35,000	1.050	0	36,765	34,904	1,862
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 B	75,000	1.101	0	82,559-	82,559	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/02/19 B	15,000	1.100	0	16,505-	16,505	
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	04/02/19 B	35,000	1.083	0	37,923-	37,923	
	ISSUE: 046353AU2 - ASTRAZENECA PLC 4.375% 8/17/48						
26083301	04/02/19 S	95,000	1.040	0	98,769	92,995	5,773
	ISSUE: 04650NAB0 - AT&T INC 5.35% 9/01/40						
26083301	04/02/19 S	25,000	1.052	0	26,310	24,761	1,549
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 B	20,000	1.091	0	21,813-	21,813	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	25,000	1.090	0	27,251	27,591	-340
	ISSUE: 913017CJ6 - UNITED TECHNOLOGIES 3.75% 11/01/46						
26083301	04/03/19 S	25,000	0.915	0	22,882	21,082	1,800
	ISSUE: 87938WAW3 - TELEFONICA EMISIONES 4.895% 3/06/48						
26083301	04/05/19 B	25,000	0.973	0	24,335-	24,335	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 B	20,000	1.095	0	21,900-	21,900	
	ISSUE: 26078JAF7 - DOWDUPONT INC 5.419% 11/15/48						
26083301	04/05/19 S	25,000	1.151	0	28,773	25,000	3,773

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 87938WAU7 - TELEFONICA EMISIONES 5.213% 3/08/47						
26083301	04/05/19 S	25,000	1.018	0	25,451	25,948	-497
	ISSUE: 404280BT5 - VR HSBC HOLDINGS PLC 4.583% 6/19/29						
26083301	04/08/19 S	85,000	1.054	0	89,565	85,087	4,479
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/08/19 B	75,000	1.011	0	75,797-	75,797	
	ISSUE: 377372AN7 - GLAXOSMITHKLINE CAP 3.875% 5/15/28						
26083301	04/11/19 S	35,000	1.051	0	36,784	35,173	1,611
	ISSUE: 546676AY3 - LOUISVILLE GAS & ELE 4.25% 4/01/49						
26083301	04/11/19 S	25,000	1.047	0	26,174	24,971	1,203
	ISSUE: 377373AH8 - GLAXOSMITHKLINE CAPI 3.375% 6/01/29						
26083301	04/11/19 B	35,000	1.008	0	35,268-	35,268	
	ISSUE: 491674BJ5 - KENTUCKY UTILITIES 4.65% 11/14/43						
26083301	04/11/19 B	30,000	1.078	0	32,327-	32,327	
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	04/15/19 S	25,000	1.035	0	25,886	24,805	1,081
	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43						
26083301	04/15/19 B	25,000	1.053	0	26,319-	26,319	
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	04/17/19 S	35,000	1.011	0	35,399	33,370	2,028
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	40,000	1.077	0	43,094-	43,094	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	25,000	1.078	0	26,949-	26,949	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	35,000	1.078	0	37,729	37,697	32
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	04/17/19 B	70,000	0.917	0	64,210-	64,210	
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	04/17/19 S	50,000	1.024	0	51,224	46,016	5,208
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	30,000	1.079	0	32,363	32,361	2
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
26083301	04/23/19 B	35,000	1.010	0	35,333-	35,333	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	04/26/19 B	60,000	1.045	0	62,688-	62,688	
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	04/26/19 S	75,000	1.102	0	82,673	81,046	1,628
	ISSUE: 655844BZ0 - NORFOLK SOUTHERN COR 3.8% 8/01/28						
26083301	04/29/19 S	90,000	1.034	0	93,068	92,969	99
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 S	35,000	1.083	0	37,920	38,062	-141
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	04/29/19 B	45,000	0.997	0	44,846-	44,846	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/29/19 B	80,000	1.008	0	80,675-	80,675	

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/01/19 B	25,000	1.096	0	27,406-	27,406	
	ISSUE: 60871RAD2 - MOLSON COORS BREWING 5% 5/01/42						
26083301	05/01/19 S	35,000	1.003	0	35,105	34,044	1,061
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	05/06/19 S	45,000	1.066	0	47,981	45,149	2,832
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
26083301	05/06/19 B	50,000	1.017	0	50,855-	50,855	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 B	25,000	1.103	0	27,570-	27,570	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/08/19 B	90,000	1.097	0	98,761-	98,761	
	ISSUE: 110122CD8 - P/P BRISTOL-MYERS SQ 4.25% 10/26/49						
26083301	05/08/19 S	110,000	1.003	0	110,318	109,074	1,244
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	05/08/19 S	50,000	0.940	0	46,985	47,244	-259
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	05/09/19 B	95,000	0.930	0	88,320-	88,320	
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	05/09/19 B	25,000	1.024	0	25,594-	25,594	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	05/09/19 B	50,000	1.038	0	51,901-	51,901	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	05/09/19 S	45,000	1.016	0	45,738	45,410	329
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	05/09/19 S	25,000	1.030	0	25,751	25,070	681
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	05/09/19 S	120,000	0.940	0	112,766	113,385	-618
	ISSUE: 958254AJ3 - WESTERN GAS PARTNERS 5.3% 3/01/48						
26083301	05/13/19 S	20,000	0.913	0	18,266	19,605	-1,339
	ISSUE: 958254AH7 - WESTERN GAS PARTNERS 4.5% 3/01/28						
26083301	05/13/19 B	35,000	0.972	0	34,032-	34,032	
	ISSUE: 92857WBL3 - VODAFONE GROUP PLC 5% 5/30/38						
26083301	05/13/19 S	30,000	1.008	0	30,242	29,620	622
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	05/13/19 B	50,000	1.014	0	50,706-	50,706	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/13/19 S	30,000	0.997	0	29,906	29,920	-14
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	15,000	1.030	0	15,445-	15,445	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	20,000	1.033	0	20,666-	20,666	
	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43						
26083301	05/13/19 S	50,000	1.037	0	51,871	50,920	951
	ISSUE: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48						
26083301	05/14/19 S	25,000	1.023	0	25,582	25,594	-12

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/14/19 B	20,000	1.030	0	20,591-	20,591	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	05/16/19 B	70,000	1.042	0	72,914-	72,914	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/16/19 S	60,000	0.998	0	59,888	59,861	27
	ISSUE: 69352PAJ2 - PPL CAPITAL FUNDING 5% 3/15/44						
26083301	05/20/19 S	75,000	1.077	0	80,806	80,580	226
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 B	30,000	0.998	0	29,944-	29,944	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 B	55,000	1.035	0	56,934-	56,934	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	25,000	1.033	0	25,824	25,845	-20
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	15,000	1.036	0	15,539	15,507	32
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	85,000	1.033	0	87,816	87,871	-56
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	05/20/19 S	85,000	1.081	0	91,922	89,252	2,670
	ISSUE: 565849AB2 - MARATHON OIL 6.8% 3/15/32						
26083301	05/20/19 S	25,000	1.215	0	30,371	28,602	1,769
	ISSUE: 68233JBN3 - P/P ONCOR ELECTRIC 3.8% 6/01/49						
26083301	05/20/19 B	100,000	0.994	0	99,396-	99,396	
	ISSUE: 29273RAP4 - ENERGY TRANSFER PART 6.05% 6/01/41						
26083301	05/20/19 B	95,000	1.065	0	101,158-	101,158	
	ISSUE: 460146CS0 - INTERNATIONAL PAPER 4.35% 8/15/48						
26083301	05/20/19 B	35,000	0.907	0	31,746-	31,746	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
26083301	05/20/19 B	20,000	1.197	0	23,946-	23,946	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	05/21/19 B	70,000	1.070	0	74,927-	74,927	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	05/21/19 S	35,000	1.096	0	38,357	34,983	3,374
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/21/19 S	65,000	0.995	0	64,685	64,839	-154
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/21/19 B	30,000	1.031	0	30,938-	30,938	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	05/22/19 B	15,000	1.059	0	15,886-	15,886	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 S	60,000	1.037	0	62,222	62,195	27
	ISSUE: 210518DE3 - CONSUMERS ENERGY CO 3.75% 2/15/50						
26083301	05/22/19 B	70,000	0.988	0	69,184-	69,184	
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
26083301	05/22/19 S	15,000	1.015	0	15,223	15,257	-34

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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	05/28/19 B	20,000	1.168	0	23,356-	23,356	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/28/19 B	70,000	1.010	0	70,711-	70,711	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/28/19 S	70,000	1.010	0	70,678	70,212	466
	ISSUE: 90931CAA6 - UNITED AIR 2019-1 AA 4.15% 8/25/31						
26083301	05/28/19 S	80,000	1.050	0	84,034	81,573	2,462
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/28/19 B	25,000	1.060	0	26,500-	26,500	
	ISSUE: 695114CV8 - PACIFICORP 4.15% 2/15/50						
26083301	05/28/19 S	30,000	1.054	0	31,626	29,861	1,765
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	05/28/19 B	75,000	1.030	0	77,279-	77,279	
	ISSUE: 59562VAP2 - MIDAMERICAN ENERGY 5.95% 5/15/37						
26083301	05/28/19 S	25,000	1.271	0	31,765	30,810	955
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	05/29/19 B	35,000	1.053	0	36,859-	36,859	
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
26083301	05/29/19 S	35,000	1.009	0	35,324	35,599	-275
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/30/19 B	15,000	1.069	0	16,041-	16,041	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/30/19 B	35,000	1.071	0	37,499-	37,499	
	ISSUE: 571676AD7 - P/P MARS INC 3.875% 4/01/39						
26083301	05/30/19 S	25,000	1.011	0	25,285	24,909	376
	ISSUE: 68233JBN3 - P/P ONCOR ELECTRIC 3.8% 6/01/49						
26083301	05/30/19 S	40,000	1.020	0	40,779	39,758	1,020
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/04/19 S	40,000	1.023	0	40,919	40,841	77
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	06/04/19 B	30,000	1.090	0	32,708-	32,708	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/05/19 S	80,000	1.023	0	81,831	81,762	70
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 B	25,000	1.078	0	26,941-	26,941	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/05/19 S	35,000	1.074	0	37,603	37,628	-25
	ISSUE: 68233JBN3 - P/P ONCOR ELECTRIC 3.8% 6/01/49						
26083301	06/05/19 S	30,000	1.021	0	30,633	29,819	814
	ISSUE: 701094AN4 - PARKER-HANNIFIN CORP 3.25% 6/14/29						
26083301	06/05/19 B	85,000	0.997	0	84,734-	84,734	
	ISSUE: 701094AP9 - PARKER-HANNIFIN CORP 4% 6/14/49						
26083301	06/05/19 B	45,000	0.985	0	44,327-	44,327	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	06/06/19 S	25,000	0.945	0	23,628	22,239	1,389

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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: 36962G4B7 - GENERAL ELEC CAP COR 6.875% 1/10/39						
26083301	06/06/19 S	60,000	1.221	0	73,268	77,467	-4,199
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 S	20,000	1.084	0	21,672	21,640	32
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	06/06/19 B	25,000	1.135	0	28,369-	28,369	
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	06/06/19 B	25,000	0.895	0	22,374-	22,374	
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37						
26083301	06/06/19 B	65,000	1.131	0	73,520-	73,520	
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	06/07/19 B	30,000	1.115	0	33,445-	33,445	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	06/07/19 S	35,000	1.113	0	38,941	34,797	4,144
	ISSUE: 205887CD2 - CONAGRA BRANDS INC 5.3% 11/01/38						
26083301	06/10/19 S	25,000	1.062	0	26,546	25,026	1,520
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/10/19 B	15,000	1.076	0	16,146-	16,146	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	06/11/19 B	40,000	1.123	0	44,942-	44,942	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 B	35,000	1.076	0	37,669-	37,669	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 S	35,000	1.076	0	37,669	37,802	-133
	ISSUE: 539830BB4 - LOCKHEED MARTIN CORP 4.07% 12/15/42						
26083301	06/11/19 S	45,000	1.056	0	47,541	42,918	4,623
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	06/12/19 S	90,000	1.012	0	91,121	89,131	1,990
	ISSUE: 026874DA2 - AMERICAN INTL GROUP 4.5% 7/16/44						
26083301	06/12/19 B	25,000	1.018	0	25,448-	25,448	
	ISSUE: 49456BAJ0 - KINDER MORGAN INC/DE 5.05% 2/15/46						
26083301	06/12/19 B	45,000	1.028	0	46,256-	46,256	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/12/19 B	75,000	1.023	0	76,711-	76,711	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 B	30,000	1.079	0	32,363-	32,363	
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	06/12/19 S	25,000	1.063	0	26,565	25,070	1,495
	ISSUE: 494550AW6 - KINDER MORGAN ENER 6.95% 1/15/38						
26083301	06/12/19 S	50,000	1.242	0	62,128	58,262	3,866
	ISSUE: 59562VAP2 - MIDAMERICAN ENERGY 5.95% 5/15/37						
26083301	06/12/19 S	40,000	1.279	0	51,150	49,296	1,855
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	25,000	1.092	0	27,291-	27,291	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/19/19 B	230,000	1.031	0	237,125-	237,125	

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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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/19/19 B	30,000	1.088	0	32,653-	32,653	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/19/19 S	95,000	1.095	0	104,003	103,354	649
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	06/19/19 S	35,000	1.089	0	38,112	36,384	1,728
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	06/20/19 S	30,000	1.115	0	33,463	30,682	2,780
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
26083301	06/20/19 B	30,000	1.063	0	31,890-	31,890	
	ISSUE: 42307TAH1 - P/P HEINZ (H.J.) FIN 7.125% 8/01/39						
26083301	06/21/19 S	70,000	1.216	0	85,133	92,978	-7,845
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/21/19 B	45,000	1.088	0	48,952-	48,952	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/24/19 B	255,000	1.032	0	263,138-	263,138	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/24/19 S	105,000	1.094	0	114,836	114,438	397
	ISSUE: 42307TAH1 - P/P HEINZ (H.J.) FIN 7.125% 8/01/39						
26083301	06/25/19 S	35,000	1.233	0	43,170	46,489	-3,319
	ISSUE: 92343VDU5 - VERIZON COMMUNICATIO 5.25% 3/16/37						
26083301	06/25/19 B	60,000	1.192	0	71,502-	71,502	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	06/25/19 S	45,000	1.189	0	53,520	48,570	4,950
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	06/25/19 B	35,000	1.019	0	35,657-	35,657	
	ISSUE: 037735CT2 - APPALACHIAN POWER CO 4.4% 5/15/44						
26083301	06/27/19 B	45,000	1.085	0	48,829-	48,829	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/27/19 S	35,000	1.091	0	38,199	38,232	-33
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	06/28/19 S	25,000	1.156	0	28,891	27,010	1,881
	ISSUE: 28370TAF6 - EL PASO PIPELINE PAR 4.7% 11/01/42						
26083301	06/28/19 B	30,000	1.023	0	30,702-	30,702	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	07/01/19 B	30,000	1.167	0	35,008-	35,008	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/01/19 S	35,000	1.097	0	38,396	38,304	92
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/01/19 S	25,000	1.094	0	27,344	27,360	-16
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/01/19 S	20,000	1.092	0	21,831	21,888	-57
	ISSUE: 655844BQ0 - NORFOLK SOUTHERN COR 4.45% 6/15/45						
26083301	07/01/19 B	45,000	1.119	0	50,358-	50,358	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	07/01/19 B	20,000	1.191	0	23,829-	23,829	

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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: 026874DL8 - AMERICAN INTL GROUP 4.75% 4/01/48							
26083301	07/02/19	S	10,000	1.116	0	11,160	10,426	734
	ISSUE: 42307TAH1 - P/P HEINZ (H.J.) FIN 7.125% 8/01/39							
26083301	07/02/19	S	40,000	1.256	0	50,247	53,130	-2,883
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29							
26083301	07/02/19	B	65,000	1.035	0	67,295-	67,295	
	ISSUE: 054561AM7 - AXA EQUITABLE HOLDIN 5% 4/20/48							
26083301	07/02/19	B	30,000	1.035	0	31,044-	31,044	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/02/19	B	25,000	1.103	0	27,574-	27,574	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/02/19	B	10,000	1.103	0	11,028-	11,028	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/02/19	S	30,000	1.102	0	33,061	32,893	168
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/02/19	S	20,000	1.101	0	22,022	21,929	93
	ISSUE: 92343VDC5 - VERIZON COMMUNICATIO 4.125% 8/15/46							
26083301	07/02/19	B	35,000	1.053	0	36,853-	36,853	
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33							
26083301	07/02/19	S	50,000	1.132	0	56,604	52,511	4,093
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49							
26083301	07/10/19	B	25,000	1.054	0	26,350-	26,350	
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46							
26083301	07/10/19	S	25,000	1.111	0	27,788	25,526	2,262
	ISSUE: 257375AJ4 - DOMINION GAS HLDGS 4.6% 12/15/44							
26083301	07/11/19	S	30,000	1.125	0	33,739	30,376	3,363
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/11/19	B	25,000	1.084	0	27,109-	27,109	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/11/19	S	30,000	1.072	0	32,161	32,740	-580
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47							
26083301	07/11/19	B	35,000	1.068	0	37,366-	37,366	
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58							
26083301	07/15/19	B	25,000	1.189	0	29,718-	29,718	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49							
26083301	07/15/19	S	25,000	1.080	0	27,008	27,153	-145
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48							
26083301	07/16/19	B	25,000	1.138	0	28,457-	28,457	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49							
26083301	07/16/19	B	25,000	1.173	0	29,321-	29,321	
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50							
26083301	07/16/19	S	25,000	1.099	0	27,472	25,159	2,312
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45							
26083301	07/16/19	S	25,000	1.139	0	28,484	26,251	2,233
	ISSUE: 970648AH4 - WILLIS NORTH AMERICA 5.05% 9/15/48							
26083301	07/17/19	B	30,000	1.104	0	33,131-	33,131	

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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/17/19 B	20,000	1.027	0	20,531-	20,531	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 S	25,000	1.083	0	27,082	27,013	69
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	07/17/19 S	20,000	1.069	0	21,384	20,608	776
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	07/18/19 B	35,000	1.170	0	40,953-	40,953	
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	07/18/19 S	40,000	1.138	0	45,535	42,001	3,534
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	07/22/19 S	30,000	1.165	0	34,946	30,956	3,990
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/22/19 B	25,000	1.092	0	27,297-	27,297	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/22/19 S	245,000	1.091	0	267,280	266,073	1,207
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	07/22/19 B	285,000	1.108	0	315,695-	315,695	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/23/19 S	135,000	1.026	0	138,523	138,645	-122
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	55,000	1.079	0	59,338-	59,338	
	ISSUE: 06738EBD6 - VR BARCLAYS PLC 4.972% 5/16/29						
26083301	07/24/19 S	50,000	1.069	0	53,475	51,891	1,584
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/24/19 B	45,000	1.029	0	46,308-	46,308	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	40,000	1.085	0	43,388-	43,388	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	80,000	1.084	0	86,688-	86,688	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	40,000	1.087	0	43,488-	43,488	
	ISSUE: 260543CU5 - P/P DOW CHEMICAL CO/ 4.8% 5/15/49						
26083301	07/24/19 S	50,000	1.062	0	53,119	49,655	3,465
	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49						
26083301	07/24/19 S	105,000	1.022	0	107,306	94,635	12,670
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	07/24/19 S	50,000	1.062	0	53,105	48,060	5,045
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	07/25/19 S	50,000	1.187	0	59,368	57,908	1,460
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	45,000	1.080	0	48,600-	48,600	
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	07/25/19 B	55,000	1.148	0	63,134-	63,134	
	ISSUE: 610202BP7 - P/P MONONGAHELA POWE 5.4% 12/15/43						
26083301	07/25/19 S	55,000	1.251	0	68,829	59,858	8,971

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: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	07/26/19 S	35,000	1.107	0	38,756	38,760	-4
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	07/26/19 B	80,000	1.168	0	93,414-	93,414	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/26/19 B	35,000	1.026	0	35,913-	35,913	
	ISSUE: 595620AU9 - MIDAMERICAN ENERGY 4.25% 7/15/49						
26083301	07/26/19 S	45,000	1.142	0	51,380	45,558	5,822
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/26/19 B	25,000	1.083	0	27,063-	27,063	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/26/19 B	15,000	1.083	0	16,249-	16,249	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/26/19 S	25,000	1.083	0	27,086	27,036	50
	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
26083301	07/26/19 S	30,000	1.079	0	32,366	29,523	2,842
	ISSUE: 595620AP0 - MIDAMERICAN ENERGY 4.25% 5/01/46						
26083301	07/26/19 B	50,000	1.129	0	56,431-	56,431	
	ISSUE: 92343VDU5 - VERIZON COMMUNICATIO 5.25% 3/16/37						
26083301	07/26/19 B	40,000	1.202	0	48,067-	48,067	
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	07/26/19 S	20,000	1.144	0	22,884	19,754	3,130
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	07/26/19 S	90,000	1.147	0	103,230	88,893	14,337
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	07/30/19 S	20,000	1.058	0	21,163	19,780	1,383
	ISSUE: 46647PAK2 - VR JPMORGAN CHASE & 4.032% 7/24/48						
26083301	07/30/19 B	20,000	1.072	0	21,442-	21,442	
	ISSUE: 03350WAB5 - ANDEAVOR LOGIS LP/CO 5.2% 12/01/47						
26083301	08/01/19 B	40,000	1.067	0	42,696-	42,696	
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
26083301	08/01/19 S	50,000	1.019	0	50,934	48,239	2,694
	ISSUE: 53944YAE3 - LLOYDS BANKING GROUP 4.344% 1/09/48						
26083301	08/02/19 B	60,000	0.953	0	57,182-	57,182	
	ISSUE: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	08/02/19 S	45,000	1.022	0	45,971	43,780	2,191
	ISSUE: 212015AS0 - CONTINENTAL RESOURCE 4.375% 1/15/28						
26083301	08/02/19 B	90,000	1.036	0	93,230-	93,230	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/02/19 S	70,000	1.046	0	73,205	72,227	977
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 B	30,000	1.127	0	33,797-	33,797	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	40,000	1.126	0	45,025	44,532	493
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	35,000	1.123	0	39,289	38,966	323

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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: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	08/05/19 S	50,000	1.108	0	55,422	51,287	4,136
	ISSUE: 92343VBE3 - VERIZON COMMUNICATIO 4.75% 11/01/41						
26083301	08/05/19 B	40,000	1.166	0	46,625-	46,625	
	ISSUE: 444859BE1 - HUMANA INC 4.95% 10/01/44						
26083301	08/06/19 S	55,000	1.165	0	64,090	58,312	5,778
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
26083301	08/06/19 S	35,000	1.114	0	38,986	34,770	4,216
	ISSUE: 744448CS8 - PUBLIC SERVICE COLOR 3.2% 3/01/50						
26083301	08/06/19 B	80,000	0.987	0	78,938-	78,938	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 B	25,000	1.159	0	28,984-	28,984	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 B	40,000	1.155	0	46,206-	46,206	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 S	65,000	1.157	0	75,177	74,975	202
	ISSUE: 416515BD5 - HARTFORD FINL SVCS 4.4% 3/15/48						
26083301	08/07/19 S	25,000	1.145	0	28,613	24,499	4,114
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	20,000	1.180	0	23,606-	23,606	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/08/19 S	400,000	1.059	0	423,672	413,673	9,999
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/08/19 S	40,000	1.060	0	42,392	41,367	1,025
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
26083301	08/08/19 B	45,000	0.991	0	44,594-	44,594	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 B	160,000	1.166	0	186,613-	186,613	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/09/19 S	25,000	1.134	0	28,356	25,123	3,233
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/09/19 S	45,000	1.061	0	47,742	46,742	1,000
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
26083301	08/09/19 B	50,000	0.996	0	49,810-	49,810	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/09/19 B	20,000	1.173	0	23,463-	23,463	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/12/19 B	20,000	1.167	0	23,338-	23,338	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	08/12/19 S	20,000	1.268	0	25,357	20,801	4,556
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/12/19 S	35,000	0.997	0	34,907	34,908	-1
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/12/19 S	20,000	0.998	0	19,963	19,947	16
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
26083301	08/12/19 B	40,000	0.999	0	39,952-	39,952	

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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: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	08/13/19 S	40,000	1.130	0	45,218	40,241	4,977
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	25,000	1.164	0	29,098-	29,098	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	30,000	1.164	0	34,931-	34,931	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	35,000	1.160	0	40,611-	40,611	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 S	60,000	1.161	0	69,656	70,648	-991
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	08/13/19 B	80,000	0.992	0	79,388-	79,388	
	ISSUE: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	08/13/19 S	50,000	1.126	0	56,284	51,287	4,997
	ISSUE: 460146CS0 - INTERNATIONAL PAPER 4.35% 8/15/48						
26083301	08/13/19 S	35,000	1.022	0	35,762	31,746	4,016
	ISSUE: 037735CT2 - APPALACHIAN POWER CO 4.4% 5/15/44						
26083301	08/14/19 B	35,000	1.183	0	41,403-	41,403	
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	08/14/19 B	65,000	1.026	0	66,687-	66,687	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 B	25,000	1.183	0	29,566-	29,566	
	ISSUE: 037735CX3 - APPALACHIAN POWER CO 4.5% 3/01/49						
26083301	08/14/19 S	30,000	1.226	0	36,769	31,990	4,779
	ISSUE: 136385AY7 - CANADIAN NATL RESOUR 4.95% 6/01/47						
26083301	08/14/19 S	30,000	1.179	0	35,362	33,683	1,679
	ISSUE: 72650RBC5 - PLAINS ALL AMER PIPE 4.3% 1/31/43						
26083301	08/14/19 S	70,000	0.947	0	66,312	51,884	14,427
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/16/19 B	20,000	1.196	0	23,930-	23,930	
	ISSUE: 210518DB9 - CONSUMERS ENERGY CO 4.05% 5/15/48						
26083301	08/19/19 S	45,000	1.175	0	52,890	44,537	8,353
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	08/19/19 S	20,000	1.119	0	22,378	20,671	1,707
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 B	55,000	1.177	0	64,745-	64,745	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 B	40,000	1.180	0	47,200-	47,200	
	ISSUE: 64952GAQ1 - P/P NEW YORK LIFE IN 4.45% 5/15/69						
26083301	08/19/19 S	45,000	1.184	0	53,267	44,675	8,592
	ISSUE: 88579YAZ4 - 3M COMPANY 3.625% 10/15/47						
26083301	08/19/19 B	25,000	1.049	0	26,233-	26,233	
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	08/20/19 S	45,000	1.126	0	50,662	46,510	4,152
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 S	35,000	1.190	0	41,639	41,437	202

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 00206RHA3 - AT&T INC 5.15% 11/15/46						
26083301	08/20/19 B	100,000	1.159	0	115,910-	115,910	
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	08/20/19 S	50,000	1.140	0	57,013	49,084	7,929
	ISSUE: 00206RFU1 - AT&T INC 5.15% 2/15/50						
26083301	08/20/19 S	100,000	1.171	0	117,100	94,079	23,021
	ISSUE: 35137LAE5 - P/P FOX CORP 5.576% 1/25/49						
26083301	08/20/19 B	40,000	1.295	0	51,788-	51,788	
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	08/20/19 B	45,000	0.992	0	44,616-	44,616	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	08/20/19 S	30,000	1.212	0	36,353	29,826	6,528
	ISSUE: 92343VBG8 - VERIZON COMMUNICATIO 3.85% 11/01/42						
26083301	08/20/19 B	30,000	1.076	0	32,270-	32,270	
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	08/20/19 B	60,000	1.304	0	78,233-	78,233	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 B	45,000	1.189	0	53,501-	53,501	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 S	15,000	1.182	0	17,728	17,762	-34
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/21/19 S	50,000	1.189	0	59,445	59,206	239
	ISSUE: 35137LAE5 - P/P FOX CORP 5.576% 1/25/49						
26083301	08/21/19 B	60,000	1.300	0	78,019-	78,019	
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	08/21/19 S	55,000	1.207	0	66,381	60,823	5,558
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	08/21/19 B	20,000	1.258	0	25,150-	25,150	
	ISSUE: 454889AT3 - INDIANA MICHIGAN POW 4.25% 8/15/48						
26083301	08/22/19 S	45,000	1.185	0	53,334	46,193	7,142
	ISSUE: 40573LAW6 - P/P HALFMOON PARENT 4.9% 12/15/48						
26083301	08/22/19 S	40,000	1.178	0	47,099	39,586	7,513
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 B	40,000	1.174	0	46,944-	46,944	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 B	30,000	1.175	0	35,255-	35,255	
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	08/22/19 B	20,000	1.238	0	24,769-	24,769	
	ISSUE: 260543CU5 - P/P DOW CHEMICAL CO/ 4.8% 5/15/49						
26083301	08/22/19 S	20,000	1.138	0	22,757	19,862	2,895
	ISSUE: 875127BG6 - TAMPA ELECTRIC CO 3.625% 6/15/50						
26083301	08/23/19 B	40,000	1.093	0	43,709-	43,709	
	ISSUE: 875127BF8 - TAMPA ELECTRIC CO 4.45% 6/15/49						
26083301	08/23/19 S	40,000	1.239	0	49,565	39,796	9,769
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/23/19 B	35,000	1.185	0	41,486-	41,486	

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: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	08/23/19 S	40,000	1.208	0	48,326	44,235	4,091
	ISSUE: 037833DG2 - APPLE INC 3.75% 11/13/47						
26083301	08/26/19 S	40,000	1.133	0	45,324	36,506	8,818
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	08/26/19 B	45,000	1.135	0	51,071-	51,071	
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	08/27/19 S	60,000	1.215	0	72,889	60,835	12,053
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	08/27/19 B	55,000	1.218	0	67,015-	67,015	
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	08/28/19 S	30,000	1.208	0	36,244	34,451	1,793
	ISSUE: 49456BAJ0 - KINDER MORGAN INC/DE 5.05% 2/15/46						
26083301	08/28/19 B	30,000	1.140	0	34,193-	34,193	
	ISSUE: 74340XBJ9 - PROLOGIS LP 4.375% 9/15/48						
26083301	09/03/19 S	15,000	1.268	0	19,022	17,375	1,647
	ISSUE: 03836WAC7 - AQUA AMERICA INC 4.276% 5/01/49						
26083301	09/03/19 S	30,000	1.183	0	35,499	30,000	5,499
	ISSUE: 837004CM0 - SOUTH CAROLINA ELEC& 4.25% 8/15/28						
26083301	09/03/19 S	80,000	1.168	0	93,473	88,240	5,233
	ISSUE: 20030NCL3 - COMCAST CORP 4.6% 10/15/38						
26083301	09/03/19 S	40,000	1.217	0	48,690	48,424	266
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	09/03/19 B	30,000	1.256	0	37,673-	37,673	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	75,000	1.213	0	90,973-	90,973	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	15,000	1.209	0	18,138-	18,138	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	10,000	1.210	0	12,095-	12,095	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	25,000	1.209	0	30,215-	30,215	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/03/19 B	75,000	1.015	0	76,148-	76,148	
	ISSUE: 254687FC5 - P/P WALT DISNEY COMP 7.9% 12/01/95						
26083301	09/03/19 S	40,000	2.000	0	79,979	54,953	25,026
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	09/03/19 S	15,000	1.158	0	17,376	16,048	1,328
	ISSUE: 53944YAE3 - LLOYDS BANKING GROUP 4.344% 1/09/48						
26083301	09/04/19 S	30,000	1.011	0	30,332	28,591	1,741
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 B	20,000	1.206	0	24,122-	24,122	
	ISSUE: 92343VCV4 - VERIZON COMMUNICATIO 4.272% 1/15/36						
26083301	09/04/19 B	55,000	1.151	0	63,312-	63,312	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	09/04/19 S	45,000	1.228	0	55,265	44,738	10,526

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: 674599CS2 - OCCIDENTAL PETROLEUM 3.5% 8/15/29						
26083301	09/09/19 S	85,000	1.016	0	86,321	84,580	1,741
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/09/19 B	75,000	1.001	0	75,094-	75,094	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/11/19 B	45,000	1.146	0	51,553-	51,553	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	09/11/19 S	65,000	1.113	0	72,371	70,526	1,845
	ISSUE: 744320AY8 - PRUDENTIAL FINANCIAL 3.905% 12/07/47						
26083301	09/12/19 S	25,000	1.056	0	26,411	22,450	3,961
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	09/12/19 B	25,000	1.016	0	25,408-	25,408	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 S	125,000	1.119	0	139,883	140,990	-1,107
	ISSUE: 149123CF6 - CATERPILLAR INC 3.25% 9/19/49						
26083301	09/16/19 B	150,000	0.991	0	148,635-	148,635	
	ISSUE: 037411AW5 - APACHE CORP 5.1% 9/01/40						
26083301	09/16/19 S	40,000	1.025	0	40,999	40,916	83
	ISSUE: 037411BA2 - APACHE CORP 4.75% 4/15/43						
26083301	09/16/19 B	40,000	0.980	0	39,192-	39,192	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	09/17/19 B	25,000	1.220	0	30,511-	30,511	
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28						
26083301	09/17/19 S	60,000	1.120	0	67,199	59,705	7,494
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 B	370,000	1.129	0	417,638-	417,638	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 B	25,000	1.133	0	28,320-	28,320	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/17/19 S	15,000	1.131	0	16,966	16,919	48
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	09/17/19 S	40,000	1.201	0	48,033	43,987	4,046
	ISSUE: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	09/17/19 B	25,000	0.990	0	24,740-	24,740	
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	09/17/19 S	30,000	1.137	0	34,104	30,613	3,490
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	09/17/19 S	20,000	1.157	0	23,151	22,118	1,033
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	09/17/19 B	20,000	1.227	0	24,536-	24,536	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	09/17/19 B	35,000	1.226	0	42,924-	42,924	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	09/19/19 S	60,000	1.213	0	72,761	70,788	1,974
	ISSUE: 20030NBQ3 - COMCAST CORP 4.6% 8/15/45						
26083301	09/19/19 B	55,000	1.182	0	65,029-	65,029	

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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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 B	15,000	1.160	0	17,400-	17,400	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 B	25,000	1.157	0	28,914-	28,914	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/23/19 S	65,000	0.992	0	64,502	64,286	216
	ISSUE: 682680AY9 - ONEOK INC 3.4% 9/01/29						
26083301	09/23/19 B	70,000	0.997	0	69,769-	69,769	
	ISSUE: 682680AZ6 - ONEOK INC 4.45% 9/01/49						
26083301	09/23/19 S	35,000	1.012	0	35,418	34,940	479
	ISSUE: 20030NBP5 - COMCAST CORP 4.4% 8/15/35						
26083301	09/23/19 S	25,000	1.166	0	29,143	25,834	3,310
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/24/19 B	30,000	1.169	0	35,077-	35,077	
	ISSUE: 12189LAW1 - BURLINGTN NORTH SANT 4.15% 4/01/45						
26083301	09/24/19 S	40,000	1.154	0	46,169	41,408	4,761
	ISSUE: 026874DB0 - AMERICAN INTL GROUP 4.375% 1/15/55						
26083301	09/26/19 B	25,000	1.064	0	26,590-	26,590	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 B	15,000	1.163	0	17,443-	17,443	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 B	270,000	1.159	0	312,799-	312,799	
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	09/26/19 S	30,000	1.157	0	34,721	31,747	2,975
	ISSUE: 20030NCC3 - COMCAST CORP 3.969% 11/01/47						
26083301	10/02/19 B	60,000	1.091	0	65,465-	65,465	
	ISSUE: 20030NBQ3 - COMCAST CORP 4.6% 8/15/45						
26083301	10/02/19 S	60,000	1.192	0	71,553	65,590	5,963
	ISSUE: 00206RFU1 - AT&T INC 5.15% 2/15/50						
26083301	10/03/19 S	25,000	1.175	0	29,365	23,520	5,846
	ISSUE: 00206RDS8 - AT&T INC 5.45% 3/01/47						
26083301	10/03/19 B	25,000	1.214	0	30,343-	30,343	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	20,000	1.156	0	23,113	23,176	-63
	ISSUE: 00206RDG4 - AT&T INC 6.375% 3/01/41						
26083301	10/10/19 B	30,000	1.280	0	38,398-	38,398	
	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48						
26083301	10/11/19 S	35,000	1.198	0	41,930	34,869	7,061
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	10/11/19 S	45,000	1.224	0	55,097	53,091	2,006
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/11/19 B	30,000	1.150	0	34,505-	34,505	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	10/11/19 B	45,000	1.244	0	55,958-	55,958	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/15/19 B	35,000	1.141	0	39,916-	39,916	

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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: 25470DAS8 - DISCOVERY COMMUNICAT 5% 9/20/37						
26083301	10/15/19 S	60,000	1.077	0	64,621	59,118	5,503
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
26083301	10/18/19 S	15,000	1.073	0	16,098	14,873	1,225
	ISSUE: 097023CN3 - BOEING CO 2.95% 2/01/30						
26083301	10/18/19 B	35,000	1.025	0	35,872-	35,872	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 B	15,000	1.137	0	17,055-	17,055	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/18/19 S	35,000	0.989	0	34,623	34,658	-36
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/21/19 B	20,000	1.126	0	22,519-	22,519	
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	10/21/19 S	25,000	1.175	0	29,383	28,008	1,375
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/22/19 B	20,000	1.135	0	22,703-	22,703	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/22/19 S	30,000	1.135	0	34,064	34,153	-89
	ISSUE: 25179MAU7 - DEVON ENERGY CORPORA 5% 6/15/45						
26083301	10/22/19 B	40,000	1.116	0	44,638-	44,638	
	ISSUE: 594918AJ3 - MICROSOFT CORP 4.5% 10/01/40						
26083301	10/22/19 S	25,000	1.252	0	31,303	29,042	2,261
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/23/19 B	55,000	0.989	0	54,398-	54,398	
	ISSUE: 65339KBJ8 - NEXTERA ENERGY CAPIT 3.5% 4/01/29						
26083301	10/23/19 S	60,000	1.065	0	63,896	59,770	4,127
	ISSUE: 161175BK9 - CHARTER COMMUNICATIO 4.2% 3/15/28						
26083301	10/24/19 S	35,000	1.051	0	36,794	36,707	88
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	10/24/19 B	45,000	1.018	0	45,829-	45,829	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	15,000	1.140	0	17,102-	17,102	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	30,000	1.134	0	34,022	34,157	-135
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	30,000	1.138	0	34,144	34,157	-13
	ISSUE: 161175BR4 - CHARTER COMM OPT LLC 5.05% 3/30/29						
26083301	10/24/19 S	40,000	1.117	0	44,659	44,615	44
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	10/24/19 B	15,000	1.061	0	15,909-	15,909	
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	10/24/19 B	20,000	1.061	0	21,212-	21,212	
	ISSUE: 20030NBU4 - COMCAST CORP 3.4% 7/15/46						
26083301	10/24/19 B	40,000	1.021	0	40,831-	40,831	
	ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35						
26083301	10/24/19 S	20,000	1.408	0	28,155	28,098	57

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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: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	10/25/19 S	45,000	1.026	0	46,174	45,152	1,022
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 B	30,000	1.128	0	33,834-	33,834	
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
26083301	10/28/19 S	30,000	1.177	0	35,319	30,273	5,046
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 B	25,000	1.113	0	27,828-	27,828	
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	10/29/19 S	30,000	1.445	0	43,342	38,703	4,639
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	10/29/19 S	50,000	1.150	0	57,517	49,678	7,839
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	10/29/19 B	30,000	1.151	0	34,540-	34,540	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	40,000	1.116	0	44,631-	44,631	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	15,000	1.117	0	16,748-	16,748	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/29/19 S	35,000	0.981	0	34,344	34,520	-176
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	10/29/19 S	15,000	1.177	0	17,659	16,805	854
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	10/29/19 B	25,000	1.159	0	28,975-	28,975	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/30/19 S	25,000	1.121	0	28,031	27,991	41
	ISSUE: 054561AM7 - AXA EQUITABLE HOLDIN 5% 4/20/48						
26083301	10/30/19 B	35,000	1.060	0	37,093-	37,093	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	10/31/19 S	40,000	1.274	0	50,942	43,853	7,089
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	10/31/19 B	40,000	1.246	0	49,821-	49,821	
	ISSUE: 345397ZR7 - FORD MOTOR CREDIT CO 5.113% 5/03/29						
26083301	11/01/19 S	40,000	1.015	0	40,605	39,788	817
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	11/01/19 B	35,000	0.993	0	34,770-	34,770	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	20,000	1.131	0	22,609-	22,609	
	ISSUE: 037735CX3 - APPALACHIAN POWER CO 4.5% 3/01/49						
26083301	11/04/19 S	25,000	1.185	0	29,636	26,658	2,977
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 S	20,000	1.124	0	22,481	22,420	61
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/06/19 S	65,000	1.123	0	72,973	72,864	108
	ISSUE: 35137LAE5 - P/P FOX CORP 5.576% 1/25/49						
26083301	11/06/19 B	75,000	1.244	0	93,281-	93,281	

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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: 00206RJF0 - AT&T INC 6.25% 3/29/41						
26083301	11/06/19 B	30,000	1.265	0	37,961-	37,961	
	ISSUE: 00206RJF0 - AT&T INC 6.25% 3/29/41						
26083301	11/06/19 S	30,000	1.270	0	38,093	36,705	1,388
	ISSUE: 00206RDE9 - AT&T INC 6.35% 3/15/40						
26083301	11/06/19 B	30,000	1.277	0	38,298-	38,298	
	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57						
26083301	11/07/19 B	25,000	1.190	0	29,751-	29,751	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 B	20,000	1.098	0	21,953-	21,953	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/07/19 S	25,000	1.102	0	27,539	27,517	22
	ISSUE: 575718AF8 - MASS INSTITUTE OF TE 3.885% 7/01/16						
26083301	11/07/19 S	15,000	1.106	0	16,587	15,000	1,587
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/08/19 B	25,000	1.099	0	27,473-	27,473	
	ISSUE: 25179MAL7 - DEVON ENERGY CORPORA 5.6% 7/15/41						
26083301	11/08/19 S	35,000	1.183	0	41,416	37,741	3,674
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	11/12/19 B	15,000	1.016	0	15,246-	15,246	
	ISSUE: 594918BL7 - MICROSOFT CORP 4.45% 11/03/45						
26083301	11/12/19 B	20,000	1.236	0	24,727-	24,727	
	ISSUE: 594918CA0 - MICROSOFT CORP 4.25% 2/06/47						
26083301	11/12/19 S	20,000	1.212	0	24,236	24,910	-674
	ISSUE: 878091BF3 - P/P TEACHERS INSUR 4.27% 5/15/47						
26083301	11/12/19 S	15,000	1.128	0	16,919	16,495	425
	ISSUE: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50						
26083301	11/13/19 S	140,000	1.015	0	142,146	140,472	1,674
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/13/19 S	160,000	0.988	0	158,050	157,659	391
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	11/13/19 B	140,000	1.129	0	158,117-	158,117	
	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29						
26083301	11/13/19 B	170,000	0.999	0	169,869-	169,869	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/13/19 B	110,000	0.976	0	107,336-	107,336	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/13/19 S	110,000	0.976	0	107,336	106,711	624
	ISSUE: 00287YBR9 - P/P ABBVIE INC 4.05% 11/21/39						
26083301	11/14/19 B	30,000	1.017	0	30,512-	30,512	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/14/19 S	25,000	1.018	0	25,449	24,906	543
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	11/14/19 S	40,000	1.183	0	47,301	40,104	7,197
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/14/19 B	40,000	0.990	0	39,588-	39,588	

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
26083301	11/14/19 S	90,000	1.070	0	96,324	95,464	860
	ISSUE: 00206RDS8 - AT&T INC 5.45% 3/01/47						
26083301	11/14/19 B	85,000	1.200	0	102,044-	102,044	
	ISSUE: 743315AT0 - PROGRESSIVE CORP 4.2% 3/15/48						
26083301	11/15/19 B	15,000	1.160	0	17,406-	17,406	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	11/15/19 S	55,000	1.251	0	68,789	60,806	7,983
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/15/19 B	60,000	0.987	0	59,222-	59,222	
	ISSUE: 00440EAW7 - ACE INA HOLDINGS 4.35% 11/03/45						
26083301	11/15/19 S	15,000	1.214	0	18,215	15,482	2,734
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/18/19 S	55,000	1.027	0	56,462	54,794	1,668
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	11/18/19 S	50,000	1.246	0	62,296	54,984	7,312
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 B	45,000	0.990	0	44,529-	44,529	
	ISSUE: 92343VCX0 - VERIZON COMMUNICATIO 4.522% 9/15/48						
26083301	11/18/19 B	50,000	1.197	0	59,871-	59,871	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	11/19/19 S	120,000	1.028	0	123,356	119,550	3,807
	ISSUE: 458140BJ8 - INTEL CORP 3.25% 11/15/49						
26083301	11/19/19 B	50,000	1.005	0	50,266-	50,266	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	95,000	0.998	0	94,777-	94,777	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 S	50,000	0.999	0	49,969	49,723	246
	ISSUE: 35137LAE5 - P/P FOX CORP 5.576% 1/25/49						
26083301	11/19/19 B	55,000	1.265	0	69,563-	69,563	
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
26083301	11/19/19 S	30,000	1.067	0	31,995	30,428	1,567
	ISSUE: 037833BX7 - APPLE INC 4.65% 2/23/46						
26083301	11/19/19 S	25,000	1.238	0	30,949	27,547	3,401
	ISSUE: 458140AY6 - INTEL CORP 4.1% 5/11/47						
26083301	11/19/19 S	50,000	1.153	0	57,625	52,876	4,749
	ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43						
26083301	11/19/19 S	20,000	1.252	0	25,031	23,337	1,694
	ISSUE: 86765BAQ2 - SUNOCO LOGISTICS PAR 5.35% 5/15/45						
26083301	11/20/19 B	25,000	1.018	0	25,444-	25,444	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 S	95,000	1.010	0	95,935	94,857	1,078
	ISSUE: 92343VDC5 - VERIZON COMMUNICATIO 4.125% 8/15/46						
26083301	11/20/19 B	45,000	1.137	0	51,151-	51,151	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	11/20/19 S	40,000	1.294	0	51,774	45,453	6,321

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 29273RAT6 - ENERGY TRANSFER PART 5.15% 2/01/43						
26083301	11/20/19 S	25,000	0.997	0	24,924	23,058	1,867
	ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45						
26083301	11/20/19 B	125,000	1.056	0	131,984-	131,984	
	ISSUE: 532457BV9 - ELI LILLY & CO 3.375% 3/15/29						
26083301	11/21/19 B	85,000	1.078	0	91,623-	91,623	
	ISSUE: 532457BT4 - ELI LILLY & CO 3.95% 3/15/49						
26083301	11/21/19 S	35,000	1.167	0	40,831	34,806	6,025
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	11/22/19 B	75,000	1.198	0	89,821-	89,821	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/22/19 S	65,000	1.008	0	65,488	65,055	432
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/22/19 S	140,000	1.006	0	140,788	140,119	668
	ISSUE: 35137LAD7 - P/P FOX CORP 5.476% 1/25/39						
26083301	11/22/19 B	200,000	1.217	0	243,330-	243,330	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/26/19 B	75,000	1.016	0	76,184-	76,184	
	ISSUE: 92343VDR2 - VERIZON COMMUNICATIO 4.812% 3/15/39						
26083301	11/26/19 S	100,000	1.223	0	122,303	99,419	22,884
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	30,000	1.002	0	30,056-	30,056	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	25,000	1.006	0	25,152-	25,152	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 S	25,000	1.004	0	25,098	25,171	-74
	ISSUE: 35137LAE5 - P/P FOX CORP 5.576% 1/25/49						
26083301	12/04/19 B	25,000	1.273	0	31,821-	31,821	
	ISSUE: 20030NAM3 - COMCAST CORP 6.45% 3/15/37						
26083301	12/04/19 S	35,000	1.423	0	49,818	41,932	7,886
	ISSUE: 92553PAP7 - VIACOM INC 4.375% 3/15/43						
26083301	12/04/19 S	40,000	1.042	0	41,693	33,346	8,347
	ISSUE: 219350BF1 - CORNING INC 4.375% 11/15/57						
26083301	12/05/19 S	45,000	1.002	0	45,106	43,504	1,602
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 B	40,000	1.002	0	40,069-	40,069	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 B	45,000	1.000	0	45,014-	45,014	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 B	70,000	1.002	0	70,142-	70,142	
	ISSUE: 575634AS9 - P/P MASSACHUSETTS EL 5.9% 11/15/39						
26083301	12/05/19 S	85,000	1.361	0	115,716	112,662	3,054
	ISSUE: 87938WAU7 - TELEFONICA EMISIONES 5.213% 3/08/47						
26083301	12/05/19 S	55,000	1.182	0	65,006	57,085	7,922
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/11/19 S	20,000	1.005	0	20,093	20,032	61

REPORTABLE TRANSACTIONS - SERIES / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 575718AG6 - MASS INSTITUTE OF TE 2.989% 7/01/50						
26083301	12/17/19 B	60,000	1.000	0	60,000-	60,000	
	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49						
26083301	12/17/19 B	25,000	1.022	0	25,559-	25,559	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	25,000	0.990	0	24,742	24,758	-16
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	55,000	0.985	0	54,181	53,732	449
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
26083301	12/18/19 S	125,000	1.132	0	141,500	124,775	16,725
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	90,000	0.979	0	88,073-	88,073	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	20,000	0.979	0	19,572-	19,572	
	ISSUE: 68389XBH7 - ORACLE CORP 3.85% 7/15/36						
26083301	12/18/19 S	30,000	1.100	0	32,998	29,890	3,108
	ISSUE: 17275RAD4 - CISCO SYSTEMS INC 5.9% 2/15/39						
26083301	12/19/19 B	65,000	1.415	0	91,946-	91,946	
	ISSUE: 458140BJ8 - INTEL CORP 3.25% 11/15/49						
26083301	12/19/19 B	20,000	1.029	0	20,576-	20,576	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	55,000	0.981	0	53,943	53,790	153
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 S	20,000	0.981	0	19,616	19,560	56
	ISSUE: 136385AY7 - CANADIAN NATL RESOUR 4.95% 6/01/47						
26083301	12/19/19 S	25,000	1.223	0	30,568	29,858	710
	ISSUE: 136385AE1 - CANADIAN NATL RESOUR 6.45% 6/30/33						
26083301	12/19/19 B	40,000	1.290	0	51,579-	51,579	
	ISSUE: 86765BAP4 - SUNOCO LOGISTICS PAR 5.3% 4/01/44						
26083301	12/20/19 S	30,000	1.062	0	31,873	29,738	2,135
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/20/19 B	20,000	0.978	0	19,556-	19,556	
	ISSUE: 17275RAD4 - CISCO SYSTEMS INC 5.9% 2/15/39						
26083301	12/23/19 B	25,000	1.412	0	35,302-	35,302	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/23/19 S	20,000	0.979	0	19,581	19,556	25
	SUB-TOTAL			0	33,338,057	32,686,710	651,348
	GRAND TOTAL			$12994064	532,487,411	512,058,056	20,428,649

REPORTABLE TRANSACTIONS - SERIES / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS

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 - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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		181,296,177.29				
	COMPARATIVE VALUE (5%)		9,064,808.86				
	ISSUE: VP4560000 - WF GOVT MM FD-INSTL #1751						
26083300	01/02/19 B	80	1.000	0	80-	80	
26083300	01/09/19 B	384,211	1.000	0	384,211-	384,211	
26083300	02/01/19 B	631	1.000	0	631-	631	
26083300	02/01/19 B	7,813	1.000	0	7,813-	7,813	
26083300	02/21/19 B	20,396	1.000	0	20,396-	20,396	
26083300	03/01/19 B	671	1.000	0	671-	671	
26083300	03/25/19 B	4,919	1.000	0	4,919-	4,919	
26083300	04/01/19 B	30	1.000	0	30-	30	
26083300	05/01/19 B	19	1.000	0	19-	19	
26083300	05/10/19 B	37,306	1.000	0	37,306-	37,306	
26083300	06/03/19 B	70	1.000	0	70-	70	
26083300	06/07/19 B	47,892	1.000	0	47,892-	47,892	
26083300	07/01/19 B	97	1.000	0	97-	97	
26083300	07/23/19 B	183,977	1.000	0	183,977-	183,977	
26083300	08/01/19 B	208	1.000	0	208-	208	
26083300	08/12/19 B	19,205	1.000	0	19,205-	19,205	
26083300	09/03/19 B	390	1.000	0	390-	390	
26083300	10/01/19 B	326	1.000	0	326-	326	
26083300	10/09/19 B	19,254	1.000	0	19,254-	19,254	
26083300	10/10/19 B	103,791	1.000	0	103,791-	103,791	
26083300	11/01/19 B	287	1.000	0	287-	287	
26083300	11/12/19 B	114,174	1.000	0	114,174-	114,174	
26083300	11/15/19 B	39,583	1.000	0	39,583-	39,583	
26083300	12/02/19 B	159	1.000	0	159-	159	
26083300	12/23/19 B	1	1.000	0	1-	1	
26083301	01/02/19 B	36,931	1.000	0	36,931-	36,931	
26083301	01/03/19 B	53	1.000	0	53-	53	
26083301	01/03/19 B	72,260	1.000	0	72,260-	72,260	
26083301	01/04/19 B	67,698	1.000	0	67,698-	67,698	
26083301	01/07/19 B	208,630	1.000	0	208,630-	208,630	
26083301	01/09/19 B	35,930	1.000	0	35,930-	35,930	
26083301	01/10/19 B	82,255	1.000	0	82,255-	82,255	
26083301	01/14/19 B	163,567	1.000	0	163,567-	163,567	
26083301	01/15/19 B	110,040	1.000	0	110,040-	110,040	
26083301	01/15/19 B	800	1.000	0	800-	800	
26083301	01/16/19 B	78,629	1.000	0	78,629-	78,629	
26083301	01/17/19 B	110,201	1.000	0	110,201-	110,201	

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	01/18/19 B	144,248	1.000	0	144,248-	144,248	
26083301	01/22/19 B	243,282	1.000	0	243,282-	243,282	
26083301	01/24/19 B	656	1.000	0	656-	656	
26083301	01/25/19 B	13,407	1.000	0	13,407-	13,407	
26083301	01/28/19 B	19,745	1.000	0	19,745-	19,745	
26083301	01/29/19 B	272,893	1.000	0	272,893-	272,893	
26083301	01/30/19 B	89,027	1.000	0	89,027-	89,027	
26083301	02/01/19 B	69,037	1.000	0	69,037-	69,037	
26083301	02/04/19 B	20,091	1.000	0	20,091-	20,091	
26083301	02/05/19 B	146,501	1.000	0	146,501-	146,501	
26083301	02/06/19 B	191,392	1.000	0	191,392-	191,392	
26083301	02/13/19 B	545,546	1.000	0	545,546-	545,546	
26083301	02/14/19 B	751,141	1.000	0	751,141-	751,141	
26083301	02/21/19 B	33,846	1.000	0	33,846-	33,846	
26083301	02/22/19 B	72,362	1.000	0	72,362-	72,362	
26083301	02/25/19 B	56,259	1.000	0	56,259-	56,259	
26083301	02/26/19 B	108,782	1.000	0	108,782-	108,782	
26083301	02/28/19 B	226,631	1.000	0	226,631-	226,631	
26083301	03/01/19 B	260,955	1.000	0	260,955-	260,955	
26083301	03/05/19 B	45,497	1.000	0	45,497-	45,497	
26083301	03/06/19 B	32,418	1.000	0	32,418-	32,418	
26083301	03/07/19 B	138,888	1.000	0	138,888-	138,888	
26083301	03/08/19 B	104,827	1.000	0	104,827-	104,827	
26083301	03/11/19 B	231,945	1.000	0	231,945-	231,945	
26083301	03/11/19 B	165,560	1.000	0	165,560-	165,560	
26083301	03/12/19 B	304,847	1.000	0	304,847-	304,847	
26083301	03/15/19 B	299,718	1.000	0	299,718-	299,718	
26083301	03/18/19 B	101,984	1.000	0	101,984-	101,984	
26083301	03/20/19 B	367,236	1.000	0	367,236-	367,236	
26083301	03/21/19 B	199,841	1.000	0	199,841-	199,841	
26083301	03/22/19 B	80,266	1.000	0	80,266-	80,266	
26083301	03/25/19 B	3,242,865	1.000	0	3,242,865-	3,242,865	
26083301	03/25/19 B	1,076	1.000	0	1,076-	1,076	
26083301	03/26/19 B	35,335	1.000	0	35,335-	35,335	
26083301	03/28/19 B	74,833	1.000	0	74,833-	74,833	
26083301	03/29/19 B	25,504	1.000	0	25,504-	25,504	
26083301	04/03/19 B	164,902	1.000	0	164,902-	164,902	
26083301	04/08/19 B	38,575	1.000	0	38,575-	38,575	
26083301	04/11/19 B	14,175	1.000	0	14,175-	14,175	
26083301	04/15/19 B	131,456	1.000	0	131,456-	131,456	
26083301	04/17/19 B	348,220	1.000	0	348,220-	348,220	
26083301	04/18/19 B	378,844	1.000	0	378,844-	378,844	
26083301	04/25/19 B	442,105	1.000	0	442,105-	442,105	
26083301	04/26/19 B	32,728	1.000	0	32,728-	32,728	
26083301	04/29/19 B	39,562	1.000	0	39,562-	39,562	
26083301	05/01/19 B	250,144	1.000	0	250,144-	250,144	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	05/01/19 B	1,500	1.000	0	1,500-	1,500	
26083301	05/03/19 B	12,637	1.000	0	12,637-	12,637	
26083301	05/09/19 B	457,840	1.000	0	457,840-	457,840	
26083301	05/10/19 B	566,303	1.000	0	566,303-	566,303	
26083301	05/13/19 B	38,749	1.000	0	38,749-	38,749	
26083301	05/14/19 B	60,040	1.000	0	60,040-	60,040	
26083301	05/15/19 B	2,205	1.000	0	2,205-	2,205	
26083301	05/16/19 B	161	1.000	0	161-	161	
26083301	05/17/19 B	311,800	1.000	0	311,800-	311,800	
26083301	05/20/19 B	68,972	1.000	0	68,972-	68,972	
26083301	05/24/19 B	220,138	1.000	0	220,138-	220,138	
26083301	05/28/19 B	17,804	1.000	0	17,804-	17,804	
26083301	05/30/19 B	123,169	1.000	0	123,169-	123,169	
26083301	05/31/19 B	92,848	1.000	0	92,848-	92,848	
26083301	06/03/19 B	126,978	1.000	0	126,978-	126,978	
26083301	06/05/19 B	81,059	1.000	0	81,059-	81,059	
26083301	06/06/19 B	74,693	1.000	0	74,693-	74,693	
26083301	06/07/19 B	227,221	1.000	0	227,221-	227,221	
26083301	06/11/19 B	41,645	1.000	0	41,645-	41,645	
26083301	06/12/19 B	93,580	1.000	0	93,580-	93,580	
26083301	06/13/19 B	67,478	1.000	0	67,478-	67,478	
26083301	06/14/19 B	219,011	1.000	0	219,011-	219,011	
26083301	06/17/19 B	139,756	1.000	0	139,756-	139,756	
26083301	06/17/19 B	699	1.000	0	699-	699	
26083301	06/18/19 B	35,330	1.000	0	35,330-	35,330	
26083301	06/19/19 B	40,485	1.000	0	40,485-	40,485	
26083301	06/25/19 B	94,199	1.000	0	94,199-	94,199	
26083301	06/27/19 B	379,539	1.000	0	379,539-	379,539	
26083301	07/01/19 B	310,171	1.000	0	310,171-	310,171	
26083301	07/09/19 B	1,839	1.000	0	1,839-	1,839	
26083301	07/11/19 B	286,711	1.000	0	286,711-	286,711	
26083301	07/12/19 B	10,370	1.000	0	10,370-	10,370	
26083301	07/12/19 B	11,275	1.000	0	11,275-	11,275	
26083301	07/15/19 B	254,475	1.000	0	254,475-	254,475	
26083301	07/15/19 B	819	1.000	0	819-	819	
26083301	07/16/19 B	9,291	1.000	0	9,291-	9,291	
26083301	07/17/19 B	104,007	1.000	0	104,007-	104,007	
26083301	07/19/19 B	91,131	1.000	0	91,131-	91,131	
26083301	07/22/19 B	33,946	1.000	0	33,946-	33,946	
26083301	07/23/19 B	56,641	1.000	0	56,641-	56,641	
26083301	07/24/19 B	656	1.000	0	656-	656	
26083301	07/25/19 B	216,555	1.000	0	216,555-	216,555	
26083301	07/26/19 B	4,070,277	1.000	0	4,070,277-	4,070,277	
26083301	07/29/19 B	405,752	1.000	0	405,752-	405,752	
26083301	07/30/19 B	10,324	1.000	0	10,324-	10,324	
26083301	07/31/19 B	172,642	1.000	0	172,642-	172,642	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	08/01/19 B	166,780	1.000	0	166,780-	166,780	
26083301	08/01/19 B	18,467	1.000	0	18,467-	18,467	
26083301	08/06/19 B	70,393	1.000	0	70,393-	70,393	
26083301	08/07/19 B	58,844	1.000	0	58,844-	58,844	
26083301	08/08/19 B	94,906	1.000	0	94,906-	94,906	
26083301	08/09/19 B	339,922	1.000	0	339,922-	339,922	
26083301	08/09/19 B	142,890	1.000	0	142,890-	142,890	
26083301	08/12/19 B	254,757	1.000	0	254,757-	254,757	
26083301	08/13/19 B	165,588	1.000	0	165,588-	165,588	
26083301	08/14/19 B	410,189	1.000	0	410,189-	410,189	
26083301	08/15/19 B	79,581	1.000	0	79,581-	79,581	
26083301	08/15/19 B	761	1.000	0	761-	761	
26083301	08/16/19 B	99,001	1.000	0	99,001-	99,001	
26083301	08/19/19 B	50,089	1.000	0	50,089-	50,089	
26083301	08/20/19 B	3,669	1.000	0	3,669-	3,669	
26083301	08/21/19 B	59,867	1.000	0	59,867-	59,867	
26083301	08/22/19 B	143,284	1.000	0	143,284-	143,284	
26083301	08/27/19 B	105,551	1.000	0	105,551-	105,551	
26083301	08/27/19 B	5,631	1.000	0	5,631-	5,631	
26083301	08/28/19 B	86,106	1.000	0	86,106-	86,106	
26083301	08/29/19 B	13,997	1.000	0	13,997-	13,997	
26083301	09/03/19 B	615	1.000	0	615-	615	
26083301	09/05/19 B	89,385	1.000	0	89,385-	89,385	
26083301	09/09/19 B	118,358	1.000	0	118,358-	118,358	
26083301	09/10/19 B	29,169	1.000	0	29,169-	29,169	
26083301	09/11/19 B	150,091	1.000	0	150,091-	150,091	
26083301	09/12/19 B	346,311	1.000	0	346,311-	346,311	
26083301	09/13/19 B	23,550	1.000	0	23,550-	23,550	
26083301	09/16/19 B	279,156	1.000	0	279,156-	279,156	
26083301	09/18/19 B	707,858	1.000	0	707,858-	707,858	
26083301	09/23/19 B	20,686	1.000	0	20,686-	20,686	
26083301	09/26/19 B	152,278	1.000	0	152,278-	152,278	
26083301	09/27/19 B	86,196	1.000	0	86,196-	86,196	
26083301	09/30/19 B	439,370	1.000	0	439,370-	439,370	
26083301	10/01/19 B	2,103	1.000	0	2,103-	2,103	
26083301	10/01/19 B	1,125	1.000	0	1,125-	1,125	
26083301	10/02/19 B	1,781	1.000	0	1,781-	1,781	
26083301	10/07/19 B	41,245	1.000	0	41,245-	41,245	
26083301	10/08/19 B	13,815	1.000	0	13,815-	13,815	
26083301	10/09/19 B	3,288	1.000	0	3,288-	3,288	
26083301	10/10/19 B	498,462	1.000	0	498,462-	498,462	
26083301	10/11/19 B	42,894	1.000	0	42,894-	42,894	
26083301	10/15/19 B	1,283,058	1.000	0	1,283,058-	1,283,058	
26083301	10/17/19 B	204,029	1.000	0	204,029-	204,029	
26083301	10/17/19 B	5,619	1.000	0	5,619-	5,619	
26083301	10/18/19 B	2,764,268	1.000	0	2,764,268-	2,764,268	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	10/21/19 B	13,660,719	1.000	0	13,660,719-*	13,660,719	
26083301	10/22/19 B	8,140	1.000	0	8,140-	8,140	
26083301	10/23/19 B	551	1.000	0	551-	551	
26083301	10/25/19 B	19,871	1.000	0	19,871-	19,871	
26083301	10/28/19 B	253,845	1.000	0	253,845-	253,845	
26083301	10/29/19 B	55,286	1.000	0	55,286-	55,286	
26083301	10/30/19 B	304,642	1.000	0	304,642-	304,642	
26083301	11/01/19 B	595,475	1.000	0	595,475-	595,475	
26083301	11/04/19 B	890	1.000	0	890-	890	
26083301	11/07/19 B	45,435	1.000	0	45,435-	45,435	
26083301	11/13/19 B	83,293	1.000	0	83,293-	83,293	
26083301	11/14/19 B	304,137	1.000	0	304,137-	304,137	
26083301	11/15/19 B	909,360	1.000	0	909,360-	909,360	
26083301	11/15/19 B	1,656	1.000	0	1,656-	1,656	
26083301	11/18/19 B	290,726	1.000	0	290,726-	290,726	
26083301	11/20/19 B	66,515	1.000	0	66,515-	66,515	
26083301	11/22/19 B	26,874	1.000	0	26,874-	26,874	
26083301	11/25/19 B	107,963	1.000	0	107,963-	107,963	
26083301	11/25/19 B	450	1.000	0	450-	450	
26083301	11/25/19 B	110	1.000	0	110-	110	
26083301	11/29/19 B	70,842	1.000	0	70,842-	70,842	
26083301	12/02/19 B	90,040	1.000	0	90,040-	90,040	
26083301	12/04/19 B	221,742	1.000	0	221,742-	221,742	
26083301	12/04/19 B	1,768	1.000	0	1,768-	1,768	
26083301	12/06/19 B	104,155	1.000	0	104,155-	104,155	
26083301	12/09/19 B	23,011	1.000	0	23,011-	23,011	
26083301	12/10/19 B	462,163	1.000	0	462,163-	462,163	
26083301	12/12/19 B	50,854	1.000	0	50,854-	50,854	
26083301	12/17/19 B	17,363	1.000	0	17,363-	17,363	
26083301	12/17/19 B	518	1.000	0	518-	518	
26083301	12/20/19 B	339,475	1.000	0	339,475-	339,475	
26083301	12/20/19 B	760,459	1.000	0	760,459-	760,459	
26083301	12/23/19 B	97,899	1.000	0	97,899-	97,899	
26083301	12/24/19 B	3,320	1.000	0	3,320-	3,320	
26083301	12/27/19 B	4,673	1.000	0	4,673-	4,673	
26083301	12/30/19 B	5,783	1.000	0	5,783-	5,783	
26083301	12/31/19 B	3,548	1.000	0	3,548-	3,548	
26083302	01/02/19 B	955	1.000	0	955-	955	
26083302	02/01/19 B	287	1.000	0	287-	287	
26083302	03/01/19 B	10	1.000	0	10-	10	
26083302	03/25/19 B	580,000	1.000	0	580,000-	580,000	
26083302	03/26/19 B	35,000	1.000	0	35,000-	35,000	
26083302	04/01/19 B	11	1.000	0	11-	11	
26083302	04/24/19 B	16,319	1.000	0	16,319-	16,319	
26083302	04/24/19 B	40,000	1.000	0	40,000-	40,000	
26083302	05/01/19 B	32	1.000	0	32-	32	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS	
26083302	06/03/19 B	108	1.000	0	108-	108		
26083302	07/01/19 B	104	1.000	0	104-	104		
26083302	07/31/19 B	155	1.000	0	155-	155		
26083302	08/01/19 B	97	1.000	0	97-	97		
26083302	08/12/19 B	17	1.000	0	17-	17		
26083302	08/19/19 B	16,540,828	1.000	0	16,540,828-*	16,540,828		
26083302	08/19/19 B	13,972,226	1.000	0	13,972,226-*	13,972,226		
26083302	08/20/19 B	8,765,256	1.000	0	8,765,256-	8,765,256		
26083302	09/03/19 B	1,638	1.000	0	1,638-	1,638		
26083302	09/26/19 B	11,202,264	1.000	0	11,202,264-*	11,202,264		
26083302	09/26/19 B	32,309	1.000	0	32,309-	32,309		
26083302	09/26/19 B	20,885,000	1.000	0	20,885,000-*	20,885,000		
26083302	10/01/19 B	442	1.000	0	442-	442		
26083302	10/21/19 B	14,794,722	1.000	0	14,794,722-*	14,794,722		
26083302	10/22/19 B	4,991,342	1.000	0	4,991,342-	4,991,342		
26083302	10/22/19 B	6,019,044	1.000	0	6,019,044-	6,019,044		
26083302	11/01/19 B	2,177	1.000	0	2,177-	2,177		
26083302	12/02/19 B	1,301	1.000	0	1,301-	1,301		
26083302	12/20/19 B	1,068,700	1.000	0	1,068,700-	1,068,700		
26083302	12/26/19 B	699	1.000	0	699-	699		
	SUB-TOTAL OF BUYS # 241			0	149,773,934	149,773,934		
26083300	02/08/19 S	36,183	1.000	0	36,183	36,183		0
26083300	02/27/19 S	400,000	1.000	0	400,000	400,000		0
26083300	03/04/19 S	5,000	1.000	0	5,000	5,000		0
26083300	03/26/19 S	11,136	1.000	0	11,136	11,136		0
26083300	06/05/19 S	37,992	1.000	0	37,992	37,992		0
26083300	08/12/19 S	37,992	1.000	0	37,992	37,992		0
26083300	09/12/19 S	35,500	1.000	0	35,500	35,500		0
26083300	10/11/19 S	103,791	1.000	0	103,791	103,791		0
26083300	10/23/19 S	37,992	1.000	0	37,992	37,992		0
26083300	11/07/19 S	169,604	1.000	0	169,604	169,604		0
26083300	12/04/19 S	55,050	1.000	0	55,050	55,050		0
26083301	01/03/19 S	317,672	1.000	0	317,672	317,672		0
26083301	01/08/19 S	59,748	1.000	0	59,748	59,748		0
26083301	01/10/19 S	431,417	1.000	0	431,417	431,417		0
26083301	01/11/19 S	88,623	1.000	0	88,623	88,623		0
26083301	01/11/19 S	64,211	1.000	0	64,211	64,211		0
26083301	01/18/19 S	1,485	1.000	0	1,485	1,485		0
26083301	01/23/19 S	429,710	1.000	0	429,710	429,710		0
26083301	01/24/19 S	86,325	1.000	0	86,325	86,325		0
26083301	01/31/19 S	58,733	1.000	0	58,733	58,733		0
26083301	02/04/19 S	825,568	1.000	0	825,568	825,568		0
26083301	02/04/19 S	20,088	1.000	0	20,088	20,088		0
26083301	02/07/19 S	190,792	1.000	0	190,792	190,792		0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	02/08/19 S	12,548	1.000	0	12,548	12,548	0
26083301	02/11/19 S	2,780	1.000	0	2,780	2,780	0
26083301	02/12/19 S	15,351	1.000	0	15,351	15,351	0
26083301	02/14/19 S	129,673	1.000	0	129,673	129,673	0
26083301	02/15/19 S	306,375	1.000	0	306,375	306,375	0
26083301	02/15/19 S	148,901	1.000	0	148,901	148,901	0
26083301	02/19/19 S	677,664	1.000	0	677,664	677,664	0
26083301	02/20/19 S	40,876	1.000	0	40,876	40,876	0
26083301	02/26/19 S	83,925	1.000	0	83,925	83,925	0
26083301	02/27/19 S	87,746	1.000	0	87,746	87,746	0
26083301	02/27/19 S	275,000	1.000	0	275,000	275,000	0
26083301	03/04/19 S	459,866	1.000	0	459,866	459,866	0
26083301	03/07/19 S	81,629	1.000	0	81,629	81,629	0
26083301	03/11/19 S	138,868	1.000	0	138,868	138,868	0
26083301	03/11/19 S	113,122	1.000	0	113,122	113,122	0
26083301	03/13/19 S	87,827	1.000	0	87,827	87,827	0
26083301	03/14/19 S	345,806	1.000	0	345,806	345,806	0
26083301	03/19/19 S	2,123	1.000	0	2,123	2,123	0
26083301	03/25/19 S	3,613,635	1.000	0	3,613,635	3,613,635	0
26083301	03/27/19 S	3,843	1.000	0	3,843	3,843	0
26083301	04/01/19 S	217,364	1.000	0	217,364	217,364	0
26083301	04/02/19 S	899,621	1.000	0	899,621	899,621	0
26083301	04/04/19 S	54,233	1.000	0	54,233	54,233	0
26083301	04/05/19 S	18,625	1.000	0	18,625	18,625	0
26083301	04/09/19 S	29,183	1.000	0	29,183	29,183	0
26083301	04/10/19 S	20,470	1.000	0	20,470	20,470	0
26083301	04/12/19 S	56,415	1.000	0	56,415	56,415	0
26083301	04/16/19 S	10,471	1.000	0	10,471	10,471	0
26083301	04/17/19 S	3	1.000	0	3	3	0
26083301	04/22/19 S	228,874	1.000	0	228,874	228,874	0
26083301	04/23/19 S	63,093	1.000	0	63,093	63,093	0
26083301	04/24/19 S	291,499	1.000	0	291,499	291,499	0
26083301	04/24/19 S	30,000	1.000	0	30,000	30,000	0
26083301	04/24/19 S	40,000	1.000	0	40,000	40,000	0
26083301	04/30/19 S	181,135	1.000	0	181,135	181,135	0
26083301	05/02/19 S	543,729	1.000	0	543,729	543,729	0
26083301	05/06/19 S	208,317	1.000	0	208,317	208,317	0
26083301	05/07/19 S	4,187	1.000	0	4,187	4,187	0
26083301	05/08/19 S	46,314	1.000	0	46,314	46,314	0
26083301	05/15/19 S	211,850	1.000	0	211,850	211,850	0
26083301	05/16/19 S	31,057	1.000	0	31,057	31,057	0
26083301	05/21/19 S	4,182	1.000	0	4,182	4,182	0
26083301	05/22/19 S	242,901	1.000	0	242,901	242,901	0
26083301	05/23/19 S	104,179	1.000	0	104,179	104,179	0
26083301	05/29/19 S	9,127	1.000	0	9,127	9,127	0
26083301	06/04/19 S	678,131	1.000	0	678,131	678,131	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	06/07/19 S	5,241	1.000	0	5,241	5,241	0
26083301	06/07/19 S	100,000	1.000	0	100,000	100,000	0
26083301	06/10/19 S	17,094	1.000	0	17,094	17,094	0
26083301	06/19/19 S	172,114	1.000	0	172,114	172,114	0
26083301	06/20/19 S	278,921	1.000	0	278,921	278,921	0
26083301	06/21/19 S	128,335	1.000	0	128,335	128,335	0
26083301	06/24/19 S	84,559	1.000	0	84,559	84,559	0
26083301	06/26/19 S	171,324	1.000	0	171,324	171,324	0
26083301	06/28/19 S	11,755	1.000	0	11,755	11,755	0
26083301	07/02/19 S	370,910	1.000	0	370,910	370,910	0
26083301	07/02/19 S	1,825	1.000	0	1,825	1,825	0
26083301	07/03/19 S	49,672	1.000	0	49,672	49,672	0
26083301	07/05/19 S	19,081	1.000	0	19,081	19,081	0
26083301	07/08/19 S	360,653	1.000	0	360,653	360,653	0
26083301	07/10/19 S	340,518	1.000	0	340,518	340,518	0
26083301	07/18/19 S	443,544	1.000	0	443,544	443,544	0
26083301	07/24/19 S	205,927	1.000	0	205,927	205,927	0
26083301	07/26/19 S	4,260,000	1.000	0	4,260,000	4,260,000	0
26083301	08/02/19 S	1,162,645	1.000	0	1,162,645	1,162,645	0
26083301	08/05/19 S	45,712	1.000	0	45,712	45,712	0
26083301	08/15/19 S	420,793	1.000	0	420,793	420,793	0
26083301	08/23/19 S	54,848	1.000	0	54,848	54,848	0
26083301	08/26/19 S	227,865	1.000	0	227,865	227,865	0
26083301	08/30/19 S	87,386	1.000	0	87,386	87,386	0
26083301	09/03/19 S	18,578	1.000	0	18,578	18,578	0
26083301	09/04/19 S	1,145,145	1.000	0	1,145,145	1,145,145	0
26083301	09/06/19 S	228,593	1.000	0	228,593	228,593	0
26083301	09/17/19 S	38,559	1.000	0	38,559	38,559	0
26083301	09/18/19 S	35,835	1.000	0	35,835	35,835	0
26083301	09/19/19 S	347,940	1.000	0	347,940	347,940	0
26083301	09/20/19 S	137,998	1.000	0	137,998	137,998	0
26083301	09/24/19 S	57,570	1.000	0	57,570	57,570	0
26083301	09/25/19 S	212,989	1.000	0	212,989	212,989	0
26083301	09/30/19 S	159,381	1.000	0	159,381	159,381	0
26083301	10/02/19 S	416,044	1.000	0	416,044	416,044	0
26083301	10/03/19 S	9,091	1.000	0	9,091	9,091	0
26083301	10/04/19 S	15,402	1.000	0	15,402	15,402	0
26083301	10/09/19 S	1,650,000	1.000	0	1,650,000	1,650,000	0
26083301	10/10/19 S	61,480	1.000	0	61,480	61,480	0
26083301	10/16/19 S	884	1.000	0	884	884	0
26083301	10/22/19 S	16,891,000	1.000	0	16,891,000 *	16,891,000	0
26083301	10/23/19 S	28,587	1.000	0	28,587	28,587	0
26083301	10/24/19 S	159,682	1.000	0	159,682	159,682	0
26083301	10/29/19 S	256,943	1.000	0	256,943	256,943	0
26083301	10/31/19 S	36,867	1.000	0	36,867	36,867	0
26083301	11/04/19 S	430,407	1.000	0	430,407	430,407	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	11/05/19 S	686,982	1.000	0	686,982	686,982	0
26083301	11/06/19 S	138,420	1.000	0	138,420	138,420	0
26083301	11/08/19 S	24,021	1.000	0	24,021	24,021	0
26083301	11/12/19 S	201,756	1.000	0	201,756	201,756	0
26083301	11/19/19 S	181,914	1.000	0	181,914	181,914	0
26083301	11/21/19 S	1,876,705	1.000	0	1,876,705	1,876,705	0
26083301	11/26/19 S	138,517	1.000	0	138,517	138,517	0
26083301	11/27/19 S	9,867	1.000	0	9,867	9,867	0
26083301	12/03/19 S	395,043	1.000	0	395,043	395,043	0
26083301	12/05/19 S	8,280	1.000	0	8,280	8,280	0
26083301	12/11/19 S	11,571	1.000	0	11,571	11,571	0
26083301	12/13/19 S	236,085	1.000	0	236,085	236,085	0
26083301	12/16/19 S	235,765	1.000	0	235,765	235,765	0
26083301	12/16/19 S	126	1.000	0	126	126	0
26083301	12/18/19 S	50,004	1.000	0	50,004	50,004	0
26083301	12/18/19 S	143	1.000	0	143	143	0
26083301	12/19/19 S	45,394	1.000	0	45,394	45,394	0
26083301	12/23/19 S	1,345,700	1.000	0	1,345,700	1,345,700	0
26083301	12/26/19 S	16,095	1.000	0	16,095	16,095	0
26083302	01/09/19 S	500,000	1.000	0	500,000	500,000	0
26083302	01/22/19 S	16,107	1.000	0	16,107	16,107	0
26083302	03/25/19 S	580,000	1.000	0	580,000	580,000	0
26083302	03/26/19 S	35,000	1.000	0	35,000	35,000	0
26083302	04/22/19 S	5,658	1.000	0	5,658	5,658	0
26083302	07/22/19 S	17,512	1.000	0	17,512	17,512	0
26083302	08/19/19 S	16,486,956	1.000	0	16,486,956 *	16,486,956	0
26083302	08/20/19 S	10,624,455	1.000	0	10,624,455 *	10,624,455	0
26083302	08/21/19 S	11,914,948	1.000	0	11,914,948 *	11,914,948	0
26083302	09/12/19 S	29,728	1.000	0	29,728	29,728	0
26083302	09/26/19 S	32,133,827	1.000	0	32,133,827 *	32,133,827	0
26083302	10/21/19 S	20,416	1.000	0	20,416	20,416	0
26083302	10/22/19 S	23,396,000	1.000	0	23,396,000 *	23,396,000	0
26083302	11/12/19 S	2,540,328	1.000	0	2,540,328	2,540,328	0
26083302	12/23/19 S	1,169,911	1.000	0	1,169,911	1,169,911	0
	SUB-TOTAL OF SALES # 149			0	150,790,061	150,790,061	0
	SUB-TOTAL			0	300,563,995	300,563,995	0
	ISSUE: 09257V201 - BLACKSTONE ALT MULTI-STRAT-I						
26083302	03/22/19 S	30,726	10.740	0	330,000	333,207	-3,207
26083302	08/16/19 S	948,665	10.850	0	10,293,013 *	10,287,687	5,326

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **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	10,623,013	10,620,894	2,119
	SUB-TOTAL				0	10,623,013	10,620,894	2,119
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY							
26083302	03/25/19	S	306	326.445	0	100,000	80,486	19,514
26083302	03/29/19	S	2	331.747	0	813	644	169
26083302	06/28/19	S	3	338.645	0	935	725	209
26083302	08/19/19	S	12,268	332.188	0	4,075,223	3,223,295	851,928
26083302	09/26/19	S	12,660	341.460	0	4,323,000	3,326,427	996,573
26083302	09/30/19	S	3	335.470	0	963	754	209
26083302	10/18/19	S	12,518	339.513	0	4,250,119	3,289,104	961,014
	SUB-TOTAL OF SALES # 7				0	12,751,053	9,921,435	2,829,617
	SUB-TOTAL				0	12,751,053	9,921,435	2,829,617
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY							
26083302	03/25/19	S	9	9,825.328	0	90,000	69,962	20,038
26083302	03/29/19	S	0	9,269.714	0	649	535	114
26083302	06/28/19	S	0	10,502.571	0	735	535	201
26083302	08/19/19	S	969	10,215.101	0	9,897,003 *	7,399,959	2,497,044
26083302	09/26/19	S	996	10,575.630	0	10,536,500 *	7,609,540	2,926,960
26083302	09/30/19	S	0	10,954.286	0	767	535	232
26083302	10/18/19	S	992	10,634.112	0	10,544,892 *	7,573,718	2,971,173
	SUB-TOTAL OF SALES # 7				0	31,070,546	22,654,784	8,415,763
	SUB-TOTAL				0	31,070,546	22,654,784	8,415,763
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G							
26083300	02/01/19	B	372	650.861	242,000	242,000-	242,000	
26083300	02/01/19	B	1,179	651.310	767,782	767,782-	767,782	
26083300	02/28/19	B	141	652.070	92,102	92,102-	92,102	
26083300	02/28/19	B	1	652.527	615	615-	615	
26083300	02/28/19	B	1,034	652.794	675,000	675,000-	675,000	
26083300	04/01/19	B	8	652.963	5,000	5,000-	5,000	
26083300	04/01/19	B	1	652.985	595	595-	595	
26083300	04/01/19	B	7,649	653.696	5,000,000	5,000,000-	5,000,000	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	04/03/19 B	1	654.050	470	470-	470	
26083300	04/03/19 B	0	654.002	219	219-	219	
26083300	04/04/19 B	6	654.045	3,617	3,617-	3,617	
26083300	04/15/19 B	1,295	654.434	847,714	847,714-	847,714	
26083300	04/17/19 B	1	654.506	366	366-	366	
26083300	04/22/19 B	0	654.704	323	323-	323	
26083300	05/31/19 B	16	655.034	10,350	10,350-	10,350	
26083300	05/31/19 B	2	655.727	1,226	1,226-	1,226	
26083300	05/31/19 B	0	656.429	18	18-	18	
26083300	06/14/19 B	2	656.523	1,178	1,178-	1,178	
26083300	06/18/19 B	0	656.489	86	86-	86	
26083300	06/25/19 B	0	656.934	171	171-	171	
26083300	06/26/19 B	1	656.961	361	361-	361	
26083300	07/05/19 B	0	657.217	204	204-	204	
26083300	07/15/19 B	1,289	657.601	847,714	847,714-	847,714	
26083300	07/19/19 B	1	657.751	863	863-	863	
26083300	07/26/19 B	6,474	657.968	4,260,000	4,260,000-	4,260,000	
26083300	08/05/19 B	0	658.277	204	204-	204	
26083300	08/06/19 B	1	658.343	518	518-	518	
26083300	09/19/19 B	0	659.677	110	110-	110	
26083300	09/20/19 B	1	659.675	585	585-	585	
26083300	09/20/19 B	0	659.590	148	148-	148	
26083300	10/31/19 B	0	660.029	270	270-	270	
26083300	10/31/19 B	0	659.993	178	178-	178	
26083300	10/31/19 B	1	660.108	880	880-	880	
26083300	10/31/19 B	1	660.239	808	808-	808	
26083300	10/31/19 B	1	660.208	503	503-	503	
26083300	10/31/19 B	1,284	660.320	847,714	847,714-	847,714	
26083300	11/04/19 B	0	660.914	203	203-	203	
26083300	11/12/19 B	3,480	660.990	2,300,000	2,300,000-	2,300,000	
26083300	11/19/19 B	1	661.128	749	749-	749	
26083300	12/24/19 B	3,801	661.874	2,515,610	2,515,610-	2,515,610	
	SUB-TOTAL OF BUYS	# 40		$18426454	18,426,454	18,426,454	
26083300	02/01/19 S	142	650.861	0	92,102	91,664	438
26083300	02/01/19 S	19	650.860	0	12,661	12,600	60
26083300	02/01/19 S	3	651.031	0	2,118	2,109	9
26083300	02/01/19 S	0	651.122	0	267	266	1
26083300	02/01/19 S	7	651.176	0	4,302	4,283	19
26083300	02/01/19 S	0	651.470	0	210	210	1
26083300	02/01/19 S	1	651.613	0	834	831	3
26083300	02/01/19 S	1,925	651.829	0	1,254,986	1,250,415	4,571
26083300	02/01/19 S	0	651.759	0	124	124	0
26083300	02/28/19 S	19	651.862	0	12,661	12,614	47
26083300	02/28/19 S	140	651.864	0	91,565	91,226	338

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	02/28/19 S	2	651.992	0	1,478	1,472	6
26083300	02/28/19 S	141	652.070	0	92,102	91,776	326
26083300	02/28/19 S	2	652.112	0	1,153	1,149	4
26083300	02/28/19 S	2	652.347	0	1,555	1,549	6
26083300	02/28/19 S	1,928	652.794	0	1,258,532	1,255,574	2,958
26083300	02/28/19 S	0	652.787	0	124	124	0
26083300	04/01/19 S	19	652.830	0	12,661	12,630	30
26083300	04/01/19 S	140	652.829	0	91,339	91,119	220
26083300	04/01/19 S	14	652.961	0	8,891	8,880	11
26083300	04/01/19 S	2	653.522	0	1,296	1,294	2
26083300	04/01/19 S	6	653.701	0	3,872	3,872	0
26083300	04/01/19 S	0	653.661	0	274	274	0
26083300	04/01/19 S	1,927	653.801	0	1,259,987	1,259,784	202
26083300	04/01/19 S	0	653.818	0	124	124	0
26083300	04/01/19 S	19	653.835	0	12,661	12,658	3
26083300	04/01/19 S	139	653.836	0	91,015	90,995	19
26083300	04/12/19 S	12	654.328	0	7,686	7,679	7
26083300	04/12/19 S	1	654.373	0	421	421	0
26083300	04/29/19 S	1,923	654.928	0	1,259,391	1,257,292	2,100
26083300	04/29/19 S	0	654.852	0	124	124	0
26083300	05/31/19 S	19	654.965	0	12,661	12,639	22
26083300	05/31/19 S	138	654.964	0	90,628	90,472	156
26083300	05/31/19 S	1	655.073	0	388	387	1
26083300	05/31/19 S	1	655.156	0	702	701	1
26083300	05/31/19 S	18	655.491	0	11,680	11,651	29
26083300	05/31/19 S	1	655.675	0	684	682	2
26083300	05/31/19 S	1	656.012	0	550	548	2
26083300	05/31/19 S	1,917	656.017	0	1,257,742	1,253,571	4,171
26083300	05/31/19 S	0	655.890	0	124	124	0
26083300	06/03/19 S	19	656.051	0	12,661	12,618	43
26083300	06/03/19 S	138	656.052	0	90,628	90,323	305
26083300	06/04/19 S	1	656.168	0	650	648	2
26083300	06/12/19 S	1	656.511	0	362	361	1
26083300	06/27/19 S	1,918	656.985	0	1,260,258	1,254,232	6,026
26083300	06/27/19 S	0	656.931	0	124	124	1
26083300	07/01/19 S	23	657.022	0	15,246	15,172	74
26083300	07/01/19 S	138	657.020	0	90,628	90,190	438
26083300	07/16/19 S	8	657.634	0	5,483	5,472	10
26083300	07/18/19 S	0	657.727	0	103	103	0
26083300	07/24/19 S	8	657.901	0	5,244	5,232	12
26083300	07/29/19 S	1	658.052	0	550	550	0
26083300	07/30/19 S	1,918	658.102	0	1,262,385	1,261,449	936
26083300	07/30/19 S	0	657.976	0	124	124	0
26083300	08/01/19 S	19	658.135	0	12,661	12,651	10
26083300	08/01/19 S	137	658.136	0	90,074	90,002	71
26083300	08/07/19 S	1	658.400	0	446	445	1

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	08/09/19 S	2	658.437	0	1,040	1,039	1
26083300	08/15/19 S	3	658.609	0	1,928	1,925	3
26083300	08/20/19 S	2	658.768	0	1,585	1,582	3
26083300	08/29/19 S	1,917	659.032	0	1,263,541	1,260,822	2,719
26083300	08/29/19 S	0	659.023	0	124	124	0
26083300	09/01/19 S	19	659.063	0	12,661	12,633	28
26083300	09/01/19 S	136	659.062	0	89,451	89,254	197
26083300	09/17/19 S	1	659.591	0	522	520	2
26083300	09/18/19 S	3	659.640	0	1,890	1,884	6
26083300	09/25/19 S	0	659.677	0	110	110	0
26083300	09/26/19 S	2	659.837	0	1,520	1,515	5
26083300	09/27/19 S	1,925	659.856	0	1,269,959	1,265,646	4,313
26083300	09/27/19 S	0	659.724	0	124	124	0
26083300	10/31/19 S	19	659.925	0	12,661	12,616	44
26083300	10/31/19 S	134	659.926	0	88,288	87,979	309
26083300	10/31/19 S	11	659.953	0	7,336	7,310	26
26083300	10/31/19 S	4	659.974	0	2,518	2,509	9
26083300	10/31/19 S	1	660.045	0	975	972	4
26083300	10/31/19 S	0	660.053	0	173	172	1
26083300	10/31/19 S	1	660.327	0	861	859	2
26083300	10/31/19 S	31	660.372	0	20,520	20,466	54
26083300	10/31/19 S	1,927	660.701	0	1,273,110	1,269,142	3,968
26083300	10/31/19 S	0	660.777	0	124	124	0
26083300	11/01/19 S	19	660.724	0	12,661	12,621	40
26083300	11/01/19 S	132	660.725	0	87,498	87,222	276
26083300	11/04/19 S	5	660.812	0	3,609	3,597	12
26083300	11/18/19 S	0	660.836	0	68	68	0
26083300	11/27/19 S	1,923	661.310	0	1,271,769	1,269,942	1,827
26083300	11/27/19 S	0	661.481	0	124	124	0
26083300	12/02/19 S	19	661.352	0	12,660	12,641	19
26083300	12/02/19 S	131	661.352	0	86,752	86,622	130
26083300	12/16/19 S	4	661.707	0	2,508	2,503	5
26083300	12/20/19 S	7	661.795	0	4,365	4,356	9
26083300	12/30/19 S	1,922	661.998	0	1,272,486	1,271,046	1,441
26083300	12/30/19 S	0	661.834	0	124	124	0
	SUB-TOTAL OF SALES # 92			0	16,604,947	16,565,796	39,154
	SUB-TOTAL			$18426454	35,031,401	34,992,250	39,154
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	03/25/19 S	4,026	152.747	0	615,000	529,006	85,994
26083302	03/29/19 S	19	152.510	0	2,876	2,478	398
26083302	06/28/19 S	19	157.611	0	3,064	2,554	510

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083302	08/20/19 S	37,272	1.000	5,558,597	5,595,869	4,897,120	698,749
26083302	09/26/19 S	38,708	155.664	0	6,025,500	5,085,843	939,657
26083302	09/30/19 S	20	155.432	0	3,152	2,665	488
26083302	10/21/19 S	37,971	158.527	0	6,019,393	4,988,929	1,030,463
	SUB-TOTAL OF SALES # 7			5,558,597	18,264,854	15,508,595	2,756,259
	SUB-TOTAL			5,558,597	18,264,854	15,508,595	2,756,259
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/02/19 B	40,000	1.001	0	40,050-	40,050	
26083301	01/02/19 B	20,000	1.002	0	20,044-	20,044	
26083301	01/02/19 B	45,000	1.002	0	45,100-	45,100	
26083301	01/02/19 B	25,000	1.004	0	25,098-	25,098	
26083301	01/02/19 B	35,000	1.006	0	35,224-	35,224	
26083301	01/03/19 B	30,000	1.016	0	30,483-	30,483	
26083301	01/03/19 B	25,000	1.007	0	25,176-	25,176	
26083301	01/03/19 B	25,000	1.017	0	25,434-	25,434	
26083301	01/03/19 B	15,000	1.018	0	15,271-	15,271	
26083301	01/03/19 B	30,000	1.016	0	30,488-	30,488	
26083301	01/03/19 B	35,000	1.014	0	35,476-	35,476	
26083301	01/04/19 B	30,000	1.003	0	30,098-	30,098	
26083301	01/04/19 B	45,000	1.004	0	45,176-	45,176	
26083301	01/04/19 B	30,000	1.002	0	30,075-	30,075	
26083301	01/04/19 B	40,000	1.003	0	40,131-	40,131	
26083301	01/07/19 B	45,000	1.001	0	45,028-	45,028	
26083301	01/08/19 B	40,000	1.002	0	40,100-	40,100	
26083301	01/08/19 B	35,000	1.001	0	35,044-	35,044	
26083301	01/09/19 B	35,000	0.995	0	34,836-	34,836	
26083301	01/09/19 B	25,000	0.995	0	24,879-	24,879	
26083301	01/09/19 B	20,000	0.993	0	19,863-	19,863	
26083301	01/09/19 B	20,000	0.997	0	19,945-	19,945	
26083301	01/09/19 B	20,000	0.998	0	19,963-	19,963	
26083301	01/09/19 B	20,000	0.993	0	19,863-	19,863	
26083301	01/09/19 B	70,000	0.992	0	69,464-	69,464	
26083301	01/10/19 B	30,000	0.995	0	29,859-	29,859	
26083301	01/10/19 B	50,000	0.996	0	49,797-	49,797	
26083301	01/10/19 B	35,000	0.996	0	34,874-	34,874	
26083301	01/10/19 B	15,000	0.991	0	14,862-	14,862	
26083301	01/10/19 B	15,000	0.996	0	14,939-	14,939	
26083301	01/10/19 B	20,000	0.990	0	19,803-	19,803	
26083301	01/10/19 B	25,000	0.987	0	24,668-	24,668	
26083301	01/10/19 B	30,000	0.997	0	29,897-	29,897	
26083301	01/10/19 B	20,000	0.987	0	19,730-	19,730	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	01/11/19 B	15,000	0.995	0	14,918-	14,918	
26083301	01/11/19 B	40,000	0.991	0	39,644-	39,644	
26083301	01/11/19 B	20,000	0.993	0	19,869-	19,869	
26083301	01/11/19 B	25,000	0.994	0	24,854-	24,854	
26083301	01/11/19 B	30,000	0.990	0	29,711-	29,711	
26083301	01/14/19 B	15,000	0.994	0	14,913-	14,913	
26083301	01/14/19 B	20,000	0.996	0	19,919-	19,919	
26083301	01/14/19 B	25,000	0.989	0	24,734-	24,734	
26083301	01/14/19 B	35,000	0.989	0	34,612-	34,612	
26083301	01/14/19 B	25,000	0.989	0	24,729-	24,729	
26083301	01/14/19 B	30,000	0.996	0	29,873-	29,873	
26083301	01/14/19 B	10,000	0.987	0	9,870-	9,870	
26083301	01/14/19 B	20,000	0.988	0	19,759-	19,759	
26083301	01/15/19 B	20,000	0.985	0	19,697-	19,697	
26083301	01/15/19 B	15,000	0.984	0	14,761-	14,761	
26083301	01/15/19 B	40,000	0.984	0	39,375-	39,375	
26083301	01/15/19 B	30,000	0.985	0	29,536-	29,536	
26083301	01/15/19 B	15,000	0.984	0	14,752-	14,752	
26083301	01/15/19 B	25,000	0.987	0	24,667-	24,667	
26083301	01/16/19 B	15,000	0.980	0	14,700-	14,700	
26083301	01/16/19 B	20,000	0.986	0	19,722-	19,722	
26083301	01/16/19 B	20,000	0.985	0	19,694-	19,694	
26083301	01/17/19 B	15,000	0.986	0	14,782-	14,782	
26083301	01/17/19 B	85,000	0.987	0	83,858-	83,858	
26083301	01/17/19 B	15,000	0.985	0	14,775-	14,775	
26083301	01/17/19 B	25,000	0.986	0	24,648-	24,648	
26083301	01/18/19 B	40,000	0.983	0	39,331-	39,331	
26083301	01/18/19 B	15,000	0.978	0	14,671-	14,671	
26083301	01/18/19 B	15,000	0.978	0	14,669-	14,669	
26083301	01/18/19 B	35,000	0.981	0	34,344-	34,344	
26083301	01/22/19 B	20,000	0.986	0	19,725-	19,725	
26083301	01/22/19 B	20,000	0.987	0	19,744-	19,744	
26083301	01/23/19 B	30,000	0.984	0	29,531-	29,531	
26083301	01/23/19 B	40,000	0.988	0	39,502-	39,502	
26083301	01/23/19 B	20,000	0.986	0	19,716-	19,716	
26083301	01/24/19 B	20,000	0.991	0	19,813-	19,813	
26083301	01/24/19 B	25,000	0.992	0	24,805-	24,805	
26083301	01/24/19 B	20,000	0.992	0	19,838-	19,838	
26083301	01/25/19 B	30,000	0.988	0	29,634-	29,634	
26083301	01/25/19 B	25,000	0.987	0	24,664-	24,664	
26083301	01/25/19 B	15,000	0.986	0	14,794-	14,794	
26083301	01/25/19 B	35,000	0.987	0	34,541-	34,541	
26083301	01/25/19 B	70,000	0.987	0	69,081-	69,081	
26083301	01/25/19 B	55,000	0.987	0	54,270-	54,270	
26083301	01/25/19 B	15,000	0.988	0	14,824-	14,824	
26083301	01/25/19 B	40,000	0.988	0	39,525-	39,525	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	01/28/19 B	55,000	0.989	0	54,381-	54,381	
26083301	01/28/19 B	20,000	0.990	0	19,791-	19,791	
26083301	01/29/19 B	10,000	0.987	0	9,866-	9,866	
26083301	01/29/19 B	85,000	0.988	0	83,938-	83,938	
26083301	01/29/19 B	30,000	0.991	0	29,727-	29,727	
26083301	01/29/19 B	40,000	0.991	0	39,625-	39,625	
26083301	01/30/19 B	45,000	0.992	0	44,655-	44,655	
26083301	01/30/19 B	30,000	0.992	0	29,747-	29,747	
26083301	01/31/19 B	30,000	0.998	0	29,934-	29,934	
26083301	01/31/19 B	20,000	0.998	0	19,956-	19,956	
26083301	01/31/19 B	565,000	0.997	0	563,301-	563,301	
26083301	01/31/19 B	25,000	1.001	0	25,016-	25,016	
26083301	01/31/19 B	20,000	0.996	0	19,910-	19,910	
26083301	01/31/19 B	25,000	1.000	0	25,000-	25,000	
26083301	01/31/19 B	15,000	0.999	0	14,988-	14,988	
26083301	02/01/19 B	30,000	0.993	0	29,775-	29,775	
26083301	02/01/19 B	40,000	0.993	0	39,719-	39,719	
26083301	02/01/19 B	25,000	0.993	0	24,813-	24,813	
26083301	02/04/19 B	40,000	0.988	0	39,513-	39,513	
26083301	02/04/19 B	15,000	0.988	0	14,820-	14,820	
26083301	02/04/19 B	35,000	0.988	0	34,568-	34,568	
26083301	02/05/19 B	45,000	0.994	0	44,712-	44,712	
26083301	02/05/19 B	20,000	0.993	0	19,849-	19,849	
26083301	02/05/19 B	25,000	0.989	0	24,715-	24,715	
26083301	02/06/19 B	30,000	0.996	0	29,864-	29,864	
26083301	02/06/19 B	20,000	0.993	0	19,856-	19,856	
26083301	02/06/19 B	30,000	0.995	0	29,845-	29,845	
26083301	02/07/19 B	25,000	0.996	0	24,887-	24,887	
26083301	02/07/19 B	160,000	0.996	0	159,375-	159,375	
26083301	02/07/19 B	25,000	0.999	0	24,973-	24,973	
26083301	02/08/19 B	20,000	1.003	0	20,063-	20,063	
26083301	02/08/19 B	15,000	1.005	0	15,073-	15,073	
	SUB-TOTAL OF BUYS # 112			0	3,866,387	3,866,387	
26083301	01/02/19 S	35,000	1.007	0	35,230	34,325	904
26083301	01/03/19 S	15,000	1.014	0	15,204	14,758	446
26083301	01/03/19 S	70,000	1.016	0	71,094	68,869	2,225
26083301	01/03/19 S	55,000	1.018	0	55,960	54,111	1,849
26083301	01/04/19 S	20,000	1.002	0	20,047	19,709	338
26083301	01/04/19 S	35,000	1.004	0	35,142	34,538	604
26083301	01/07/19 S	35,000	1.001	0	35,022	34,505	517
26083301	01/07/19 S	110,000	1.003	0	110,292	108,443	1,849
26083301	01/07/19 S	30,000	1.000	0	29,995	29,575	420
26083301	01/08/19 S	125,000	0.998	0	124,692	123,604	1,088
26083301	01/08/19 S	35,000	0.999	0	34,954	34,609	344

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	01/08/19 S	55,000	0.999	0	54,927	54,386	541
26083301	01/08/19 S	50,000	0.998	0	49,883	49,442	441
26083301	01/09/19 S	325,000	0.992	0	322,486	320,636	1,850
26083301	01/09/19 S	20,000	0.994	0	19,884	19,736	148
26083301	01/09/19 S	60,000	0.993	0	59,559	59,259	300
26083301	01/09/19 S	35,000	0.994	0	34,798	34,568	230
26083301	01/09/19 S	35,000	0.998	0	34,918	34,568	350
26083301	01/09/19 S	35,000	0.993	0	34,759	34,568	191
26083301	01/09/19 S	30,000	0.993	0	29,798	29,665	133
26083301	01/09/19 S	25,000	0.993	0	24,826	24,728	98
26083301	01/10/19 S	25,000	0.997	0	24,914	24,714	201
26083301	01/10/19 S	85,000	0.987	0	83,908	84,051	-143
26083301	01/10/19 S	55,000	0.986	0	54,224	54,386	-161
26083301	01/11/19 S	40,000	0.995	0	39,788	39,504	283
26083301	01/14/19 S	15,000	0.996	0	14,937	14,837	100
26083301	01/14/19 S	20,000	0.989	0	19,778	19,783	-4
26083301	01/14/19 S	45,000	0.988	0	44,452	44,443	9
26083301	01/15/19 S	65,000	0.985	0	64,015	64,266	-251
26083301	01/15/19 S	35,000	0.985	0	34,470	34,605	-135
26083301	01/15/19 S	55,000	0.984	0	54,141	54,379	-238
26083301	01/15/19 S	105,000	0.984	0	103,359	103,814	-455
26083301	01/15/19 S	35,000	0.984	0	34,442	34,605	-162
26083301	01/15/19 S	25,000	0.984	0	24,594	24,718	-124
26083301	01/15/19 S	20,000	0.985	0	19,706	19,774	-68
26083301	01/15/19 S	15,000	0.986	0	14,795	14,831	-36
26083301	01/16/19 S	40,000	0.979	0	39,144	39,539	-396
26083301	01/16/19 S	45,000	0.985	0	44,339	44,482	-143
26083301	01/16/19 S	30,000	0.984	0	29,531	29,655	-123
26083301	01/16/19 S	25,000	0.985	0	24,627	24,712	-85
26083301	01/17/19 S	35,000	0.985	0	34,464	34,588	-124
26083301	01/17/19 S	15,000	0.987	0	14,798	14,823	-25
26083301	01/17/19 S	25,000	0.986	0	24,652	24,705	-53
26083301	01/18/19 S	15,000	0.983	0	14,740	14,814	-74
26083301	01/18/19 S	40,000	0.983	0	39,338	39,504	-167
26083301	01/18/19 S	25,000	0.984	0	24,598	24,690	-93
26083301	01/18/19 S	30,000	0.982	0	29,447	29,628	-181
26083301	01/18/19 S	20,000	0.979	0	19,581	19,752	-171
26083301	01/18/19 S	20,000	0.981	0	19,613	19,752	-140
26083301	01/22/19 S	30,000	0.986	0	29,578	29,627	-49
26083301	01/22/19 S	35,000	0.987	0	34,541	34,565	-25
26083301	01/22/19 S	20,000	0.986	0	19,728	19,752	-23
26083301	01/22/19 S	25,000	0.987	0	24,672	24,689	-18
26083301	01/23/19 S	25,000	0.984	0	24,609	24,686	-77
26083301	01/23/19 S	30,000	0.987	0	29,597	29,623	-27
26083301	01/23/19 S	50,000	0.986	0	49,297	49,372	-75
26083301	01/23/19 S	35,000	0.986	0	34,502	34,561	-58

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	01/23/19 S	30,000	0.986	0	29,564	29,623	-59
26083301	01/24/19 S	35,000	0.993	0	34,754	34,561	193
26083301	01/24/19 S	55,000	0.993	0	54,615	54,326	289
26083301	01/24/19 S	15,000	0.993	0	14,888	14,816	71
26083301	01/25/19 S	85,000	0.988	0	83,977	83,945	32
26083301	01/25/19 S	115,000	0.987	0	113,491	113,573	-82
26083301	01/25/19 S	30,000	0.987	0	29,606	29,628	-22
26083301	01/28/19 S	30,000	0.987	0	29,616	29,631	-15
26083301	01/28/19 S	60,000	0.986	0	59,184	59,262	-78
26083301	01/29/19 S	45,000	0.986	0	44,388	44,455	-66
26083301	01/29/19 S	20,000	0.991	0	19,809	19,758	52
26083301	01/29/19 S	30,000	0.991	0	29,719	29,637	82
26083301	01/29/19 S	35,000	0.992	0	34,705	34,576	129
26083301	01/29/19 S	20,000	0.991	0	19,816	19,848	-32
26083301	01/30/19 S	25,000	0.990	0	24,754	24,705	49
26083301	01/30/19 S	20,000	0.989	0	19,772	19,764	8
26083301	01/30/19 S	45,000	0.988	0	44,480	44,470	10
26083301	01/30/19 S	15,000	0.989	0	14,831	14,823	8
26083301	01/30/19 S	35,000	0.988	0	34,584	34,588	-3
26083301	01/31/19 S	35,000	0.996	0	34,852	34,736	117
26083301	01/31/19 S	20,000	0.999	0	19,986	19,849	137
26083301	01/31/19 S	20,000	1.000	0	19,991	19,849	142
26083301	01/31/19 S	45,000	0.996	0	44,803	44,660	143
26083301	01/31/19 S	15,000	0.999	0	14,991	14,887	104
26083301	01/31/19 S	50,000	1.000	0	49,977	49,623	354
26083301	01/31/19 S	10,000	1.000	0	9,998	9,925	74
26083301	01/31/19 S	20,000	0.999	0	19,979	19,848	131
26083301	02/04/19 S	40,000	0.988	0	39,513	39,685	-172
26083301	02/04/19 S	25,000	0.988	0	24,695	24,803	-108
26083301	02/04/19 S	25,000	0.987	0	24,672	24,803	-131
26083301	02/05/19 S	45,000	0.994	0	44,733	44,645	88
26083301	02/05/19 S	35,000	0.991	0	34,677	34,724	-47
26083301	02/05/19 S	50,000	0.993	0	49,625	49,606	19
26083301	02/05/19 S	25,000	0.992	0	24,800	24,803	-3
26083301	02/06/19 S	30,000	0.996	0	29,864	29,768	97
26083301	02/06/19 S	25,000	0.994	0	24,855	24,806	49
26083301	02/06/19 S	15,000	0.994	0	14,906	14,884	22
26083301	02/06/19 S	30,000	0.995	0	29,859	29,768	92
26083301	02/06/19 S	20,000	0.993	0	19,850	19,845	5
26083301	02/06/19 S	30,000	0.992	0	29,770	29,768	3
26083301	02/07/19 S	25,000	0.996	0	24,891	24,821	70
26083301	02/07/19 S	20,000	0.997	0	19,947	19,857	90
26083301	02/07/19 S	55,000	0.996	0	54,802	54,606	196
26083301	02/07/19 S	20,000	0.998	0	19,950	19,857	93
26083301	02/08/19 S	20,000	1.002	0	20,044	19,863	181
26083301	02/08/19 S	30,000	1.006	0	30,164	29,794	370

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	02/08/19 S	340,000	1.005	0	341,595	337,662	3,932
26083301	02/11/19 S	980,000	1.001	0	981,225	973,262	7,963
	SUB-TOTAL OF SALES # 105			0	5,305,956	5,279,827	26,132
	SUB-TOTAL			0	9,172,343	9,146,214	26,132
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/08/19 B	320,000	1.080	0	345,721-	345,721	
26083301	02/11/19 B	930,000	1.077	0	1,001,387-	1,001,387	
26083301	02/11/19 B	15,000	1.076	0	16,137-	16,137	
26083301	02/11/19 B	30,000	1.077	0	32,302-	32,302	
26083301	02/12/19 B	10,000	1.070	0	10,702-	10,702	
26083301	02/12/19 B	45,000	1.072	0	48,255-	48,255	
26083301	02/12/19 B	20,000	1.071	0	21,428-	21,428	
26083301	02/12/19 B	20,000	1.069	0	21,391-	21,391	
26083301	02/12/19 B	30,000	1.071	0	32,138-	32,138	
26083301	02/13/19 B	40,000	1.069	0	42,769-	42,769	
26083301	02/13/19 B	85,000	1.069	0	90,910-	90,910	
26083301	02/13/19 B	20,000	1.069	0	21,372-	21,372	
26083301	02/13/19 B	40,000	1.068	0	42,731-	42,731	
26083301	02/13/19 B	25,000	1.068	0	26,711-	26,711	
26083301	02/14/19 B	20,000	1.074	0	21,472-	21,472	
26083301	02/14/19 B	20,000	1.074	0	21,488-	21,488	
26083301	02/14/19 B	25,000	1.073	0	26,828-	26,828	
26083301	02/14/19 B	20,000	1.077	0	21,541-	21,541	
26083301	02/14/19 B	35,000	1.073	0	37,559-	37,559	
26083301	02/15/19 B	25,000	1.073	0	26,820-	26,820	
26083301	02/15/19 B	15,000	1.073	0	16,099-	16,099	
26083301	02/15/19 B	25,000	1.076	0	26,891-	26,891	
26083301	02/15/19 B	75,000	1.076	0	80,719-	80,719	
26083301	02/15/19 B	20,000	1.073	0	21,450-	21,450	
26083301	02/19/19 B	40,000	1.076	0	43,025-	43,025	
26083301	02/19/19 B	25,000	1.078	0	26,957-	26,957	
26083301	02/20/19 B	20,000	1.073	0	21,463-	21,463	
26083301	02/20/19 B	25,000	1.075	0	26,878-	26,878	
26083301	02/20/19 B	30,000	1.075	0	32,262-	32,262	
26083301	02/20/19 B	15,000	1.076	0	16,141-	16,141	
26083301	02/20/19 B	25,000	1.076	0	26,891-	26,891	
26083301	02/20/19 B	30,000	1.074	0	32,208-	32,208	
26083301	02/20/19 B	30,000	1.077	0	32,302-	32,302	
26083301	02/21/19 B	25,000	1.065	0	26,625-	26,625	
26083301	02/21/19 B	80,000	1.066	0	85,288-	85,288	
26083301	02/21/19 B	55,000	1.065	0	58,592-	58,592	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	02/21/19 B	60,000	1.065	0	63,909-	63,909	
26083301	02/21/19 B	15,000	1.069	0	16,039-	16,039	
26083301	02/21/19 B	65,000	1.065	0	69,215-	69,215	
26083301	02/21/19 B	20,000	1.066	0	21,319-	21,319	
26083301	02/22/19 B	15,000	1.072	0	16,083-	16,083	
26083301	02/22/19 B	25,000	1.072	0	26,796-	26,796	
26083301	02/22/19 B	25,000	1.073	0	26,832-	26,832	
26083301	02/25/19 B	20,000	1.066	0	21,328-	21,328	
26083301	02/25/19 B	25,000	1.066	0	26,656-	26,656	
26083301	02/25/19 B	20,000	1.068	0	21,369-	21,369	
26083301	02/25/19 B	20,000	1.069	0	21,372-	21,372	
26083301	02/25/19 B	30,000	1.067	0	32,016-	32,016	
26083301	02/25/19 B	95,000	1.067	0	101,401-	101,401	
26083301	02/25/19 B	35,000	1.068	0	37,395-	37,395	
26083301	02/25/19 B	25,000	1.069	0	26,719-	26,719	
26083301	02/25/19 B	40,000	1.068	0	42,738-	42,738	
26083301	02/26/19 B	15,000	1.071	0	16,059-	16,059	
26083301	02/26/19 B	25,000	1.070	0	26,758-	26,758	
26083301	02/26/19 B	20,000	1.074	0	21,475-	21,475	
26083301	02/26/19 B	20,000	1.073	0	21,463-	21,463	
26083301	02/26/19 B	50,000	1.074	0	53,686-	53,686	
26083301	02/27/19 B	15,000	1.063	0	15,942-	15,942	
26083301	02/27/19 B	55,000	1.066	0	58,635-	58,635	
26083301	02/27/19 B	15,000	1.063	0	15,945-	15,945	
26083301	02/27/19 B	15,000	1.064	0	15,956-	15,956	
26083301	02/27/19 B	25,000	1.061	0	26,535-	26,535	
26083301	02/27/19 B	35,000	1.060	0	37,100-	37,100	
26083301	02/27/19 B	30,000	1.063	0	31,894-	31,894	
26083301	02/28/19 B	20,000	1.057	0	21,134-	21,134	
26083301	02/28/19 B	60,000	1.058	0	63,469-	63,469	
26083301	02/28/19 B	30,000	1.059	0	31,767-	31,767	
26083301	03/01/19 B	35,000	1.054	0	36,876-	36,876	
26083301	03/01/19 B	50,000	1.051	0	52,541-	52,541	
26083301	03/04/19 B	50,000	1.055	0	52,742-	52,742	
26083301	03/04/19 B	40,000	1.051	0	42,038-	42,038	
26083301	03/04/19 B	40,000	1.056	0	42,225-	42,225	
26083301	03/04/19 B	40,000	1.052	0	42,075-	42,075	
26083301	03/04/19 B	15,000	1.055	0	15,824-	15,824	
26083301	03/05/19 B	25,000	1.057	0	26,426-	26,426	
26083301	03/05/19 B	35,000	1.057	0	36,985-	36,985	
26083301	03/06/19 B	20,000	1.058	0	21,166-	21,166	
26083301	03/06/19 B	25,000	1.061	0	26,535-	26,535	
26083301	03/06/19 B	170,000	1.062	0	180,559-	180,559	
26083301	03/06/19 B	100,000	1.060	0	106,000-	106,000	
26083301	03/06/19 B	50,000	1.061	0	53,047-	53,047	
26083301	03/06/19 B	325,000	1.060	0	344,525-	344,525	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	03/07/19 B	20,000	1.068	0	21,369-	21,369	
26083301	03/07/19 B	20,000	1.069	0	21,375-	21,375	
26083301	03/07/19 B	30,000	1.066	0	31,992-	31,992	
26083301	03/07/19 B	45,000	1.069	0	48,122-	48,122	
26083301	03/07/19 B	25,000	1.068	0	26,695-	26,695	
26083301	03/07/19 B	20,000	1.067	0	21,338-	21,338	
26083301	03/07/19 B	35,000	1.068	0	37,390-	37,390	
26083301	03/08/19 B	45,000	1.068	0	48,059-	48,059	
26083301	03/08/19 B	30,000	1.072	0	32,170-	32,170	
26083301	03/08/19 B	25,000	1.072	0	26,797-	26,797	
26083301	03/08/19 B	25,000	1.074	0	26,848-	26,848	
26083301	03/08/19 B	35,000	1.073	0	37,565-	37,565	
26083301	03/11/19 B	30,000	1.068	0	32,039-	32,039	
26083301	03/11/19 B	20,000	1.067	0	21,347-	21,347	
26083301	03/11/19 B	25,000	1.069	0	26,719-	26,719	
26083301	03/11/19 B	35,000	1.068	0	37,395-	37,395	
26083301	03/12/19 B	20,000	1.072	0	21,434-	21,434	
26083301	03/12/19 B	20,000	1.078	0	21,556-	21,556	
26083301	03/12/19 B	35,000	1.076	0	37,674-	37,674	
26083301	03/12/19 B	10,000	1.077	0	10,769-	10,769	
26083301	03/12/19 B	25,000	1.073	0	26,813-	26,813	
26083301	03/12/19 B	35,000	1.075	0	37,625-	37,625	
26083301	03/12/19 B	25,000	1.078	0	26,953-	26,953	
26083301	03/12/19 B	15,000	1.077	0	16,158-	16,158	
26083301	03/13/19 B	20,000	1.075	0	21,491-	21,491	
26083301	03/13/19 B	35,000	1.072	0	37,505-	37,505	
26083301	03/13/19 B	40,000	1.074	0	42,969-	42,969	
26083301	03/13/19 B	30,000	1.073	0	32,175-	32,175	
26083301	03/13/19 B	20,000	1.073	0	21,459-	21,459	
26083301	03/13/19 B	20,000	1.072	0	21,447-	21,447	
26083301	03/13/19 B	25,000	1.072	0	26,789-	26,789	
26083301	03/13/19 B	30,000	1.074	0	32,222-	32,222	
26083301	03/13/19 B	20,000	1.075	0	21,506-	21,506	
26083301	03/14/19 B	35,000	1.071	0	37,499-	37,499	
26083301	03/14/19 B	30,000	1.072	0	32,166-	32,166	
26083301	03/14/19 B	35,000	1.067	0	37,335-	37,335	
26083301	03/14/19 B	60,000	1.067	0	64,013-	64,013	
26083301	03/14/19 B	15,000	1.073	0	16,087-	16,087	
26083301	03/15/19 B	40,000	1.070	0	42,794-	42,794	
26083301	03/15/19 B	50,000	1.072	0	53,617-	53,617	
26083301	03/18/19 B	25,000	1.072	0	26,800-	26,800	
26083301	03/18/19 B	20,000	1.072	0	21,444-	21,444	
26083301	03/18/19 B	25,000	1.072	0	26,789-	26,789	
26083301	03/18/19 B	20,000	1.071	0	21,425-	21,425	
26083301	03/19/19 B	20,000	1.067	0	21,334-	21,334	
26083301	03/19/19 B	25,000	1.066	0	26,648-	26,648	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	03/19/19 B	5,000	1.069	0	5,346-	5,346	
26083301	03/19/19 B	5,000	1.069	0	5,346-	5,346	
26083301	03/19/19 B	110,000	1.070	0	117,730-	117,730	
26083301	03/20/19 B	25,000	1.074	0	26,848-	26,848	
26083301	03/20/19 B	110,000	1.074	0	118,147-	118,147	
26083301	03/20/19 B	95,000	1.079	0	102,541-	102,541	
26083301	03/20/19 B	20,000	1.074	0	21,478-	21,478	
26083301	03/20/19 B	25,000	1.079	0	26,980-	26,980	
26083301	03/20/19 B	20,000	1.073	0	21,469-	21,469	
26083301	03/20/19 B	20,000	1.079	0	21,581-	21,581	
26083301	03/20/19 B	45,000	1.074	0	48,333-	48,333	
26083301	03/21/19 B	30,000	1.083	0	32,475-	32,475	
26083301	03/21/19 B	40,000	1.083	0	43,300-	43,300	
26083301	03/21/19 B	45,000	1.083	0	48,713-	48,713	
26083301	03/21/19 B	45,000	1.083	0	48,713-	48,713	
26083301	03/21/19 B	55,000	1.083	0	59,538-	59,538	
26083301	03/21/19 B	45,000	1.083	0	48,713-	48,713	
26083301	03/21/19 B	30,000	1.082	0	32,461-	32,461	
26083301	03/21/19 B	30,000	1.082	0	32,461-	32,461	
26083301	03/21/19 B	45,000	1.082	0	48,691-	48,691	
26083301	03/21/19 B	40,000	1.082	0	43,281-	43,281	
26083301	03/21/19 B	75,000	1.083	0	81,188-	81,188	
26083301	03/21/19 B	95,000	1.082	0	102,793-	102,793	
26083301	03/21/19 B	35,000	1.082	0	37,871-	37,871	
26083301	03/21/19 B	40,000	1.083	0	43,300-	43,300	
26083301	03/21/19 B	55,000	1.082	0	59,512-	59,512	
26083301	03/21/19 B	25,000	1.082	0	27,059-	27,059	
26083301	03/21/19 B	30,000	1.082	0	32,470-	32,470	
26083301	03/21/19 B	50,000	1.082	0	54,117-	54,117	
26083301	03/21/19 B	30,000	1.082	0	32,470-	32,470	
26083301	03/21/19 B	35,000	1.083	0	37,888-	37,888	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	50,000	1.083	0	54,141-	54,141	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
26083301	03/21/19 B	70,000	1.083	0	75,797-	75,797	
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	40,000	1.083	0	43,313-	43,313	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	45,000	1.082	0	48,677-	48,677	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	80,000	1.082	0	86,538-	86,538	
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	40,000	1.083	0	43,313-	43,313	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	20,000	1.083	0	21,656-	21,656	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
26083301	03/21/19 B	90,000	1.083	0	97,453-	97,453	
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	55,000	1.082	0	59,495-	59,495	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	50,000	1.082	0	54,086-	54,086	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	50,000	1.082	0	54,086-	54,086	
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
26083301	03/21/19 B	25,000	1.083	0	27,066-	27,066	
26083301	03/22/19 B	45,000	1.098	0	49,409-	49,409	
26083301	03/22/19 B	20,000	1.100	0	21,997-	21,997	
26083301	03/22/19 B	15,000	1.100	0	16,505-	16,505	
26083301	03/22/19 B	30,000	1.101	0	33,023-	33,023	
26083301	03/22/19 B	20,000	1.101	0	22,009-	22,009	
26083301	03/22/19 B	90,000	1.101	0	99,070-	99,070	
26083301	03/25/19 B	15,000	1.101	0	16,519-	16,519	
26083301	03/25/19 B	20,000	1.102	0	22,034-	22,034	
26083301	03/25/19 B	35,000	1.098	0	38,429-	38,429	
26083301	03/25/19 B	40,000	1.106	0	44,238-	44,238	
26083301	03/25/19 B	60,000	1.103	0	66,164-	66,164	
26083301	03/26/19 B	90,000	1.102	0	99,162-	99,162	
26083301	03/26/19 B	35,000	1.103	0	38,620-	38,620	
26083301	03/27/19 B	25,000	1.113	0	27,836-	27,836	
26083301	03/27/19 B	15,000	1.109	0	16,636-	16,636	
26083301	03/27/19 B	25,000	1.111	0	27,762-	27,762	
26083301	03/27/19 B	35,000	1.110	0	38,850-	38,850	
26083301	03/27/19 B	25,000	1.112	0	27,805-	27,805	
26083301	03/28/19 B	35,000	1.116	0	39,047-	39,047	
26083301	03/29/19 B	25,000	1.114	0	27,858-	27,858	
26083301	03/29/19 B	285,000	1.113	0	317,330-	317,330	
26083301	03/29/19 B	270,000	1.115	0	300,987-	300,987	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	04/01/19 B	25,000	1.107	0	27,672-	27,672	
26083301	04/01/19 B	20,000	1.102	0	22,038-	22,038	
26083301	04/02/19 B	75,000	1.101	0	82,559-	82,559	
26083301	04/02/19 B	15,000	1.100	0	16,505-	16,505	
26083301	04/02/19 B	40,000	1.102	0	44,075-	44,075	
26083301	04/02/19 B	15,000	1.101	0	16,519-	16,519	
26083301	04/03/19 B	50,000	1.092	0	54,586-	54,586	
26083301	04/03/19 B	30,000	1.091	0	32,719-	32,719	
26083301	04/03/19 B	15,000	1.090	0	16,352-	16,352	
26083301	04/03/19 B	30,000	1.093	0	32,775-	32,775	
26083301	04/03/19 B	20,000	1.091	0	21,813-	21,813	
26083301	04/03/19 B	60,000	1.091	0	65,475-	65,475	
26083301	04/03/19 B	40,000	1.091	0	43,631-	43,631	
26083301	04/03/19 B	30,000	1.091	0	32,723-	32,723	
26083301	04/04/19 B	20,000	1.093	0	21,863-	21,863	
26083301	04/04/19 B	50,000	1.092	0	54,602-	54,602	
26083301	04/04/19 B	30,000	1.092	0	32,761-	32,761	
26083301	04/05/19 B	20,000	1.095	0	21,900-	21,900	
26083301	04/05/19 B	20,000	1.094	0	21,881-	21,881	
26083301	04/05/19 B	30,000	1.091	0	32,727-	32,727	
26083301	04/05/19 B	20,000	1.094	0	21,888-	21,888	
26083301	04/08/19 B	25,000	1.091	0	27,262-	27,262	
26083301	04/08/19 B	25,000	1.091	0	27,270-	27,270	
26083301	04/08/19 B	15,000	1.091	0	16,363-	16,363	
26083301	04/08/19 B	30,000	1.091	0	32,730-	32,730	
26083301	04/09/19 B	20,000	1.095	0	21,897-	21,897	
26083301	04/09/19 B	35,000	1.093	0	38,238-	38,238	
26083301	04/10/19 B	20,000	1.096	0	21,925-	21,925	
26083301	04/11/19 B	15,000	1.092	0	16,376-	16,376	
26083301	04/11/19 B	25,000	1.090	0	27,254-	27,254	
26083301	04/12/19 B	10,000	1.082	0	10,823-	10,823	
26083301	04/12/19 B	20,000	1.081	0	21,609-	21,609	
26083301	04/12/19 B	25,000	1.082	0	27,051-	27,051	
26083301	04/15/19 B	35,000	1.083	0	37,920-	37,920	
26083301	04/15/19 B	25,000	1.083	0	27,070-	27,070	
26083301	04/15/19 B	75,000	1.083	0	81,246-	81,246	
26083301	04/16/19 B	20,000	1.076	0	21,525-	21,525	
26083301	04/16/19 B	45,000	1.079	0	48,538-	48,538	
26083301	04/16/19 B	15,000	1.077	0	16,155-	16,155	
26083301	04/16/19 B	80,000	1.077	0	86,150-	86,150	
26083301	04/16/19 B	25,000	1.077	0	26,922-	26,922	
26083301	04/16/19 B	15,000	1.077	0	16,155-	16,155	
26083301	04/17/19 B	25,000	1.075	0	26,883-	26,883	
26083301	04/17/19 B	40,000	1.077	0	43,081-	43,081	
26083301	04/17/19 B	135,000	1.076	0	145,315-	145,315	
26083301	04/17/19 B	30,000	1.079	0	32,372-	32,372	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	04/17/19 B	50,000	1.078	0	53,883-	53,883	
26083301	04/17/19 B	30,000	1.076	0	32,278-	32,278	
26083301	04/17/19 B	40,000	1.077	0	43,094-	43,094	
26083301	04/17/19 B	35,000	1.077	0	37,691-	37,691	
26083301	04/17/19 B	25,000	1.078	0	26,949-	26,949	
26083301	04/17/19 B	40,000	1.078	0	43,119-	43,119	
26083301	04/17/19 B	20,000	1.078	0	21,556-	21,556	
26083301	04/18/19 B	40,000	1.083	0	43,313-	43,313	
26083301	04/18/19 B	30,000	1.082	0	32,456-	32,456	
26083301	04/18/19 B	40,000	1.082	0	43,288-	43,288	
26083301	04/18/19 B	60,000	1.083	0	64,969-	64,969	
26083301	04/23/19 B	30,000	1.078	0	32,353-	32,353	
26083301	04/23/19 B	15,000	1.079	0	16,186-	16,186	
26083301	04/23/19 B	35,000	1.077	0	37,702-	37,702	
26083301	04/23/19 B	185,000	1.079	0	199,598-	199,598	
26083301	04/23/19 B	15,000	1.079	0	16,179-	16,179	
26083301	04/23/19 B	25,000	1.078	0	26,961-	26,961	
26083301	04/24/19 B	25,000	1.088	0	27,195-	27,195	
26083301	04/24/19 B	40,000	1.086	0	43,444-	43,444	
26083301	04/24/19 B	10,000	1.087	0	10,865-	10,865	
26083301	04/24/19 B	75,000	1.086	0	81,480-	81,480	
26083301	04/24/19 B	45,000	1.088	0	48,973-	48,973	
26083301	04/25/19 B	35,000	1.086	0	38,004-	38,004	
26083301	04/25/19 B	25,000	1.087	0	27,180-	27,180	
26083301	04/25/19 B	20,000	1.086	0	21,725-	21,725	
26083301	04/25/19 B	20,000	1.086	0	21,722-	21,722	
26083301	04/25/19 B	45,000	1.086	0	48,867-	48,867	
26083301	04/26/19 B	25,000	1.091	0	27,270-	27,270	
26083301	04/26/19 B	35,000	1.090	0	38,155-	38,155	
26083301	04/26/19 B	50,000	1.090	0	54,516-	54,516	
26083301	04/29/19 B	40,000	1.084	0	43,356-	43,356	
26083301	04/29/19 B	45,000	1.081	0	48,651-	48,651	
26083301	04/29/19 B	25,000	1.082	0	27,047-	27,047	
26083301	04/29/19 B	25,000	1.082	0	27,061-	27,061	
26083301	04/29/19 B	25,000	1.085	0	27,133-	27,133	
26083301	04/30/19 B	40,000	1.088	0	43,538-	43,538	
26083301	05/01/19 B	25,000	1.096	0	27,406-	27,406	
26083301	05/01/19 B	15,000	1.093	0	16,402-	16,402	
26083301	05/02/19 B	30,000	1.089	0	32,667-	32,667	
26083301	05/02/19 B	10,000	1.088	0	10,883-	10,883	
26083301	05/02/19 B	15,000	1.086	0	16,286-	16,286	
26083301	05/07/19 B	25,000	1.101	0	27,535-	27,535	
26083301	05/07/19 B	100,000	1.101	0	110,133-	110,133	
26083301	05/07/19 B	60,000	1.103	0	66,150-	66,150	
26083301	05/07/19 B	35,000	1.104	0	38,637-	38,637	
26083301	05/08/19 B	10,000	1.104	0	11,042-	11,042	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	05/08/19 B	30,000	1.097	0	32,897-	32,897	
26083301	05/08/19 B	15,000	1.104	0	16,566-	16,566	
26083301	05/08/19 B	180,000	1.096	0	197,297-	197,297	
26083301	05/08/19 B	30,000	1.095	0	32,859-	32,859	
26083301	05/08/19 B	25,000	1.103	0	27,570-	27,570	
26083301	05/08/19 B	35,000	1.103	0	38,604-	38,604	
26083301	05/08/19 B	60,000	1.103	0	66,169-	66,169	
26083301	05/08/19 B	90,000	1.097	0	98,761-	98,761	
26083301	05/09/19 B	30,000	1.105	0	33,150-	33,150	
26083301	05/09/19 B	40,000	1.102	0	44,094-	44,094	
26083301	05/09/19 B	20,000	1.103	0	22,063-	22,063	
26083301	05/09/19 B	15,000	1.103	0	16,540-	16,540	
26083301	05/09/19 B	45,000	1.100	0	49,486-	49,486	
26083301	05/09/19 B	15,000	1.102	0	16,528-	16,528	
26083301	05/09/19 B	60,000	1.100	0	66,019-	66,019	
26083301	05/09/19 B	25,000	1.099	0	27,473-	27,473	
26083301	05/10/19 B	20,000	1.101	0	22,016-	22,016	
26083301	05/10/19 B	15,000	1.102	0	16,530-	16,530	
26083301	05/10/19 B	15,000	1.100	0	16,501-	16,501	
26083301	05/10/19 B	10,000	1.098	0	10,983-	10,983	
	SUB-TOTAL OF BUYS # 332			0	14,634,645	14,634,645	
26083301	02/11/19 S	20,000	1.076	0	21,519	21,553	-34
26083301	02/11/19 S	95,000	1.074	0	102,043	102,208	-165
26083301	02/11/19 S	35,000	1.076	0	37,674	37,656	19
26083301	02/11/19 S	15,000	1.074	0	16,109	16,135	-26
26083301	02/12/19 S	40,000	1.071	0	42,819	43,083	-264
26083301	02/12/19 S	30,000	1.072	0	32,152	32,312	-161
26083301	02/12/19 S	50,000	1.072	0	53,602	53,854	-252
26083301	02/12/19 S	45,000	1.069	0	48,120	48,468	-348
26083301	02/12/19 S	35,000	1.069	0	37,427	37,698	-271
26083301	02/12/19 S	30,000	1.071	0	32,140	32,266	-126
26083301	02/13/19 S	35,000	1.070	0	37,445	37,656	-211
26083301	02/13/19 S	30,000	1.069	0	32,063	32,276	-214
26083301	02/13/19 S	55,000	1.068	0	58,721	59,173	-452
26083301	02/13/19 S	95,000	1.067	0	101,398	102,208	-811
26083301	02/13/19 S	155,000	1.067	0	165,360	166,761	-1,401
26083301	02/14/19 S	50,000	1.076	0	53,781	53,783	-2
26083301	02/14/19 S	20,000	1.077	0	21,541	21,513	27
26083301	02/14/19 S	30,000	1.073	0	32,198	32,270	-71
26083301	02/14/19 S	15,000	1.075	0	16,130	16,135	-5
26083301	02/15/19 S	15,000	1.073	0	16,099	16,133	-34
26083301	02/15/19 S	45,000	1.076	0	48,403	48,399	4
26083301	02/19/19 S	85,000	1.076	0	91,481	91,421	60
26083301	02/19/19 S	15,000	1.081	0	16,209	16,134	75

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	02/19/19 S	45,000	1.079	0	48,565	48,403	162
26083301	02/19/19 S	65,000	1.076	0	69,913	69,910	3
26083301	02/20/19 S	40,000	1.077	0	43,080	43,021	58
26083301	02/20/19 S	55,000	1.077	0	59,235	59,154	80
26083301	02/20/19 S	165,000	1.077	0	177,704	177,463	240
26083301	02/20/19 S	20,000	1.076	0	21,513	21,511	2
26083301	02/20/19 S	30,000	1.074	0	32,208	32,266	-58
26083301	02/20/19 S	30,000	1.075	0	32,236	32,266	-30
26083301	02/20/19 S	20,000	1.080	0	21,597	21,446	151
26083301	02/21/19 S	30,000	1.065	0	31,955	32,169	-214
26083301	02/21/19 S	30,000	1.066	0	31,973	32,169	-195
26083301	02/21/19 S	30,000	1.066	0	31,978	32,169	-190
26083301	02/21/19 S	55,000	1.065	0	58,545	58,976	-431
26083301	02/21/19 S	35,000	1.068	0	37,379	37,530	-151
26083301	02/21/19 S	15,000	1.066	0	15,989	16,084	-95
26083301	02/21/19 S	85,000	1.065	0	90,479	91,144	-666
26083301	02/21/19 S	70,000	1.065	0	74,512	75,061	-549
26083301	02/21/19 S	30,000	1.066	0	31,973	32,125	-151
26083301	02/21/19 S	40,000	1.065	0	42,595	42,833	-237
26083301	02/22/19 S	20,000	1.075	0	21,503	21,446	57
26083301	02/22/19 S	15,000	1.070	0	16,056	16,085	-28
26083301	02/22/19 S	35,000	1.074	0	37,598	37,531	67
26083301	02/22/19 S	20,000	1.074	0	21,478	21,446	32
26083301	02/22/19 S	50,000	1.071	0	53,547	53,615	-68
26083301	02/22/19 S	35,000	1.072	0	37,514	37,531	-16
26083301	02/22/19 S	25,000	1.074	0	26,852	26,808	44
26083301	02/25/19 S	15,000	1.067	0	16,003	16,057	-54
26083301	02/25/19 S	55,000	1.068	0	58,732	58,877	-145
26083301	02/25/19 S	155,000	1.068	0	165,499	165,656	-157
26083301	02/25/19 S	50,000	1.067	0	53,377	53,324	53
26083301	02/25/19 S	80,000	1.069	0	85,491	85,318	172
26083301	02/25/19 S	30,000	1.069	0	32,067	31,769	298
26083301	02/26/19 S	35,000	1.073	0	37,570	37,479	92
26083301	02/26/19 S	40,000	1.073	0	42,925	42,833	92
26083301	02/26/19 S	70,000	1.073	0	75,083	74,813	271
26083301	02/27/19 S	190,000	1.062	0	201,727	203,456	-1,729
26083301	02/27/19 S	35,000	1.061	0	37,149	37,406	-257
26083301	02/27/19 S	25,000	1.064	0	26,590	26,719	-129
26083301	02/27/19 S	60,000	1.063	0	63,764	63,989	-225
26083301	02/28/19 S	55,000	1.056	0	58,059	58,656	-597
26083301	02/28/19 S	25,000	1.061	0	26,516	26,662	-146
26083301	02/28/19 S	20,000	1.056	0	21,116	21,330	-214
26083301	03/01/19 S	45,000	1.051	0	47,315	47,818	-503
26083301	03/04/19 S	50,000	1.056	0	52,773	52,948	-175
26083301	03/04/19 S	20,000	1.055	0	21,093	21,179	-86
26083301	03/04/19 S	100,000	1.054	0	105,402	105,866	-464

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	03/05/19 S	25,000	1.055	0	26,379	26,467	-88
26083301	03/05/19 S	85,000	1.057	0	89,821	89,986	-165
26083301	03/05/19 S	35,000	1.058	0	37,028	37,053	-26
26083301	03/05/19 S	130,000	1.058	0	137,531	137,866	-335
26083301	03/06/19 S	20,000	1.061	0	21,228	21,210	18
26083301	03/06/19 S	20,000	1.060	0	21,194	21,210	-16
26083301	03/06/19 S	15,000	1.060	0	15,906	15,908	-2
26083301	03/06/19 S	70,000	1.060	0	74,200	74,235	-35
26083301	03/06/19 S	30,000	1.059	0	31,779	31,881	-102
26083301	03/06/19 S	110,000	1.059	0	116,437	116,897	-460
26083301	03/07/19 S	35,000	1.067	0	37,346	37,195	152
26083301	03/07/19 S	35,000	1.069	0	37,428	37,195	234
26083301	03/07/19 S	65,000	1.067	0	69,388	69,076	312
26083301	03/07/19 S	30,000	1.069	0	32,078	31,881	197
26083301	03/07/19 S	35,000	1.068	0	37,376	37,195	182
26083301	03/07/19 S	15,000	1.069	0	16,038	15,941	98
26083301	03/08/19 S	30,000	1.071	0	32,128	31,924	204
26083301	03/08/19 S	15,000	1.071	0	16,069	15,962	107
26083301	03/08/19 S	20,000	1.068	0	21,356	21,283	73
26083301	03/11/19 S	60,000	1.067	0	64,020	63,889	130
26083301	03/12/19 S	305,000	1.077	0	328,506	325,549	2,957
26083301	03/12/19 S	40,000	1.069	0	42,775	42,695	80
26083301	03/12/19 S	15,000	1.078	0	16,167	16,011	157
26083301	03/12/19 S	30,000	1.072	0	32,156	32,021	135
26083301	03/12/19 S	15,000	1.071	0	16,072	16,011	62
26083301	03/12/19 S	25,000	1.076	0	26,910	26,684	226
26083301	03/12/19 S	315,000	1.077	0	339,413	336,966	2,446
26083301	03/13/19 S	40,000	1.075	0	42,988	42,789	198
26083301	03/13/19 S	100,000	1.073	0	107,246	106,973	273
26083301	03/13/19 S	20,000	1.075	0	21,506	21,395	112
26083301	03/13/19 S	25,000	1.073	0	26,828	26,743	85
26083301	03/13/19 S	30,000	1.074	0	32,208	32,080	128
26083301	03/14/19 S	20,000	1.067	0	21,331	21,387	-56
26083301	03/14/19 S	30,000	1.066	0	31,968	32,080	-113
26083301	03/14/19 S	10,000	1.073	0	10,725	10,693	32
26083301	03/18/19 S	125,000	1.072	0	133,984	133,804	180
26083301	03/18/19 S	120,000	1.072	0	128,625	128,452	173
26083301	03/19/19 S	30,000	1.071	0	32,114	32,089	25
26083301	03/19/19 S	30,000	1.069	0	32,055	32,089	-34
26083301	03/19/19 S	5,000	1.070	0	5,352	5,348	3
26083301	03/19/19 S	15,000	1.069	0	16,036	16,045	-9
26083301	03/19/19 S	80,000	1.069	0	85,550	85,572	-22
26083301	03/19/19 S	30,000	1.070	0	32,105	32,089	15
26083301	03/19/19 S	20,000	1.069	0	21,384	21,393	-9
26083301	03/19/19 S	35,000	1.069	0	37,423	37,438	-15
26083301	03/20/19 S	15,000	1.074	0	16,108	16,133	-25

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	03/20/19 S	35,000	1.081	0	37,849	37,644	205
26083301	03/20/19 S	20,000	1.073	0	21,466	21,511	-45
26083301	03/20/19 S	5,000	1.074	0	5,370	5,378	-8
26083301	03/20/19 S	15,000	1.081	0	16,212	16,133	78
26083301	03/20/19 S	25,000	1.075	0	26,863	26,889	-26
26083301	03/20/19 S	30,000	1.074	0	32,222	32,267	-45
26083301	03/21/19 S	15,000	1.085	0	16,275	16,226	49
26083301	03/21/19 S	15,000	1.084	0	16,266	16,226	40
26083301	03/22/19 S	2,275,000	1.098	0	2,498,412	2,460,925	37,487
26083301	03/22/19 S	40,000	1.103	0	44,138	43,649	489
26083301	03/22/19 S	15,000	1.103	0	16,549	16,368	180
26083301	03/22/19 S	15,000	1.103	0	16,549	16,368	180
26083301	03/22/19 S	85,000	1.095	0	93,048	92,753	295
26083301	03/22/19 S	25,000	1.093	0	27,324	27,280	44
26083301	03/22/19 S	50,000	1.103	0	55,145	54,561	584
26083301	03/22/19 S	35,000	1.100	0	38,489	38,193	296
26083301	03/22/19 S	60,000	1.100	0	65,991	65,473	518
26083301	03/25/19 S	40,000	1.099	0	43,969	43,927	42
26083301	03/25/19 S	35,000	1.105	0	38,659	38,436	223
26083301	03/25/19 S	55,000	1.102	0	60,586	60,399	187
26083301	03/25/19 S	40,000	1.102	0	44,075	43,927	148
26083301	03/25/19 S	25,000	1.101	0	27,516	27,454	61
26083301	03/25/19 S	45,000	1.105	0	49,739	49,418	322
26083301	03/26/19 S	30,000	1.102	0	33,066	33,044	22
26083301	03/26/19 S	45,000	1.103	0	49,627	49,566	61
26083301	03/26/19 S	20,000	1.103	0	22,069	22,029	39
26083301	03/26/19 S	30,000	1.101	0	33,046	33,239	-194
26083301	03/26/19 S	30,000	1.101	0	33,046	33,239	-194
26083301	03/27/19 S	25,000	1.113	0	27,814	27,699	115
26083301	03/27/19 S	15,000	1.110	0	16,650	16,620	30
26083301	03/28/19 S	30,000	1.114	0	33,431	33,306	125
26083301	03/28/19 S	15,000	1.115	0	16,720	16,653	67
26083301	03/29/19 S	20,000	1.110	0	22,204	22,273	-69
26083301	03/29/19 S	20,000	1.114	0	22,278	22,273	5
26083301	03/29/19 S	15,000	1.111	0	16,659	16,705	-45
26083301	04/01/19 S	20,000	1.100	0	22,000	22,260	-260
26083301	04/01/19 S	95,000	1.099	0	104,363	105,737	-1,374
26083301	04/01/19 S	40,000	1.097	0	43,875	44,521	-646
26083301	04/02/19 S	15,000	1.100	0	16,505	16,654	-150
26083301	04/02/19 S	25,000	1.098	0	27,457	27,757	-300
26083301	04/02/19 S	40,000	1.102	0	44,075	44,412	-337
26083301	04/02/19 S	40,000	1.101	0	44,031	44,412	-381
26083301	04/03/19 S	45,000	1.091	0	49,092	49,664	-572
26083301	04/03/19 S	25,000	1.090	0	27,251	27,591	-340
26083301	04/03/19 S	20,000	1.090	0	21,800	22,073	-273
26083301	04/03/19 S	15,000	1.089	0	16,340	16,555	-215

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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	04/03/19 S	15,000	1.089	0	16,338	16,555	-216
26083301	04/03/19 S	15,000	1.090	0	16,345	16,555	-209
26083301	04/03/19 S	30,000	1.090	0	32,700	33,109	-409
26083301	04/03/19 S	35,000	1.089	0	38,101	38,627	-527
26083301	04/03/19 S	55,000	1.090	0	59,971	60,700	-729
26083301	04/03/19 S	60,000	1.090	0	65,419	66,218	-800
26083301	04/03/19 S	20,000	1.091	0	21,816	21,814	2
26083301	04/04/19 S	20,000	1.093	0	21,853	22,032	-179
26083301	04/04/19 S	15,000	1.092	0	16,380	16,524	-143
26083301	04/04/19 S	15,000	1.093	0	16,392	16,524	-132
26083301	04/05/19 S	20,000	1.093	0	21,866	22,007	-141
26083301	04/05/19 S	25,000	1.093	0	27,333	27,508	-175
26083301	04/05/19 S	20,000	1.094	0	21,888	22,007	-119
26083301	04/05/19 S	25,000	1.093	0	27,322	27,508	-186
26083301	04/05/19 S	65,000	1.094	0	71,101	71,522	-420
26083301	04/05/19 S	45,000	1.091	0	49,090	49,515	-425
26083301	04/08/19 S	70,000	1.093	0	76,508	76,894	-386
26083301	04/08/19 S	20,000	1.091	0	21,825	21,970	-145
26083301	04/08/19 S	20,000	1.091	0	21,816	21,970	-154
26083301	04/08/19 S	15,000	1.091	0	16,366	16,477	-111
26083301	04/08/19 S	15,000	1.091	0	16,362	16,477	-116
26083301	04/09/19 S	20,000	1.095	0	21,911	21,956	-45
26083301	04/09/19 S	30,000	1.096	0	32,879	32,934	-54
26083301	04/10/19 S	50,000	1.096	0	54,797	54,885	-88
26083301	04/10/19 S	15,000	1.097	0	16,453	16,466	-12
26083301	04/10/19 S	20,000	1.097	0	21,950	21,954	-4
26083301	04/10/19 S	20,000	1.097	0	21,947	21,954	-7
26083301	04/10/19 S	15,000	1.097	0	16,460	16,466	-5
26083301	04/10/19 S	60,000	1.097	0	65,813	65,862	-50
26083301	04/11/19 S	20,000	1.093	0	21,856	21,930	-74
26083301	04/11/19 S	40,000	1.093	0	43,725	43,861	-136
26083301	04/12/19 S	35,000	1.083	0	37,898	38,253	-354
26083301	04/12/19 S	20,000	1.083	0	21,650	21,859	-209
26083301	04/15/19 S	45,000	1.083	0	48,713	48,992	-279
26083301	04/15/19 S	50,000	1.083	0	54,127	54,435	-309
26083301	04/15/19 S	35,000	1.082	0	37,866	38,105	-239
26083301	04/15/19 S	50,000	1.083	0	54,150	54,435	-285
26083301	04/16/19 S	45,000	1.079	0	48,570	48,714	-144
26083301	04/16/19 S	15,000	1.079	0	16,179	16,238	-59
26083301	04/16/19 S	20,000	1.076	0	21,528	21,651	-123
26083301	04/16/19 S	20,000	1.077	0	21,538	21,651	-113
26083301	04/16/19 S	25,000	1.078	0	26,957	27,063	-106
26083301	04/16/19 S	205,000	1.077	0	220,888	221,920	-1,033
26083301	04/17/19 S	20,000	1.077	0	21,550	21,541	9
26083301	04/17/19 S	25,000	1.077	0	26,934	26,927	7
26083301	04/17/19 S	60,000	1.078	0	64,659	64,624	36

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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	04/17/19 S	35,000	1.078	0	37,729	37,697	32
26083301	04/17/19 S	30,000	1.077	0	32,318	32,312	6
26083301	04/17/19 S	280,000	1.078	0	301,722	302,129	-407
26083301	04/18/19 S	40,000	1.083	0	43,316	43,161	154
26083301	04/18/19 S	30,000	1.080	0	32,395	32,371	24
26083301	04/18/19 S	35,000	1.083	0	37,898	37,766	132
26083301	04/22/19 S	20,000	1.078	0	21,567	21,581	-13
26083301	04/23/19 S	30,000	1.079	0	32,358	32,361	-3
26083301	04/23/19 S	30,000	1.079	0	32,363	32,361	2
26083301	04/23/19 S	60,000	1.078	0	64,706	64,721	-15
26083301	04/23/19 S	20,000	1.079	0	21,573	21,574	0
26083301	04/23/19 S	20,000	1.079	0	21,578	21,574	4
26083301	04/23/19 S	170,000	1.079	0	183,461	183,377	83
26083301	04/23/19 S	25,000	1.078	0	26,961	26,967	-6
26083301	04/24/19 S	25,000	1.086	0	27,141	27,159	-19
26083301	04/24/19 S	30,000	1.087	0	32,596	32,591	5
26083301	04/24/19 S	25,000	1.088	0	27,211	27,159	52
26083301	04/25/19 S	35,000	1.085	0	37,964	38,020	-56
26083301	04/25/19 S	10,000	1.086	0	10,864	10,863	1
26083301	04/25/19 S	20,000	1.085	0	21,691	21,725	-35
26083301	04/26/19 S	20,000	1.091	0	21,827	21,754	73
26083301	04/26/19 S	30,000	1.090	0	32,705	32,630	74
26083301	04/29/19 S	45,000	1.084	0	48,776	48,864	-88
26083301	04/29/19 S	30,000	1.084	0	32,531	32,576	-45
26083301	04/29/19 S	30,000	1.082	0	32,470	32,576	-106
26083301	04/29/19 S	45,000	1.081	0	48,628	48,864	-236
26083301	04/29/19 S	35,000	1.083	0	37,920	38,062	-141
26083301	04/30/19 S	15,000	1.088	0	16,320	16,293	27
26083301	04/30/19 S	40,000	1.089	0	43,550	43,447	103
26083301	05/01/19 S	35,000	1.093	0	38,265	38,058	207
26083301	05/01/19 S	30,000	1.092	0	32,749	32,621	128
26083301	05/02/19 S	25,000	1.088	0	27,191	27,187	5
26083301	05/02/19 S	15,000	1.086	0	16,291	16,312	-21
26083301	05/03/19 S	20,000	1.090	0	21,803	21,749	54
26083301	05/07/19 S	25,000	1.104	0	27,600	27,378	222
26083301	05/07/19 S	40,000	1.103	0	44,100	43,805	295
26083301	05/07/19 S	40,000	1.104	0	44,156	43,805	352
26083301	05/07/19 S	235,000	1.104	0	259,528	257,352	2,176
26083301	05/07/19 S	40,000	1.104	0	44,175	43,805	370
26083301	05/08/19 S	70,000	1.097	0	76,814	76,873	-59
26083301	05/08/19 S	50,000	1.096	0	54,781	54,910	-128
26083301	05/08/19 S	35,000	1.096	0	38,369	38,437	-68
26083301	05/08/19 S	30,000	1.104	0	33,122	32,946	176
26083301	05/08/19 S	140,000	1.097	0	153,563	153,747	-184
26083301	05/08/19 S	135,000	1.097	0	148,078	148,256	-178
26083301	05/09/19 S	20,000	1.103	0	22,053	22,017	37

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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	05/09/19 S	25,000	1.102	0	27,547	27,521	26
26083301	05/09/19 S	15,000	1.100	0	16,500	16,512	-12
26083301	05/09/19 S	25,000	1.101	0	27,531	27,521	11
26083301	05/10/19 S	20,000	1.104	0	22,075	22,015	60
26083301	05/10/19 S	35,000	1.102	0	38,555	38,527	28
26083301	05/10/19 S	15,000	1.100	0	16,502	16,511	-10
26083301	05/10/19 S	35,000	1.104	0	38,637	38,527	110
26083301	05/10/19 S	30,000	1.101	0	33,023	33,023	1
26083301	05/10/19 S	30,000	1.100	0	32,995	33,023	-27
26083301	05/13/19 S	115,000	1.106	0	127,147	126,587	560
	SUB-TOTAL OF SALES # 263			0	14,662,117	14,634,631	27,480
	SUB-TOTAL			0	29,296,762	29,269,276	27,480
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	20,000	1.034	0	20,675-	20,675	
26083301	05/13/19 B	15,000	1.033	0	15,496-	15,496	
26083301	05/13/19 B	20,000	1.032	0	20,650-	20,650	
26083301	05/13/19 B	15,000	1.030	0	15,445-	15,445	
26083301	05/13/19 B	120,000	1.030	0	123,637-	123,637	
26083301	05/13/19 B	20,000	1.033	0	20,666-	20,666	
26083301	05/13/19 B	20,000	1.033	0	20,659-	20,659	
26083301	05/14/19 B	20,000	1.030	0	20,591-	20,591	
26083301	05/14/19 B	15,000	1.030	0	15,452-	15,452	
26083301	05/14/19 B	35,000	1.031	0	36,072-	36,072	
26083301	05/15/19 B	15,000	1.036	0	15,546-	15,546	
26083301	05/15/19 B	30,000	1.036	0	31,083-	31,083	
26083301	05/15/19 B	45,000	1.036	0	46,642-	46,642	
26083301	05/15/19 B	40,000	1.037	0	41,467-	41,467	
26083301	05/16/19 B	35,000	1.034	0	36,181-	36,181	
26083301	05/16/19 B	20,000	1.032	0	20,641-	20,641	
26083301	05/16/19 B	15,000	1.034	0	15,509-	15,509	
26083301	05/20/19 B	105,000	1.033	0	108,441-	108,441	
26083301	05/20/19 B	30,000	1.035	0	31,050-	31,050	
26083301	05/20/19 B	55,000	1.035	0	56,934-	56,934	
26083301	05/20/19 B	20,000	1.034	0	20,678-	20,678	
26083301	05/20/19 B	15,000	1.033	0	15,497-	15,497	
26083301	05/20/19 B	40,000	1.034	0	41,356-	41,356	
26083301	05/21/19 B	30,000	1.031	0	30,938-	30,938	
26083301	05/22/19 B	20,000	1.037	0	20,744-	20,744	
26083301	05/22/19 B	35,000	1.037	0	36,296-	36,296	
26083301	05/22/19 B	45,000	1.037	0	46,666-	46,666	
26083301	05/22/19 B	55,000	1.039	0	57,131-	57,131	

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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	05/22/19 B	45,000	1.037	0	46,680-	46,680	
26083301	05/23/19 B	75,000	1.048	0	78,598-	78,598	
26083301	05/23/19 B	45,000	1.050	0	47,245-	47,245	
26083301	05/23/19 B	15,000	1.055	0	15,820-	15,820	
26083301	05/23/19 B	20,000	1.055	0	21,094-	21,094	
26083301	05/23/19 B	40,000	1.052	0	42,100-	42,100	
26083301	05/28/19 B	30,000	1.057	0	31,706-	31,706	
26083301	05/28/19 B	50,000	1.061	0	53,027-	53,027	
26083301	05/28/19 B	25,000	1.060	0	26,500-	26,500	
26083301	05/28/19 B	45,000	1.060	0	47,700-	47,700	
26083301	05/29/19 B	25,000	1.071	0	26,770-	26,770	
26083301	05/29/19 B	30,000	1.068	0	32,039-	32,039	
26083301	05/29/19 B	85,000	1.063	0	90,352-	90,352	
26083301	05/30/19 B	15,000	1.069	0	16,041-	16,041	
26083301	05/30/19 B	55,000	1.063	0	58,472-	58,472	
26083301	05/30/19 B	35,000	1.069	0	37,423-	37,423	
26083301	05/30/19 B	35,000	1.071	0	37,499-	37,499	
26083301	05/31/19 B	90,000	1.089	0	98,016-	98,016	
26083301	05/31/19 B	50,000	1.083	0	54,164-	54,164	
26083301	05/31/19 B	15,000	1.079	0	16,191-	16,191	
26083301	06/03/19 B	35,000	1.096	0	38,356-	38,356	
26083301	06/03/19 B	55,000	1.097	0	60,345-	60,345	
26083301	06/04/19 B	80,000	1.081	0	86,484-	86,484	
26083301	06/05/19 B	30,000	1.079	0	32,358-	32,358	
26083301	06/05/19 B	25,000	1.078	0	26,941-	26,941	
26083301	06/05/19 B	5,000	1.078	0	5,389-	5,389	
26083301	06/05/19 B	45,000	1.073	0	48,303-	48,303	
26083301	06/05/19 B	35,000	1.072	0	37,521-	37,521	
26083301	06/06/19 B	35,000	1.086	0	38,024-	38,024	
26083301	06/06/19 B	60,000	1.085	0	65,133-	65,133	
26083301	06/06/19 B	20,000	1.077	0	21,547-	21,547	
26083301	06/06/19 B	30,000	1.082	0	32,452-	32,452	
26083301	06/06/19 B	40,000	1.076	0	43,052-	43,052	
26083301	06/07/19 B	15,000	1.088	0	16,322-	16,322	
26083301	06/07/19 B	10,000	1.088	0	10,881-	10,881	
26083301	06/07/19 B	25,000	1.088	0	27,208-	27,208	
26083301	06/10/19 B	15,000	1.076	0	16,146-	16,146	
26083301	06/11/19 B	55,000	1.079	0	59,357-	59,357	
26083301	06/11/19 B	20,000	1.077	0	21,548-	21,548	
26083301	06/11/19 B	25,000	1.078	0	26,961-	26,961	
26083301	06/11/19 B	15,000	1.078	0	16,170-	16,170	
26083301	06/11/19 B	35,000	1.076	0	37,669-	37,669	
26083301	06/11/19 B	20,000	1.075	0	21,503-	21,503	
26083301	06/12/19 B	25,000	1.077	0	26,914-	26,914	
26083301	06/12/19 B	55,000	1.078	0	59,271-	59,271	
26083301	06/12/19 B	30,000	1.079	0	32,363-	32,363	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	06/12/19 B	20,000	1.077	0	21,538-	21,538	
26083301	06/12/19 B	30,000	1.079	0	32,372-	32,372	
26083301	06/12/19 B	65,000	1.077	0	69,987-	69,987	
26083301	06/12/19 B	30,000	1.078	0	32,334-	32,334	
26083301	06/13/19 B	25,000	1.082	0	27,059-	27,059	
26083301	06/14/19 B	25,000	1.084	0	27,102-	27,102	
26083301	06/14/19 B	35,000	1.083	0	37,920-	37,920	
26083301	06/14/19 B	30,000	1.083	0	32,503-	32,503	
26083301	06/17/19 B	85,000	1.087	0	92,374-	92,374	
26083301	06/17/19 B	10,000	1.086	0	10,858-	10,858	
26083301	06/17/19 B	30,000	1.087	0	32,616-	32,616	
26083301	06/18/19 B	25,000	1.094	0	27,359-	27,359	
26083301	06/18/19 B	20,000	1.092	0	21,836-	21,836	
26083301	06/18/19 B	40,000	1.097	0	43,888-	43,888	
26083301	06/18/19 B	40,000	1.095	0	43,788-	43,788	
26083301	06/18/19 B	25,000	1.092	0	27,291-	27,291	
26083301	06/18/19 B	45,000	1.093	0	49,198-	49,198	
26083301	06/18/19 B	35,000	1.093	0	38,254-	38,254	
26083301	06/18/19 B	40,000	1.093	0	43,731-	43,731	
26083301	06/18/19 B	30,000	1.093	0	32,803-	32,803	
26083301	06/19/19 B	235,000	1.087	0	255,526-	255,526	
26083301	06/19/19 B	15,000	1.088	0	16,315-	16,315	
26083301	06/19/19 B	30,000	1.088	0	32,653-	32,653	
26083301	06/19/19 B	30,000	1.088	0	32,648-	32,648	
26083301	06/19/19 B	15,000	1.090	0	16,345-	16,345	
26083301	06/20/19 B	25,000	1.099	0	27,469-	27,469	
26083301	06/20/19 B	35,000	1.097	0	38,402-	38,402	
26083301	06/20/19 B	45,000	1.101	0	49,521-	49,521	
26083301	06/20/19 B	25,000	1.096	0	27,395-	27,395	
26083301	06/20/19 B	15,000	1.098	0	16,465-	16,465	
26083301	06/21/19 B	30,000	1.089	0	32,663-	32,663	
26083301	06/21/19 B	45,000	1.088	0	48,952-	48,952	
26083301	06/21/19 B	40,000	1.096	0	43,850-	43,850	
26083301	06/21/19 B	40,000	1.084	0	43,356-	43,356	
26083301	06/21/19 B	25,000	1.086	0	27,141-	27,141	
26083301	06/24/19 B	20,000	1.093	0	21,856-	21,856	
26083301	06/25/19 B	30,000	1.098	0	32,944-	32,944	
26083301	06/25/19 B	45,000	1.099	0	49,444-	49,444	
26083301	06/25/19 B	20,000	1.097	0	21,946-	21,946	
26083301	06/25/19 B	15,000	1.098	0	16,472-	16,472	
26083301	06/25/19 B	35,000	1.098	0	38,430-	38,430	
26083301	06/25/19 B	30,000	1.098	0	32,944-	32,944	
26083301	06/26/19 B	25,000	1.093	0	27,313-	27,313	
26083301	06/26/19 B	25,000	1.090	0	27,254-	27,254	
26083301	06/26/19 B	30,000	1.089	0	32,664-	32,664	
26083301	06/26/19 B	15,000	1.092	0	16,376-	16,376	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	06/26/19 B	25,000	1.089	0	27,230-	27,230	
26083301	06/26/19 B	20,000	1.088	0	21,769-	21,769	
26083301	06/27/19 B	50,000	1.097	0	54,867-	54,867	
26083301	06/27/19 B	55,000	1.092	0	60,045-	60,045	
26083301	06/28/19 B	70,000	1.098	0	76,880-	76,880	
26083301	06/28/19 B	15,000	1.099	0	16,491-	16,491	
26083301	06/28/19 B	15,000	1.095	0	16,432-	16,432	
26083301	06/28/19 B	55,000	1.098	0	60,371-	60,371	
26083301	06/28/19 B	45,000	1.098	0	49,395-	49,395	
26083301	07/01/19 B	20,000	1.090	0	21,803-	21,803	
26083301	07/02/19 B	25,000	1.103	0	27,574-	27,574	
26083301	07/02/19 B	25,000	1.103	0	27,586-	27,586	
26083301	07/02/19 B	25,000	1.102	0	27,559-	27,559	
26083301	07/02/19 B	10,000	1.103	0	11,028-	11,028	
26083301	07/08/19 B	20,000	1.099	0	21,981-	21,981	
26083301	07/08/19 B	25,000	1.100	0	27,504-	27,504	
26083301	07/09/19 B	45,000	1.095	0	49,261-	49,261	
26083301	07/09/19 B	45,000	1.095	0	49,261-	49,261	
26083301	07/09/19 B	45,000	1.097	0	49,373-	49,373	
26083301	07/09/19 B	25,000	1.095	0	27,381-	27,381	
26083301	07/10/19 B	30,000	1.089	0	32,681-	32,681	
26083301	07/10/19 B	25,000	1.093	0	27,332-	27,332	
26083301	07/11/19 B	25,000	1.072	0	26,800-	26,800	
26083301	07/11/19 B	25,000	1.084	0	27,109-	27,109	
26083301	07/11/19 B	35,000	1.080	0	37,805-	37,805	
26083301	07/11/19 B	15,000	1.073	0	16,093-	16,093	
26083301	07/12/19 B	10,000	1.074	0	10,739-	10,739	
26083301	07/15/19 B	25,000	1.077	0	26,922-	26,922	
26083301	07/15/19 B	20,000	1.078	0	21,552-	21,552	
26083301	07/16/19 B	20,000	1.075	0	21,494-	21,494	
26083301	07/16/19 B	30,000	1.075	0	32,255-	32,255	
26083301	07/16/19 B	30,000	1.075	0	32,250-	32,250	
26083301	07/16/19 B	15,000	1.072	0	16,076-	16,076	
26083301	07/16/19 B	35,000	1.075	0	37,609-	37,609	
26083301	07/17/19 B	50,000	1.083	0	54,125-	54,125	
26083301	07/17/19 B	30,000	1.081	0	32,433-	32,433	
26083301	07/17/19 B	15,000	1.087	0	16,303-	16,303	
26083301	07/17/19 B	15,000	1.086	0	16,287-	16,287	
26083301	07/18/19 B	50,000	1.084	0	54,211-	54,211	
26083301	07/19/19 B	30,000	1.088	0	32,644-	32,644	
26083301	07/19/19 B	45,000	1.087	0	48,895-	48,895	
26083301	07/22/19 B	25,000	1.092	0	27,297-	27,297	
26083301	07/22/19 B	55,000	1.090	0	59,941-	59,941	
26083301	07/22/19 B	20,000	1.088	0	21,763-	21,763	
26083301	07/23/19 B	50,000	1.083	0	54,125-	54,125	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	07/23/19 B	45,000	1.081	0	48,621-	48,621	
26083301	07/23/19 B	40,000	1.081	0	43,219-	43,219	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	25,000	1.081	0	27,012-	27,012	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	50,000	1.081	0	54,023-	54,023	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	50,000	1.081	0	54,023-	54,023	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
26083301	07/23/19 B	55,000	1.081	0	59,434-	59,434	
26083301	07/23/19 B	55,000	1.079	0	59,338-	59,338	
26083301	07/24/19 B	45,000	1.085	0	48,825-	48,825	
26083301	07/24/19 B	35,000	1.085	0	37,975-	37,975	
26083301	07/24/19 B	40,000	1.085	0	43,400-	43,400	
26083301	07/24/19 B	35,000	1.085	0	37,975-	37,975	
26083301	07/24/19 B	55,000	1.086	0	59,718-	59,718	
26083301	07/24/19 B	50,000	1.085	0	54,227-	54,227	
26083301	07/24/19 B	40,000	1.086	0	43,431-	43,431	
26083301	07/24/19 B	45,000	1.086	0	48,860-	48,860	
26083301	07/24/19 B	65,000	1.085	0	70,495-	70,495	
26083301	07/24/19 B	65,000	1.085	0	70,495-	70,495	
26083301	07/24/19 B	75,000	1.084	0	81,270-	81,270	
26083301	07/24/19 B	30,000	1.085	0	32,536-	32,536	
26083301	07/24/19 B	35,000	1.085	0	37,959-	37,959	
26083301	07/24/19 B	35,000	1.085	0	37,959-	37,959	
26083301	07/24/19 B	25,000	1.085	0	27,113-	27,113	
26083301	07/24/19 B	45,000	1.084	0	48,762-	48,762	
26083301	07/24/19 B	140,000	1.085	0	151,834-	151,834	
26083301	07/24/19 B	50,000	1.085	0	54,234-	54,234	
26083301	07/24/19 B	80,000	1.086	0	86,863-	86,863	
26083301	07/24/19 B	85,000	1.085	0	92,198-	92,198	
26083301	07/24/19 B	30,000	1.085	0	32,541-	32,541	
26083301	07/24/19 B	65,000	1.085	0	70,505-	70,505	
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	
26083301	07/24/19 B	50,000	1.084	0	54,180-	54,180	
26083301	07/24/19 B	35,000	1.084	0	37,926-	37,926	
26083301	07/24/19 B	60,000	1.084	0	65,016-	65,016	
26083301	07/24/19 B	30,000	1.084	0	32,508-	32,508	
26083301	07/24/19 B	40,000	1.085	0	43,388-	43,388	
26083301	07/24/19 B	45,000	1.085	0	48,811-	48,811	
26083301	07/24/19 B	40,000	1.085	0	43,388-	43,388	
26083301	07/24/19 B	80,000	1.084	0	86,688-	86,688	
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	07/24/19 B	30,000	1.085	0	32,550-	32,550	
26083301	07/24/19 B	80,000	1.085	0	86,800-	86,800	
26083301	07/24/19 B	45,000	1.085	0	48,825-	48,825	
26083301	07/24/19 B	35,000	1.085	0	37,959-	37,959	
26083301	07/24/19 B	40,000	1.085	0	43,388-	43,388	
26083301	07/24/19 B	20,000	1.086	0	21,726-	21,726	
26083301	07/24/19 B	20,000	1.085	0	21,708-	21,708	
26083301	07/24/19 B	20,000	1.085	0	21,694-	21,694	
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	
26083301	07/24/19 B	20,000	1.085	0	21,694-	21,694	
26083301	07/24/19 B	80,000	1.085	0	86,813-	86,813	
26083301	07/24/19 B	80,000	1.085	0	86,838-	86,838	
26083301	07/24/19 B	40,000	1.087	0	43,488-	43,488	
26083301	07/25/19 B	40,000	1.093	0	43,719-	43,719	
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
26083301	07/25/19 B	45,000	1.079	0	48,579-	48,579	
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
26083301	07/25/19 B	20,000	1.082	0	21,631-	21,631	
26083301	07/25/19 B	55,000	1.079	0	59,374-	59,374	
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
26083301	07/25/19 B	35,000	1.079	0	37,784-	37,784	
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
26083301	07/25/19 B	45,000	1.080	0	48,600-	48,600	
26083301	07/25/19 B	25,000	1.081	0	27,014-	27,014	
26083301	07/25/19 B	65,000	1.080	0	70,220-	70,220	
26083301	07/25/19 B	35,000	1.080	0	37,811-	37,811	
26083301	07/26/19 B	40,000	1.082	0	43,275-	43,275	
26083301	07/26/19 B	25,000	1.083	0	27,078-	27,078	
26083301	07/26/19 B	25,000	1.083	0	27,063-	27,063	
26083301	07/26/19 B	15,000	1.083	0	16,249-	16,249	
26083301	07/26/19 B	35,000	1.082	0	37,871-	37,871	
26083301	07/29/19 B	5,000	1.085	0	5,426-	5,426	
26083301	07/29/19 B	30,000	1.086	0	32,592-	32,592	
26083301	07/29/19 B	40,000	1.086	0	43,457-	43,457	
26083301	07/29/19 B	70,000	1.084	0	75,873-	75,873	
26083301	07/30/19 B	40,000	1.085	0	43,406-	43,406	
26083301	07/30/19 B	45,000	1.087	0	48,902-	48,902	
26083301	07/30/19 B	15,000	1.085	0	16,277-	16,277	
26083301	07/30/19 B	50,000	1.086	0	54,299-	54,299	
26083301	07/31/19 B	100,000	1.090	0	109,000-	109,000	
26083301	07/31/19 B	120,000	1.096	0	131,522-	131,522	
26083301	07/31/19 B	25,000	1.099	0	27,469-	27,469	
26083301	08/01/19 B	30,000	1.110	0	33,300-	33,300	
26083301	08/02/19 B	25,000	1.126	0	28,157-	28,157	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	08/02/19 B	30,000	1.127	0	33,797-	33,797	
26083301	08/02/19 B	85,000	1.131	0	96,170-	96,170	
26083301	08/02/19 B	35,000	1.129	0	39,512-	39,512	
26083301	08/05/19 B	30,000	1.146	0	34,378-	34,378	
26083301	08/05/19 B	25,000	1.149	0	28,738-	28,738	
26083301	08/05/19 B	50,000	1.146	0	57,287-	57,287	
26083301	08/05/19 B	20,000	1.150	0	23,006-	23,006	
26083301	08/06/19 B	20,000	1.147	0	22,944-	22,944	
26083301	08/06/19 B	25,000	1.159	0	28,984-	28,984	
26083301	08/06/19 B	45,000	1.159	0	52,144-	52,144	
26083301	08/06/19 B	40,000	1.155	0	46,206-	46,206	
26083301	08/06/19 B	25,000	1.156	0	28,895-	28,895	
26083301	08/06/19 B	20,000	1.157	0	23,147-	23,147	
26083301	08/07/19 B	20,000	1.180	0	23,606-	23,606	
26083301	08/07/19 B	15,000	1.185	0	17,770-	17,770	
26083301	08/07/19 B	20,000	1.186	0	23,716-	23,716	
26083301	08/07/19 B	50,000	1.185	0	59,234-	59,234	
26083301	08/07/19 B	10,000	1.189	0	11,892-	11,892	
26083301	08/07/19 B	25,000	1.188	0	29,707-	29,707	
26083301	08/08/19 B	45,000	1.155	0	51,991-	51,991	
26083301	08/08/19 B	25,000	1.165	0	29,125-	29,125	
26083301	08/08/19 B	160,000	1.166	0	186,613-	186,613	
26083301	08/09/19 B	35,000	1.167	0	40,841-	40,841	
26083301	08/09/19 B	20,000	1.173	0	23,463-	23,463	
26083301	08/09/19 B	25,000	1.163	0	29,070-	29,070	
	SUB-TOTAL OF BUYS # 283			0	11,433,422	11,433,422	
26083301	05/13/19 S	15,000	1.033	0	15,495	15,471	23
26083301	05/13/19 S	55,000	1.032	0	56,753	56,728	25
26083301	05/14/19 S	35,000	1.029	0	36,001	36,087	-86
26083301	05/14/19 S	75,000	1.029	0	77,145	77,329	-185
26083301	05/15/19 S	30,000	1.035	0	31,048	31,016	32
26083301	05/15/19 S	40,000	1.037	0	41,467	41,354	113
26083301	05/15/19 S	35,000	1.037	0	36,296	36,185	111
26083301	05/16/19 S	65,000	1.033	0	67,153	67,189	-36
26083301	05/16/19 S	45,000	1.032	0	46,454	46,515	-62
26083301	05/16/19 S	45,000	1.033	0	46,505	46,515	-11
26083301	05/17/19 S	20,000	1.039	0	20,784	20,673	111
26083301	05/20/19 S	25,000	1.038	0	25,951	25,845	107
26083301	05/20/19 S	25,000	1.033	0	25,824	25,845	-20
26083301	05/20/19 S	15,000	1.036	0	15,539	15,507	32
26083301	05/20/19 S	40,000	1.035	0	41,388	41,351	36
26083301	05/20/19 S	60,000	1.033	0	61,988	62,027	-39
26083301	05/20/19 S	20,000	1.034	0	20,675	20,676	-1
26083301	05/20/19 S	85,000	1.033	0	87,816	87,871	-56

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	05/20/19 S	20,000	1.035	0	20,702	20,676	26
26083301	05/22/19 S	60,000	1.036	0	62,156	62,195	-39
26083301	05/22/19 S	35,000	1.038	0	36,317	36,280	36
26083301	05/22/19 S	60,000	1.037	0	62,222	62,195	27
26083301	05/22/19 S	45,000	1.039	0	46,738	47,100	-362
26083301	05/23/19 S	15,000	1.048	0	15,727	15,549	178
26083301	05/23/19 S	75,000	1.052	0	78,891	78,500	391
26083301	05/23/19 S	40,000	1.055	0	42,188	41,867	321
26083301	05/23/19 S	20,000	1.055	0	21,094	20,933	160
26083301	05/23/19 S	25,000	1.053	0	26,324	26,167	158
26083301	05/23/19 S	25,000	1.050	0	26,246	26,167	79
26083301	05/24/19 S	25,000	1.051	0	26,266	26,167	99
26083301	05/28/19 S	30,000	1.061	0	31,819	31,752	67
26083301	05/28/19 S	40,000	1.060	0	42,400	42,335	65
26083301	05/28/19 S	20,000	1.056	0	21,127	21,168	-40
26083301	05/28/19 S	60,000	1.059	0	63,551	63,779	-228
26083301	05/29/19 S	35,000	1.063	0	37,209	37,204	5
26083301	05/29/19 S	20,000	1.071	0	21,409	21,260	150
26083301	05/29/19 S	30,000	1.063	0	31,883	31,889	-6
26083301	05/29/19 S	35,000	1.069	0	37,406	37,204	202
26083301	05/29/19 S	35,000	1.068	0	37,395	37,204	191
26083301	05/30/19 S	60,000	1.071	0	64,266	64,043	222
26083301	05/30/19 S	15,000	1.069	0	16,030	16,011	19
26083301	05/30/19 S	40,000	1.071	0	42,830	43,671	-841
26083301	05/31/19 S	20,000	1.087	0	21,731	21,614	118
26083301	05/31/19 S	30,000	1.084	0	32,522	32,421	101
26083301	05/31/19 S	30,000	1.088	0	32,634	32,421	214
26083301	05/31/19 S	45,000	1.083	0	48,720	48,631	89
26083301	05/31/19 S	25,000	1.087	0	27,176	27,017	159
26083301	05/31/19 S	30,000	1.084	0	32,508	32,421	87
26083301	06/03/19 S	20,000	1.097	0	21,931	21,835	96
26083301	06/03/19 S	15,000	1.096	0	16,446	16,376	70
26083301	06/03/19 S	20,000	1.096	0	21,922	21,835	87
26083301	06/04/19 S	15,000	1.081	0	16,214	16,265	-51
26083301	06/04/19 S	60,000	1.081	0	64,856	65,059	-203
26083301	06/04/19 S	20,000	1.082	0	21,634	21,686	-52
26083301	06/04/19 S	20,000	1.087	0	21,744	21,686	57
26083301	06/05/19 S	30,000	1.076	0	32,273	32,253	21
26083301	06/05/19 S	40,000	1.079	0	43,150	43,004	146
26083301	06/05/19 S	35,000	1.074	0	37,603	37,628	-25
26083301	06/05/19 S	15,000	1.076	0	16,134	16,126	8
26083301	06/05/19 S	10,000	1.077	0	10,775	10,751	24
26083301	06/05/19 S	5,000	1.081	0	5,404	5,375	28
26083301	06/06/19 S	25,000	1.082	0	27,043	27,050	-7
26083301	06/06/19 S	20,000	1.082	0	21,644	21,640	3
26083301	06/06/19 S	20,000	1.084	0	21,672	21,640	32

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	06/06/19 S	10,000	1.082	0	10,819	10,820	-1
26083301	06/10/19 S	55,000	1.079	0	59,331	59,580	-249
26083301	06/11/19 S	35,000	1.076	0	37,669	37,802	-133
26083301	06/11/19 S	20,000	1.079	0	21,572	21,601	-29
26083301	06/12/19 S	30,000	1.078	0	32,353	32,363	-10
26083301	06/12/19 S	35,000	1.076	0	37,671	37,757	-86
26083301	06/12/19 S	35,000	1.078	0	37,723	37,757	-34
26083301	06/12/19 S	15,000	1.078	0	16,167	16,182	-14
26083301	06/12/19 S	160,000	1.079	0	172,725	172,603	122
26083301	06/13/19 S	20,000	1.083	0	21,653	21,583	70
26083301	06/14/19 S	25,000	1.083	0	27,086	27,010	76
26083301	06/14/19 S	35,000	1.083	0	37,904	37,814	89
26083301	06/14/19 S	40,000	1.084	0	43,344	43,217	127
26083301	06/14/19 S	15,000	1.084	0	16,256	16,206	50
26083301	06/17/19 S	15,000	1.087	0	16,310	16,243	67
26083301	06/18/19 S	55,000	1.092	0	60,079	59,854	225
26083301	06/18/19 S	15,000	1.093	0	16,402	16,324	78
26083301	06/18/19 S	125,000	1.092	0	136,523	136,032	492
26083301	06/18/19 S	25,000	1.093	0	27,336	27,206	130
26083301	06/18/19 S	40,000	1.093	0	43,706	43,530	176
26083301	06/18/19 S	20,000	1.093	0	21,866	21,765	101
26083301	06/18/19 S	20,000	1.095	0	21,909	21,765	144
26083301	06/18/19 S	25,000	1.093	0	27,332	27,206	126
26083301	06/18/19 S	40,000	1.098	0	43,925	43,611	314
26083301	06/19/19 S	20,000	1.088	0	21,759	21,759	1
26083301	06/19/19 S	95,000	1.095	0	104,003	103,354	649
26083301	06/20/19 S	20,000	1.098	0	21,966	21,806	160
26083301	06/20/19 S	25,000	1.099	0	27,477	27,257	220
26083301	06/20/19 S	40,000	1.099	0	43,963	43,611	351
26083301	06/20/19 S	35,000	1.098	0	38,418	38,160	258
26083301	06/20/19 S	75,000	1.096	0	82,219	81,771	448
26083301	06/21/19 S	35,000	1.084	0	37,937	38,142	-206
26083301	06/24/19 S	20,000	1.092	0	21,831	21,798	33
26083301	06/24/19 S	20,000	1.093	0	21,856	21,798	58
26083301	06/24/19 S	40,000	1.091	0	43,650	43,596	54
26083301	06/24/19 S	25,000	1.090	0	27,258	27,247	11
26083301	06/24/19 S	105,000	1.094	0	114,836	114,438	397
26083301	06/24/19 S	30,000	1.094	0	32,817	32,697	120
26083301	06/25/19 S	25,000	1.098	0	27,461	27,319	142
26083301	06/25/19 S	45,000	1.097	0	49,373	49,174	199
26083301	06/25/19 S	20,000	1.097	0	21,934	21,855	79
26083301	06/25/19 S	230,000	1.097	0	252,281	251,335	947
26083301	06/26/19 S	25,000	1.090	0	27,242	27,290	-47
26083301	06/26/19 S	20,000	1.090	0	21,806	21,832	-25
26083301	06/27/19 S	35,000	1.091	0	38,199	38,232	-33
26083301	06/27/19 S	65,000	1.097	0	71,297	71,003	294

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	06/28/19 S	45,000	1.099	0	49,465	49,258	207
26083301	06/28/19 S	35,000	1.097	0	38,407	38,312	95
26083301	07/01/19 S	35,000	1.097	0	38,396	38,304	92
26083301	07/01/19 S	20,000	1.095	0	21,909	21,888	21
26083301	07/01/19 S	25,000	1.094	0	27,344	27,360	-16
26083301	07/01/19 S	30,000	1.091	0	32,733	32,832	-99
26083301	07/01/19 S	25,000	1.093	0	27,320	27,360	-40
26083301	07/01/19 S	20,000	1.092	0	21,831	21,888	-57
26083301	07/02/19 S	30,000	1.102	0	33,061	32,893	168
26083301	07/02/19 S	20,000	1.101	0	22,022	21,929	93
26083301	07/02/19 S	25,000	1.096	0	27,406	27,411	-5
26083301	07/03/19 S	50,000	1.106	0	55,313	54,822	490
26083301	07/08/19 S	25,000	1.100	0	27,504	27,424	80
26083301	07/08/19 S	30,000	1.100	0	33,000	32,909	91
26083301	07/08/19 S	45,000	1.101	0	49,526	49,364	163
26083301	07/09/19 S	50,000	1.095	0	54,762	54,813	-51
26083301	07/10/19 S	15,000	1.093	0	16,392	16,431	-39
26083301	07/11/19 S	30,000	1.073	0	32,175	32,740	-565
26083301	07/11/19 S	30,000	1.072	0	32,161	32,740	-580
26083301	07/11/19 S	70,000	1.070	0	74,881	76,394	-1,514
26083301	07/11/19 S	25,000	1.075	0	26,871	27,284	-413
26083301	07/11/19 S	170,000	1.067	0	181,382	185,529	-4,147
26083301	07/15/19 S	25,000	1.080	0	27,008	27,153	-145
26083301	07/15/19 S	85,000	1.079	0	91,694	92,320	-626
26083301	07/16/19 S	30,000	1.075	0	32,259	32,324	-65
26083301	07/16/19 S	15,000	1.075	0	16,132	16,162	-30
26083301	07/16/19 S	35,000	1.078	0	37,718	37,712	6
26083301	07/17/19 S	30,000	1.083	0	32,498	32,416	83
26083301	07/17/19 S	25,000	1.083	0	27,082	27,013	69
26083301	07/17/19 S	25,000	1.083	0	27,078	27,013	65
26083301	07/17/19 S	45,000	1.084	0	48,797	48,624	173
26083301	07/18/19 S	10,000	1.088	0	10,880	10,819	60
26083301	07/22/19 S	245,000	1.091	0	267,280	266,073	1,207
26083301	07/23/19 S	40,000	1.085	0	43,394	43,237	157
26083301	07/23/19 S	25,000	1.083	0	27,063	27,023	40
26083301	07/23/19 S	40,000	1.078	0	43,125	43,237	-112
26083301	07/23/19 S	125,000	1.078	0	134,766	135,115	-350
26083301	07/23/19 S	50,000	1.078	0	53,922	54,046	-124
26083301	07/23/19 S	75,000	1.078	0	80,859	81,069	-210
26083301	07/23/19 S	80,000	1.081	0	86,463	86,474	-11
26083301	07/24/19 S	65,000	1.087	0	70,667	70,484	183
26083301	07/25/19 S	2,325,000	1.081	0	2,513,725	2,521,170	-7,445
26083301	07/25/19 S	110,000	1.081	0	118,938	118,890	47
26083301	07/25/19 S	20,000	1.081	0	21,616	21,616	-1
26083301	07/25/19 S	165,000	1.079	0	178,065	178,335	-271
26083301	07/25/19 S	20,000	1.082	0	21,638	21,616	21

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	07/25/19 S	20,000	1.080	0	21,600	21,616	-16
26083301	07/26/19 S	25,000	1.083	0	27,086	27,036	50
26083301	07/26/19 S	30,000	1.084	0	32,513	32,444	69
26083301	07/29/19 S	85,000	1.084	0	92,172	92,027	145
26083301	07/29/19 S	170,000	1.083	0	184,078	184,055	23
26083301	07/29/19 S	185,000	1.083	0	200,320	200,295	26
26083301	07/30/19 S	30,000	1.085	0	32,554	32,577	-23
26083301	07/30/19 S	100,000	1.083	0	108,344	108,590	-246
26083301	07/31/19 S	20,000	1.087	0	21,738	21,865	-127
26083301	07/31/19 S	40,000	1.090	0	43,588	43,730	-142
26083301	07/31/19 S	20,000	1.089	0	21,788	21,865	-77
26083301	07/31/19 S	15,000	1.091	0	16,359	16,399	-39
26083301	07/31/19 S	35,000	1.091	0	38,172	38,263	-92
26083301	08/01/19 S	50,000	1.113	0	55,637	55,665	-28
26083301	08/02/19 S	40,000	1.128	0	45,119	44,532	587
26083301	08/02/19 S	20,000	1.128	0	22,569	22,266	303
26083301	08/02/19 S	40,000	1.126	0	45,025	44,532	493
26083301	08/02/19 S	20,000	1.125	0	22,495	22,266	228
26083301	08/02/19 S	35,000	1.123	0	39,289	38,966	323
26083301	08/02/19 S	35,000	1.125	0	39,376	38,966	411
26083301	08/02/19 S	25,000	1.126	0	28,146	27,833	314
26083301	08/02/19 S	25,000	1.129	0	28,229	27,833	396
26083301	08/02/19 S	50,000	1.122	0	56,094	55,665	429
26083301	08/05/19 S	50,000	1.151	0	57,563	57,364	199
26083301	08/06/19 S	25,000	1.157	0	28,926	28,837	89
26083301	08/06/19 S	30,000	1.157	0	34,725	34,604	121
26083301	08/06/19 S	70,000	1.164	0	81,463	80,742	720
26083301	08/06/19 S	65,000	1.157	0	75,177	74,975	202
26083301	08/07/19 S	30,000	1.183	0	35,497	35,270	227
26083301	08/07/19 S	120,000	1.176	0	141,150	141,080	70
26083301	08/08/19 S	65,000	1.149	0	74,699	75,797	-1,098
26083301	08/08/19 S	30,000	1.164	0	34,931	34,983	-52
26083301	08/08/19 S	35,000	1.159	0	40,571	40,814	-243
26083301	08/08/19 S	40,000	1.156	0	46,238	46,645	-407
26083301	08/08/19 S	20,000	1.163	0	23,262	23,331	-69
26083301	08/08/19 S	90,000	1.156	0	104,045	104,990	-945
26083301	08/09/19 S	10,000	1.161	0	11,611	11,666	-55
26083301	08/09/19 S	45,000	1.172	0	52,748	52,495	253
26083301	08/09/19 S	25,000	1.173	0	29,313	29,164	149
	SUB-TOTAL OF SALES # 195			0	11,430,196	11,433,408	-3,220
	SUB-TOTAL			0	22,863,618	22,866,830	-3,220

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	07/23/19 B	30,000	1.056	0	31,669-	31,669	
26083301	08/12/19 B	145,000	1.166	0	169,129-	169,129	
26083301	08/12/19 B	20,000	1.167	0	23,338-	23,338	
26083301	08/12/19 B	20,000	1.164	0	23,284-	23,284	
26083301	08/12/19 B	15,000	1.162	0	17,428-	17,428	
26083301	08/13/19 B	25,000	1.164	0	29,098-	29,098	
26083301	08/13/19 B	20,000	1.163	0	23,269-	23,269	
26083301	08/13/19 B	30,000	1.164	0	34,931-	34,931	
26083301	08/13/19 B	5,000	1.159	0	5,794-	5,794	
26083301	08/13/19 B	40,000	1.164	0	46,552-	46,552	
26083301	08/13/19 B	35,000	1.160	0	40,611-	40,611	
26083301	08/13/19 B	40,000	1.159	0	46,381-	46,381	
26083301	08/13/19 B	25,000	1.162	0	29,051-	29,051	
26083301	08/13/19 B	55,000	1.163	0	63,989-	63,989	
26083301	08/14/19 B	25,000	1.183	0	29,566-	29,566	
26083301	08/14/19 B	40,000	1.189	0	47,544-	47,544	
26083301	08/14/19 B	60,000	1.189	0	71,334-	71,334	
26083301	08/14/19 B	25,000	1.189	0	29,730-	29,730	
26083301	08/14/19 B	40,000	1.186	0	47,425-	47,425	
26083301	08/14/19 B	60,000	1.188	0	71,306-	71,306	
26083301	08/15/19 B	15,000	1.202	0	18,038-	18,038	
26083301	08/16/19 B	15,000	1.198	0	17,967-	17,967	
26083301	08/16/19 B	15,000	1.196	0	17,946-	17,946	
26083301	08/16/19 B	20,000	1.196	0	23,930-	23,930	
26083301	08/16/19 B	45,000	1.197	0	53,859-	53,859	
26083301	08/16/19 B	20,000	1.195	0	23,906-	23,906	
26083301	08/16/19 B	15,000	1.195	0	17,930-	17,930	
26083301	08/19/19 B	15,000	1.177	0	17,651-	17,651	
26083301	08/19/19 B	40,000	1.176	0	47,031-	47,031	
26083301	08/19/19 B	55,000	1.177	0	64,745-	64,745	
26083301	08/19/19 B	35,000	1.176	0	41,163-	41,163	
26083301	08/19/19 B	40,000	1.180	0	47,200-	47,200	
26083301	08/20/19 B	55,000	1.183	0	65,072-	65,072	
26083301	08/20/19 B	45,000	1.186	0	53,360-	53,360	
26083301	08/20/19 B	30,000	1.186	0	35,575-	35,575	
26083301	08/20/19 B	35,000	1.188	0	41,579-	41,579	
26083301	08/20/19 B	30,000	1.189	0	35,681-	35,681	
26083301	08/20/19 B	10,000	1.188	0	11,881-	11,881	
26083301	08/20/19 B	50,000	1.185	0	59,234-	59,234	
26083301	08/21/19 B	45,000	1.189	0	53,501-	53,501	
26083301	08/21/19 B	10,000	1.181	0	11,808-	11,808	
26083301	08/21/19 B	30,000	1.180	0	35,391-	35,391	
26083301	08/22/19 B	20,000	1.178	0	23,553-	23,553	
26083301	08/22/19 B	15,000	1.180	0	17,700-	17,700	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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26083301	08/22/19 B	25,000	1.178	0	29,441-	29,441	
26083301	08/22/19 B	25,000	1.173	0	29,313-	29,313	
26083301	08/22/19 B	40,000	1.174	0	46,944-	46,944	
26083301	08/22/19 B	30,000	1.175	0	35,255-	35,255	
26083301	08/23/19 B	15,000	1.184	0	17,766-	17,766	
26083301	08/23/19 B	35,000	1.185	0	41,486-	41,486	
26083301	08/23/19 B	10,000	1.187	0	11,867-	11,867	
26083301	08/26/19 B	35,000	1.192	0	41,716-	41,716	
26083301	08/26/19 B	15,000	1.192	0	17,873-	17,873	
26083301	08/26/19 B	40,000	1.192	0	47,669-	47,669	
26083301	08/26/19 B	30,000	1.194	0	35,831-	35,831	
26083301	08/26/19 B	25,000	1.192	0	29,805-	29,805	
26083301	08/27/19 B	55,000	1.203	0	66,163-	66,163	
26083301	08/27/19 B	15,000	1.200	0	18,000-	18,000	
26083301	08/27/19 B	25,000	1.199	0	29,977-	29,977	
26083301	08/27/19 B	25,000	1.200	0	30,000-	30,000	
26083301	08/29/19 B	50,000	1.203	0	60,164-	60,164	
26083301	08/29/19 B	35,000	1.202	0	42,066-	42,066	
26083301	08/29/19 B	40,000	1.198	0	47,900-	47,900	
26083301	08/29/19 B	20,000	1.204	0	24,088-	24,088	
26083301	09/03/19 B	30,000	1.214	0	36,436-	36,436	
26083301	09/03/19 B	75,000	1.213	0	90,973-	90,973	
26083301	09/03/19 B	105,000	1.205	0	126,554-	126,554	
26083301	09/03/19 B	15,000	1.209	0	18,138-	18,138	
26083301	09/03/19 B	10,000	1.210	0	12,095-	12,095	
26083301	09/03/19 B	65,000	1.210	0	78,622-	78,622	
26083301	09/03/19 B	45,000	1.216	0	54,700-	54,700	
26083301	09/03/19 B	15,000	1.211	0	18,171-	18,171	
26083301	09/03/19 B	50,000	1.213	0	60,672-	60,672	
26083301	09/03/19 B	25,000	1.209	0	30,215-	30,215	
26083301	09/04/19 B	20,000	1.206	0	24,122-	24,122	
26083301	09/04/19 B	20,000	1.204	0	24,078-	24,078	
26083301	09/04/19 B	30,000	1.204	0	36,113-	36,113	
26083301	09/04/19 B	20,000	1.204	0	24,084-	24,084	
26083301	09/04/19 B	30,000	1.203	0	36,084-	36,084	
26083301	09/04/19 B	25,000	1.206	0	30,137-	30,137	
26083301	09/04/19 B	20,000	1.206	0	24,123-	24,123	
26083301	09/05/19 B	15,000	1.191	0	17,865-	17,865	
26083301	09/06/19 B	20,000	1.192	0	23,850-	23,850	
26083301	09/09/19 B	20,000	1.172	0	23,431-	23,431	
26083301	09/09/19 B	20,000	1.170	0	23,394-	23,394	
26083301	09/10/19 B	20,000	1.164	0	23,284-	23,284	
26083301	09/10/19 B	25,000	1.164	0	29,105-	29,105	
26083301	09/10/19 B	10,000	1.148	0	11,483-	11,483	
26083301	09/10/19 B	140,000	1.144	0	160,130-	160,130	
26083301	09/10/19 B	20,000	1.142	0	22,838-	22,838	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	09/10/19 B	55,000	1.153	0	63,388-	63,388	
26083301	09/10/19 B	5,000	1.141	0	5,707-	5,707	
26083301	09/11/19 B	45,000	1.147	0	51,616-	51,616	
26083301	09/11/19 B	65,000	1.146	0	74,466-	74,466	
26083301	09/11/19 B	45,000	1.146	0	51,553-	51,553	
26083301	09/11/19 B	45,000	1.145	0	51,532-	51,532	
26083301	09/11/19 B	55,000	1.145	0	62,975-	62,975	
26083301	09/11/19 B	40,000	1.142	0	45,694-	45,694	
26083301	09/11/19 B	25,000	1.146	0	28,641-	28,641	
26083301	09/12/19 B	25,000	1.132	0	28,309-	28,309	
26083301	09/12/19 B	30,000	1.133	0	33,975-	33,975	
26083301	09/12/19 B	15,000	1.133	0	17,002-	17,002	
26083301	09/12/19 B	55,000	1.135	0	62,399-	62,399	
26083301	09/12/19 B	20,000	1.132	0	22,638-	22,638	
26083301	09/13/19 B	15,000	1.116	0	16,744-	16,744	
26083301	09/13/19 B	10,000	1.108	0	11,080-	11,080	
26083301	09/13/19 B	30,000	1.126	0	33,792-	33,792	
26083301	09/13/19 B	20,000	1.114	0	22,275-	22,275	
26083301	09/16/19 B	25,000	1.119	0	27,970-	27,970	
26083301	09/16/19 B	30,000	1.123	0	33,703-	33,703	
26083301	09/16/19 B	145,000	1.121	0	162,581-	162,581	
26083301	09/17/19 B	30,000	1.132	0	33,956-	33,956	
26083301	09/17/19 B	35,000	1.131	0	39,594-	39,594	
26083301	09/17/19 B	370,000	1.129	0	417,638-	417,638	
26083301	09/17/19 B	75,000	1.129	0	84,703-	84,703	
26083301	09/17/19 B	25,000	1.133	0	28,320-	28,320	
26083301	09/17/19 B	25,000	1.132	0	28,289-	28,289	
26083301	09/18/19 B	30,000	1.144	0	34,322-	34,322	
26083301	09/18/19 B	30,000	1.143	0	34,303-	34,303	
26083301	09/18/19 B	25,000	1.144	0	28,609-	28,609	
26083301	09/18/19 B	35,000	1.142	0	39,966-	39,966	
26083301	09/18/19 B	35,000	1.136	0	39,769-	39,769	
26083301	09/18/19 B	25,000	1.137	0	28,418-	28,418	
26083301	09/18/19 B	30,000	1.137	0	34,118-	34,118	
26083301	09/18/19 B	30,000	1.137	0	34,111-	34,111	
26083301	09/19/19 B	20,000	1.145	0	22,909-	22,909	
26083301	09/19/19 B	60,000	1.139	0	68,353-	68,353	
26083301	09/23/19 B	35,000	1.163	0	40,688-	40,688	
26083301	09/23/19 B	15,000	1.160	0	17,400-	17,400	
26083301	09/23/19 B	25,000	1.162	0	29,055-	29,055	
26083301	09/23/19 B	20,000	1.154	0	23,081-	23,081	
26083301	09/23/19 B	25,000	1.157	0	28,914-	28,914	
26083301	09/24/19 B	25,000	1.169	0	29,230-	29,230	
26083301	09/24/19 B	15,000	1.173	0	17,592-	17,592	
26083301	09/24/19 B	30,000	1.164	0	34,913-	34,913	
26083301	09/24/19 B	30,000	1.169	0	35,077-	35,077	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	09/25/19 B	45,000	1.155	0	51,968-	51,968	
26083301	09/25/19 B	70,000	1.156	0	80,905-	80,905	
26083301	09/25/19 B	30,000	1.171	0	35,119-	35,119	
26083301	09/25/19 B	40,000	1.154	0	46,144-	46,144	
26083301	09/25/19 B	60,000	1.151	0	69,087-	69,087	
26083301	09/25/19 B	15,000	1.161	0	17,409-	17,409	
26083301	09/25/19 B	35,000	1.156	0	40,469-	40,469	
26083301	09/25/19 B	25,000	1.153	0	28,813-	28,813	
26083301	09/25/19 B	45,000	1.154	0	51,940-	51,940	
26083301	09/26/19 B	15,000	1.163	0	17,443-	17,443	
26083301	09/26/19 B	35,000	1.162	0	40,660-	40,660	
26083301	09/26/19 B	25,000	1.161	0	29,016-	29,016	
26083301	09/26/19 B	270,000	1.159	0	312,799-	312,799	
26083301	09/27/19 B	35,000	1.164	0	40,731-	40,731	
26083301	09/27/19 B	60,000	1.165	0	69,891-	69,891	
26083301	09/30/19 B	15,000	1.169	0	17,529-	17,529	
26083301	09/30/19 B	30,000	1.158	0	34,734-	34,734	
26083301	09/30/19 B	275,000	1.166	0	320,590-	320,590	
26083301	10/02/19 B	20,000	1.180	0	23,594-	23,594	
26083301	10/03/19 B	10,000	1.187	0	11,873-	11,873	
26083301	10/03/19 B	50,000	1.183	0	59,125-	59,125	
26083301	10/07/19 B	50,000	1.186	0	59,313-	59,313	
26083301	10/08/19 B	30,000	1.190	0	35,686-	35,686	
26083301	10/08/19 B	180,000	1.187	0	213,581-	213,581	
26083301	10/08/19 B	30,000	1.186	0	35,583-	35,583	
26083301	10/08/19 B	60,000	1.187	0	71,231-	71,231	
26083301	10/08/19 B	45,000	1.189	0	53,524-	53,524	
26083301	10/08/19 B	20,000	1.187	0	23,734-	23,734	
26083301	10/09/19 B	25,000	1.176	0	29,393-	29,393	
26083301	10/09/19 B	20,000	1.177	0	23,547-	23,547	
26083301	10/09/19 B	20,000	1.175	0	23,506-	23,506	
26083301	10/09/19 B	25,000	1.176	0	29,395-	29,395	
26083301	10/09/19 B	75,000	1.177	0	88,254-	88,254	
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
26083301	10/10/19 B	35,000	1.155	0	40,441-	40,441	
26083301	10/10/19 B	70,000	1.155	0	80,883-	80,883	
26083301	10/10/19 B	50,000	1.155	0	57,773-	57,773	
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
26083301	10/10/19 B	40,000	1.155	0	46,219-	46,219	
26083301	10/10/19 B	35,000	1.155	0	40,441-	40,441	
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
26083301	10/10/19 B	30,000	1.155	0	34,664-	34,664	
26083301	10/10/19 B	75,000	1.155	0	86,660-	86,660	
26083301	10/10/19 B	35,000	1.155	0	40,441-	40,441	
26083301	10/10/19 B	55,000	1.156	0	63,568-	63,568	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/10/19 B	25,000	1.156	0	28,895-	28,895	
26083301	10/10/19 B	20,000	1.156	0	23,116-	23,116	
26083301	10/10/19 B	65,000	1.160	0	75,420-	75,420	
26083301	10/10/19 B	30,000	1.159	0	34,767-	34,767	
26083301	10/10/19 B	45,000	1.165	0	52,439-	52,439	
26083301	10/11/19 B	30,000	1.150	0	34,505-	34,505	
26083301	10/11/19 B	40,000	1.140	0	45,606-	45,606	
26083301	10/15/19 B	20,000	1.142	0	22,844-	22,844	
26083301	10/15/19 B	35,000	1.141	0	39,916-	39,916	
26083301	10/15/19 B	30,000	1.141	0	34,219-	34,219	
26083301	10/15/19 B	35,000	1.143	0	40,009-	40,009	
26083301	10/15/19 B	50,000	1.141	0	57,063-	57,063	
26083301	10/16/19 B	15,000	1.138	0	17,070-	17,070	
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
26083301	10/16/19 B	25,000	1.139	0	28,488-	28,488	
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
26083301	10/16/19 B	75,000	1.139	0	85,465-	85,465	
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
26083301	10/16/19 B	25,000	1.139	0	28,469-	28,469	
26083301	10/16/19 B	155,000	1.139	0	176,627-	176,627	
26083301	10/16/19 B	125,000	1.139	0	142,441-	142,441	
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	50,000	1.139	0	56,977-	56,977	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	95,000	1.139	0	108,255-	108,255	
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
26083301	10/16/19 B	35,000	1.139	0	39,884-	39,884	
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
26083301	10/16/19 B	65,000	1.139	0	74,019-	74,019	
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
26083301	10/16/19 B	40,000	1.139	0	45,550-	45,550	
26083301	10/16/19 B	20,000	1.139	0	22,784-	22,784	
26083301	10/16/19 B	30,000	1.139	0	34,163-	34,163	
26083301	10/16/19 B	95,000	1.139	0	108,255-	108,255	
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	85,000	1.139	0	96,860-	96,860	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/16/19 B	165,000	1.139	0	188,023-	188,023	
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
26083301	10/16/19 B	170,000	1.139	0	193,720-	193,720	
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
26083301	10/16/19 B	50,000	1.139	0	56,977-	56,977	
26083301	10/16/19 B	120,000	1.139	0	136,744-	136,744	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	45,000	1.139	0	51,279-	51,279	
26083301	10/16/19 B	85,000	1.139	0	96,860-	96,860	
26083301	10/16/19 B	120,000	1.139	0	136,744-	136,744	
26083301	10/16/19 B	80,000	1.139	0	91,163-	91,163	
26083301	10/16/19 B	85,000	1.139	0	96,860-	96,860	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	20,000	1.139	0	22,791-	22,791	
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	65,000	1.139	0	74,070-	74,070	
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
26083301	10/16/19 B	130,000	1.139	0	148,139-	148,139	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	100,000	1.139	0	113,953-	113,953	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
26083301	10/16/19 B	40,000	1.139	0	45,550-	45,550	
26083301	10/16/19 B	80,000	1.139	0	91,163-	91,163	
26083301	10/16/19 B	40,000	1.139	0	45,575-	45,575	
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
26083301	10/16/19 B	35,000	1.139	0	39,884-	39,884	
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
26083301	10/16/19 B	35,000	1.139	0	39,884-	39,884	
26083301	10/16/19 B	50,000	1.139	0	56,977-	56,977	
26083301	10/16/19 B	30,000	1.137	0	34,098-	34,098	
26083301	10/16/19 B	120,000	1.139	0	136,744-	136,744	
26083301	10/16/19 B	125,000	1.139	0	142,441-	142,441	
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
26083301	10/16/19 B	40,000	1.140	0	45,594-	45,594	
26083301	10/16/19 B	90,000	1.140	0	102,586-	102,586	
26083301	10/16/19 B	125,000	1.140	0	142,480-	142,480	
26083301	10/16/19 B	25,000	1.140	0	28,508-	28,508	
26083301	10/16/19 B	90,000	1.140	0	102,586-	102,586	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/16/19 B	70,000	1.140	0	79,789-	79,789	
26083301	10/16/19 B	125,000	1.140	0	142,480-	142,480	
26083301	10/16/19 B	95,000	1.140	0	108,285-	108,285	
26083301	10/16/19 B	120,000	1.140	0	136,781-	136,781	
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
26083301	10/16/19 B	65,000	1.140	0	74,090-	74,090	
26083301	10/16/19 B	80,000	1.140	0	91,188-	91,188	
26083301	10/16/19 B	105,000	1.140	0	119,684-	119,684	
26083301	10/16/19 B	30,000	1.140	0	34,195-	34,195	
26083301	10/16/19 B	75,000	1.140	0	85,488-	85,488	
26083301	10/16/19 B	110,000	1.140	0	125,383-	125,383	
26083301	10/16/19 B	45,000	1.140	0	51,293-	51,293	
26083301	10/16/19 B	50,000	1.140	0	56,992-	56,992	
26083301	10/16/19 B	100,000	1.140	0	113,984-	113,984	
26083301	10/16/19 B	65,000	1.140	0	74,090-	74,090	
26083301	10/16/19 B	80,000	1.140	0	91,188-	91,188	
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
26083301	10/16/19 B	95,000	1.140	0	108,285-	108,285	
26083301	10/16/19 B	70,000	1.140	0	79,789-	79,789	
26083301	10/16/19 B	35,000	1.140	0	39,895-	39,895	
26083301	10/16/19 B	70,000	1.140	0	79,789-	79,789	
26083301	10/16/19 B	35,000	1.140	0	39,895-	39,895	
26083301	10/16/19 B	210,000	1.140	0	239,367-	239,367	
26083301	10/16/19 B	45,000	1.140	0	51,293-	51,293	
26083301	10/16/19 B	40,000	1.140	0	45,594-	45,594	
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	
26083301	10/16/19 B	35,000	1.140	0	39,895-	39,895	
26083301	10/16/19 B	100,000	1.140	0	113,984-	113,984	
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
26083301	10/16/19 B	20,000	1.140	0	22,803-	22,803	
26083301	10/16/19 B	40,000	1.140	0	45,600-	45,600	
26083301	10/16/19 B	35,000	1.139	0	39,884-	39,884	
26083301	10/16/19 B	20,000	1.140	0	22,800-	22,800	
26083301	10/17/19 B	35,000	1.141	0	39,933-	39,933	
26083301	10/17/19 B	35,000	1.141	0	39,933-	39,933	
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/17/19 B	275,000	1.139	0	313,242-	313,242	
26083301	10/17/19 B	50,000	1.139	0	56,953-	56,953	
26083301	10/17/19 B	35,000	1.141	0	39,933-	39,933	
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
26083301	10/17/19 B	35,000	1.139	0	39,867-	39,867	
26083301	10/17/19 B	35,000	1.141	0	39,933-	39,933	
26083301	10/17/19 B	55,000	1.139	0	62,648-	62,648	
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
26083301	10/17/19 B	80,000	1.141	0	91,275-	91,275	
26083301	10/17/19 B	55,000	1.141	0	62,752-	62,752	
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
26083301	10/17/19 B	40,000	1.139	0	45,563-	45,563	
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
26083301	10/17/19 B	60,000	1.139	0	68,344-	68,344	
26083301	10/17/19 B	60,000	1.139	0	68,344-	68,344	
26083301	10/17/19 B	140,000	1.139	0	159,469-	159,469	
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
26083301	10/17/19 B	65,000	1.139	0	74,039-	74,039	
26083301	10/17/19 B	40,000	1.141	0	45,638-	45,638	
26083301	10/17/19 B	55,000	1.141	0	62,752-	62,752	
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
26083301	10/17/19 B	35,000	1.139	0	39,867-	39,867	
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
26083301	10/17/19 B	60,000	1.141	0	68,456-	68,456	
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
26083301	10/17/19 B	25,000	1.142	0	28,555-	28,555	
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/17/19 B	55,000	1.142	0	62,820-	62,820	
26083301	10/17/19 B	50,000	1.142	0	57,109-	57,109	
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	
26083301	10/17/19 B	75,000	1.142	0	85,664-	85,664	
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
26083301	10/17/19 B	15,000	1.142	0	17,133-	17,133	
26083301	10/17/19 B	65,000	1.138	0	73,958-	73,958	
26083301	10/17/19 B	30,000	1.138	0	34,134-	34,134	
26083301	10/17/19 B	15,000	1.138	0	17,067-	17,067	
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
26083301	10/17/19 B	20,000	1.138	0	22,758-	22,758	
26083301	10/17/19 B	50,000	1.138	0	56,891-	56,891	
26083301	10/17/19 B	55,000	1.138	0	62,580-	62,580	
26083301	10/17/19 B	35,000	1.142	0	39,977-	39,977	
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
26083301	10/17/19 B	25,000	1.142	0	28,555-	28,555	
26083301	10/17/19 B	60,000	1.141	0	68,456-	68,456	
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
26083301	10/17/19 B	65,000	1.142	0	74,242-	74,242	
26083301	10/17/19 B	65,000	1.142	0	74,242-	74,242	
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
26083301	10/17/19 B	45,000	1.142	0	51,398-	51,398	
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
26083301	10/17/19 B	25,000	1.138	0	28,445-	28,445	
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
26083301	10/17/19 B	30,000	1.141	0	34,221-	34,221	
26083301	10/17/19 B	60,000	1.138	0	68,269-	68,269	
26083301	10/17/19 B	40,000	1.138	0	45,513-	45,513	
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
26083301	10/17/19 B	15,000	1.138	0	17,067-	17,067	
26083301	10/17/19 B	20,000	1.138	0	22,763-	22,763	
26083301	10/17/19 B	45,000	1.139	0	51,258-	51,258	
26083301	10/17/19 B	20,000	1.138	0	22,763-	22,763	
26083301	10/18/19 B	30,000	1.141	0	34,238-	34,238	
26083301	10/18/19 B	20,000	1.140	0	22,800-	22,800	
26083301	10/18/19 B	20,000	1.137	0	22,734-	22,734	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/18/19 B	15,000	1.137	0	17,055-	17,055	
26083301	10/21/19 B	15,000	1.126	0	16,895-	16,895	
26083301	10/21/19 B	20,000	1.126	0	22,519-	22,519	
26083301	10/22/19 B	30,000	1.135	0	34,036-	34,036	
26083301	10/22/19 B	20,000	1.135	0	22,703-	22,703	
26083301	10/23/19 B	35,000	1.139	0	39,867-	39,867	
26083301	10/24/19 B	35,000	1.142	0	39,955-	39,955	
26083301	10/24/19 B	15,000	1.140	0	17,101-	17,101	
26083301	10/24/19 B	15,000	1.140	0	17,102-	17,102	
26083301	10/24/19 B	25,000	1.138	0	28,451-	28,451	
26083301	10/24/19 B	45,000	1.139	0	51,251-	51,251	
26083301	10/24/19 B	60,000	1.136	0	68,175-	68,175	
26083301	10/25/19 B	35,000	1.128	0	39,468-	39,468	
26083301	10/25/19 B	30,000	1.128	0	33,834-	33,834	
26083301	10/25/19 B	15,000	1.128	0	16,915-	16,915	
26083301	10/28/19 B	35,000	1.116	0	39,047-	39,047	
26083301	10/28/19 B	275,000	1.115	0	306,625-	306,625	
26083301	10/28/19 B	25,000	1.113	0	27,828-	27,828	
26083301	10/28/19 B	30,000	1.115	0	33,455-	33,455	
26083301	10/29/19 B	25,000	1.117	0	27,922-	27,922	
26083301	10/29/19 B	40,000	1.116	0	44,631-	44,631	
26083301	10/29/19 B	25,000	1.116	0	27,895-	27,895	
26083301	10/29/19 B	45,000	1.117	0	50,245-	50,245	
26083301	10/29/19 B	20,000	1.115	0	22,303-	22,303	
26083301	10/29/19 B	75,000	1.117	0	83,766-	83,766	
26083301	10/29/19 B	15,000	1.117	0	16,748-	16,748	
26083301	10/29/19 B	30,000	1.117	0	33,516-	33,516	
26083301	10/29/19 B	20,000	1.117	0	22,331-	22,331	
26083301	10/29/19 B	15,000	1.116	0	16,744-	16,744	
26083301	10/30/19 B	15,000	1.127	0	16,898-	16,898	
26083301	10/30/19 B	25,000	1.119	0	27,980-	27,980	
26083301	10/30/19 B	20,000	1.126	0	22,516-	22,516	
26083301	10/31/19 B	30,000	1.152	0	34,561-	34,561	
26083301	10/31/19 B	305,000	1.152	0	351,417-	351,417	
26083301	10/31/19 B	35,000	1.144	0	40,053-	40,053	
26083301	10/31/19 B	50,000	1.151	0	57,563-	57,563	
26083301	11/01/19 B	35,000	1.144	0	40,037-	40,037	
26083301	11/01/19 B	25,000	1.143	0	28,570-	28,570	
26083301	11/01/19 B	30,000	1.147	0	34,397-	34,397	
26083301	11/01/19 B	15,000	1.143	0	17,152-	17,152	
26083301	11/04/19 B	20,000	1.132	0	22,642-	22,642	
26083301	11/04/19 B	20,000	1.129	0	22,591-	22,591	
26083301	11/04/19 B	20,000	1.130	0	22,594-	22,594	
26083301	11/04/19 B	125,000	1.130	0	141,211-	141,211	
26083301	11/04/19 B	15,000	1.133	0	16,988-	16,988	
26083301	11/04/19 B	20,000	1.131	0	22,609-	22,609	

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	11/05/19 B	15,000	1.117	0	16,753-	16,753	
26083301	11/05/19 B	15,000	1.114	0	16,706-	16,706	
26083301	11/05/19 B	120,000	1.116	0	133,931-	133,931	
26083301	11/05/19 B	25,000	1.116	0	27,891-	27,891	
26083301	11/05/19 B	15,000	1.115	0	16,718-	16,718	
26083301	11/06/19 B	15,000	1.123	0	16,840-	16,840	
26083301	11/06/19 B	20,000	1.121	0	22,425-	22,425	
26083301	11/06/19 B	15,000	1.124	0	16,859-	16,859	
26083301	11/06/19 B	20,000	1.125	0	22,500-	22,500	
26083301	11/06/19 B	25,000	1.125	0	28,112-	28,112	
26083301	11/06/19 B	20,000	1.123	0	22,463-	22,463	
26083301	11/06/19 B	10,000	1.124	0	11,239-	11,239	
26083301	11/06/19 B	80,000	1.120	0	89,597-	89,597	
26083301	11/06/19 B	15,000	1.120	0	16,805-	16,805	
26083301	11/07/19 B	20,000	1.098	0	21,953-	21,953	
26083301	11/07/19 B	45,000	1.100	0	49,514-	49,514	
26083301	11/07/19 B	40,000	1.100	0	44,006-	44,006	
26083301	11/07/19 B	20,000	1.104	0	22,081-	22,081	
26083301	11/07/19 B	20,000	1.102	0	22,034-	22,034	
26083301	11/07/19 B	30,000	1.101	0	33,028-	33,028	
26083301	11/08/19 B	25,000	1.099	0	27,473-	27,473	
26083301	11/08/19 B	15,000	1.095	0	16,427-	16,427	
26083301	11/08/19 B	35,000	1.096	0	38,369-	38,369	
26083301	11/08/19 B	50,000	1.096	0	54,813-	54,813	
26083301	11/08/19 B	35,000	1.096	0	38,363-	38,363	
	SUB-TOTAL OF BUYS # 483			0	24,990,062	24,990,062	
26083301	08/12/19 S	25,000	1.153	0	28,813	28,788	25
26083301	08/12/19 S	165,000	1.164	0	191,993	189,999	1,994
26083301	08/12/19 S	40,000	1.167	0	46,673	46,443	231
26083301	08/13/19 S	25,000	1.164	0	29,094	29,027	67
26083301	08/13/19 S	30,000	1.165	0	34,941	34,832	109
26083301	08/13/19 S	15,000	1.169	0	17,543	17,416	127
26083301	08/13/19 S	25,000	1.158	0	28,945	29,027	-81
26083301	08/13/19 S	25,000	1.158	0	28,939	29,027	-87
26083301	08/13/19 S	60,000	1.161	0	69,656	70,648	-991
26083301	08/13/19 S	70,000	1.158	0	81,085	82,422	-1,337
26083301	08/14/19 S	35,000	1.187	0	41,557	41,211	346
26083301	08/14/19 S	35,000	1.188	0	41,584	41,211	373
26083301	08/14/19 S	35,000	1.191	0	41,677	41,211	466
26083301	08/15/19 S	95,000	1.201	0	114,067	112,052	2,015
26083301	08/15/19 S	25,000	1.200	0	29,996	29,487	509
26083301	08/15/19 S	15,000	1.211	0	18,169	17,692	476
26083301	08/15/19 S	25,000	1.199	0	29,980	29,487	493
26083301	08/16/19 S	15,000	1.191	0	17,869	17,906	-37

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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	08/16/19 S	15,000	1.197	0	17,958	17,906	52
26083301	08/16/19 S	25,000	1.197	0	29,922	29,843	79
26083301	08/16/19 S	40,000	1.196	0	47,856	47,749	108
26083301	08/16/19 S	25,000	1.195	0	29,883	29,843	40
26083301	08/19/19 S	20,000	1.180	0	23,600	23,597	3
26083301	08/19/19 S	5,000	1.176	0	5,881	5,899	-18
26083301	08/19/19 S	75,000	1.174	0	88,066	88,490	-424
26083301	08/19/19 S	40,000	1.177	0	47,089	47,193	-104
26083301	08/19/19 S	70,000	1.174	0	82,206	82,587	-381
26083301	08/20/19 S	45,000	1.186	0	53,381	53,276	105
26083301	08/20/19 S	40,000	1.186	0	47,425	47,356	69
26083301	08/20/19 S	25,000	1.186	0	29,652	29,598	55
26083301	08/20/19 S	35,000	1.190	0	41,639	41,437	202
26083301	08/21/19 S	15,000	1.182	0	17,728	17,762	-34
26083301	08/21/19 S	75,000	1.183	0	88,711	88,809	-98
26083301	08/21/19 S	20,000	1.186	0	23,709	23,682	27
26083301	08/21/19 S	50,000	1.189	0	59,445	59,206	239
26083301	08/22/19 S	25,000	1.174	0	29,340	29,496	-156
26083301	08/22/19 S	20,000	1.180	0	23,603	23,596	7
26083301	08/22/19 S	15,000	1.172	0	17,585	17,697	-112
26083301	08/26/19 S	35,000	1.192	0	41,732	41,512	220
26083301	08/26/19 S	45,000	1.192	0	53,634	53,372	262
26083301	08/26/19 S	20,000	1.188	0	23,753	23,721	32
26083301	08/27/19 S	10,000	1.207	0	12,069	11,910	159
26083301	08/27/19 S	40,000	1.204	0	48,163	47,641	522
26083301	08/27/19 S	20,000	1.204	0	24,081	23,820	261
26083301	08/27/19 S	20,000	1.209	0	24,184	23,820	364
26083301	08/27/19 S	20,000	1.208	0	24,156	23,820	336
26083301	08/28/19 S	30,000	1.216	0	36,473	35,731	743
26083301	08/28/19 S	55,000	1.204	0	66,249	65,506	743
26083301	08/29/19 S	55,000	1.202	0	66,138	65,771	366
26083301	08/29/19 S	130,000	1.198	0	155,675	155,460	215
26083301	08/29/19 S	40,000	1.198	0	47,913	47,834	79
26083301	09/03/19 S	55,000	1.208	0	66,447	66,440	7
26083301	09/03/19 S	175,000	1.205	0	210,848	211,400	-553
26083301	09/03/19 S	35,000	1.211	0	42,394	42,236	158
26083301	09/03/19 S	30,000	1.206	0	36,168	36,202	-35
26083301	09/03/19 S	40,000	1.209	0	48,344	48,175	169
26083301	09/03/19 S	50,000	1.208	0	60,414	60,219	195
26083301	09/04/19 S	30,000	1.206	0	36,188	36,202	-15
26083301	09/04/19 S	30,000	1.201	0	36,028	36,202	-174
26083301	09/04/19 S	10,000	1.204	0	12,036	12,067	-32
26083301	09/04/19 S	40,000	1.206	0	48,247	48,270	-23
26083301	09/04/19 S	55,000	1.202	0	66,138	66,328	-190
26083301	09/04/19 S	40,000	1.207	0	48,269	48,238	31
26083301	09/05/19 S	20,000	1.182	0	23,644	24,119	-475

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	09/05/19 S	35,000	1.183	0	41,415	42,208	-794
26083301	09/09/19 S	35,000	1.169	0	40,917	41,759	-842
26083301	09/09/19 S	55,000	1.172	0	64,436	65,622	-1,186
26083301	09/10/19 S	125,000	1.149	0	143,691	144,151	-460
26083301	09/10/19 S	25,000	1.145	0	28,618	28,830	-212
26083301	09/10/19 S	55,000	1.153	0	63,424	63,427	-2
26083301	09/10/19 S	20,000	1.152	0	23,034	22,943	91
26083301	09/10/19 S	45,000	1.151	0	51,771	51,621	150
26083301	09/11/19 S	45,000	1.146	0	51,553	51,621	-68
26083301	09/11/19 S	50,000	1.142	0	57,090	57,357	-267
26083301	09/11/19 S	50,000	1.145	0	57,234	57,357	-122
26083301	09/11/19 S	25,000	1.143	0	28,574	28,678	-104
26083301	09/11/19 S	135,000	1.143	0	154,238	154,863	-626
26083301	09/11/19 S	45,000	1.143	0	51,413	51,621	-209
26083301	09/12/19 S	110,000	1.131	0	124,352	124,153	199
26083301	09/12/19 S	35,000	1.135	0	39,713	39,503	210
26083301	09/13/19 S	25,000	1.124	0	28,091	28,217	-126
26083301	09/13/19 S	35,000	1.114	0	38,981	39,503	-522
26083301	09/13/19 S	20,000	1.117	0	22,344	22,639	-296
26083301	09/16/19 S	40,000	1.122	0	44,864	44,878	-14
26083301	09/16/19 S	15,000	1.125	0	16,875	16,829	46
26083301	09/16/19 S	20,000	1.121	0	22,417	22,439	-22
26083301	09/16/19 S	125,000	1.119	0	139,883	140,990	-1,107
26083301	09/17/19 S	60,000	1.130	0	67,819	67,675	144
26083301	09/17/19 S	15,000	1.131	0	16,966	16,919	48
26083301	09/17/19 S	25,000	1.131	0	28,275	28,198	77
26083301	09/17/19 S	35,000	1.134	0	39,687	39,619	68
26083301	09/18/19 S	25,000	1.139	0	28,480	28,299	181
26083301	09/18/19 S	20,000	1.146	0	22,922	22,639	283
26083301	09/18/19 S	20,000	1.137	0	22,750	22,639	111
26083301	09/18/19 S	55,000	1.137	0	62,563	62,258	304
26083301	09/18/19 S	25,000	1.137	0	28,438	28,299	138
26083301	09/18/19 S	20,000	1.139	0	22,772	22,639	133
26083301	09/18/19 S	90,000	1.141	0	102,713	101,877	836
26083301	09/18/19 S	25,000	1.137	0	28,418	28,299	119
26083301	09/18/19 S	20,000	1.137	0	22,745	22,639	106
26083301	09/19/19 S	25,000	1.142	0	28,559	28,339	220
26083301	09/19/19 S	35,000	1.145	0	40,064	39,674	390
26083301	09/19/19 S	20,000	1.142	0	22,847	22,671	176
26083301	09/19/19 S	55,000	1.142	0	62,786	62,345	441
26083301	09/19/19 S	20,000	1.141	0	22,815	22,671	144
26083301	09/19/19 S	30,000	1.145	0	34,350	34,007	343
26083301	09/19/19 S	85,000	1.141	0	96,950	96,352	598
26083301	09/20/19 S	15,000	1.158	0	17,364	17,003	360
26083301	09/23/19 S	55,000	1.166	0	64,109	62,956	1,153
26083301	09/23/19 S	20,000	1.156	0	23,128	22,893	235

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	09/23/19 S	75,000	1.162	0	87,129	85,850	1,279
26083301	09/23/19 S	25,000	1.153	0	28,832	28,617	215
26083301	09/23/19 S	85,000	1.159	0	98,494	97,296	1,197
26083301	09/24/19 S	30,000	1.173	0	35,189	34,926	263
26083301	09/24/19 S	85,000	1.169	0	99,397	98,958	439
26083301	09/25/19 S	20,000	1.154	0	23,077	23,117	-40
26083301	09/25/19 S	30,000	1.169	0	35,058	34,676	382
26083301	09/25/19 S	65,000	1.152	0	74,872	75,132	-260
26083301	09/25/19 S	35,000	1.170	0	40,961	40,456	505
26083301	09/25/19 S	50,000	1.153	0	57,672	57,794	-122
26083301	09/25/19 S	15,000	1.160	0	17,395	17,338	57
26083301	09/26/19 S	30,000	1.164	0	34,927	34,745	182
26083301	09/26/19 S	10,000	1.161	0	11,605	11,582	24
26083301	09/26/19 S	30,000	1.162	0	34,867	34,745	122
26083301	09/26/19 S	25,000	1.162	0	29,044	28,954	90
26083301	09/26/19 S	105,000	1.162	0	121,976	121,606	370
26083301	09/26/19 S	35,000	1.161	0	40,627	40,535	92
26083301	09/26/19 S	100,000	1.161	0	116,070	116,299	-228
26083301	09/27/19 S	45,000	1.161	0	52,249	52,192	58
26083301	09/27/19 S	50,000	1.165	0	58,227	57,991	236
26083301	09/27/19 S	25,000	1.158	0	28,961	28,995	-34
26083301	09/27/19 S	20,000	1.163	0	23,269	23,196	72
26083301	09/30/19 S	55,000	1.161	0	63,843	63,964	-121
26083301	10/01/19 S	20,000	1.169	0	23,381	23,260	122
26083301	10/01/19 S	25,000	1.168	0	29,203	29,075	128
26083301	10/02/19 S	30,000	1.176	0	35,269	34,917	351
26083301	10/02/19 S	20,000	1.178	0	23,563	23,278	284
26083301	10/02/19 S	45,000	1.175	0	52,854	52,376	478
26083301	10/02/19 S	40,000	1.179	0	47,150	46,557	593
26083301	10/03/19 S	20,000	1.179	0	23,588	23,360	228
26083301	10/03/19 S	30,000	1.183	0	35,475	35,040	435
26083301	10/07/19 S	90,000	1.187	0	106,847	105,408	1,439
26083301	10/07/19 S	30,000	1.184	0	35,525	35,136	389
26083301	10/07/19 S	30,000	1.184	0	35,522	35,136	386
26083301	10/08/19 S	90,000	1.190	0	107,100	106,461	639
26083301	10/08/19 S	170,000	1.191	0	202,459	201,093	1,366
26083301	10/09/19 S	20,000	1.176	0	23,516	23,538	-22
26083301	10/09/19 S	25,000	1.176	0	29,391	29,422	-31
26083301	10/09/19 S	20,000	1.183	0	23,650	23,538	112
26083301	10/09/19 S	20,000	1.176	0	23,512	23,538	-26
26083301	10/10/19 S	225,000	1.160	0	261,062	266,153	-5,091
26083301	10/10/19 S	575,000	1.158	0	666,079	666,296	-216
26083301	10/10/19 S	75,000	1.155	0	86,602	86,908	-307
26083301	10/10/19 S	25,000	1.161	0	29,012	28,969	42
26083301	10/10/19 S	80,000	1.161	0	92,913	92,702	211
26083301	10/10/19 S	20,000	1.165	0	23,295	23,175	120

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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	10/10/19 S	25,000	1.161	0	29,023	28,969	54
26083301	10/10/19 S	20,000	1.156	0	23,113	23,176	-63
26083301	10/10/19 S	30,000	1.157	0	34,720	34,763	-43
26083301	10/11/19 S	85,000	1.146	0	97,445	97,684	-239
26083301	10/11/19 S	20,000	1.142	0	22,834	22,984	-150
26083301	10/15/19 S	135,000	1.138	0	153,605	154,099	-494
26083301	10/16/19 S	20,000	1.138	0	22,766	22,792	-26
26083301	10/16/19 S	15,000	1.139	0	17,086	17,094	-8
26083301	10/16/19 S	15,000	1.139	0	17,086	17,094	-8
26083301	10/16/19 S	120,000	1.141	0	136,894	136,752	141
26083301	10/16/19 S	40,000	1.138	0	45,505	45,584	-79
26083301	10/16/19 S	95,000	1.141	0	108,374	108,262	112
26083301	10/16/19 S	290,000	1.141	0	330,872	330,485	387
26083301	10/16/19 S	105,000	1.139	0	119,602	119,658	-57
26083301	10/16/19 S	30,000	1.141	0	34,232	34,188	44
26083301	10/17/19 S	65,000	1.141	0	74,191	74,090	101
26083301	10/17/19 S	30,000	1.139	0	34,167	34,195	-28
26083301	10/17/19 S	15,000	1.139	0	17,089	17,098	-8
26083301	10/17/19 S	15,000	1.139	0	17,079	17,098	-19
26083301	10/18/19 S	10,100,000	1.136	0	11,474,547 *	11,512,475	-37,928
26083301	10/18/19 S	75,000	1.139	0	85,430	85,481	-51
26083301	10/18/19 S	35,000	1.141	0	39,927	39,891	36
26083301	10/18/19 S	20,000	1.141	0	22,825	22,795	30
26083301	10/22/19 S	30,000	1.135	0	34,064	34,153	-89
26083301	10/22/19 S	30,000	1.133	0	33,983	34,153	-170
26083301	10/22/19 S	155,000	1.129	0	174,956	176,456	-1,500
26083301	10/23/19 S	35,000	1.140	0	39,900	39,847	53
26083301	10/23/19 S	45,000	1.138	0	51,202	51,232	-30
26083301	10/24/19 S	30,000	1.139	0	34,178	34,157	21
26083301	10/24/19 S	30,000	1.134	0	34,022	34,157	-135
26083301	10/24/19 S	15,000	1.133	0	16,988	17,078	-91
26083301	10/24/19 S	65,000	1.134	0	73,724	74,006	-282
26083301	10/24/19 S	30,000	1.138	0	34,144	34,157	-13
26083301	10/24/19 S	60,000	1.135	0	68,079	68,313	-234
26083301	10/24/19 S	90,000	1.131	0	101,749	102,470	-720
26083301	10/25/19 S	35,000	1.134	0	39,703	39,336	368
26083301	10/25/19 S	35,000	1.134	0	39,703	39,336	368
26083301	10/25/19 S	30,000	1.134	0	34,031	33,716	315
26083301	10/25/19 S	40,000	1.134	0	45,375	44,955	420
26083301	10/25/19 S	65,000	1.128	0	73,298	73,052	246
26083301	10/28/19 S	20,000	1.115	0	22,297	22,445	-148
26083301	10/28/19 S	25,000	1.113	0	27,821	28,056	-235
26083301	10/28/19 S	80,000	1.114	0	89,138	89,779	-641
26083301	10/28/19 S	55,000	1.114	0	61,254	61,723	-469
26083301	10/29/19 S	20,000	1.117	0	22,331	22,383	-51
26083301	10/29/19 S	35,000	1.116	0	39,048	39,170	-121

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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	10/29/19 S	35,000	1.117	0	39,091	39,170	-79
26083301	10/29/19 S	385,000	1.115	0	429,380	431,055	-1,675
26083301	10/30/19 S	25,000	1.121	0	28,031	27,991	41
26083301	10/30/19 S	50,000	1.128	0	56,385	55,981	404
26083301	10/30/19 S	30,000	1.134	0	34,031	33,589	443
26083301	10/31/19 S	40,000	1.151	0	46,044	46,013	31
26083301	10/31/19 S	35,000	1.153	0	40,354	40,261	93
26083301	10/31/19 S	145,000	1.151	0	166,909	166,796	113
26083301	10/31/19 S	25,000	1.155	0	28,870	28,758	112
26083301	10/31/19 S	20,000	1.152	0	23,041	23,006	34
26083301	10/31/19 S	20,000	1.154	0	23,083	23,006	76
26083301	10/31/19 S	60,000	1.153	0	69,206	69,019	187
26083301	10/31/19 S	90,000	1.145	0	103,022	103,529	-507
26083301	11/01/19 S	10,000	1.150	0	11,503	11,443	60
26083301	11/04/19 S	20,000	1.130	0	22,603	22,689	-86
26083301	11/04/19 S	110,000	1.131	0	124,455	124,788	-333
26083301	11/04/19 S	140,000	1.132	0	158,419	158,821	-402
26083301	11/04/19 S	45,000	1.129	0	50,820	50,371	449
26083301	11/05/19 S	20,000	1.113	0	22,263	22,387	-125
26083301	11/05/19 S	20,000	1.116	0	22,316	22,387	-71
26083301	11/05/19 S	15,000	1.114	0	16,704	16,790	-86
26083301	11/06/19 S	20,000	1.124	0	22,475	22,420	55
26083301	11/06/19 S	25,000	1.124	0	28,105	28,025	81
26083301	11/06/19 S	20,000	1.124	0	22,481	22,420	61
26083301	11/06/19 S	35,000	1.125	0	39,370	39,235	135
26083301	11/06/19 S	160,000	1.120	0	179,250	179,359	-109
26083301	11/06/19 S	65,000	1.123	0	72,973	72,864	108
26083301	11/06/19 S	10,000	1.120	0	11,203	11,210	-7
26083301	11/06/19 S	20,000	1.123	0	22,453	22,420	33
26083301	11/07/19 S	50,000	1.104	0	55,195	55,033	162
26083301	11/07/19 S	30,000	1.104	0	33,117	33,020	97
26083301	11/07/19 S	15,000	1.101	0	16,519	16,510	9
26083301	11/07/19 S	15,000	1.104	0	16,554	16,510	44
26083301	11/07/19 S	30,000	1.105	0	33,164	33,020	144
26083301	11/07/19 S	25,000	1.102	0	27,539	27,517	22
26083301	11/08/19 S	30,000	1.103	0	33,094	32,903	191
26083301	11/12/19 S	140,000	1.098	0	153,777	153,548	229
	SUB-TOTAL OF SALES # 239			0	24,963,001	24,990,044	-27,049
	SUB-TOTAL			0	49,953,063	49,980,106	-27,049
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/12/19 B	150,000	0.966	0	144,869-	144,869	

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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	11/12/19 B	60,000	0.967	0	58,031-	58,031	
26083301	11/12/19 B	20,000	0.968	0	19,369-	19,369	
26083301	11/12/19 B	85,000	0.967	0	82,184-	82,184	
26083301	11/12/19 B	25,000	0.966	0	24,153-	24,153	
26083301	11/12/19 B	60,000	0.968	0	58,059-	58,059	
26083301	11/12/19 B	25,000	0.965	0	24,125-	24,125	
26083301	11/12/19 B	65,000	0.964	0	62,646-	62,646	
26083301	11/12/19 B	25,000	0.971	0	24,266-	24,266	
26083301	11/12/19 B	75,000	0.970	0	72,773-	72,773	
26083301	11/12/19 B	20,000	0.972	0	19,431-	19,431	
26083301	11/12/19 B	75,000	0.970	0	72,738-	72,738	
26083301	11/12/19 B	75,000	0.965	0	72,393-	72,393	
26083301	11/13/19 B	95,000	0.979	0	92,996-	92,996	
26083301	11/13/19 B	35,000	0.977	0	34,191-	34,191	
26083301	11/13/19 B	110,000	0.976	0	107,336-	107,336	
26083301	11/13/19 B	35,000	0.977	0	34,191-	34,191	
26083301	11/13/19 B	40,000	0.977	0	39,069-	39,069	
26083301	11/14/19 B	35,000	0.987	0	34,557-	34,557	
26083301	11/14/19 B	25,000	0.992	0	24,789-	24,789	
26083301	11/14/19 B	85,000	0.988	0	84,004-	84,004	
26083301	11/14/19 B	40,000	0.988	0	39,513-	39,513	
26083301	11/14/19 B	40,000	0.990	0	39,588-	39,588	
26083301	11/15/19 B	40,000	0.984	0	39,372-	39,372	
26083301	11/15/19 B	60,000	0.987	0	59,222-	59,222	
26083301	11/18/19 B	30,000	0.993	0	29,784-	29,784	
26083301	11/18/19 B	25,000	0.991	0	24,781-	24,781	
26083301	11/18/19 B	50,000	0.991	0	49,547-	49,547	
26083301	11/18/19 B	15,000	0.995	0	14,925-	14,925	
26083301	11/18/19 B	25,000	0.990	0	24,742-	24,742	
26083301	11/18/19 B	45,000	0.990	0	44,529-	44,529	
26083301	11/18/19 B	45,000	0.989	0	44,490-	44,490	
26083301	11/18/19 B	45,000	0.989	0	44,487-	44,487	
26083301	11/18/19 B	135,000	0.989	0	133,502-	133,502	
26083301	11/19/19 B	45,000	0.998	0	44,909-	44,909	
26083301	11/19/19 B	95,000	0.998	0	94,777-	94,777	
26083301	11/19/19 B	25,000	0.999	0	24,965-	24,965	
26083301	11/19/19 B	135,000	0.997	0	134,604-	134,604	
26083301	11/19/19 B	25,000	0.998	0	24,955-	24,955	
26083301	11/19/19 B	35,000	0.999	0	34,978-	34,978	
26083301	11/19/19 B	50,000	0.999	0	49,938-	49,938	
26083301	11/19/19 B	15,000	0.997	0	14,960-	14,960	
26083301	11/19/19 B	25,000	1.000	0	24,991-	24,991	
26083301	11/19/19 B	25,000	0.999	0	24,984-	24,984	
26083301	11/19/19 B	25,000	0.999	0	24,984-	24,984	
26083301	11/20/19 B	110,000	1.007	0	110,756-	110,756	
26083301	11/20/19 B	35,000	1.010	0	35,350-	35,350	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	11/20/19 B	30,000	1.007	0	30,202-	30,202	
26083301	11/21/19 B	20,000	1.004	0	20,081-	20,081	
26083301	11/21/19 B	95,000	1.005	0	95,460-	95,460	
26083301	11/21/19 B	45,000	1.000	0	45,007-	45,007	
26083301	11/21/19 B	20,000	1.004	0	20,090-	20,090	
26083301	11/21/19 B	105,000	1.003	0	105,279-	105,279	
26083301	11/21/19 B	15,000	1.006	0	15,089-	15,089	
26083301	11/21/19 B	20,000	1.000	0	20,009-	20,009	
26083301	11/21/19 B	20,000	1.003	0	20,069-	20,069	
26083301	11/21/19 B	35,000	1.002	0	35,074-	35,074	
26083301	11/25/19 B	30,000	1.009	0	30,263-	30,263	
26083301	11/25/19 B	25,000	1.011	0	25,270-	25,270	
26083301	11/25/19 B	20,000	1.010	0	20,200-	20,200	
26083301	11/25/19 B	20,000	1.011	0	20,216-	20,216	
26083301	11/26/19 B	75,000	1.016	0	76,184-	76,184	
26083301	11/26/19 B	35,000	1.016	0	35,552-	35,552	
26083301	11/26/19 B	30,000	1.016	0	30,473-	30,473	
26083301	11/29/19 B	415,000	1.008	0	418,242-	418,242	
26083301	12/02/19 B	15,000	0.994	0	14,910-	14,910	
26083301	12/02/19 B	5,000	0.996	0	4,981-	4,981	
26083301	12/02/19 B	35,000	0.996	0	34,866-	34,866	
26083301	12/03/19 B	25,000	1.006	0	25,145-	25,145	
26083301	12/03/19 B	20,000	1.019	0	20,382-	20,382	
26083301	12/04/19 B	15,000	1.003	0	15,040-	15,040	
26083301	12/04/19 B	30,000	1.002	0	30,056-	30,056	
26083301	12/04/19 B	25,000	1.006	0	25,152-	25,152	
26083301	12/04/19 B	50,000	1.004	0	50,217-	50,217	
26083301	12/04/19 B	20,000	1.005	0	20,097-	20,097	
26083301	12/05/19 B	75,000	0.999	0	74,918-	74,918	
26083301	12/05/19 B	40,000	1.002	0	40,069-	40,069	
26083301	12/05/19 B	45,000	1.000	0	45,014-	45,014	
26083301	12/05/19 B	10,000	1.002	0	10,020-	10,020	
26083301	12/05/19 B	70,000	1.002	0	70,142-	70,142	
26083301	12/05/19 B	20,000	1.002	0	20,031-	20,031	
26083301	12/05/19 B	75,000	1.001	0	75,059-	75,059	
26083301	12/06/19 B	25,000	0.995	0	24,871-	24,871	
26083301	12/06/19 B	30,000	0.992	0	29,771-	29,771	
26083301	12/06/19 B	20,000	0.990	0	19,809-	19,809	
26083301	12/06/19 B	20,000	0.993	0	19,850-	19,850	
26083301	12/06/19 B	35,000	0.992	0	34,727-	34,727	
26083301	12/06/19 B	15,000	0.992	0	14,880-	14,880	
26083301	12/09/19 B	25,000	0.996	0	24,891-	24,891	
26083301	12/10/19 B	65,000	1.003	0	65,213-	65,213	
26083301	12/11/19 B	15,000	1.005	0	15,075-	15,075	
26083301	12/11/19 B	15,000	1.004	0	15,068-	15,068	
26083301	12/12/19 B	120,000	0.982	0	117,797-	117,797	

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	12/12/19 B	35,000	0.985	0	34,470-	34,470	
26083301	12/12/19 B	15,000	0.986	0	14,782-	14,782	
26083301	12/12/19 B	20,000	0.983	0	19,669-	19,669	
26083301	12/12/19 B	35,000	0.985	0	34,483-	34,483	
26083301	12/12/19 B	20,000	0.984	0	19,675-	19,675	
26083301	12/13/19 B	15,000	0.996	0	14,937-	14,937	
26083301	12/16/19 B	20,000	0.987	0	19,745-	19,745	
26083301	12/17/19 B	45,000	0.986	0	44,353-	44,353	
26083301	12/17/19 B	60,000	0.989	0	59,360-	59,360	
26083301	12/17/19 B	35,000	0.990	0	34,634-	34,634	
26083301	12/18/19 B	90,000	0.979	0	88,073-	88,073	
26083301	12/18/19 B	20,000	0.979	0	19,584-	19,584	
26083301	12/18/19 B	30,000	0.977	0	29,320-	29,320	
26083301	12/18/19 B	20,000	0.979	0	19,570-	19,570	
26083301	12/18/19 B	20,000	0.979	0	19,588-	19,588	
26083301	12/18/19 B	45,000	0.978	0	44,023-	44,023	
26083301	12/18/19 B	45,000	0.978	0	43,988-	43,988	
26083301	12/18/19 B	20,000	0.979	0	19,572-	19,572	
26083301	12/18/19 B	45,000	0.978	0	44,002-	44,002	
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
26083301	12/19/19 B	50,000	0.975	0	48,750-	48,750	
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
26083301	12/19/19 B	60,000	0.975	0	58,500-	58,500	
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
26083301	12/19/19 B	45,000	0.975	0	43,875-	43,875	
26083301	12/19/19 B	20,000	0.975	0	19,500-	19,500	
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
26083301	12/19/19 B	100,000	0.976	0	97,563-	97,563	
26083301	12/19/19 B	20,000	0.976	0	19,513-	19,513	
26083301	12/19/19 B	40,000	0.976	0	39,025-	39,025	
26083301	12/19/19 B	25,000	0.976	0	24,391-	24,391	
26083301	12/19/19 B	15,000	0.974	0	14,606-	14,606	
26083301	12/19/19 B	20,000	0.974	0	19,475-	19,475	
26083301	12/19/19 B	20,000	0.974	0	19,475-	19,475	
26083301	12/19/19 B	10,000	0.974	0	9,738-	9,738	
26083301	12/19/19 B	20,000	0.975	0	19,506-	19,506	
26083301	12/19/19 B	35,000	0.979	0	34,278-	34,278	
26083301	12/19/19 B	65,000	0.979	0	63,659-	63,659	
26083301	12/19/19 B	25,000	0.980	0	24,497-	24,497	
26083301	12/19/19 B	45,000	0.983	0	44,213-	44,213	
26083301	12/20/19 B	20,000	0.978	0	19,556-	19,556	

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	12/31/19 B	330,000	0.971	0	320,422-	320,422	
	SUB-TOTAL OF BUYS # 140			0	6,336,484	6,336,484	
26083301	11/12/19 S	15,000	0.967	0	14,503	14,511	-8
26083301	11/12/19 S	185,000	0.973	0	180,021	179,469	552
26083301	11/12/19 S	465,000	0.973	0	452,485	451,098	1,387
26083301	11/13/19 S	110,000	0.976	0	107,336	106,711	624
26083301	11/13/19 S	20,000	0.978	0	19,557	19,402	155
26083301	11/13/19 S	85,000	0.975	0	82,842	82,459	383
26083301	11/13/19 S	195,000	0.976	0	190,232	191,109	-878
26083301	11/14/19 S	20,000	0.991	0	19,828	19,601	227
26083301	11/14/19 S	55,000	0.988	0	54,319	53,903	416
26083301	11/14/19 S	125,000	0.986	0	123,237	122,506	731
26083301	11/15/19 S	60,000	0.988	0	59,259	59,179	80
26083301	11/15/19 S	65,000	0.986	0	64,116	64,111	6
26083301	11/18/19 S	30,000	0.992	0	29,770	29,590	181
26083301	11/18/19 S	10,000	0.990	0	9,903	9,896	7
26083301	11/18/19 S	230,000	0.989	0	227,368	228,726	-1,359
26083301	11/18/19 S	40,000	0.989	0	39,561	39,778	-218
26083301	11/18/19 S	25,000	0.990	0	24,750	25,021	-271
26083301	11/19/19 S	50,000	0.999	0	49,969	49,723	246
26083301	11/19/19 S	80,000	0.998	0	79,838	79,557	281
26083301	11/19/19 S	85,000	0.999	0	84,914	84,529	384
26083301	11/20/19 S	25,000	1.006	0	25,152	24,962	190
26083301	11/20/19 S	15,000	1.010	0	15,150	14,977	173
26083301	11/20/19 S	95,000	1.010	0	95,935	94,857	1,078
26083301	11/20/19 S	45,000	1.010	0	45,450	44,932	518
26083301	11/20/19 S	30,000	1.007	0	30,202	29,955	247
26083301	11/21/19 S	40,000	1.004	0	40,163	40,034	128
26083301	11/21/19 S	30,000	1.001	0	30,028	30,026	3
26083301	11/21/19 S	90,000	1.004	0	90,316	90,077	240
26083301	11/21/19 S	40,000	1.000	0	40,006	40,034	-28
26083301	11/21/19 S	55,000	1.002	0	55,086	55,047	39
26083301	11/21/19 S	20,000	1.003	0	20,053	20,017	36
26083301	11/21/19 S	30,000	1.002	0	30,070	30,026	45
26083301	11/21/19 S	20,000	1.004	0	20,075	20,017	58
26083301	11/22/19 S	65,000	1.008	0	65,488	65,055	432
26083301	11/22/19 S	140,000	1.006	0	140,788	140,119	668
26083301	11/25/19 S	40,000	1.010	0	40,416	40,163	253
26083301	11/25/19 S	25,000	1.009	0	25,230	25,102	129
26083301	11/25/19 S	110,000	1.010	0	111,100	110,447	653
26083301	11/25/19 S	50,000	1.008	0	50,395	50,203	191
26083301	11/26/19 S	20,000	1.016	0	20,325	20,259	66
26083301	11/26/19 S	35,000	1.017	0	35,591	35,453	138
26083301	11/26/19 S	20,000	1.016	0	20,322	20,259	63

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	11/26/19 S	15,000	1.016	0	15,239	15,194	45
26083301	12/02/19 S	25,000	0.993	0	24,829	25,187	-358
26083301	12/02/19 S	200,000	0.994	0	198,836	201,496	-2,660
26083301	12/03/19 S	30,000	1.021	0	30,638	30,239	398
26083301	12/04/19 S	20,000	1.004	0	20,081	20,137	-56
26083301	12/04/19 S	25,000	1.004	0	25,098	25,171	-74
26083301	12/04/19 S	50,000	1.003	0	50,172	50,343	-171
26083301	12/05/19 S	20,000	1.002	0	20,034	20,082	-48
26083301	12/05/19 S	75,000	0.999	0	74,930	75,306	-376
26083301	12/05/19 S	20,000	1.002	0	20,038	20,082	-44
26083301	12/05/19 S	140,000	0.997	0	139,639	140,571	-931
26083301	12/05/19 S	20,000	0.996	0	19,922	20,082	-160
26083301	12/05/19 S	30,000	1.000	0	29,992	30,040	-48
26083301	12/06/19 S	30,000	0.992	0	29,767	30,039	-272
26083301	12/06/19 S	20,000	0.993	0	19,869	20,026	-157
26083301	12/09/19 S	15,000	0.998	0	14,965	15,016	-51
26083301	12/09/19 S	70,000	0.996	0	69,727	70,073	-347
26083301	12/09/19 S	25,000	0.997	0	24,914	25,026	-112
26083301	12/10/19 S	25,000	0.996	0	24,895	25,033	-138
26083301	12/10/19 S	25,000	1.001	0	25,023	25,033	-10
26083301	12/10/19 S	45,000	0.995	0	44,771	45,059	-288
26083301	12/10/19 S	55,000	0.996	0	54,785	55,073	-287
26083301	12/11/19 S	75,000	1.005	0	75,352	75,119	232
26083301	12/11/19 S	35,000	1.007	0	35,230	35,056	174
26083301	12/11/19 S	35,000	1.003	0	35,120	35,056	65
26083301	12/11/19 S	20,000	1.005	0	20,093	20,032	61
26083301	12/12/19 S	20,000	0.986	0	19,713	19,838	-124
26083301	12/12/19 S	75,000	0.986	0	73,913	74,391	-478
26083301	12/12/19 S	20,000	0.987	0	19,734	19,838	-103
26083301	12/12/19 S	35,000	0.986	0	34,519	34,716	-197
26083301	12/12/19 S	30,000	1.000	0	29,991	29,756	234
26083301	12/12/19 S	40,000	0.986	0	39,419	39,675	-257
26083301	12/12/19 S	30,000	0.986	0	29,588	29,756	-169
26083301	12/13/19 S	15,000	0.999	0	14,991	14,882	109
26083301	12/16/19 S	20,000	0.987	0	19,748	19,834	-87
26083301	12/17/19 S	25,000	0.989	0	24,730	24,758	-28
26083301	12/17/19 S	25,000	0.989	0	24,730	24,758	-28
26083301	12/17/19 S	25,000	0.989	0	24,730	24,758	-28
26083301	12/17/19 S	25,000	0.989	0	24,730	24,758	-28
26083301	12/17/19 S	50,000	0.989	0	49,461	49,517	-56
26083301	12/17/19 S	30,000	0.989	0	29,677	29,710	-33
26083301	12/17/19 S	30,000	0.989	0	29,677	29,710	-33
26083301	12/17/19 S	45,000	0.988	0	44,445	44,565	-120
26083301	12/17/19 S	25,000	0.990	0	24,742	24,758	-16
26083301	12/17/19 S	15,000	0.987	0	14,801	14,855	-54
26083301	12/17/19 S	55,000	0.985	0	54,181	53,732	449

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	12/18/19 S	75,000	0.980	0	73,465	73,271	194
26083301	12/18/19 S	105,000	0.986	0	103,491	102,579	911
26083301	12/18/19 S	35,000	0.979	0	34,258	34,193	65
26083301	12/19/19 S	770,000	0.980	0	754,480	752,248	2,232
26083301	12/19/19 S	100,000	0.980	0	97,996	97,800	196
26083301	12/19/19 S	55,000	0.981	0	53,943	53,790	153
26083301	12/19/19 S	15,000	0.982	0	14,726	14,670	56
26083301	12/19/19 S	20,000	0.982	0	19,634	19,560	74
26083301	12/19/19 S	30,000	0.982	0	29,452	29,340	112
26083301	12/19/19 S	25,000	0.977	0	24,428	24,450	-22
26083301	12/19/19 S	20,000	0.981	0	19,616	19,560	56
26083301	12/19/19 S	45,000	0.983	0	44,213	44,010	203
26083301	12/23/19 S	20,000	0.979	0	19,581	19,556	25
	SUB-TOTAL OF SALES # 101			0	6,021,911	6,016,063	5,842
	SUB-TOTAL			0	12,358,395	12,352,547	5,842
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/12/19 B	5,000	0.990	0	4,950-	4,950	
26083301	08/12/19 B	115,000	0.999	0	114,838-	114,838	
26083301	08/13/19 B	40,000	0.998	0	39,913-	39,913	
26083301	08/13/19 B	65,000	0.993	0	64,538-	64,538	
26083301	08/13/19 B	90,000	0.999	0	89,930-	89,930	
26083301	08/14/19 B	95,000	1.004	0	95,341-	95,341	
26083301	08/19/19 B	20,000	1.002	0	20,038-	20,038	
26083301	08/20/19 B	55,000	1.007	0	55,387-	55,387	
26083301	08/20/19 B	70,000	1.007	0	70,470-	70,470	
26083301	08/20/19 B	15,000	1.007	0	15,105-	15,105	
26083301	08/22/19 B	55,000	1.004	0	55,249-	55,249	
26083301	08/23/19 B	80,000	1.005	0	80,425-	80,425	
26083301	08/27/19 B	25,000	1.010	0	25,262-	25,262	
26083301	08/30/19 B	990,000	1.011	0	1,001,331-	1,001,331	
26083301	09/03/19 B	65,000	1.015	0	65,990-	65,990	
26083301	09/03/19 B	150,000	1.014	0	152,108-	152,108	
26083301	09/03/19 B	75,000	1.015	0	76,148-	76,148	
26083301	09/05/19 B	55,000	1.004	0	55,236-	55,236	
26083301	09/09/19 B	75,000	1.001	0	75,094-	75,094	
26083301	09/11/19 B	130,000	0.989	0	128,598-	128,598	
26083301	09/12/19 B	45,000	0.986	0	44,388-	44,388	
26083301	09/13/19 B	30,000	0.976	0	29,264-	29,264	
26083301	09/16/19 B	45,000	0.981	0	44,130-	44,130	
26083301	09/16/19 B	25,000	0.981	0	24,521-	24,521	
26083301	09/16/19 B	30,000	0.981	0	29,423-	29,423	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	09/17/19 B	20,000	0.983	0	19,666-	19,666	
26083301	09/17/19 B	40,000	0.984	0	39,363-	39,363	
26083301	09/17/19 B	50,000	0.983	0	49,172-	49,172	
26083301	09/19/19 B	55,000	0.986	0	54,201-	54,201	
26083301	09/20/19 B	40,000	0.991	0	39,653-	39,653	
26083301	09/20/19 B	30,000	0.991	0	29,728-	29,728	
26083301	09/23/19 B	70,000	0.991	0	69,357-	69,357	
26083301	09/24/19 B	135,000	0.998	0	134,726-	134,726	
26083301	09/24/19 B	45,000	0.999	0	44,937-	44,937	
26083301	09/24/19 B	45,000	0.998	0	44,923-	44,923	
26083301	09/26/19 B	30,000	0.993	0	29,796-	29,796	
26083301	09/27/19 B	35,000	0.993	0	34,754-	34,754	
26083301	09/27/19 B	75,000	0.992	0	74,414-	74,414	
26083301	09/27/19 B	125,000	0.995	0	124,336-	124,336	
26083301	09/30/19 B	220,000	0.996	0	219,038-	219,038	
26083301	10/01/19 B	20,000	0.999	0	19,981-	19,981	
26083301	10/02/19 B	120,000	1.002	0	120,281-	120,281	
26083301	10/07/19 B	75,000	1.007	0	75,492-	75,492	
26083301	10/08/19 B	45,000	1.007	0	45,323-	45,323	
26083301	10/09/19 B	55,000	1.006	0	55,335-	55,335	
26083301	10/10/19 B	110,000	0.997	0	109,622-	109,622	
26083301	10/10/19 B	130,000	0.997	0	129,553-	129,553	
26083301	10/10/19 B	115,000	0.997	0	114,605-	114,605	
26083301	10/10/19 B	40,000	1.000	0	40,009-	40,009	
26083301	10/16/19 B	90,000	0.989	0	89,030-	89,030	
26083301	10/16/19 B	65,000	0.989	0	64,299-	64,299	
26083301	10/16/19 B	100,000	0.989	0	98,922-	98,922	
26083301	10/16/19 B	75,000	0.989	0	74,191-	74,191	
26083301	10/16/19 B	55,000	0.989	0	54,407-	54,407	
26083301	10/17/19 B	120,000	0.989	0	118,688-	118,688	
26083301	10/17/19 B	45,000	0.989	0	44,508-	44,508	
26083301	10/17/19 B	55,000	0.989	0	54,398-	54,398	
26083301	10/17/19 B	55,000	0.989	0	54,398-	54,398	
26083301	10/17/19 B	40,000	0.990	0	39,594-	39,594	
26083301	10/17/19 B	45,000	0.988	0	44,480-	44,480	
26083301	10/17/19 B	75,000	0.989	0	74,145-	74,145	
26083301	10/18/19 B	45,000	0.989	0	44,515-	44,515	
26083301	10/23/19 B	55,000	0.989	0	54,398-	54,398	
26083301	10/24/19 B	80,000	0.988	0	79,038-	79,038	
26083301	10/24/19 B	155,000	0.988	0	153,063-	153,063	
26083301	10/25/19 B	45,000	0.985	0	44,300-	44,300	
26083301	10/25/19 B	25,000	0.985	0	24,617-	24,617	
26083301	10/29/19 B	95,000	0.981	0	93,182-	93,182	
26083301	10/30/19 B	80,000	0.987	0	78,944-	78,944	
26083301	10/31/19 B	45,000	0.993	0	44,691-	44,691	
26083301	10/31/19 B	35,000	0.990	0	34,650-	34,650	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/31/19 B	50,000	0.995	0	49,727-	49,727	
26083301	11/01/19 B	25,000	0.994	0	24,848-	24,848	
26083301	11/01/19 B	35,000	0.993	0	34,770-	34,770	
26083301	11/04/19 B	370,000	0.986	0	364,869-	364,869	
26083301	11/05/19 B	35,000	0.979	0	34,251-	34,251	
26083301	11/06/19 B	65,000	0.983	0	63,898-	63,898	
26083301	11/06/19 B	80,000	0.982	0	78,550-	78,550	
26083301	11/07/19 B	130,000	0.973	0	126,547-	126,547	
26083301	11/08/19 B	125,000	0.974	0	121,797-	121,797	
26083301	11/08/19 B	30,000	0.974	0	29,231-	29,231	
	SUB-TOTAL OF BUYS # 81			0	6,566,888	6,566,888	
26083301	08/12/19 S	35,000	0.997	0	34,907	34,908	-1
26083301	08/12/19 S	20,000	0.998	0	19,963	19,947	16
26083301	08/12/19 S	65,000	0.998	0	64,898	65,012	-113
26083301	08/13/19 S	65,000	0.995	0	64,675	64,828	-153
26083301	08/13/19 S	80,000	0.995	0	79,581	79,789	-208
26083301	08/19/19 S	90,000	1.002	0	90,169	90,035	134
26083301	08/20/19 S	145,000	1.006	0	145,929	145,692	237
26083301	08/21/19 S	30,000	1.004	0	30,105	30,138	-33
26083301	08/26/19 S	90,000	1.008	0	90,745	90,430	316
26083301	08/26/19 S	35,000	1.008	0	35,284	35,167	117
26083301	08/27/19 S	30,000	1.010	0	30,314	30,200	114
26083301	09/03/19 S	660,000	1.015	0	669,668	667,909	1,759
26083301	09/04/19 S	195,000	1.015	0	197,971	197,222	748
26083301	09/04/19 S	35,000	1.014	0	35,492	34,774	718
26083301	09/05/19 S	50,000	1.005	0	50,271	50,570	-298
26083301	09/05/19 S	130,000	1.005	0	130,640	131,482	-842
26083301	09/09/19 S	35,000	1.000	0	35,011	35,335	-325
26083301	09/10/19 S	350,000	0.990	0	346,568	353,355	-6,786
26083301	09/11/19 S	75,000	0.989	0	74,180	74,176	4
26083301	09/12/19 S	55,000	0.986	0	54,205	54,544	-339
26083301	09/13/19 S	35,000	0.976	0	34,141	34,596	-455
26083301	09/16/19 S	45,000	0.981	0	44,156	44,319	-163
26083301	09/16/19 S	65,000	0.979	0	63,647	64,016	-370
26083301	09/17/19 S	75,000	0.984	0	73,816	73,818	-1
26083301	09/18/19 S	45,000	0.986	0	44,353	44,291	62
26083301	09/19/19 S	30,000	0.986	0	29,583	29,541	42
26083301	09/19/19 S	35,000	0.986	0	34,524	34,464	60
26083301	09/20/19 S	65,000	0.987	0	64,152	64,195	-43
26083301	09/23/19 S	65,000	0.992	0	64,502	64,286	216
26083301	09/24/19 S	85,000	0.994	0	84,522	84,780	-258
26083301	09/24/19 S	80,000	0.998	0	79,803	79,602	201
26083301	09/27/19 S	45,000	0.993	0	44,663	44,776	-114
26083301	09/30/19 S	195,000	0.995	0	194,086	194,107	-21

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	10/01/19 S	110,000	0.998	0	109,789	109,496	293
26083301	10/02/19 S	45,000	1.003	0	45,148	45,055	92
26083301	10/10/19 S	250,000	0.998	0	249,600	250,011	-411
26083301	10/10/19 S	225,000	0.997	0	224,341	224,671	-330
26083301	10/10/19 S	180,000	0.998	0	179,634	179,737	-102
26083301	10/15/19 S	80,000	0.988	0	79,000	79,883	-883
26083301	10/16/19 S	105,000	0.989	0	103,852	104,136	-284
26083301	10/17/19 S	35,000	0.989	0	34,617	34,663	-45
26083301	10/17/19 S	30,000	0.989	0	29,672	29,711	-39
26083301	10/17/19 S	95,000	0.988	0	93,902	94,073	-171
26083301	10/18/19 S	425,000	0.989	0	420,385	420,904	-519
26083301	10/18/19 S	35,000	0.989	0	34,623	34,658	-36
26083301	10/18/19 S	45,000	0.990	0	44,529	44,561	-32
26083301	10/24/19 S	35,000	0.987	0	34,543	34,614	-71
26083301	10/24/19 S	35,000	0.988	0	34,563	34,614	-52
26083301	10/24/19 S	65,000	0.988	0	64,188	64,283	-96
26083301	10/24/19 S	130,000	0.988	0	128,436	128,217	219
26083301	10/25/19 S	65,000	0.987	0	64,157	64,240	-83
26083301	10/28/19 S	145,000	0.980	0	142,145	143,304	-1,159
26083301	10/29/19 S	35,000	0.981	0	34,344	34,520	-176
26083301	10/29/19 S	30,000	0.981	0	29,435	29,589	-153
26083301	10/29/19 S	115,000	0.981	0	112,826	113,443	-617
26083301	10/30/19 S	25,000	0.983	0	24,574	24,661	-87
26083301	10/30/19 S	70,000	0.982	0	68,731	69,052	-321
26083301	10/31/19 S	25,000	0.993	0	24,836	24,795	41
26083301	11/01/19 S	65,000	0.991	0	64,380	64,505	-124
26083301	11/04/19 S	470,000	0.987	0	463,648	463,941	-293
26083301	11/06/19 S	205,000	0.982	0	201,268	201,675	-406
26083301	11/07/19 S	100,000	0.973	0	97,313	97,344	-31
26083301	11/08/19 S	40,000	0.971	0	38,855	38,969	-114
26083301	11/12/19 S	145,000	0.972	0	140,877	141,262	-386
	SUB-TOTAL OF SALES # 64			0	6,554,735	6,566,891	-12,152
	SUB-TOTAL			0	13,121,623	13,133,779	-12,152
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/11/19 B	505,000	0.998	0	503,722-	503,722	
26083301	02/12/19 B	620,000	0.995	0	616,596-	616,596	
26083301	02/13/19 B	80,000	0.993	0	79,400-	79,400	
26083301	02/14/19 B	30,000	0.997	0	29,911-	29,911	
26083301	02/14/19 B	70,000	0.997	0	69,770-	69,770	
26083301	02/15/19 B	80,000	0.996	0	79,713-	79,713	
26083301	02/15/19 B	25,000	0.997	0	24,914-	24,914	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	02/19/19 B	200,000	0.998	0	199,617-	199,617	
26083301	02/19/19 B	85,000	0.999	0	84,920-	84,920	
26083301	02/19/19 B	35,000	0.999	0	34,967-	34,967	
26083301	02/22/19 B	120,000	0.998	0	119,700-	119,700	
26083301	02/25/19 B	30,000	0.995	0	29,855-	29,855	
26083301	02/26/19 B	80,000	0.999	0	79,913-	79,913	
26083301	02/26/19 B	20,000	0.999	0	19,981-	19,981	
26083301	02/27/19 B	20,000	0.997	0	19,938-	19,938	
26083301	02/27/19 B	25,000	0.996	0	24,887-	24,887	
26083301	02/28/19 B	50,000	0.993	0	49,641-	49,641	
26083301	02/28/19 B	475,000	0.993	0	471,512-	471,512	
26083301	02/28/19 B	60,000	0.993	0	59,606-	59,606	
26083301	02/28/19 B	55,000	0.994	0	54,648-	54,648	
26083301	03/01/19 B	90,000	0.990	0	89,086-	89,086	
26083301	03/04/19 B	40,000	0.990	0	39,581-	39,581	
26083301	03/05/19 B	75,000	0.992	0	74,391-	74,391	
26083301	03/07/19 B	40,000	0.999	0	39,944-	39,944	
26083301	03/12/19 B	720,000	1.002	0	721,238-	721,238	
26083301	03/12/19 B	40,000	1.000	0	40,003-	40,003	
26083301	03/12/19 B	60,000	1.002	0	60,122-	60,122	
26083301	03/18/19 B	45,000	1.003	0	45,120-	45,120	
26083301	03/19/19 B	10,000	1.002	0	10,015-	10,015	
26083301	03/19/19 B	35,000	1.001	0	35,038-	35,038	
26083301	03/19/19 B	25,000	1.002	0	25,047-	25,047	
26083301	03/19/19 B	70,000	1.000	0	69,973-	69,973	
26083301	03/20/19 B	50,000	1.003	0	50,156-	50,156	
26083301	03/20/19 B	30,000	1.003	0	30,091-	30,091	
26083301	03/21/19 B	130,000	1.009	0	131,138-	131,138	
26083301	03/21/19 B	60,000	1.010	0	60,572-	60,572	
26083301	03/21/19 B	60,000	1.010	0	60,572-	60,572	
26083301	03/21/19 B	60,000	1.010	0	60,572-	60,572	
26083301	03/21/19 B	45,000	1.008	0	45,341-	45,341	
26083301	03/25/19 B	165,000	1.017	0	167,759-	167,759	
26083301	03/26/19 B	70,000	1.018	0	71,225-	71,225	
26083301	03/27/19 B	30,000	1.022	0	30,652-	30,652	
26083301	03/28/19 B	40,000	1.021	0	40,839-	40,839	
26083301	03/29/19 B	45,000	1.019	0	45,861-	45,861	
26083301	03/29/19 B	45,000	1.018	0	45,805-	45,805	
26083301	03/29/19 B	275,000	1.019	0	280,199-	280,199	
26083301	04/03/19 B	35,000	1.010	0	35,334-	35,334	
26083301	04/04/19 B	45,000	1.010	0	45,443-	45,443	
26083301	04/08/19 B	75,000	1.011	0	75,797-	75,797	
26083301	04/09/19 B	55,000	1.011	0	55,597-	55,597	
26083301	04/09/19 B	75,000	1.012	0	75,867-	75,867	
26083301	04/10/19 B	35,000	1.013	0	35,454-	35,454	
26083301	04/11/19 B	75,000	1.011	0	75,797-	75,797	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
26083301	04/12/19 B	60,000	1.007	0	60,398-	60,398	
26083301	04/15/19 B	45,000	1.006	0	45,292-	45,292	
26083301	04/16/19 B	40,000	1.004	0	40,175-	40,175	
26083301	04/22/19 B	120,000	1.004	0	120,469-	120,469	
26083301	04/23/19 B	45,000	1.005	0	45,221-	45,221	
26083301	04/24/19 B	40,000	1.009	0	40,356-	40,356	
26083301	04/25/19 B	35,000	1.008	0	35,273-	35,273	
26083301	04/25/19 B	20,000	1.008	0	20,159-	20,159	
26083301	04/29/19 B	35,000	1.009	0	35,306-	35,306	
26083301	04/29/19 B	80,000	1.008	0	80,675-	80,675	
26083301	04/30/19 B	700,000	1.010	0	707,191-	707,191	
26083301	05/10/19 B	35,000	1.015	0	35,526-	35,526	
26083301	05/10/19 B	55,000	1.017	0	55,937-	55,937	
26083301	05/10/19 B	50,000	1.016	0	50,805-	50,805	
	SUB-TOTAL OF BUYS # 67			0	6,795,623	6,795,623	
26083301	02/11/19 S	35,000	0.997	0	34,907	34,847	60
26083301	02/11/19 S	70,000	0.997	0	69,820	69,693	126
26083301	02/12/19 S	50,000	0.995	0	49,758	49,781	-23
26083301	02/13/19 S	380,000	0.993	0	377,150	378,334	-1,184
26083301	02/21/19 S	70,000	0.994	0	69,593	69,773	-181
26083301	02/26/19 S	160,000	0.998	0	159,750	159,209	541
26083301	02/28/19 S	25,000	0.994	0	24,855	24,888	-33
26083301	02/28/19 S	45,000	0.993	0	44,670	44,799	-129
26083301	03/06/19 S	400,000	0.995	0	397,813	398,023	-211
26083301	03/06/19 S	200,000	0.995	0	198,930	199,012	-82
26083301	03/12/19 S	40,000	1.000	0	40,003	39,899	104
26083301	03/13/19 S	40,000	1.001	0	40,038	39,899	138
26083301	03/13/19 S	25,000	1.002	0	25,039	24,937	102
26083301	03/15/19 S	50,000	1.002	0	50,117	49,874	243
26083301	03/15/19 S	100,000	1.002	0	100,234	99,748	486
26083301	03/15/19 S	120,000	1.003	0	120,394	119,697	696
26083301	03/18/19 S	20,000	1.002	0	20,036	19,952	84
26083301	03/18/19 S	235,000	1.002	0	235,551	234,435	1,115
26083301	03/18/19 S	100,000	1.002	0	100,250	99,775	475
26083301	03/19/19 S	20,000	1.001	0	20,028	19,955	73
26083301	03/19/19 S	260,000	1.001	0	260,213	259,415	799
26083301	03/19/19 S	75,000	1.001	0	75,082	75,259	-177
26083301	03/20/19 S	50,000	1.002	0	50,117	49,902	215
26083301	03/21/19 S	50,000	1.007	0	50,350	50,011	339
26083301	03/22/19 S	250,000	1.015	0	253,730	250,054	3,676
26083301	03/22/19 S	25,000	1.016	0	25,406	25,005	401
26083301	03/25/19 S	140,000	1.019	0	142,652	140,252	2,401
26083301	03/26/19 S	215,000	1.018	0	218,754	215,532	3,222
26083301	03/26/19 S	50,000	1.017	0	50,852	50,124	728

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	03/27/19 S	65,000	1.021	0	66,391	65,188	1,204
26083301	03/27/19 S	90,000	1.022	0	91,955	90,260	1,695
26083301	03/28/19 S	55,000	1.020	0	56,100	55,387	713
26083301	04/11/19 S	35,000	1.011	0	35,386	35,274	112
26083301	04/15/19 S	295,000	1.006	0	296,752	297,290	-539
26083301	04/15/19 S	40,000	1.006	0	40,241	40,311	-70
26083301	04/16/19 S	195,000	1.003	0	195,617	196,498	-881
26083301	04/17/19 S	325,000	1.003	0	325,876	327,497	-1,621
26083301	04/17/19 S	100,000	1.003	0	100,281	100,768	-487
26083301	04/23/19 S	440,000	1.005	0	442,166	443,173	-1,007
26083301	04/24/19 S	100,000	1.009	0	100,906	100,729	177
26083301	04/25/19 S	50,000	1.008	0	50,398	50,367	32
26083301	04/26/19 S	110,000	1.011	0	111,169	110,807	362
26083301	04/29/19 S	65,000	1.008	0	65,488	65,489	-1
26083301	04/29/19 S	80,000	1.007	0	80,575	80,602	-27
26083301	04/29/19 S	70,000	1.008	0	70,585	70,527	59
26083301	04/29/19 S	160,000	1.008	0	161,275	161,456	-181
26083301	05/07/19 S	245,000	1.014	0	248,531	247,230	1,302
26083301	05/08/19 S	435,000	1.012	0	440,268	438,959	1,309
26083301	05/09/19 S	45,000	1.016	0	45,738	45,410	329
26083301	05/10/19 S	50,000	1.015	0	50,742	50,560	183
26083301	05/14/19 S	425,000	1.018	0	432,836	429,757	3,079
	SUB-TOTAL OF SALES # 51			0	6,815,368	6,795,623	19,745
	SUB-TOTAL			0	13,610,991	13,591,246	19,745
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/13/19 B	40,000	0.997	0	39,894-	39,894	
26083301	05/14/19 B	420,000	0.997	0	418,669-	418,669	
26083301	05/15/19 B	185,000	1.000	0	184,971-	184,971	
26083301	05/16/19 B	110,000	0.998	0	109,742-	109,742	
26083301	05/16/19 B	85,000	0.998	0	84,801-	84,801	
26083301	05/16/19 B	40,000	0.998	0	39,900-	39,900	
26083301	05/20/19 B	65,000	0.997	0	64,797-	64,797	
26083301	05/20/19 B	50,000	0.998	0	49,887-	49,887	
26083301	05/20/19 B	30,000	0.998	0	29,944-	29,944	
26083301	05/20/19 B	90,000	0.998	0	89,789-	89,789	
26083301	05/20/19 B	65,000	0.997	0	64,792-	64,792	
26083301	05/22/19 B	60,000	1.000	0	59,972-	59,972	
26083301	05/22/19 B	60,000	1.000	0	59,972-	59,972	
26083301	05/22/19 B	345,000	1.000	0	344,838-	344,838	
26083301	05/28/19 B	70,000	1.010	0	70,711-	70,711	
26083301	05/28/19 B	85,000	1.010	0	85,823-	85,823	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	05/29/19 B	50,000	1.013	0	50,648-	50,648	
26083301	05/31/19 B	740,000	1.021	0	755,494-	755,494	
26083301	05/31/19 B	25,000	1.018	0	25,449-	25,449	
26083301	06/04/19 B	35,000	1.021	0	35,744-	35,744	
26083301	06/04/19 B	35,000	1.023	0	35,804-	35,804	
26083301	06/05/19 B	90,000	1.024	0	92,180-	92,180	
26083301	06/05/19 B	30,000	1.023	0	30,684-	30,684	
26083301	06/06/19 B	50,000	1.024	0	51,203-	51,203	
26083301	06/06/19 B	30,000	1.024	0	30,722-	30,722	
26083301	06/11/19 B	35,000	1.021	0	35,722-	35,722	
26083301	06/12/19 B	75,000	1.023	0	76,711-	76,711	
26083301	06/14/19 B	30,000	1.025	0	30,755-	30,755	
26083301	06/18/19 B	310,000	1.028	0	318,707-	318,707	
26083301	06/19/19 B	230,000	1.031	0	237,125-	237,125	
26083301	06/20/19 B	90,000	1.034	0	93,066-	93,066	
26083301	06/24/19 B	255,000	1.032	0	263,138-	263,138	
26083301	06/25/19 B	190,000	1.034	0	196,561-	196,561	
26083301	06/28/19 B	375,000	1.033	0	387,539-	387,539	
26083301	07/01/19 B	45,000	1.030	0	46,336-	46,336	
26083301	07/02/19 B	65,000	1.035	0	67,295-	67,295	
26083301	07/08/19 B	50,000	1.031	0	51,555-	51,555	
26083301	07/09/19 B	40,000	1.029	0	41,144-	41,144	
26083301	07/10/19 B	65,000	1.029	0	66,869-	66,869	
26083301	07/11/19 B	170,000	1.021	0	173,546-	173,546	
26083301	07/16/19 B	65,000	1.024	0	66,554-	66,554	
26083301	07/17/19 B	20,000	1.027	0	20,531-	20,531	
26083301	07/18/19 B	25,000	1.030	0	25,738-	25,738	
26083301	07/23/19 B	60,000	1.027	0	61,613-	61,613	
26083301	07/23/19 B	65,000	1.027	0	66,747-	66,747	
26083301	07/23/19 B	185,000	1.027	0	189,972-	189,972	
26083301	07/24/19 B	150,000	1.029	0	154,313-	154,313	
26083301	07/24/19 B	65,000	1.029	0	66,869-	66,869	
26083301	07/24/19 B	75,000	1.028	0	77,098-	77,098	
26083301	07/24/19 B	85,000	1.029	0	87,430-	87,430	
26083301	07/24/19 B	45,000	1.029	0	46,308-	46,308	
26083301	07/24/19 B	35,000	1.029	0	36,023-	36,023	
26083301	07/25/19 B	160,000	1.027	0	164,325-	164,325	
26083301	07/25/19 B	70,000	1.026	0	71,794-	71,794	
26083301	07/26/19 B	30,000	1.027	0	30,797-	30,797	
26083301	07/26/19 B	35,000	1.026	0	35,913-	35,913	
26083301	07/30/19 B	75,000	1.027	0	77,057-	77,057	
26083301	07/30/19 B	50,000	1.027	0	51,359-	51,359	
26083301	07/31/19 B	35,000	1.030	0	36,058-	36,058	
26083301	07/31/19 B	1,040,000	1.031	0	1,072,053-	1,072,053	
26083301	07/31/19 B	45,000	1.028	0	46,269-	46,269	
26083301	08/02/19 B	30,000	1.046	0	31,369-	31,369	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	08/02/19 B	55,000	1.047	0	57,595-	57,595	
26083301	08/06/19 B	45,000	1.057	0	47,559-	47,559	
26083301	08/06/19 B	35,000	1.058	0	37,029-	37,029	
26083301	08/09/19 B	25,000	1.057	0	26,421-	26,421	
	SUB-TOTAL OF BUYS # 66			0	7,677,293	7,677,293	
26083301	05/13/19 S	30,000	0.997	0	29,906	29,920	-14
26083301	05/14/19 S	75,000	0.996	0	74,684	74,831	-147
26083301	05/15/19 S	110,000	1.000	0	109,966	109,752	214
26083301	05/15/19 S	40,000	1.000	0	40,019	39,910	109
26083301	05/15/19 S	220,000	1.000	0	220,034	219,504	531
26083301	05/16/19 S	60,000	0.998	0	59,888	59,861	27
26083301	05/20/19 S	260,000	0.996	0	259,045	259,358	-313
26083301	05/21/19 S	65,000	0.995	0	64,685	64,839	-154
26083301	05/21/19 S	40,000	0.995	0	39,813	39,901	-89
26083301	05/21/19 S	85,000	0.995	0	84,588	84,896	-308
26083301	05/22/19 S	90,000	0.998	0	89,859	89,890	-31
26083301	05/22/19 S	130,000	1.000	0	129,929	129,841	88
26083301	05/23/19 S	40,000	1.004	0	40,156	39,951	205
26083301	05/23/19 S	45,000	1.004	0	45,172	44,945	227
26083301	05/23/19 S	105,000	1.005	0	105,533	104,872	661
26083301	05/28/19 S	120,000	1.010	0	121,172	120,364	808
26083301	05/28/19 S	70,000	1.010	0	70,678	70,212	466
26083301	05/29/19 S	65,000	1.013	0	65,843	65,319	524
26083301	05/29/19 S	200,000	1.010	0	202,031	200,982	1,049
26083301	05/31/19 S	50,000	1.021	0	51,055	51,042	13
26083301	05/31/19 S	25,000	1.019	0	25,469	25,521	-52
26083301	05/31/19 S	220,000	1.022	0	224,752	224,585	167
26083301	06/03/19 S	85,000	1.027	0	87,278	86,771	506
26083301	06/04/19 S	40,000	1.023	0	40,919	40,841	77
26083301	06/04/19 S	190,000	1.022	0	194,201	193,997	204
26083301	06/04/19 S	40,000	1.021	0	40,855	40,881	-26
26083301	06/05/19 S	80,000	1.023	0	81,831	81,762	70
26083301	06/05/19 S	105,000	1.022	0	107,297	107,312	-15
26083301	06/05/19 S	25,000	1.023	0	25,566	25,551	16
26083301	06/17/19 S	50,000	1.026	0	51,281	51,144	138
26083301	06/18/19 S	45,000	1.030	0	46,336	46,156	180
26083301	06/18/19 S	110,000	1.028	0	113,120	112,825	294
26083301	06/19/19 S	75,000	1.026	0	76,922	77,067	-145
26083301	06/19/19 S	575,000	1.025	0	589,465	590,845	-1,380
26083301	06/20/19 S	35,000	1.031	0	36,099	36,192	-93
26083301	06/24/19 S	260,000	1.031	0	267,952	268,618	-665
26083301	06/26/19 S	35,000	1.031	0	36,077	36,160	-83
26083301	06/27/19 S	35,000	1.031	0	36,072	36,160	-88
26083301	06/27/19 S	40,000	1.032	0	41,300	41,326	-26

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	06/28/19 S	85,000	1.033	0	87,789	87,836	-47
26083301	06/28/19 S	45,000	1.033	0	46,505	46,501	3
26083301	07/02/19 S	55,000	1.036	0	56,968	56,831	137
26083301	07/02/19 S	55,000	1.036	0	56,951	56,831	120
26083301	07/03/19 S	45,000	1.038	0	46,723	46,498	225
26083301	07/08/19 S	190,000	1.030	0	195,663	196,189	-526
26083301	07/08/19 S	105,000	1.030	0	108,117	107,847	271
26083301	07/09/19 S	55,000	1.028	0	56,538	56,792	-253
26083301	07/11/19 S	190,000	1.020	0	193,830	195,151	-1,321
26083301	07/16/19 S	65,000	1.023	0	66,523	66,691	-168
26083301	07/17/19 S	35,000	1.027	0	35,952	35,911	41
26083301	07/17/19 S	75,000	1.029	0	77,156	76,951	205
26083301	07/23/19 S	135,000	1.026	0	138,523	138,645	-122
26083301	07/24/19 S	55,000	1.029	0	56,573	56,463	109
26083301	07/26/19 S	680,000	1.026	0	698,036	699,115	-1,079
26083301	07/26/19 S	135,000	1.027	0	138,602	138,591	10
26083301	07/29/19 S	105,000	1.028	0	107,978	107,774	203
26083301	07/30/19 S	125,000	1.028	0	128,481	128,416	65
26083301	08/02/19 S	65,000	1.046	0	67,971	67,068	902
26083301	08/02/19 S	70,000	1.046	0	73,205	72,227	977
26083301	08/02/19 S	75,000	1.045	0	78,387	77,387	1,000
26083301	08/02/19 S	210,000	1.047	0	219,959	216,682	3,276
26083301	08/06/19 S	75,000	1.060	0	79,477	77,564	1,913
26083301	08/07/19 S	250,000	1.062	0	265,566	258,546	7,021
26083301	08/08/19 S	400,000	1.059	0	423,672	413,673	9,999
26083301	08/08/19 S	40,000	1.060	0	42,392	41,367	1,025
26083301	08/09/19 S	45,000	1.061	0	47,742	46,742	1,000
26083301	08/09/19 S	75,000	1.059	0	79,441	77,903	1,538
26083301	08/12/19 S	5,000	1.058	0	5,288	5,194	95
	SUB-TOTAL OF SALES # 68			0	7,706,856	7,677,290	29,565
	SUB-TOTAL			0	15,384,149	15,354,583	29,565
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,432,403	11.510	$16486956	16,486,956-*	16,486,956	
26083302	09/01/19 B	1,400,862	11.600	$16250000	16,250,000-*	16,250,000	
26083302	09/01/19 B	1,031,602	11.550	$11915000	11,915,000-*	11,915,000	
26083302	09/30/19 B	2,718,598	11.820	$32133827	32,133,827-*	32,133,827	
26083302	10/31/19 B	3,376,949	11.930	$40287000	40,287,000-*	40,287,000	
	SUB-TOTAL OF BUYS # 5			$11707278	117,072,783	117,072,783	
26083302	12/31/19 S	85,428	12.510	0	1,068,700	1,004,100	64,600

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **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	1,068,700	1,004,100	64,600
SUB-TOTAL				$11707278	118,141,483	118,076,883	64,600
GRAND TOTAL				$12994064	692,207,289	678,033,417	14,173,855

F O O T N O T E S

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

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE		181,296,177.29				
	COMPARATIVE VALUE (5%)		9,064,808.86				
	BROKER: GOLDMAN SACHS						
	ISSUE: 002824BG4 - ABBOTT LABORATORIES 4.75% 11/30/36						
26083301	01/02/19 S	50,000	1.052	0	52,597	50,758	1,839
	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46						
26083301	01/02/19 B	40,000	1.065	0	42,622-	42,622	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	01/03/19 S	60,000	1.013	0	60,804	59,741	1,063
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 B	15,000	1.018	0	15,271-	15,271	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/03/19 S	55,000	1.018	0	55,960	54,111	1,849
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	01/03/19 B	65,000	0.990	0	64,336-	64,336	
	ISSUE: 06051GGM5 - VR BANK OF AMERICA 4.244% 4/24/38						
26083301	01/03/19 S	25,000	0.959	0	23,971	24,855	-884
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	01/03/19 B	45,000	0.994	0	44,722-	44,722	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/04/19 B	45,000	1.004	0	45,176-	45,176	
	ISSUE: 822582BQ4 - SHELL INTERNATIONAL 4% 5/10/46						
26083301	01/04/19 S	25,000	0.972	0	24,298	25,520	-1,222
	ISSUE: 822582BY7 - SHELL INTERNATIONAL 3.75% 9/12/46						
26083301	01/04/19 B	25,000	0.931	0	23,273-	23,273	
	ISSUE: 038222AM7 - APPLIED MATERIALS IN 4.35% 4/01/47						
26083301	01/04/19 S	55,000	0.978	0	53,771	54,680	-908
	ISSUE: 25470DAT6 - DISCOVERY COMMUNICAT 5.2% 9/20/47						
26083301	01/07/19 S	70,000	0.941	0	65,876	64,048	1,828
	ISSUE: 25470DAJ8 - DISCOVERY COMMUNICAT 4.875% 4/01/43						
26083301	01/07/19 B	80,000	0.899	0	71,914-	71,914	
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	01/08/19 S	90,000	1.014	0	91,263	89,612	1,651
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/08/19 S	30,000	1.034	0	31,022	30,761	261
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 S	35,000	0.999	0	34,954	34,609	344
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/08/19 S	55,000	0.999	0	54,927	54,386	541

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	01/08/19 B	70,000	0.999	0	69,925-	69,925	
	ISSUE: 571748BH4 - MARSH & MCLENNAN COS 4.75% 3/15/39						
26083301	01/08/19 B	50,000	0.999	0	49,956-	49,956	
	ISSUE: 571748BG6 - MARSH & MCLENNAN COS 4.375% 3/15/29						
26083301	01/08/19 B	30,000	1.000	0	29,990-	29,990	
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	01/08/19 B	70,000	0.996	0	69,701-	69,701	
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
26083301	01/09/19 B	45,000	0.930	0	41,860-	41,860	
	ISSUE: 907818EV6 - UNION PACIFIC CORP 4.375% 9/10/38						
26083301	01/09/19 S	35,000	0.996	0	34,858	35,272	-414
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
26083301	01/09/19 S	25,000	0.950	0	23,759	24,273	-515
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	25,000	0.995	0	24,879-	24,879	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	20,000	0.993	0	19,863-	19,863	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 B	20,000	0.997	0	19,945-	19,945	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	35,000	0.998	0	34,918	34,568	350
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/09/19 S	35,000	0.993	0	34,759	34,568	191
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	01/09/19 B	60,000	0.983	0	58,972-	58,972	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	01/09/19 S	50,000	0.994	0	49,701	48,472	1,228
	ISSUE: 913017CJ6 - UNITED TECHNOLOGIES 3.75% 11/01/46						
26083301	01/09/19 S	25,000	0.865	0	21,634	21,082	552
	ISSUE: 774341AL5 - ROCKWELL COLLINS INC 4.35% 4/15/47						
26083301	01/09/19 B	45,000	0.923	0	41,542-	41,542	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/11/19 B	80,000	1.037	0	82,994-	82,994	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/11/19 S	40,000	0.995	0	39,788	39,504	283
	ISSUE: 035240AQ3 - ANHEUSER-BUSCH INBEV 4.75% 1/23/29						
26083301	01/11/19 S	90,000	1.015	0	91,352	89,717	1,635
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	01/11/19 B	60,000	1.012	0	60,743-	60,743	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/14/19 S	25,000	1.036	0	25,896	25,806	90
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/14/19 B	10,000	0.987	0	9,870-	9,870	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	01/14/19 S	15,000	0.978	0	14,662	14,542	120

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD		SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28							
26083301	01/14/19	B	30,000	0.997	0	29,898-	29,898	
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46							
26083301	01/14/19	B	35,000	0.945	0	33,077-	33,077	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46							
26083301	01/14/19	S	25,000	0.932	0	23,301	24,709	-1,409
	ISSUE: 460146CQ4 - INTERNATIONAL PAPER 4.4% 8/15/47							
26083301	01/14/19	S	35,000	0.867	0	30,332	32,850	-2,517
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40							
26083301	01/14/19	B	25,000	1.112	0	27,810-	27,810	
	ISSUE: 12189LBC4 - BURLINGTN NORTH SANT 4.05% 6/15/48							
26083301	01/15/19	S	30,000	0.959	0	28,759	29,256	-497
	ISSUE: 907818EV6 - UNION PACIFIC CORP 4.375% 9/10/38							
26083301	01/15/19	B	25,000	0.986	0	24,653-	24,653	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28							
26083301	01/15/19	S	85,000	1.036	0	88,028	87,742	286
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	B	25,000	0.987	0	24,667-	24,667	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/15/19	S	15,000	0.986	0	14,795	14,831	-36
	ISSUE: 35137LAC9 - P/P FOX CORP 4.709% 1/25/29							
26083301	01/15/19	B	95,000	1.000	0	95,000-	95,000	
	ISSUE: 548661DJ3 - LOWE'S COS INC 4.375% 9/15/45							
26083301	01/16/19	B	25,000	0.910	0	22,746-	22,746	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47							
26083301	01/16/19	S	25,000	0.872	0	21,799	24,171	-2,372
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52							
26083301	01/18/19	B	20,000	0.952	0	19,030-	19,030	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28							
26083301	01/18/19	B	45,000	1.029	0	46,297-	46,297	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/18/19	B	15,000	0.978	0	14,671-	14,671	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/18/19	B	15,000	0.978	0	14,669-	14,669	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48							
26083301	01/18/19	S	20,000	0.979	0	19,581	19,752	-171
	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38							
26083301	01/18/19	S	25,000	1.053	0	26,317	25,074	1,243
	ISSUE: 539830BL2 - LOCKHEED MARTIN CORP 4.7% 5/15/46							
26083301	01/18/19	S	20,000	1.069	0	21,377	21,141	236
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46							
26083301	01/18/19	S	35,000	0.830	0	29,052	30,275	-1,224
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47							
26083301	01/18/19	B	35,000	0.875	0	30,626-	30,626	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43							
26083301	01/18/19	S	20,000	0.957	0	19,131	18,991	140

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/23/19 B	40,000	0.988	0	39,502-	39,502	
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	01/23/19 S	60,000	0.935	0	56,101	60,158	-4,057
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	01/24/19 S	145,000	0.953	0	138,246	134,268	3,978
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/24/19 B	120,000	1.035	0	124,228-	124,228	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/24/19 S	55,000	0.993	0	54,615	54,326	289
	ISSUE: 90131HBL8 - 21ST CENTY FOX AMER 6.65% 11/15/37						
26083301	01/24/19 B	70,000	1.303	0	91,205-	91,205	
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	01/25/19 B	250,000	1.032	0	257,939-	257,939	
	ISSUE: 694308GS0 - PACIFIC GAS & ELECTR 5.4% 1/15/40						
26083301	01/25/19 S	55,000	0.840	0	46,200	66,683	-20,483
	ISSUE: 694308GY7 - PACIFIC GAS & ELECTR 4.5% 12/15/41						
26083301	01/25/19 S	155,000	0.765	0	118,529	155,165	-36,637
	ISSUE: 694308HF7 - PACIFIC GAS & ELECTR 5.125% 11/15/43						
26083301	01/25/19 S	95,000	0.815	0	77,397	98,300	-20,904
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/29/19 B	30,000	0.991	0	29,727-	29,727	
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48						
26083301	01/29/19 S	40,000	0.943	0	37,706	37,700	6
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	01/31/19 B	30,000	1.032	0	30,950-	30,950	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	565,000	0.997	0	563,301-	563,301	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	20,000	0.996	0	19,910-	19,910	
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	01/31/19 B	15,000	0.999	0	14,988-	14,988	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	01/31/19 S	20,000	0.940	0	18,791	18,857	-66
	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
26083301	01/31/19 S	30,000	1.075	0	32,266	30,098	2,169
	ISSUE: 46647PAJ5 - VR JPMORGAN CHASE & 3.882% 7/24/38						
26083301	01/31/19 S	30,000	0.955	0	28,641	29,665	-1,024
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/06/19 S	45,000	0.885	0	39,812	37,171	2,641
	ISSUE: 9128285M8 - US TREASURY NOTE 3.125% 11/15/28						
26083301	02/06/19 B	65,000	1.036	0	67,361-	67,361	
	ISSUE: 20605PAK7 - CONCHO RESOURCES INC 4.3% 8/15/28						
26083301	02/06/19 S	75,000	1.013	0	75,982	74,378	1,603
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/06/19 B	55,000	0.897	0	49,317-	49,317	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/07/19 S	40,000	0.879	0	35,168	33,041	2,127
	ISSUE: 912810SD1 - US TREASURY BOND 3% 8/15/48						
26083301	02/07/19 B	25,000	0.996	0	24,887-	24,887	
	ISSUE: 21684AAD8 - RABOBANK 5.25% 8/04/45						
26083301	02/07/19 S	30,000	1.079	0	32,375	33,624	-1,249
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/07/19 B	50,000	0.892	0	44,611-	44,611	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/11/19 B	30,000	1.077	0	32,302-	32,302	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	02/11/19 S	45,000	0.964	0	43,385	42,428	958
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	02/11/19 B	80,000	1.015	0	81,221-	81,221	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	02/11/19 S	70,000	0.997	0	69,820	69,693	126
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/11/19 S	25,000	0.883	0	22,077	23,753	-1,676
	ISSUE: 369604BF9 - GENERAL ELECTRIC CO 4.125% 10/09/42						
26083301	02/11/19 B	20,000	0.819	0	16,375-	16,375	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	02/12/19 S	30,000	0.865	0	25,962	24,781	1,181
	ISSUE: 10922NAF0 - BRIGHTHOUSE FINANCIA 4.7% 6/22/47						
26083301	02/12/19 S	20,000	0.787	0	15,737	19,342	-3,605
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/12/19 B	10,000	1.070	0	10,702-	10,702	
	ISSUE: 02364WAW5 - AMERICA MOVIL SAB DE 6.125% 3/30/40						
26083301	02/12/19 B	85,000	1.210	0	102,887-	102,887	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	02/12/19 B	35,000	0.881	0	30,834-	30,834	
	ISSUE: 02364WBE4 - AMERICA MOVIL SAB DE 4.375% 7/16/42						
26083301	02/12/19 S	95,000	0.999	0	94,900	92,923	1,977
	ISSUE: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	02/14/19 S	50,000	1.005	0	50,270	49,861	409
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
26083301	02/14/19 B	60,000	0.839	0	50,321-	50,321	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/19/19 S	45,000	1.079	0	48,565	48,403	162
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39						
26083301	02/19/19 B	75,000	0.967	0	72,553-	72,553	
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	02/20/19 S	30,000	1.098	0	32,938	33,515	-577
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/20/19 B	25,000	1.075	0	26,878-	26,878	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	02/21/19 B	15,000	1.069	0	16,039-	16,039	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 31428XAU0 - FEDEX CORP 4.1% 4/15/43							
26083301	02/21/19	S	20,000	0.890	0	17,801	19,547	-1,746
	ISSUE: 136375CV2 - CANADIAN NATL RAILWA 4.45% 1/20/49							
26083301	02/22/19	S	30,000	1.102	0	33,051	32,046	1,005
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/22/19	B	25,000	1.072	0	26,796-	26,796	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/22/19	S	35,000	1.072	0	37,514	37,531	-16
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39							
26083301	02/22/19	B	55,000	0.956	0	52,574-	52,574	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/25/19	B	30,000	1.067	0	32,016-	32,016	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/25/19	S	55,000	1.068	0	58,732	58,877	-145
	ISSUE: 88732JAU2 - TIME WARNER CABLE IN 6.75% 6/15/39							
26083301	02/25/19	B	90,000	1.080	0	97,220-	97,220	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45							
26083301	02/25/19	S	45,000	1.073	0	48,263	50,789	-2,526
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	02/26/19	B	50,000	1.074	0	53,686-	53,686	
	ISSUE: 30231GAN2 - EXXON MOBIL CORPORAT 3.567% 3/06/45							
26083301	02/26/19	S	65,000	0.967	0	62,845	62,301	544
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/01/19	B	50,000	1.051	0	52,541-	52,541	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/01/19	S	45,000	1.051	0	47,315	47,818	-503
	ISSUE: 00206RHK1 - AT&T INC 4.85% 3/01/39							
26083301	03/01/19	S	85,000	0.957	0	81,315	81,348	-32
	ISSUE: 00206RDT6 - AT&T INC 5.7% 3/01/57							
26083301	03/01/19	B	55,000	1.024	0	56,313-	56,313	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/04/19	B	15,000	1.055	0	15,824-	15,824	
	ISSUE: 40573LAW6 - P/P HALFMOON PARENT 4.9% 12/15/48							
26083301	03/04/19	S	90,000	0.999	0	89,895	89,068	827
	ISSUE: 84265VAJ4 - SOUTHERN COPPER CORP 5.875% 4/23/45							
26083301	03/04/19	S	25,000	1.074	0	26,844	28,216	-1,372
	ISSUE: 125509BW8 - CIGNA CORP 3.875% 10/15/47							
26083301	03/04/19	B	100,000	0.855	0	85,465-	85,465	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48							
26083301	03/06/19	S	15,000	1.060	0	15,906	15,908	-2
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29							
26083301	03/06/19	S	400,000	0.995	0	397,813	398,023	-211
	ISSUE: 110122AU2 - BRISTOL-MYERS SQUIBB 3.25% 8/01/42							
26083301	03/06/19	B	25,000	0.822	0	20,557-	20,557	
	ISSUE: 666807BP6 - NORTHROP GRUMMAN COR 4.03% 10/15/47							
26083301	03/07/19	B	40,000	0.943	0	37,728-	37,728	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 B	35,000	1.068	0	37,390-	37,390	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/07/19 S	30,000	1.069	0	32,078	31,881	197
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39						
26083301	03/07/19 S	55,000	0.954	0	52,444	52,574	-130
	ISSUE: 413875AW5 - HARRIS CORPORATION 4.4% 6/15/28						
26083301	03/12/19 S	45,000	1.031	0	46,404	45,283	1,121
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/12/19 S	15,000	1.071	0	16,072	16,011	62
	ISSUE: 913017CY3 - UNITED TECHNOLOGIES 4.125% 11/16/28						
26083301	03/12/19 B	45,000	1.019	0	45,848-	45,848	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/12/19 B	40,000	1.000	0	40,003-	40,003	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/12/19 S	40,000	1.000	0	40,003	39,899	104
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	03/12/19 B	20,000	0.992	0	19,831-	19,831	
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
26083301	03/14/19 B	40,000	1.041	0	41,641-	41,641	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/14/19 B	15,000	1.073	0	16,087-	16,087	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/14/19 S	30,000	1.066	0	31,968	32,080	-113
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	03/14/19 B	45,000	0.944	0	42,488-	42,488	
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	03/14/19 S	45,000	0.892	0	40,129	39,861	268
	ISSUE: 89417EAD1 - TRAVELERS COS INC 6.25% 6/15/37						
26083301	03/14/19 S	20,000	1.279	0	25,577	25,502	75
	ISSUE: 126408HL0 - CSX CORP 4.65% 3/01/68						
26083301	03/18/19 S	30,000	0.960	0	28,794	29,421	-627
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/18/19 B	25,000	1.072	0	26,800-	26,800	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 B	5,000	1.069	0	5,346-	5,346	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 B	5,000	1.069	0	5,346-	5,346	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/19/19 S	30,000	1.069	0	32,055	32,089	-34
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	03/19/19 S	10,000	1.025	0	10,254	10,151	103
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 B	10,000	1.002	0	10,015-	10,015	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/19/19 B	70,000	1.000	0	69,973-	69,973	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 02209SBF9 - ALTRIA GROUP INC 5.95% 2/14/49						
26083301	03/19/19 S	25,000	1.030	0	25,758	25,162	595
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	03/19/19 B	35,000	1.025	0	35,884-	35,884	
	ISSUE: 761713BB1 - REYNOLDS AMERICAN IN 5.85% 8/15/45						
26083301	03/19/19 B	25,000	0.991	0	24,783-	24,783	
	ISSUE: 87612EBH8 - TARGET CORP 3.375% 4/15/29						
26083301	03/19/19 S	70,000	0.998	0	69,857	69,993	-136
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	03/19/19 S	10,000	1.034	0	10,337	10,806	-469
	ISSUE: 37045VAP5 - GENERAL MOTORS CO 5.15% 4/01/38						
26083301	03/19/19 S	10,000	0.898	0	8,981	8,611	370
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 B	25,000	1.079	0	26,980-	26,980	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	15,000	1.074	0	16,108	16,133	-25
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	5,000	1.074	0	5,370	5,378	-8
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/20/19 S	15,000	1.081	0	16,212	16,133	78
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/20/19 B	30,000	1.003	0	30,091-	30,091	
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	03/20/19 S	35,000	0.994	0	34,804	34,760	44
	ISSUE: 06051GHS1 - VR BANK OF AMERICA 4.33% 3/15/50						
26083301	03/20/19 B	5,000	0.994	0	4,969-	4,969	
	ISSUE: 225433AF8 - CRED SUIS GP FUND LT 4.875% 5/15/45						
26083301	03/20/19 S	30,000	1.051	0	31,523	30,639	884
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	03/20/19 B	20,000	1.187	0	23,749-	23,749	
	ISSUE: 38141GFD1 - GOLDMAN SACHS GROUP 6.75% 10/01/37						
26083301	03/20/19 B	25,000	1.209	0	30,231-	30,231	
	ISSUE: 670346AQ8 - NUCOR CORP 4.4% 5/01/48						
26083301	03/21/19 S	30,000	0.996	0	29,882	29,800	81
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
26083301	03/21/19 S	45,000	0.975	0	43,859	44,341	-481
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28						
26083301	03/21/19 S	50,000	1.024	0	51,198	49,956	1,242
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	40,000	1.083	0	43,300-	43,300	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	55,000	1.083	0	59,538-	59,538	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	40,000	1.082	0	43,281-	43,281	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	50,000	1.083	0	54,141-	54,141	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	45,000	1.083	0	48,727-	48,727	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	30,000	1.083	0	32,484-	32,484	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	40,000	1.083	0	43,313-	43,313	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.083	0	27,070-	27,070	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	25,000	1.082	0	27,043-	27,043	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/21/19 B	50,000	1.082	0	54,086-	54,086	
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	03/21/19 S	55,000	1.037	0	57,017	54,586	2,432
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	03/21/19 S	30,000	1.075	0	32,261	29,978	2,282
	ISSUE: 651639AM8 - NEWMONT MINING CORP 6.25% 10/01/39						
26083301	03/21/19 S	35,000	1.190	0	41,654	39,455	2,199
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/21/19 B	60,000	1.010	0	60,572-	60,572	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/21/19 B	45,000	1.008	0	45,341-	45,341	
	ISSUE: 023551AM6 - AMERADA HESS CORP 7.125% 3/15/33						
26083301	03/21/19 S	50,000	1.147	0	57,363	57,398	-35
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	03/21/19 S	40,000	1.045	0	41,793	41,126	666
	ISSUE: 459200AP6 - IBM CORP 7.125% 12/01/96						
26083301	03/21/19 S	35,000	1.278	0	44,724	42,145	2,579
	ISSUE: 12189LAE1 - BURLINGTN NORTH SANT 5.4% 6/01/41						
26083301	03/21/19 S	35,000	1.169	0	40,904	40,051	853
	ISSUE: 88732JBB3 - TIME WARNER CABLE IN 5.5% 9/01/41						
26083301	03/21/19 S	40,000	0.972	0	38,860	41,079	-2,219
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	03/21/19 S	60,000	0.967	0	57,989	59,556	-1,567

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 25179MAN3 - DEVON ENERGY CORPORA 4.75% 5/15/42						
26083301	03/21/19 S	40,000	0.988	0	39,505	38,582	923
	ISSUE: 084664BU4 - BERKSHIRE HATHAWAY 4.4% 5/15/42						
26083301	03/21/19 S	55,000	1.051	0	57,795	53,200	4,595
	ISSUE: 59156RBD9 - METLIFE INC 4.125% 8/13/42						
26083301	03/21/19 S	80,000	0.988	0	79,062	76,761	2,300
	ISSUE: 136385AL5 - CANADIAN NATL RESOUR 6.25% 3/15/38						
26083301	03/21/19 S	65,000	1.179	0	76,651	76,306	345
	ISSUE: 610202BP7 - P/P MONONGAHELA POWE 5.4% 12/15/43						
26083301	03/21/19 S	45,000	1.187	0	53,432	48,975	4,457
	ISSUE: 406216AW1 - HALLIBURTON COMPANY 6.7% 9/15/38						
26083301	03/21/19 S	45,000	1.225	0	55,128	55,141	-12
	ISSUE: 277432AP5 - EASTMAN CHEMICAL CO 4.65% 10/15/44						
26083301	03/22/19 B	20,000	0.961	0	19,227-	19,227	
	ISSUE: 277432AP5 - EASTMAN CHEMICAL CO 4.65% 10/15/44						
26083301	03/22/19 B	20,000	0.957	0	19,146-	19,146	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	15,000	1.103	0	16,549	16,368	180
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/22/19 S	15,000	1.103	0	16,549	16,368	180
	ISSUE: 06051GFC8 - BANK OF AMERICA CORP 5% 1/21/44						
26083301	03/25/19 S	40,000	1.121	0	44,854	44,686	168
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/25/19 S	40,000	1.099	0	43,969	43,927	42
	ISSUE: 384802AB0 - WW GRAINGER INC 4.6% 6/15/45						
26083301	03/25/19 B	50,000	1.054	0	52,678-	52,678	
	ISSUE: 06051GGG8 - VR BANK OF AMERICA 4.443% 1/20/48						
26083301	03/25/19 B	40,000	1.040	0	41,604-	41,604	
	ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44						
26083301	03/27/19 S	50,000	1.041	0	52,054	53,484	-1,430
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/27/19 B	35,000	1.110	0	38,850-	38,850	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/27/19 S	15,000	1.110	0	16,650	16,620	30
	ISSUE: 31428XBE5 - FEDEX CORP 4.75% 11/15/45						
26083301	03/27/19 B	25,000	0.995	0	24,872-	24,872	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	03/28/19 B	35,000	1.002	0	35,075-	35,075	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	03/28/19 S	35,000	1.002	0	35,073	34,493	580
	ISSUE: 14040HBW4 - CAPITAL ONE FINANCIA 3.8% 1/31/28						
26083301	03/29/19 S	55,000	0.986	0	54,243	52,863	1,379
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 B	25,000	1.114	0	27,858-	27,858	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	03/29/19 S	20,000	1.110	0	22,204	22,273	-69

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/29/19 B	45,000	1.019	0	45,861-	45,861	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/29/19 B	45,000	1.018	0	45,805-	45,805	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	03/29/19 B	275,000	1.019	0	280,199-	280,199	
	ISSUE: 512807AT5 - LAM RESEARCH CORP 4.875% 3/15/49						
26083301	03/29/19 S	30,000	1.057	0	31,703	30,106	1,597
	ISSUE: 24703DBA8 - P/P DELL INT LLC / 5.3% 10/01/29						
26083301	03/29/19 S	50,000	1.009	0	50,434	49,657	777
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	03/29/19 B	30,000	1.208	0	36,235-	36,235	
	ISSUE: 548661DE4 - LOWE'S COS INC 4.25% 9/15/44						
26083301	04/03/19 B	60,000	0.953	0	57,172-	57,172	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	15,000	1.089	0	16,340	16,555	-215
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/03/19 S	35,000	1.089	0	38,101	38,627	-527
	ISSUE: 548661DS3 - LOWE'S COS INC 4.55% 4/05/49						
26083301	04/03/19 B	45,000	0.996	0	44,810-	44,810	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47						
26083301	04/03/19 S	60,000	0.931	0	55,854	56,842	-988
	ISSUE: 548661CX3 - LOWE'S COMPANIES INC 4.65% 4/15/42						
26083301	04/03/19 B	20,000	1.015	0	20,302-	20,302	
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28						
26083301	04/05/19 S	40,000	1.036	0	41,427	39,965	1,462
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 B	30,000	1.091	0	32,727-	32,727	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	20,000	1.093	0	21,866	22,007	-141
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	25,000	1.093	0	27,333	27,508	-175
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	25,000	1.093	0	27,322	27,508	-186
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	65,000	1.094	0	71,101	71,522	-420
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/05/19 S	45,000	1.091	0	49,090	49,515	-425
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	04/05/19 B	25,000	1.077	0	26,931-	26,931	
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	04/05/19 B	35,000	1.029	0	36,012-	36,012	
	ISSUE: 91913YAW0 - VALERO ENERGY CORP 4% 4/01/29						
26083301	04/05/19 B	40,000	1.006	0	40,251-	40,251	
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	04/05/19 S	35,000	1.089	0	38,105	37,109	996

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 594918BS2 - MICROSOFT CORP 3.45% 8/08/36						
26083301	04/05/19 B	70,000	0.992	0	69,420-	69,420	
	ISSUE: 42824CAY5 - HP ENTERPRISE CO 6.35% 10/15/45						
26083301	04/05/19 B	40,000	1.038	0	41,535-	41,535	
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	04/05/19 B	80,000	0.983	0	78,623-	78,623	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 B	15,000	1.091	0	16,363-	16,363	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/08/19 B	30,000	1.091	0	32,730-	32,730	
	ISSUE: 046353AU2 - ASTRAZENECA PLC 4.375% 8/17/48						
26083301	04/08/19 S	35,000	1.035	0	36,232	34,261	1,971
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
26083301	04/08/19 S	20,000	1.093	0	21,865	20,255	1,610
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/09/19 S	30,000	1.096	0	32,879	32,934	-54
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	04/09/19 S	65,000	0.987	0	64,139	61,483	2,656
	ISSUE: 12189LAW1 - BURLINGTN NORTH SANT 4.15% 4/01/45						
26083301	04/09/19 B	40,000	1.035	0	41,408-	41,408	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/09/19 B	55,000	1.011	0	55,597-	55,597	
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	04/09/19 B	15,000	1.052	0	15,773-	15,773	
	ISSUE: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	04/09/19 S	60,000	1.014	0	60,857	59,877	980
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	04/09/19 S	55,000	0.921	0	50,629	52,069	-1,440
	ISSUE: 37045VAQ3 - GENERAL MOTORS CO 5.4% 4/01/48						
26083301	04/09/19 B	70,000	0.926	0	64,839-	64,839	
	ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36						
26083301	04/09/19 S	20,000	1.253	0	25,055	24,204	851
	ISSUE: 36962G3P7 - GENERAL ELEC CAP COR 5.875% 1/14/38						
26083301	04/09/19 B	45,000	1.060	0	47,689-	47,689	
	ISSUE: 161175BL7 - CHARTER COMM OPT LLC 5.375% 5/01/47						
26083301	04/10/19 B	65,000	0.989	0	64,292-	64,292	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/10/19 S	65,000	1.040	0	67,600	67,794	-194
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/11/19 B	15,000	1.092	0	16,376-	16,376	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/11/19 S	20,000	1.093	0	21,856	21,930	-74
	ISSUE: 07274NAQ6 - P/P BAYER US FINANCE 4.875% 6/25/48						
26083301	04/11/19 S	20,000	0.965	0	19,290	18,921	369
	ISSUE: 07274NAL7 - P/P BAYER US FINANCE 4.375% 12/15/28						
26083301	04/11/19 B	40,000	0.997	0	39,895-	39,895	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/11/19 S	35,000	1.011	0	35,386	35,274	112
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	04/11/19 B	25,000	1.037	0	25,922-	25,922	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/12/19 B	10,000	1.082	0	10,823-	10,823	
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
26083301	04/12/19 S	20,000	0.937	0	18,732	17,986	746
	ISSUE: 718546AR5 - PHILLIPS 66 3.9% 3/15/28						
26083301	04/15/19 S	50,000	1.028	0	51,408	47,335	4,074
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 S	50,000	1.083	0	54,127	54,435	-309
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/15/19 S	50,000	1.083	0	54,150	54,435	-285
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	04/15/19 B	60,000	1.037	0	62,208-	62,208	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/15/19 B	45,000	1.006	0	45,292-	45,292	
	ISSUE: 668138AA8 - P/P NORTHWESTERN MUT 3.85% 9/30/47						
26083301	04/15/19 B	60,000	0.959	0	57,552-	57,552	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
26083301	04/16/19 S	50,000	1.077	0	53,824	50,419	3,404
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB DE 4.375% 4/22/49						
26083301	04/16/19 B	30,000	1.002	0	30,049-	30,049	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	45,000	1.079	0	48,538-	48,538	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 B	80,000	1.077	0	86,150-	86,150	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	45,000	1.079	0	48,570	48,714	-144
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/16/19 S	25,000	1.078	0	26,957	27,063	-106
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
26083301	04/16/19 B	55,000	1.034	0	56,853-	56,853	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/16/19 S	195,000	1.003	0	195,617	196,498	-881
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
26083301	04/17/19 B	40,000	1.054	0	42,142-	42,142	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 B	135,000	1.076	0	145,315-	145,315	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/17/19 S	30,000	1.077	0	32,318	32,312	6
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/17/19 S	325,000	1.003	0	325,876	327,497	-1,621
	ISSUE: 38148YAA6 - VR GOLDMAN SACHS GRO 4.017% 10/31/38						
26083301	04/23/19 S	25,000	0.964	0	24,094	24,637	-543

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	04/23/19 B	30,000	1.014	0	30,416-	30,416	
	ISSUE: 212015AS0 - CONTINENTAL RESOURCE 4.375% 1/15/28						
26083301	04/23/19 S	55,000	1.028	0	56,557	54,404	2,152
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	185,000	1.079	0	199,598-	199,598	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 B	15,000	1.079	0	16,179-	16,179	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/23/19 S	20,000	1.079	0	21,573	21,574	0
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/23/19 B	45,000	1.005	0	45,221-	45,221	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/23/19 S	440,000	1.005	0	442,166	443,173	-1,007
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	04/24/19 B	40,000	0.978	0	39,122-	39,122	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/24/19 S	30,000	1.087	0	32,596	32,591	5
	ISSUE: 49456BAQ4 - KINDER MORGAN INC 5.2% 3/01/48						
26083301	04/25/19 B	25,000	1.054	0	26,343-	26,343	
	ISSUE: 92857WBM1 - VODAFONE GROUP PLC 5.25% 5/30/48						
26083301	04/25/19 S	50,000	1.029	0	51,452	49,678	1,773
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 B	35,000	1.086	0	38,004-	38,004	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/25/19 B	25,000	1.087	0	27,180-	27,180	
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	04/25/19 S	25,000	1.094	0	27,358	26,859	499
	ISSUE: 674599CJ2 - OCCIDENTAL PETROLEUM 4.4% 4/15/46						
26083301	04/25/19 S	35,000	1.015	0	35,510	35,692	-181
	ISSUE: 05723KAF7 - BAKER HUGHES LLC/CO- 4.08% 12/15/47						
26083301	04/26/19 S	50,000	0.927	0	46,349	49,008	-2,659
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/26/19 B	35,000	1.090	0	38,155-	38,155	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/26/19 S	30,000	1.090	0	32,705	32,630	74
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	04/26/19 B	40,000	1.078	0	43,126-	43,126	
	ISSUE: 097023BY0 - BOEING CO 3.55% 3/01/38						
26083301	04/29/19 S	75,000	0.955	0	71,606	71,942	-337
	ISSUE: 49456BAQ4 - KINDER MORGAN INC 5.2% 3/01/48						
26083301	04/29/19 S	25,000	1.054	0	26,362	26,343	20
	ISSUE: 655844BZ0 - NORFOLK SOUTHERN COR 3.8% 8/01/28						
26083301	04/29/19 B	90,000	1.033	0	92,969-	92,969	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	45,000	1.081	0	48,651-	48,651	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	04/29/19 B	25,000	1.082	0	27,061-	27,061	
	ISSUE: 49456BAH4 - KINDER MORGAN INC/DE 5.55% 6/01/45						
26083301	04/29/19 B	25,000	1.089	0	27,223-	27,223	
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/29/19 S	80,000	1.007	0	80,575	80,602	-27
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	04/29/19 S	35,000	1.062	0	37,162	37,245	-82
	ISSUE: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	04/30/19 B	700,000	1.010	0	707,191-	707,191	
	ISSUE: 12189LBC4 - BURLINGTN NORTH SANT 4.05% 6/15/48						
26083301	05/01/19 S	55,000	1.036	0	56,954	53,635	3,318
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	05/01/19 B	55,000	1.001	0	55,056-	55,056	
	ISSUE: 931142EN9 - WALMART INC 3.25% 7/08/29						
26083301	05/02/19 B	35,000	1.006	0	35,209-	35,209	
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	05/02/19 B	20,000	1.034	0	20,688-	20,688	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/02/19 S	15,000	1.086	0	16,291	16,312	-21
	ISSUE: 87612EBH8 - TARGET CORP 3.375% 4/15/29						
26083301	05/02/19 S	35,000	1.008	0	35,274	34,997	277
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
26083301	05/02/19 S	15,000	1.046	0	15,694	15,146	548
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44						
26083301	05/06/19 B	25,000	1.021	0	25,519-	25,519	
	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43						
26083301	05/06/19 S	25,000	1.044	0	26,101	25,460	641
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	05/07/19 B	30,000	0.984	0	29,506-	29,506	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/07/19 S	25,000	1.104	0	27,600	27,378	222
	ISSUE: 717081EJ8 - PFIZER INC 4.1% 9/15/38						
26083301	05/08/19 S	40,000	1.055	0	42,200	40,000	2,201
	ISSUE: 717081EU3 - PFIZER INC 3.9% 3/15/39						
26083301	05/08/19 B	40,000	1.027	0	41,086-	41,086	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 B	15,000	1.100	0	16,501-	16,501	
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 S	35,000	1.102	0	38,555	38,527	28
	ISSUE: 912810SE9 - US TREASURY BOND 3.375% 11/15/48						
26083301	05/10/19 S	15,000	1.100	0	16,502	16,511	-10
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	05/10/19 B	20,000	1.011	0	20,221-	20,221	
	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29						
26083301	05/10/19 S	40,000	1.061	0	42,456	40,603	1,853

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286B1 - US TREASURY NOTE 2.625% 2/15/29						
26083301	05/10/19 B	35,000	1.015	0	35,526-	35,526	
	ISSUE: 92343VDS0 - VERIZON COMMUNICATIO 5.012% 4/15/49						
26083301	05/10/19 B	40,000	1.111	0	44,456-	44,456	
	ISSUE: 171232AS0 - CHUBB CORP 6.5% 5/15/38						
26083301	05/10/19 S	20,000	1.363	0	27,261	26,213	1,048
	ISSUE: 960413AU6 - WESTLAKE CHEMICAL CO 4.375% 11/15/47						
26083301	05/13/19 B	30,000	0.881	0	26,427-	26,427	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/13/19 B	15,000	1.033	0	15,496-	15,496	
	ISSUE: 960413AS1 - WESTLAKE CHEMICAL CO 5% 8/15/46						
26083301	05/13/19 S	30,000	0.967	0	29,006	29,348	-342
	ISSUE: 89417EAD1 - TRAVELERS COS INC 6.25% 6/15/37						
26083301	05/13/19 S	20,000	1.322	0	26,444	25,502	942
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/14/19 B	35,000	1.031	0	36,072-	36,072	
	ISSUE: 21684AAB2 - RABOBANK NEDERLAND 5.75% 12/01/43						
26083301	05/14/19 S	45,000	1.195	0	53,780	50,951	2,829
	ISSUE: 655844BV9 - NORFOLK SOUTHERN COR 4.05% 8/15/52						
26083301	05/15/19 B	45,000	0.983	0	44,214-	44,214	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/15/19 B	40,000	1.037	0	41,467-	41,467	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/15/19 S	40,000	1.037	0	41,467	41,354	113
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	05/15/19 S	45,000	1.051	0	47,284	44,887	2,397
	ISSUE: 94106LBJ7 - WASTE MANAGEMENT INC 4% 7/15/39						
26083301	05/15/19 S	25,000	1.011	0	25,277	24,974	303
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	05/15/19 B	20,000	1.014	0	20,279-	20,279	
	ISSUE: 126408HM8 - CSX CORP 4.25% 3/15/29						
26083301	05/20/19 S	55,000	1.067	0	58,692	56,597	2,095
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 B	50,000	0.998	0	49,887-	49,887	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 B	65,000	0.997	0	64,792-	64,792	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/20/19 S	260,000	0.996	0	259,045	259,358	-313
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 B	105,000	1.033	0	108,441-	108,441	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	25,000	1.038	0	25,951	25,845	107
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/20/19 S	20,000	1.035	0	20,702	20,676	26
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	05/20/19 B	25,000	1.049	0	26,234-	26,234	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 026874DN4 - AMERICAN INTL GROUP 4.25% 3/15/29						
26083301	05/20/19 S	70,000	1.033	0	72,330	69,857	2,473
	ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42						
26083301	05/20/19 B	35,000	1.048	0	36,682-	36,682	
	ISSUE: 097023CB9 - BOEING CO 3.85% 11/01/48						
26083301	05/22/19 B	40,000	0.977	0	39,088-	39,088	
	ISSUE: 68389XAH8 - ORACLE CORP 6.125% 7/08/39						
26083301	05/22/19 S	40,000	1.278	0	51,107	51,352	-245
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/22/19 S	35,000	1.038	0	36,317	36,280	36
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	05/22/19 B	40,000	1.178	0	47,119-	47,119	
	ISSUE: 92343VCQ5 - VERIZON COMMUNICATIO 4.4% 11/01/34						
26083301	05/23/19 B	35,000	1.054	0	36,876-	36,876	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/23/19 S	45,000	1.004	0	45,172	44,945	227
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/23/19 S	25,000	1.053	0	26,324	26,167	158
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45						
26083301	05/23/19 B	35,000	1.032	0	36,122-	36,122	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/28/19 S	20,000	1.056	0	21,127	21,168	-40
	ISSUE: 747525AV5 - QUALCOMM INC 4.3% 5/20/47						
26083301	05/28/19 B	25,000	0.998	0	24,951-	24,951	
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	05/29/19 B	55,000	1.015	0	55,823-	55,823	
	ISSUE: 907818EW4 - UNION PACIFIC CORP 4.5% 9/10/48						
26083301	05/29/19 B	35,000	1.069	0	37,400-	37,400	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	05/29/19 S	50,000	0.996	0	49,788	51,411	-1,624
	ISSUE: 9128286T2 - US TREASURY NOTE 2.5% 5/15/29						
26083301	05/29/19 S	200,000	1.010	0	202,031	200,982	1,049
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/29/19 B	85,000	1.063	0	90,352-	90,352	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/29/19 S	30,000	1.063	0	31,883	31,889	-6
	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48						
26083301	05/30/19 S	40,000	1.074	0	42,964	39,699	3,265
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	05/30/19 B	35,000	1.069	0	37,423-	37,423	
	ISSUE: 89352HAZ2 - TRANSCANADA PIPELINE 5.1% 3/15/49						
26083301	06/03/19 S	30,000	1.100	0	33,010	30,288	2,722
	ISSUE: 29379VBU6 - ENTERPRISE PRODUCTS 4.8% 2/01/49						
26083301	06/03/19 B	30,000	1.074	0	32,212-	32,212	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/04/19 S	190,000	1.022	0	194,201	193,997	204

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/04/19 B	80,000	1.081	0	86,484-	86,484	
	ISSUE: 68389XBQ7 - ORACLE CORP 4% 11/15/47						
26083301	06/05/19 S	75,000	1.010	0	75,757	74,958	798
	ISSUE: 46647PAN6 - VR JPMORGAN CHASE & 3.897% 1/23/49						
26083301	06/05/19 B	110,000	1.006	0	110,622-	110,622	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
26083301	06/05/19 B	80,000	1.005	0	80,390-	80,390	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	06/05/19 S	110,000	1.065	0	117,170	111,048	6,122
	ISSUE: 641062AL8 - P/P NESTLE HOLDINGS 3.9% 9/24/38						
26083301	06/06/19 S	90,000	1.061	0	95,498	88,326	7,172
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 B	60,000	1.085	0	65,133-	65,133	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/06/19 B	40,000	1.076	0	43,052-	43,052	
	ISSUE: 571676AD7 - P/P MARS INC 3.875% 4/01/39						
26083301	06/06/19 S	65,000	1.023	0	66,485	64,762	1,723
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/07/19 B	25,000	1.088	0	27,208-	27,208	
	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37						
26083301	06/07/19 S	40,000	1.116	0	44,649	41,769	2,880
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	06/11/19 S	25,000	1.142	0	28,554	27,081	1,473
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/11/19 B	20,000	1.077	0	21,548-	21,548	
	ISSUE: 86765BAV1 - SUNOCO LOGISTICS PAR 5.4% 10/01/47						
26083301	06/11/19 B	30,000	1.020	0	30,608-	30,608	
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	06/11/19 S	35,000	0.988	0	34,562	37,255	-2,694
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/12/19 S	35,000	1.076	0	37,671	37,757	-86
	ISSUE: 377372AE7 - GLAXOSMITHKLINE CAPI 6.375% 5/15/38						
26083301	06/12/19 B	45,000	1.354	0	60,916-	60,916	
	ISSUE: 532457BS6 - ELI LILLY & CO 3.875% 3/15/39						
26083301	06/13/19 S	60,000	1.063	0	63,761	59,940	3,821
	ISSUE: 532457BR8 - ELI LILLY & CO 3.95% 5/15/47						
26083301	06/13/19 B	50,000	1.056	0	52,789-	52,789	
	ISSUE: 478160CM4 - JOHNSON & JOHNSON 3.5% 1/15/48						
26083301	06/17/19 S	100,000	1.018	0	101,798	99,899	1,899
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/17/19 B	85,000	1.087	0	92,374-	92,374	
	ISSUE: 45687AAP7 - INGERSOLL-RAND GL HL 3.75% 8/21/28						
26083301	06/18/19 B	125,000	1.037	0	129,639-	129,639	
	ISSUE: 099724AH9 - BORGWARNER INC 4.375% 3/15/45						
26083301	06/18/19 B	40,000	0.962	0	38,473-	38,473	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/18/19 B	310,000	1.028	0	318,707-	318,707	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	06/18/19 S	110,000	1.028	0	113,120	112,825	294
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 B	20,000	1.092	0	21,836-	21,836	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/18/19 S	25,000	1.093	0	27,332	27,206	126
	ISSUE: 00206RDG4 - AT&T INC 6.375% 3/01/41						
26083301	06/18/19 S	25,000	1.224	0	30,594	27,539	3,055
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	06/25/19 S	25,000	1.056	0	26,399	24,887	1,512
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
26083301	06/25/19 S	45,000	1.107	0	49,825	47,231	2,594
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 B	20,000	1.097	0	21,946-	21,946	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/25/19 B	35,000	1.098	0	38,430-	38,430	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	30,000	1.089	0	32,664-	32,664	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	06/26/19 B	25,000	1.089	0	27,230-	27,230	
	ISSUE: 61744YAL2 - VR MORGAN STANLEY 3.971% 7/22/38						
26083301	06/26/19 S	45,000	1.041	0	46,837	43,906	2,931
	ISSUE: 59022CAJ2 - MERRILL LYNCH & CO 6.11% 1/29/37						
26083301	06/26/19 S	40,000	1.268	0	50,712	46,743	3,970
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	07/02/19 S	20,000	1.136	0	22,719	18,808	3,910
	ISSUE: 136385AL5 - CANADIAN NATL RESOUR 6.25% 3/15/38						
26083301	07/02/19 B	25,000	1.244	0	31,092-	31,092	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	07/03/19 B	25,000	1.202	0	30,043-	30,043	
	ISSUE: 29273RAR0 - ENERGY TRANSFER PART 6.5% 2/01/42						
26083301	07/03/19 S	30,000	1.201	0	36,021	32,655	3,366
	ISSUE: 74340XBJ9 - PROLOGIS LP 4.375% 9/15/48						
26083301	07/08/19 B	50,000	1.158	0	57,917-	57,917	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/08/19 S	105,000	1.030	0	108,117	107,847	271
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/08/19 S	45,000	1.101	0	49,526	49,364	163
	ISSUE: 015271AR0 - ALEXANDRIA REAL ESTA 3.375% 8/15/31						
26083301	07/08/19 B	95,000	0.999	0	94,866-	94,866	
	ISSUE: 10373QAC4 - BP CAP MARKETS AMERI 3.937% 9/21/28						
26083301	07/09/19 S	40,000	1.081	0	43,221	40,000	3,221
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 B	25,000	1.095	0	27,381-	27,381	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/09/19 S	50,000	1.095	0	54,762	54,813	-51
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
26083301	07/09/19 S	30,000	1.076	0	32,290	29,660	2,631
	ISSUE: 89153VAT6 - TOTAL CAPITAL INTL 2.829% 1/10/30						
26083301	07/09/19 B	35,000	0.999	0	34,972-	34,972	
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
26083301	07/09/19 B	65,000	1.056	0	68,652-	68,652	
	ISSUE: 20030NCN9 - COMCAST CORP 4.95% 10/15/58						
26083301	07/10/19 B	55,000	1.202	0	66,088-	66,088	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
26083301	07/10/19 S	65,000	1.170	0	76,034	72,938	3,096
	ISSUE: 219350BF1 - CORNING INC 4.375% 11/15/57						
26083301	07/11/19 S	30,000	0.987	0	29,603	29,003	600
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 B	25,000	1.072	0	26,800-	26,800	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/11/19 S	25,000	1.075	0	26,871	27,284	-413
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	07/11/19 B	30,000	1.070	0	32,112-	32,112	
	ISSUE: 12189LBE0 - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	07/15/19 B	100,000	0.997	0	99,702-	99,702	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/15/19 B	20,000	1.078	0	21,552-	21,552	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/15/19 S	85,000	1.079	0	91,694	92,320	-626
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
26083301	07/15/19 S	25,000	1.173	0	29,326	26,506	2,820
	ISSUE: 375558BA0 - GILEAD SCIENCES INC 4.5% 2/01/45						
26083301	07/17/19 S	60,000	1.087	0	65,206	59,544	5,662
	ISSUE: 097023CK9 - BOEING CO 3.9% 5/01/49						
26083301	07/17/19 S	30,000	1.045	0	31,347	29,422	1,925
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/17/19 B	15,000	1.087	0	16,303-	16,303	
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	07/17/19 B	130,000	1.123	0	146,004-	146,004	
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	07/17/19 S	20,000	1.141	0	22,828	20,640	2,188
	ISSUE: 097023BS3 - BOEING CO 3.375% 6/15/46						
26083301	07/17/19 B	35,000	0.953	0	33,364-	33,364	
	ISSUE: 437076BP6 - HOME DEPOT INC 3.5% 9/15/56						
26083301	07/17/19 S	120,000	0.991	0	118,861	103,154	15,707
	ISSUE: 375558BK8 - GILEAD SCIENCES INC 4.15% 3/01/47						
26083301	07/17/19 B	60,000	1.038	0	62,279-	62,279	
	ISSUE: 12189LBE0 - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	07/23/19 B	30,000	1.006	0	30,177-	30,177	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 59156RAV0 - METLIFE INC 10.75% 8/01/39						
26083301	07/23/19 S	40,000	1.602	0	64,062	62,075	1,987
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	07/23/19 S	30,000	1.122	0	33,658	29,930	3,728
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 B	30,000	1.081	0	32,414-	32,414	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/23/19 S	25,000	1.083	0	27,063	27,023	40
	ISSUE: 341081FR3 - FLORIDA POWER & LIGH 4.125% 6/01/48						
26083301	07/24/19 S	20,000	1.130	0	22,604	20,514	2,091
	ISSUE: 902494AY9 - TYSON FOODS INC 5.15% 8/15/44						
26083301	07/24/19 S	80,000	1.128	0	90,274	81,202	9,073
	ISSUE: 907818EW4 - UNION PACIFIC CORP 4.5% 9/10/48						
26083301	07/24/19 S	35,000	1.132	0	39,608	37,400	2,209
	ISSUE: 98978VAN3 - ZOETIS INC 3.9% 8/20/28						
26083301	07/24/19 S	70,000	1.073	0	75,136	69,868	5,268
	ISSUE: 26078JAF7 - DOWDUPONT INC 5.419% 11/15/48						
26083301	07/24/19 S	35,000	1.198	0	41,929	35,000	6,929
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/24/19 B	65,000	1.029	0	66,869-	66,869	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	45,000	1.085	0	48,825-	48,825	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	65,000	1.085	0	70,495-	70,495	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	65,000	1.085	0	70,495-	70,495	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,959-	37,959	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	30,000	1.085	0	32,541-	32,541	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	35,000	1.085	0	37,964-	37,964	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	50,000	1.084	0	54,180-	54,180	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	60,000	1.084	0	65,016-	65,016	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	45,000	1.085	0	48,811-	48,811	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/24/19 B	20,000	1.085	0	21,708-	21,708	
	ISSUE: 460146CN1 - INTERNATIONAL PAPER 5.15% 5/15/46						
26083301	07/24/19 S	85,000	1.076	0	91,487	82,229	9,258
	ISSUE: 717081EU3 - PFIZER INC 3.9% 3/15/39						
26083301	07/24/19 S	70,000	1.085	0	75,963	70,850	5,113
	ISSUE: 210518DE3 - CONSUMERS ENERGY CO 3.75% 2/15/50						
26083301	07/24/19 S	70,000	1.052	0	73,667	69,184	4,483

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 375558BD4 - GILEAD SCIENCES INC 4.75% 3/01/46						
26083301	07/24/19 S	55,000	1.139	0	62,640	55,714	6,926
	ISSUE: 907818EF1 - UNION PACIFIC CORP 4.05% 11/15/45						
26083301	07/24/19 B	40,000	1.045	0	41,795-	41,795	
	ISSUE: 494550AT3 - KINDER MORGAN ENER 5.8% 3/15/35						
26083301	07/24/19 S	65,000	1.161	0	75,446	63,747	11,700
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
26083301	07/24/19 S	50,000	1.048	0	52,373	49,590	2,783
	ISSUE: 25470DAJ8 - DISCOVERY COMMUNICAT 4.875% 4/01/43						
26083301	07/24/19 S	55,000	1.010	0	55,576	50,148	5,428
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	07/25/19 S	45,000	1.095	0	49,284	43,535	5,750
	ISSUE: 212015AQ4 - CONTINENTAL RESOURCE 4.9% 6/01/44						
26083301	07/25/19 S	45,000	1.023	0	46,037	43,780	2,257
	ISSUE: 87971MBH5 - TELUS CORP 4.6% 11/16/48						
26083301	07/25/19 S	35,000	1.109	0	38,800	34,520	4,280
	ISSUE: 20605PAL5 - CONCHO RESOURCES INC 4.85% 8/15/48						
26083301	07/25/19 S	30,000	1.106	0	33,193	30,164	3,029
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/25/19 B	70,000	1.026	0	71,794-	71,794	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	45,000	1.079	0	48,579-	48,579	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	30,000	1.079	0	32,386-	32,386	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/25/19 B	25,000	1.081	0	27,014-	27,014	
	ISSUE: 58933YAX3 - MERCK & CO INC 3.4% 3/07/29						
26083301	07/25/19 S	75,000	1.061	0	79,538	75,769	3,770
	ISSUE: 136385AY7 - CANADIAN NATL RESOUR 4.95% 6/01/47						
26083301	07/25/19 B	30,000	1.123	0	33,683-	33,683	
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	07/25/19 B	30,000	1.107	0	33,209-	33,209	
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
26083301	07/25/19 S	30,000	1.106	0	33,183	30,938	2,245
	ISSUE: 87612EBA3 - TARGET CORP 4% 7/01/42						
26083301	07/25/19 S	30,000	1.084	0	32,514	32,112	401
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/26/19 S	680,000	1.026	0	698,036	699,115	-1,079
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/29/19 B	30,000	1.086	0	32,592-	32,592	
	ISSUE: 907818FC7 - UNION PACIFIC CORP 4.3% 3/01/49						
26083301	07/29/19 S	35,000	1.104	0	38,654	37,987	667
	ISSUE: 02364WBH7 - AMERICA MOVIL SAB DE 3.625% 4/22/29						
26083301	07/30/19 S	55,000	1.044	0	57,416	54,645	2,770

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: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/30/19 B	75,000	1.027	0	77,057-	77,057	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/30/19 B	50,000	1.027	0	51,359-	51,359	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/30/19 S	125,000	1.028	0	128,481	128,416	65
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/30/19 B	50,000	1.086	0	54,299-	54,299	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/30/19 S	30,000	1.085	0	32,554	32,577	-23
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	07/30/19 S	80,000	1.003	0	80,274	79,964	310
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	07/30/19 B	40,000	1.016	0	40,643-	40,643	
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	07/31/19 B	45,000	1.028	0	46,269-	46,269	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/31/19 B	120,000	1.096	0	131,522-	131,522	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	07/31/19 S	20,000	1.087	0	21,738	21,865	-127
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	07/31/19 S	50,000	1.003	0	50,167	49,978	190
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	07/31/19 B	25,000	1.016	0	25,393-	25,393	
	ISSUE: 209111FV0 - CONSOLIDATED EDISON 4.125% 5/15/49						
26083301	08/01/19 S	50,000	1.108	0	55,390	50,589	4,801
	ISSUE: 039483BQ4 - ARCHER-DANIELS-MIDLA 4.5% 3/15/49						
26083301	08/01/19 S	95,000	1.191	0	113,111	96,155	16,956
	ISSUE: 209111FG3 - CONSOLIDATED EDISON 4.5% 12/01/45						
26083301	08/01/19 B	55,000	1.150	0	63,265-	63,265	
	ISSUE: 039483BH4 - ARCHER-DANIELS-MIDLA 4.016% 4/16/43						
26083301	08/01/19 B	115,000	1.090	0	125,357-	125,357	
	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
26083301	08/02/19 S	30,000	1.201	0	36,033	30,098	5,935
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/02/19 S	65,000	1.046	0	67,971	67,068	902
	ISSUE: 9128286T2 - US TREASURY NOTE 2.375% 5/15/29						
26083301	08/02/19 S	210,000	1.047	0	219,959	216,682	3,276
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 B	25,000	1.126	0	28,157-	28,157	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 B	85,000	1.131	0	96,170-	96,170	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	20,000	1.125	0	22,495	22,266	228
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/02/19 S	25,000	1.126	0	28,146	27,833	314

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 713448CZ9 - PEPSICO INC 4.6% 7/17/45						
26083301	08/02/19 B	30,000	1.214	0	36,434-	36,434	
	ISSUE: 437076BY7 - HOME DEPOT INC 2.95% 6/15/29						
26083301	08/02/19 B	70,000	1.031	0	72,185-	72,185	
	ISSUE: 202795JG6 - COMMONWEALTH EDISON 4.35% 11/15/45						
26083301	08/02/19 B	50,000	1.156	0	57,818-	57,818	
	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56						
26083301	08/02/19 B	20,000	1.122	0	22,439-	22,439	
	ISSUE: 404119BV0 - HCA INC 5.5% 6/15/47						
26083301	08/02/19 B	50,000	1.083	0	54,158-	54,158	
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
26083301	08/02/19 S	50,000	1.075	0	53,756	50,093	3,663
	ISSUE: 882508BD5 - TEXAS INSTRUMENTS IN 4.15% 5/15/48						
26083301	08/05/19 S	20,000	1.179	0	23,575	20,141	3,434
	ISSUE: 92343VER1 - VERIZON COMMUNICATIO 4.329% 9/21/28						
26083301	08/05/19 S	55,000	1.117	0	61,408	60,908	500
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
26083301	08/05/19 S	65,000	1.105	0	71,821	65,319	6,502
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	25,000	1.149	0	28,738-	28,738	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	50,000	1.146	0	57,287-	57,287	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/05/19 B	20,000	1.150	0	23,006-	23,006	
	ISSUE: 084664BL4 - BERKSHIRE HATHAWAY 5.75% 1/15/40						
26083301	08/05/19 S	30,000	1.370	0	41,087	35,109	5,978
	ISSUE: 92343VEA8 - VERIZON COMMUNICATIO 4.5% 8/10/33						
26083301	08/05/19 B	40,000	1.136	0	45,455-	45,455	
	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44						
26083301	08/06/19 B	40,000	1.020	0	40,796-	40,796	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/06/19 S	25,000	1.157	0	28,926	28,837	89
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 B	50,000	1.185	0	59,234-	59,234	
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/07/19 S	30,000	1.183	0	35,497	35,270	227
	ISSUE: 25272KAR4 - P/P DIAMOND 1 FIN/DI 8.35% 7/15/46						
26083301	08/07/19 B	45,000	1.275	0	57,375-	57,375	
	ISSUE: 172967HA2 - CITIGROUP INC 6.675% 9/13/43						
26083301	08/07/19 S	60,000	1.449	0	86,967	73,219	13,748
	ISSUE: 912810SF6 - US TREASURY BOND 3% 2/15/49						
26083301	08/08/19 B	45,000	1.155	0	51,991-	51,991	
	ISSUE: 040555CU6 - ARIZONA PUBLIC SERVI 3.75% 5/15/46						
26083301	08/08/19 S	60,000	1.054	0	63,261	56,599	6,662
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/13/19 B	20,000	1.163	0	23,269-	23,269	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 126408HP1 - CSX CORP 4.5% 3/15/49						
26083301	08/13/19 S	25,000	1.161	0	29,035	26,234	2,801
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	08/14/19 B	50,000	1.152	0	57,587-	57,587	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/14/19 S	35,000	1.191	0	41,677	41,211	466
	ISSUE: 30231GAN2 - EXXON MOBIL CORPORAT 3.567% 3/06/45						
26083301	08/16/19 S	70,000	1.108	0	77,569	67,093	10,476
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	08/16/19 B	65,000	1.028	0	66,809-	66,809	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/19/19 S	40,000	1.177	0	47,089	47,193	-104
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	08/19/19 B	55,000	0.977	0	53,730-	53,730	
	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
26083301	08/19/19 B	35,000	1.107	0	38,749-	38,749	
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
26083301	08/19/19 S	35,000	1.414	0	49,492	42,689	6,802
	ISSUE: 845743BS1 - SOUTHWESTERN PUBLIC 4.4% 11/15/48						
26083301	08/20/19 S	35,000	1.227	0	42,942	34,353	8,589
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 B	30,000	1.186	0	35,575-	35,575	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/20/19 S	40,000	1.186	0	47,425	47,356	69
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
26083301	08/20/19 B	60,000	1.351	0	81,041-	81,041	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	08/21/19 S	30,000	1.234	0	37,021	34,745	2,277
	ISSUE: 29273RBJ7 - ENERGY TRANSFER PART 6.125% 12/15/45						
26083301	08/21/19 B	35,000	1.190	0	41,661-	41,661	
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	08/22/19 S	30,000	1.069	0	32,067	26,489	5,578
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/22/19 B	20,000	1.178	0	23,553-	23,553	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	08/26/19 S	35,000	1.192	0	41,732	41,512	220
	ISSUE: 02364WBE4 - AMERICA MOVIL SAB DE 4.375% 7/16/42						
26083301	08/26/19 B	50,000	1.155	0	57,735-	57,735	
	ISSUE: 46647PAL0 - VR JPMORGAN CHASE 3.964% 11/15/48						
26083301	08/30/19 B	20,000	1.158	0	23,162-	23,162	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	08/30/19 B	990,000	1.011	0	1,001,331-	1,001,331	
	ISSUE: 46647PAA4 - VR JPMORGAN CHASE & 4.26% 2/22/48						
26083301	08/30/19 S	20,000	1.212	0	24,239	20,191	4,049
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	65,000	1.210	0	78,622-	78,622	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/03/19 B	45,000	1.216	0	54,700-	54,700	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/03/19 B	65,000	1.015	0	65,990-	65,990	
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	09/03/19 S	75,000	1.188	0	89,083	76,533	12,550
	ISSUE: 437076BY7 - HOME DEPOT INC 2.95% 6/15/29						
26083301	09/03/19 S	70,000	1.062	0	74,304	72,185	2,119
	ISSUE: 824348AQ9 - SHERWIN-WILLIAMS CO 4% 12/15/42						
26083301	09/03/19 S	70,000	1.065	0	74,561	66,791	7,769
	ISSUE: 12189LBE0 - BURLINGTN NORTH SANT 3.55% 2/15/50						
26083301	09/04/19 S	25,000	1.094	0	27,359	24,977	2,382
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 B	20,000	1.206	0	24,123-	24,123	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/04/19 S	40,000	1.206	0	48,247	48,270	-23
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	09/04/19 B	50,000	1.047	0	52,329-	52,329	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/05/19 B	15,000	1.191	0	17,865-	17,865	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/05/19 S	50,000	1.005	0	50,271	50,570	-298
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	09/05/19 S	20,000	1.174	0	23,483	20,409	3,074
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	09/05/19 S	25,000	1.160	0	28,991	24,552	4,439
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	09/05/19 B	20,000	1.182	0	23,634-	23,634	
	ISSUE: 651639AX4 - NEWMONT GOLDCORP COR 2.8% 10/01/29						
26083301	09/05/19 B	55,000	0.992	0	54,547-	54,547	
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	09/09/19 S	40,000	1.199	0	47,973	41,673	6,300
	ISSUE: 126408GX5 - CSX CORP 4.4% 3/01/43						
26083301	09/09/19 B	50,000	1.120	0	55,998-	55,998	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 B	20,000	1.164	0	23,284-	23,284	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 B	25,000	1.164	0	29,105-	29,105	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 S	125,000	1.149	0	143,691	144,151	-460
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/10/19 S	25,000	1.145	0	28,618	28,830	-212
	ISSUE: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	09/10/19 S	30,000	1.257	0	37,712	31,073	6,639
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	09/10/19 B	160,000	0.993	0	158,909-	158,909	

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: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50						
26083301	09/10/19 B	35,000	1.000	0	35,012-	35,012	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	09/10/19 S	35,000	1.106	0	38,708	36,553	2,154
	ISSUE: 42307TAH1 - P/P HEINZ (H.J.) FIN 7.125% 8/01/39						
26083301	09/12/19 S	55,000	1.250	0	68,759	73,054	-4,295
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/12/19 B	30,000	1.133	0	33,975-	33,975	
	ISSUE: 87612EBF2 - TARGET CORP 3.625% 4/15/46						
26083301	09/12/19 S	35,000	1.076	0	37,649	32,323	5,326
	ISSUE: 50076QAE6 - KRAFT FOODS GROUP IN 5% 6/04/42						
26083301	09/12/19 B	60,000	1.027	0	61,594-	61,594	
	ISSUE: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48						
26083301	09/13/19 B	65,000	1.049	0	68,188-	68,188	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/13/19 S	25,000	1.124	0	28,091	28,217	-126
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
26083301	09/13/19 S	60,000	1.051	0	63,068	61,303	1,765
	ISSUE: 035240AG5 - ANHEUSER-BUSCH INBEV 4.95% 1/15/42						
26083301	09/13/19 B	35,000	1.145	0	40,058-	40,058	
	ISSUE: 882508BD5 - TEXAS INSTRUMENTS IN 4.15% 5/15/48						
26083301	09/16/19 S	30,000	1.173	0	35,207	30,212	4,995
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	09/16/19 S	20,000	1.437	0	28,740	25,802	2,938
	ISSUE: 744320BA9 - PRUDENTIAL FINANCIAL 3.935% 12/07/49						
26083301	09/16/19 S	75,000	1.042	0	78,144	72,399	5,745
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	09/16/19 B	20,000	1.142	0	22,839-	22,839	
	ISSUE: 172967EW7 - CITIGROUP INC 8.125% 7/15/39						
26083301	09/16/19 B	50,000	1.601	0	80,047-	80,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 B	25,000	1.119	0	27,970-	27,970	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 S	40,000	1.122	0	44,864	44,878	-14
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/16/19 S	20,000	1.121	0	22,417	22,439	-22
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/16/19 S	65,000	0.979	0	63,647	64,016	-370
	ISSUE: 74432QCE3 - PRUDENTIAL FINANCIAL 4.35% 2/25/50						
26083301	09/16/19 B	70,000	1.108	0	77,569-	77,569	
	ISSUE: 882508BG8 - TEXAS INSTRUMENTS IN 2.25% 9/04/29						
26083301	09/16/19 B	70,000	0.971	0	67,946-	67,946	
	ISSUE: 713448DD7 - PEPSICO INC 4.45% 4/14/46						
26083301	09/16/19 B	25,000	1.202	0	30,050-	30,050	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 B	30,000	1.137	0	34,118-	34,118	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/18/19 S	20,000	1.137	0	22,745	22,639	106
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	09/18/19 B	30,000	1.099	0	32,972-	32,972	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	09/18/19 S	40,000	1.112	0	44,463	42,067	2,395
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
26083301	09/19/19 B	105,000	1.165	0	122,328-	122,328	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/19/19 S	20,000	1.141	0	22,815	22,671	144
	ISSUE: 084664CR0 - BERKSHIRE HATHAWAY 4.25% 1/15/49						
26083301	09/19/19 S	105,000	1.176	0	123,451	104,755	18,696
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/19/19 B	55,000	0.986	0	54,201-	54,201	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/20/19 S	15,000	1.158	0	17,364	17,003	360
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/20/19 B	40,000	0.991	0	39,653-	39,653	
	ISSUE: 260543CL5 - DOW CHEMICAL CO/THE 4.625% 10/01/44						
26083301	09/23/19 B	110,000	1.081	0	118,949-	118,949	
	ISSUE: 913017CX5 - UNITED TECHNOLOGIES 4.625% 11/16/48						
26083301	09/23/19 S	105,000	1.255	0	131,730	116,491	15,239
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/23/19 S	75,000	1.162	0	87,129	85,850	1,279
	ISSUE: 913017CA5 - UNITED TECHNOLOGIES 4.15% 5/15/45						
26083301	09/23/19 B	120,000	1.155	0	138,632-	138,632	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/24/19 S	80,000	0.998	0	79,803	79,602	201
	ISSUE: 743820AA0 - PROV ST JOSEPH HLTH 2.532% 10/01/29						
26083301	09/24/19 B	80,000	1.000	0	80,000-	80,000	
	ISSUE: 907818FE3 - UNION PACIFIC CORP 3.95% 8/15/59						
26083301	09/25/19 B	50,000	1.061	0	53,053-	53,053	
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	09/25/19 B	25,000	1.050	0	26,245-	26,245	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 B	60,000	1.151	0	69,087-	69,087	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/25/19 S	20,000	1.154	0	23,077	23,117	-40
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	09/25/19 S	75,000	0.995	0	74,586	73,798	788
	ISSUE: 907818EM6 - UNION PACIFIC CORP 3.799% 10/01/51						
26083301	09/25/19 S	55,000	1.065	0	58,604	57,988	617
	ISSUE: 91913YAV2 - VALERO ENERGY CORP 4.35% 6/01/28						
26083301	09/26/19 S	35,000	1.084	0	37,950	36,497	1,453
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
26083301	09/26/19 B	40,000	1.056	0	42,242-	42,242	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	10,000	1.161	0	11,605	11,582	24
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	30,000	1.162	0	34,867	34,745	122
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/26/19 S	25,000	1.162	0	29,044	28,954	90
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
26083301	09/26/19 B	15,000	1.119	0	16,781-	16,781	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/26/19 B	30,000	0.993	0	29,796-	29,796	
	ISSUE: 94974BFP0 - WELLS FARGO & COMPAN 5.375% 11/02/43						
26083301	09/26/19 B	35,000	1.254	0	43,871-	43,871	
	ISSUE: 655844CC0 - NORFOLK SOUTHERN COR 4.1% 5/15/49						
26083301	09/30/19 B	65,000	1.117	0	72,606-	72,606	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 B	30,000	1.158	0	34,734-	34,734	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 B	275,000	1.166	0	320,590-	320,590	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	09/30/19 S	55,000	1.161	0	63,843	63,964	-121
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	09/30/19 B	220,000	0.996	0	219,038-	219,038	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
26083301	09/30/19 S	40,000	1.125	0	45,013	41,775	3,238
	ISSUE: 023135BJ4 - AMAZON.COM INC 4.05% 8/22/47						
26083301	10/03/19 S	80,000	1.216	0	97,315	80,208	17,107
	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57						
26083301	10/03/19 B	65,000	1.262	0	81,998-	81,998	
	ISSUE: 907818FD5 - UNION PACIFIC CORP 3.55% 8/15/39						
26083301	10/07/19 S	55,000	1.061	0	58,356	54,843	3,513
	ISSUE: 58013MFH2 - MCDONALD'S CORP 4.45% 9/01/48						
26083301	10/07/19 S	35,000	1.170	0	40,938	38,922	2,016
	ISSUE: 58013MFK5 - MCDONALD'S CORP 3.625% 9/01/49						
26083301	10/07/19 B	35,000	1.030	0	36,045-	36,045	
	ISSUE: 907818EJ3 - UNION PACIFIC CORP 4.05% 3/01/46						
26083301	10/07/19 B	45,000	1.108	0	49,868-	49,868	
	ISSUE: 31428XBQ8 - FEDEX CORP 4.05% 2/15/48						
26083301	10/08/19 S	45,000	0.988	0	44,467	43,727	739
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
26083301	10/08/19 S	55,000	1.099	0	60,435	54,535	5,899
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 B	30,000	1.190	0	35,686-	35,686	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/08/19 B	45,000	1.189	0	53,524-	53,524	
	ISSUE: 30231GAZ5 - EXXON MOBIL CORPORAT 3.095% 8/16/49						
26083301	10/08/19 S	25,000	1.016	0	25,392	25,567	-175

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	10/08/19 B	35,000	1.012	0	35,416-	35,416	
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	10/09/19 S	20,000	1.453	0	29,058	25,802	3,256
	ISSUE: 341081FQ5 - FLORIDA POWER & LIGH 3.95% 3/01/48						
26083301	10/09/19 S	30,000	1.171	0	35,127	29,838	5,289
	ISSUE: 20826FAC0 - CONOCOPHILLIPS COMPA 4.3% 11/15/44						
26083301	10/09/19 B	20,000	1.159	0	23,177-	23,177	
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	10/09/19 B	25,000	1.117	0	27,924-	27,924	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 B	25,000	1.176	0	29,393-	29,393	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/09/19 S	20,000	1.176	0	23,512	23,538	-26
	ISSUE: 91324PDV1 - UNITEDHEALTH GROUP 3.875% 8/15/59						
26083301	10/10/19 S	60,000	1.045	0	62,726	59,544	3,182
	ISSUE: 695114CT3 - PACIFICORP 4.125% 1/15/49						
26083301	10/10/19 S	85,000	1.151	0	97,850	87,884	9,966
	ISSUE: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48						
26083301	10/10/19 B	25,000	1.062	0	26,556-	26,556	
	ISSUE: 45687AAP7 - INGERSOLL-RAND GL HL 3.75% 8/21/28						
26083301	10/10/19 S	125,000	1.065	0	133,085	129,639	3,446
	ISSUE: 49456BAG6 - KINDER MORGAN INC/DE 5.3% 12/01/34						
26083301	10/10/19 S	85,000	1.136	0	96,556	87,857	8,698
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	10/10/19 S	70,000	1.181	0	82,683	70,975	11,709
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	40,000	1.155	0	46,219-	46,219	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	45,000	1.155	0	51,996-	51,996	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	75,000	1.155	0	86,660-	86,660	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 B	55,000	1.156	0	63,568-	63,568	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/10/19 S	20,000	1.165	0	23,295	23,175	120
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	110,000	0.997	0	109,622-	109,622	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	115,000	0.997	0	114,605-	114,605	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/10/19 B	40,000	1.000	0	40,009-	40,009	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 03523TBU1 - ANHEUSER-BUSCH INBEV 5.45% 1/23/39						
26083301	10/10/19 B	30,000	1.257	0	37,718-	37,718	
	ISSUE: 17275RAF9 - CISCO SYSTEMS INC 5.5% 1/15/40						
26083301	10/10/19 S	60,000	1.367	0	82,006	83,479	-1,472
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH COS 4.7% 2/01/36						
26083301	10/10/19 S	35,000	1.157	0	40,482	34,765	5,717
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
26083301	10/10/19 S	50,000	1.180	0	58,999	50,568	8,431
	ISSUE: 29379VBV4 - ENTERPRISE PRODUCTS 3.125% 7/31/29						
26083301	10/10/19 S	45,000	1.028	0	46,285	44,980	1,305
	ISSUE: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42						
26083301	10/10/19 S	75,000	1.024	0	76,812	73,550	3,262
	ISSUE: 72650RBE1 - PLAINS ALL AMER PIPE 4.7% 6/15/44						
26083301	10/15/19 B	40,000	0.941	0	37,654-	37,654	
	ISSUE: 72650RBH4 - PLAINS ALL AMER PIPE 4.9% 2/15/45						
26083301	10/15/19 S	40,000	0.972	0	38,861	39,530	-669
	ISSUE: 209111FD0 - CONS EDISON CO OF NY 4.45% 3/15/44						
26083301	10/16/19 S	100,000	1.161	0	116,117	110,677	5,440
	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44						
26083301	10/16/19 S	80,000	1.189	0	95,105	82,429	12,676
	ISSUE: 623115AD4 - MT SINAI HOSPITAL 3.981% 7/01/48						
26083301	10/16/19 S	30,000	1.065	0	31,941	30,000	1,941
	ISSUE: 20030NCG4 - COMCAST CORP 4.049% 11/01/52						
26083301	10/16/19 S	90,000	1.100	0	99,012	89,594	9,417
	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49						
26083301	10/16/19 S	85,000	1.047	0	88,971	85,049	3,922
	ISSUE: 74432QCA1 - PRUDENTIAL FINANCIAL 4.6% 5/15/44						
26083301	10/16/19 S	30,000	1.156	0	34,667	33,861	806
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
26083301	10/16/19 S	70,000	1.092	0	76,440	69,770	6,670
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
26083301	10/16/19 S	95,000	1.086	0	103,153	95,512	7,641
	ISSUE: 97068LAA6 - WILLIS-KNIGHTON MED 4.813% 9/01/48						
26083301	10/16/19 S	25,000	1.218	0	30,439	25,000	5,439
	ISSUE: 494550BW5 - KINDER MORGAN ENER 5.4% 9/01/44						
26083301	10/16/19 S	75,000	1.117	0	83,768	76,256	7,513
	ISSUE: 913017CW7 - UNITED TECHNOLOGIES 4.45% 11/16/38						
26083301	10/16/19 S	90,000	1.179	0	106,079	91,253	14,826
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	25,000	1.139	0	28,488-	28,488	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	75,000	1.139	0	85,465-	85,465	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,581-	45,581	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	70,000	1.139	0	79,767-	79,767	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.139	0	74,019-	74,019	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	20,000	1.139	0	22,775-	22,775	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.139	0	45,550-	45,550	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	50,000	1.139	0	56,977-	56,977	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	80,000	1.139	0	91,163-	91,163	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	85,000	1.139	0	96,860-	96,860	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	55,000	1.139	0	62,674-	62,674	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	130,000	1.139	0	148,139-	148,139	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.139	0	68,372-	68,372	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	30,000	1.137	0	34,098-	34,098	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	40,000	1.140	0	45,594-	45,594	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	70,000	1.140	0	79,789-	79,789	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	65,000	1.140	0	74,090-	74,090	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	80,000	1.140	0	91,188-	91,188	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	60,000	1.140	0	68,391-	68,391	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 B	95,000	1.140	0	108,285-	108,285	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/16/19 S	30,000	1.141	0	34,232	34,188	44
	ISSUE: 637432NT8 - NATIONAL RURAL UTIL 4.3% 3/15/49						
26083301	10/16/19 S	70,000	1.190	0	83,326	69,761	13,565
	ISSUE: 097023CE3 - BOEING CO 3.5% 3/01/39						
26083301	10/16/19 S	60,000	1.045	0	62,716	58,715	4,000
	ISSUE: 29379VAM5 - ENTERPRISE PRODUCTS 7.55% 4/15/38						
26083301	10/16/19 S	75,000	1.438	0	107,831	97,376	10,455
	ISSUE: 744448CR0 - PUBLIC SERVICE COLOR 4.05% 9/15/49						
26083301	10/16/19 S	105,000	1.153	0	121,046	104,036	17,010
	ISSUE: 546676AY3 - LOUISVILLE GAS & ELE 4.25% 4/01/49						
26083301	10/16/19 S	45,000	1.164	0	52,376	44,947	7,430
	ISSUE: 548661DN4 - LOWE'S COS INC 3.7% 4/15/46						
26083301	10/16/19 S	120,000	0.994	0	119,237	108,650	10,587
	ISSUE: 12189LAZ4 - BURLINGTN NORTH SANT 3.9% 8/01/46						
26083301	10/16/19 S	90,000	1.105	0	99,438	88,328	11,110
	ISSUE: 575718AF8 - MASS INSTITUTE OF TE 3.885% 7/01/16						
26083301	10/16/19 S	50,000	1.132	0	56,604	50,000	6,604
	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46						
26083301	10/16/19 S	150,000	1.139	0	170,925	150,379	20,546
	ISSUE: 03523TBJ6 - ANHEUSER-BUSCH INBEV 8% 11/15/39						
26083301	10/16/19 B	40,000	1.559	0	62,368-	62,368	
	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37						
26083301	10/16/19 S	90,000	1.186	0	106,723	93,981	12,742
	ISSUE: 914886AC0 - UNIV OF SOUTHERN CAL 3.841% 10/01/47						
26083301	10/16/19 S	25,000	1.162	0	29,041	25,000	4,041
	ISSUE: 913017CP2 - UNITED TECHNOLOGIES 4.05% 5/04/47						
26083301	10/16/19 S	70,000	1.131	0	79,195	73,950	5,245
	ISSUE: 26443CAA1 - DUKE UNIVERSITY HEAL 3.92% 6/01/47						
26083301	10/16/19 S	25,000	1.137	0	28,413	25,000	3,413
	ISSUE: 68389XAM7 - ORACLE CORP 5.375% 7/15/40						
26083301	10/16/19 S	40,000	1.306	0	52,244	46,389	5,855
	ISSUE: 586054AB4 - MEMORIAL SLOAN-KETTE 4.125% 7/01/52						
26083301	10/16/19 S	40,000	1.172	0	46,872	38,030	8,842
	ISSUE: 837004CG3 - SOUTH CAROLINA ELEC& 4.6% 6/15/43						
26083301	10/16/19 S	75,000	1.183	0	88,702	77,069	11,633
	ISSUE: 539830BN8 - LOCKHEED MARTIN CORP 4.09% 9/15/52						
26083301	10/17/19 S	45,000	1.166	0	52,467	43,535	8,933
	ISSUE: 570535AS3 - MARKEL CORP 4.3% 11/01/47						
26083301	10/17/19 S	25,000	1.032	0	25,791	22,074	3,717
	ISSUE: 125523BJ8 - P/P CIM 2014 LOAN TR 3.875% 10/15/47						
26083301	10/17/19 S	85,000	0.969	0	82,343	80,416	1,926
	ISSUE: 78516FAC3 - P/P SABAL TRAIL TRAN 4.832% 5/01/48						
26083301	10/17/19 S	45,000	1.146	0	51,574	44,949	6,625
	ISSUE: 237194AM7 - DARDEN RESTAURANTS 4.55% 2/15/48						
26083301	10/17/19 S	30,000	1.038	0	31,154	28,219	2,935

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 534187BG3 - LINCOLN NATIONAL COR 4.35% 3/01/48						
26083301	10/17/19 S	20,000	1.085	0	21,699	19,920	1,779
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	10/17/19 S	45,000	1.130	0	50,863	44,850	6,012
	ISSUE: 046353AT5 - ASTRAZENECA PLC 4% 1/17/29						
26083301	10/17/19 S	45,000	1.117	0	50,243	44,816	5,427
	ISSUE: 717081EJ8 - PFIZER INC 4.1% 9/15/38						
26083301	10/17/19 S	75,000	1.152	0	86,369	75,000	11,369
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	45,000	1.141	0	51,342-	51,342	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.139	0	56,953-	56,953	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	50,000	1.141	0	57,047-	57,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	80,000	1.141	0	91,275-	91,275	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.141	0	22,819-	22,819	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.141	0	34,228-	34,228	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	25,000	1.139	0	28,477-	28,477	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.139	0	34,172-	34,172	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	60,000	1.139	0	68,344-	68,344	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.139	0	22,781-	22,781	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	55,000	1.142	0	62,820-	62,820	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.142	0	34,266-	34,266	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	15,000	1.142	0	17,133-	17,133	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	30,000	1.138	0	34,134-	34,134	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	35,000	1.142	0	39,977-	39,977	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.142	0	22,844-	22,844	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.142	0	45,688-	45,688	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	25,000	1.138	0	28,445-	28,445	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	20,000	1.138	0	22,756-	22,756	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	40,000	1.138	0	45,513-	45,513	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 B	15,000	1.138	0	17,067-	17,067	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/17/19 S	15,000	1.139	0	17,089	17,098	-8
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
26083301	10/17/19 S	60,000	1.122	0	67,331	64,060	3,270
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/17/19 B	45,000	0.989	0	44,508-	44,508	
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	10/17/19 S	70,000	1.010	0	70,687	70,733	-47
	ISSUE: 30231GAY8 - EXXON MOBIL CORPORAT 2.995% 8/16/39						
26083301	10/17/19 S	30,000	1.004	0	30,131	30,290	-159
	ISSUE: 606822BE3 - MITSUBISHI UFJ FIN 4.153% 3/07/39						
26083301	10/17/19 S	40,000	1.124	0	44,947	40,231	4,716
	ISSUE: 67077MAU2 - NUTRIEN LTD 5% 4/01/49						
26083301	10/17/19 S	25,000	1.153	0	28,820	28,980	-160
	ISSUE: 94106LBJ7 - WASTE MANAGEMENT INC 4% 7/15/39						
26083301	10/17/19 S	25,000	1.123	0	28,085	27,362	723
	ISSUE: 94106LBK4 - WASTE MANAGEMENT INC 4.15% 7/15/49						
26083301	10/17/19 S	20,000	1.154	0	23,089	20,409	2,680
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49						
26083301	10/17/19 S	45,000	1.099	0	49,442	45,553	3,889
	ISSUE: 665772CR8 - NORTHERN STATES PWR- 2.9% 3/01/50						
26083301	10/17/19 S	50,000	0.956	0	47,775	48,146	-371
	ISSUE: 871829AY3 - SYSCO CORPORATION 4.85% 10/01/45						
26083301	10/17/19 S	35,000	1.200	0	42,007	36,121	5,886

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 149123CF6 - CATERPILLAR INC 3.25% 9/19/49						
26083301	10/17/19 S	35,000	1.022	0	35,755	34,682	1,074
	ISSUE: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
26083301	10/17/19 S	40,000	0.992	0	39,689	39,395	294
	ISSUE: 66989HAK4 - NOVARTIS CAPITAL COR 4% 11/20/45						
26083301	10/17/19 S	25,000	1.171	0	29,280	25,236	4,044
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
26083301	10/17/19 S	95,000	1.128	0	107,151	103,936	3,215
	ISSUE: 743315AS2 - PROGRESSIVE CORP 4.125% 4/15/47						
26083301	10/17/19 S	25,000	1.145	0	28,632	26,522	2,109
	ISSUE: 960413AS1 - WESTLAKE CHEMICAL CO 5% 8/15/46						
26083301	10/17/19 S	30,000	1.052	0	31,564	29,348	2,216
	ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47						
26083301	10/17/19 S	25,000	1.101	0	27,516	23,040	4,476
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
26083301	10/17/19 S	40,000	1.099	0	43,950	39,041	4,909
	ISSUE: 25179MAN3 - DEVON ENERGY CORPORA 4.75% 5/15/42						
26083301	10/17/19 S	45,000	1.070	0	48,146	43,405	4,742
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
26083301	10/17/19 S	45,000	1.282	0	57,702	56,504	1,198
	ISSUE: 718172AW9 - PHILIP MORRIS INTL 4.125% 3/04/43						
26083301	10/17/19 B	20,000	1.052	0	21,035-	21,035	
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
26083301	10/17/19 S	30,000	1.283	0	38,477	33,189	5,288
	ISSUE: 559080AG1 - MAGELLAN MIDSTREAM 5.15% 10/15/43						
26083301	10/17/19 S	40,000	1.157	0	46,287	40,832	5,455
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/18/19 S	10,100,000	1.136	0	11,474,547 *	11,512,475	-37,928
	ISSUE: 92343VCK8 - VERIZON COMMUNICATIO 4.862% 8/21/46						
26083301	10/18/19 S	35,000	1.221	0	42,736	38,489	4,247
	ISSUE: 92343VDU5 - VERIZON COMMUNICATIO 5.25% 3/16/37						
26083301	10/18/19 B	45,000	1.239	0	55,771-	55,771	
	ISSUE: 38141GXA7 - VR GOLDMAN SACHS GRO 4.411% 4/23/39						
26083301	10/21/19 S	25,000	1.120	0	27,992	24,584	3,408
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	10/21/19 S	45,000	1.114	0	50,136	50,615	-478
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/21/19 B	15,000	1.126	0	16,895-	16,895	
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	10/21/19 B	45,000	0.985	0	44,304-	44,304	
	ISSUE: 649322AF1 - NY & PRESBYTERIAN HO 3.954% 8/01/19						
26083301	10/22/19 B	145,000	1.000	0	145,000-	145,000	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/22/19 S	155,000	1.129	0	174,956	176,456	-1,500
	ISSUE: 775109BN0 - ROGERS COMMUNICATION 4.35% 5/01/49						
26083301	10/24/19 B	35,000	1.129	0	39,504-	39,504	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	15,000	1.140	0	17,101-	17,101	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	25,000	1.138	0	28,451-	28,451	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 B	45,000	1.139	0	51,251-	51,251	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/24/19 S	30,000	1.139	0	34,178	34,157	21
	ISSUE: 260543CP6 - P/P DOW CHEMICAL CO/ 5.55% 11/30/48						
26083301	10/24/19 S	55,000	1.216	0	66,860	64,017	2,843
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 B	155,000	0.988	0	153,063-	153,063	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/24/19 S	35,000	0.987	0	34,543	34,614	-71
	ISSUE: 15189TAX5 - CENTERPOINT ENERGY 2.95% 3/01/30						
26083301	10/24/19 B	35,000	1.001	0	35,027-	35,027	
	ISSUE: 92940PAF1 - WRKCO INC 4.2% 6/01/32						
26083301	10/24/19 S	130,000	1.103	0	143,393	131,663	11,730
	ISSUE: 260543CU5 - P/P DOW CHEMICAL CO/ 4.8% 5/15/49						
26083301	10/24/19 S	30,000	1.110	0	33,306	29,793	3,513
	ISSUE: 00206RDF6 - AT&T INC 6% 8/15/40						
26083301	10/24/19 S	25,000	1.260	0	31,488	27,728	3,760
	ISSUE: 902494AY9 - TYSON FOODS INC 5.15% 8/15/44						
26083301	10/25/19 B	40,000	1.198	0	47,901-	47,901	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 B	15,000	1.128	0	16,915-	16,915	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 S	35,000	1.134	0	39,703	39,336	368
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/25/19 S	30,000	1.134	0	34,031	33,716	315
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/25/19 B	45,000	0.985	0	44,300-	44,300	
	ISSUE: 824348BJ4 - SHERWIN-WILLIAMS CO 2.95% 8/15/29						
26083301	10/25/19 S	50,000	1.007	0	50,336	49,982	354
	ISSUE: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
26083301	10/25/19 S	20,000	1.005	0	20,104	19,698	406
	ISSUE: 594918AU8 - MICROSOFT CORP 3.75% 5/01/43						
26083301	10/25/19 B	45,000	1.139	0	51,242-	51,242	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 B	35,000	1.116	0	39,047-	39,047	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/28/19 S	25,000	1.113	0	27,821	28,056	-235
	ISSUE: 92343VCM4 - VERIZON COMMUNICATIO 5.012% 8/21/54						
26083301	10/28/19 S	35,000	1.270	0	44,433	39,073	5,360
	ISSUE: 911312BS4 - UNITED PARCEL SERVIC 3.4% 9/01/49						
26083301	10/28/19 B	30,000	0.999	0	29,982-	29,982	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 606822BM5 - MITSUBISHI UFJ FIN 3.195% 7/18/29						
26083301	10/29/19 B	30,000	1.028	0	30,857-	30,857	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 B	75,000	1.117	0	83,766-	83,766	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/29/19 S	20,000	1.117	0	22,331	22,383	-51
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29						
26083301	10/29/19 S	30,000	0.981	0	29,435	29,589	-153
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	10/29/19 B	25,000	0.981	0	24,526-	24,526	
	ISSUE: 04650NAB0 - AT&T INC 5.35% 9/01/40						
26083301	10/29/19 S	110,000	1.172	0	128,894	108,948	19,945
	ISSUE: 55336VAN0 - MPLX LP 4.7% 4/15/48						
26083301	10/30/19 B	15,000	0.996	0	14,937-	14,937	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	10/30/19 S	15,000	1.109	0	16,635	15,341	1,294
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/30/19 S	50,000	1.128	0	56,385	55,981	404
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	10/30/19 B	60,000	0.936	0	56,164-	56,164	
	ISSUE: 48305QAE3 - KAISER FOUNDATION HO 3.266% 11/01/49						
26083301	10/31/19 B	50,000	1.017	0	50,829-	50,829	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	10/31/19 B	30,000	1.124	0	33,722-	33,722	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 B	305,000	1.152	0	351,417-	351,417	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	40,000	1.151	0	46,044	46,013	31
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	25,000	1.155	0	28,870	28,758	112
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	10/31/19 S	20,000	1.154	0	23,083	23,006	76
	ISSUE: 682680AZ6 - ONEOK INC 4.45% 9/01/49						
26083301	10/31/19 S	30,000	0.997	0	29,909	29,948	-39
	ISSUE: 254687FM3 - WALT DISNEY COMPANY/ 2.75% 9/01/49						
26083301	10/31/19 B	30,000	0.953	0	28,597-	28,597	
	ISSUE: 63946BAJ9 - NBCUNIVERSAL MEDIA 4.45% 1/15/43						
26083301	10/31/19 B	25,000	1.161	0	29,029-	29,029	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49						
26083301	11/04/19 B	20,000	1.132	0	22,642-	22,642	
	ISSUE: 74432QCF0 - PRUDENTIAL FINANCIAL 3.7% 3/13/51						
26083301	11/04/19 S	25,000	1.032	0	25,799	25,413	386
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
26083301	11/05/19 S	50,000	1.190	0	59,489	52,091	7,397
	ISSUE: 12189LAX9 - BURLINGTN NORTH SANT 4.7% 9/01/45						
26083301	11/05/19 B	50,000	1.208	0	60,389-	60,389	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 161175BT0 - CHARTER COMM OPT LLC 4.8% 3/01/50							
26083301	11/06/19	S	15,000	1.022	0	15,325	15,051	274
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43							
26083301	11/06/19	S	40,000	1.114	0	44,578	40,215	4,362
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/06/19	B	25,000	1.125	0	28,112-	28,112	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/06/19	B	10,000	1.124	0	11,239-	11,239	
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/07/19	B	40,000	1.100	0	44,006-	44,006	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	11/07/19	S	100,000	0.973	0	97,313	97,344	-31
	ISSUE: 126650CX6 - CVS HEALTH CORP 4.3% 3/25/28							
26083301	11/08/19	S	35,000	1.079	0	37,780	37,746	34
	ISSUE: 912810SH2 - US TREASURY BOND 2.875% 5/15/49							
26083301	11/08/19	B	15,000	1.095	0	16,427-	16,427	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	11/08/19	B	125,000	0.974	0	121,797-	121,797	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	11/08/19	B	30,000	0.974	0	29,231-	29,231	
	ISSUE: 912828YB0 - US TREASURY NOTE 1.625% 8/15/29							
26083301	11/08/19	S	40,000	0.971	0	38,855	38,969	-114
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29							
26083301	11/08/19	S	135,000	1.003	0	135,460	134,693	767
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/12/19	B	25,000	0.966	0	24,153-	24,153	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/12/19	B	75,000	0.965	0	72,393-	72,393	
	ISSUE: 548661DQ7 - LOWE'S COS INC 4.05% 5/03/47							
26083301	11/12/19	S	30,000	1.044	0	31,310	28,421	2,889
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29							
26083301	11/13/19	B	205,000	0.988	0	202,429-	202,429	
	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49							
26083301	11/13/19	B	215,000	0.984	0	211,592-	211,592	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/13/19	S	85,000	0.975	0	82,842	82,459	383
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/13/19	S	195,000	0.976	0	190,232	191,109	-878
	ISSUE: 126408HA4 - CSX CORP 4.5% 8/01/54							
26083301	11/15/19	S	40,000	1.137	0	45,475	39,579	5,896
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/15/19	B	40,000	0.984	0	39,372-	39,372	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49							
26083301	11/15/19	S	65,000	0.986	0	64,116	64,111	6
	ISSUE: 94974BGK0 - WELLS FARGO & COMPAN 3.9% 5/01/45							
26083301	11/15/19	B	75,000	1.106	0	82,940-	82,940	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 718172BL2 - PHILIP MORRIS INTL 4.25% 11/10/44						
26083301	11/18/19 S	30,000	1.095	0	32,860	32,622	238
	ISSUE: 02361DAU4 - AMEREN ILLINOIS CO 3.25% 3/15/50						
26083301	11/18/19 B	30,000	0.995	0	29,852-	29,852	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 B	45,000	0.989	0	44,490-	44,490	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/18/19 S	25,000	0.990	0	24,750	25,021	-271
	ISSUE: 026874DF1 - AMERICAN INTL GROUP 4.8% 7/10/45						
26083301	11/18/19 S	55,000	1.173	0	64,514	58,202	6,313
	ISSUE: 718172BD0 - PHILIP MORRIS INTL 4.875% 11/15/43						
26083301	11/18/19 B	30,000	1.171	0	35,130-	35,130	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/19/19 S	50,000	0.997	0	49,846	49,834	12
	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29						
26083301	11/19/19 B	55,000	1.003	0	55,175-	55,175	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	135,000	0.997	0	134,604-	134,604	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/19/19 B	25,000	1.000	0	24,991-	24,991	
	ISSUE: 842587CX3 - SOUTHERN CO 4.4% 7/01/46						
26083301	11/19/19 S	30,000	1.114	0	33,431	33,016	415
	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49						
26083301	11/19/19 S	164,000	1.080	0	177,154	147,812	29,343
	ISSUE: 20825CAQ7 - CONOCOPHILLIPS 6.5% 2/01/39						
26083301	11/20/19 S	45,000	1.451	0	65,293	58,055	7,239
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	11/20/19 S	45,000	1.002	0	45,067	44,923	143
	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29						
26083301	11/20/19 B	50,000	1.006	0	50,298-	50,298	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	11/20/19 B	60,000	1.162	0	69,739-	69,739	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 B	35,000	1.010	0	35,350-	35,350	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/20/19 S	45,000	1.010	0	45,450	44,932	518
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
26083301	11/20/19 S	45,000	1.119	0	50,342	47,326	3,016
	ISSUE: 822582BY7 - SHELL INTERNATIONAL 3.75% 9/12/46						
26083301	11/20/19 B	45,000	1.094	0	49,242-	49,242	
	ISSUE: 88579YBD2 - 3M COMPANY 4% 9/14/48						
26083301	11/21/19 S	25,000	1.111	0	27,765	28,119	-354
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/21/19 B	20,000	1.004	0	20,090-	20,090	
	ISSUE: 67077MAU2 - NUTRIEN LTD 5% 4/01/49						
26083301	11/25/19 B	30,000	1.173	0	35,174-	35,174	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42						
26083301	11/25/19 S	35,000	1.057	0	36,997	34,323	2,674
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	11/29/19 B	415,000	1.008	0	418,242-	418,242	
	ISSUE: 655844CD8 - NORFOLK SOUTHERN COR 3.4% 11/01/49						
26083301	12/02/19 B	30,000	0.994	0	29,821-	29,821	
	ISSUE: 91324PDQ2 - UNITEDHEALTH GROUP 4.45% 12/15/48						
26083301	12/02/19 S	15,000	1.184	0	17,761	15,262	2,499
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
26083301	12/02/19 S	10,000	0.983	0	9,832	8,386	1,446
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 B	15,000	0.994	0	14,910-	14,910	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 B	5,000	0.996	0	4,981-	4,981	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 B	35,000	0.996	0	34,866-	34,866	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/02/19 S	25,000	0.993	0	24,829	25,187	-358
	ISSUE: 05526DBK0 - BAT CAPITAL CORP 4.758% 9/06/49						
26083301	12/02/19 S	50,000	1.014	0	50,711	50,000	711
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/03/19 B	20,000	1.019	0	20,382-	20,382	
	ISSUE: 046353AM0 - ASTRAZENECA PLC 4.375% 11/16/45						
26083301	12/03/19 S	20,000	1.204	0	24,073	23,937	137
	ISSUE: 26078JAF7 - DOWDUPONT INC 5.419% 11/15/48						
26083301	12/04/19 B	20,000	1.239	0	24,783-	24,783	
	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38						
26083301	12/04/19 S	25,000	1.204	0	30,102	27,053	3,049
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	15,000	1.003	0	15,040-	15,040	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/04/19 B	50,000	1.004	0	50,217-	50,217	
	ISSUE: 88579YBK6 - 3M COMPANY 3.25% 8/26/49						
26083301	12/04/19 S	60,000	0.992	0	59,545	59,053	492
	ISSUE: 718172AU3 - PHILIP MORRIS INTL 3.875% 8/21/42						
26083301	12/04/19 S	20,000	1.052	0	21,045	19,615	1,430
	ISSUE: 17308CC53 - VR CITIGROUP INC 2.976% 11/05/30						
26083301	12/05/19 S	35,000	1.013	0	35,459	35,000	459
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/05/19 B	35,000	0.995	0	34,832-	34,832	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/05/19 S	20,000	1.002	0	20,034	20,082	-48
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	12/05/19 B	20,000	1.141	0	22,826-	22,826	
	ISSUE: 29279FAA7 - ENERGY TRANSFER OPER 6.25% 4/15/49						
26083301	12/06/19 S	40,000	1.180	0	47,212	46,492	720

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	30,000	0.992	0	29,771-	29,771	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 B	20,000	0.990	0	19,809-	19,809	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/06/19 S	30,000	0.992	0	29,767	30,039	-272
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
26083301	12/06/19 B	35,000	1.141	0	39,917-	39,917	
	ISSUE: 13645RAF1 - CANADIAN PACIFIC RR 5.95% 5/15/37						
26083301	12/06/19 S	30,000	1.348	0	40,449	35,753	4,696
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/10/19 S	45,000	0.995	0	44,771	45,059	-288
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
26083301	12/10/19 B	50,000	0.995	0	49,763-	49,763	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/12/19 S	85,000	0.987	0	83,918	84,269	-352
	ISSUE: 00287YBW8 - P/P ABBVIE INC 3.2% 11/21/29						
26083301	12/12/19 B	90,000	1.018	0	91,571-	91,571	
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	12/12/19 B	35,000	1.061	0	37,132-	37,132	
	ISSUE: 37045VAT7 - GENERAL MOTORS CO 5.95% 4/01/49						
26083301	12/12/19 S	30,000	1.102	0	33,069	31,622	1,447
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 B	35,000	0.985	0	34,483-	34,483	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	20,000	0.986	0	19,713	19,838	-124
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	35,000	0.986	0	34,519	34,716	-197
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/12/19 S	40,000	0.986	0	39,419	39,675	-257
	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45						
26083301	12/12/19 B	50,000	1.121	0	56,024-	56,024	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	12/12/19 S	50,000	1.119	0	55,955	50,480	5,475
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	12/12/19 S	60,000	1.119	0	67,153	60,576	6,577
	ISSUE: 37045VAK6 - GENERAL MOTORS CO 6.6% 4/01/36						
26083301	12/12/19 B	40,000	1.167	0	46,659-	46,659	
	ISSUE: 36164QNA2 - GE CAPITAL INTL FUND 4.418% 11/15/35						
26083301	12/12/19 B	60,000	1.073	0	64,381-	64,381	
	ISSUE: 595620AL9 - MIDAMERICAN ENERGY 4.8% 9/15/43						
26083301	12/12/19 B	25,000	1.246	0	31,160-	31,160	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/13/19 S	75,000	0.990	0	74,209	74,355	-146
	ISSUE: 00287YBS7 - P/P ABBVIE INC 4.25% 11/21/49						
26083301	12/13/19 B	25,000	1.074	0	26,843-	26,843	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/13/19 B	15,000	0.996	0	14,937-	14,937	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
26083301	12/13/19 S	35,000	1.130	0	39,538	35,336	4,202
	ISSUE: 25278XAN9 - DIAMONDBACK ENERGY 3.5% 12/01/29						
26083301	12/13/19 B	80,000	1.006	0	80,480-	80,480	
	ISSUE: 260543CG6 - DOW CHEMICAL CO/THE 4.375% 11/15/42						
26083301	12/13/19 S	20,000	1.083	0	21,664	19,613	2,050
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/16/19 B	20,000	0.987	0	19,745-	19,745	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/16/19 S	20,000	0.987	0	19,748	19,834	-87
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46						
26083301	12/16/19 B	20,000	1.187	0	23,730-	23,730	
	ISSUE: 50077LAB2 - KRAFT HEINZ FOODS CO 4.375% 6/01/46						
26083301	12/16/19 S	30,000	0.986	0	29,564	28,475	1,089
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/17/19 S	30,000	0.989	0	29,677	29,710	-33
	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47						
26083301	12/17/19 B	35,000	1.091	0	38,195-	38,195	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/18/19 B	85,000	0.985	0	83,715-	83,715	
	ISSUE: 912828YS3 - US TREASURY NOTE 1.75% 11/15/29						
26083301	12/18/19 S	35,000	0.986	0	34,500	34,443	57
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
26083301	12/18/19 S	25,000	1.128	0	28,211	26,452	1,759
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 B	20,000	0.979	0	19,570-	19,570	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/18/19 S	35,000	0.979	0	34,258	34,193	65
	ISSUE: 25278XAN9 - DIAMONDBACK ENERGY 3.5% 12/01/29						
26083301	12/18/19 B	40,000	1.010	0	40,398-	40,398	
	ISSUE: 035240AM2 - ANHEUSER-BUSCH INBEV 4.375% 4/15/38						
26083301	12/19/19 S	60,000	1.125	0	67,484	58,350	9,135
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	60,000	0.975	0	58,500-	58,500	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	40,000	0.975	0	39,000-	39,000	

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	35,000	0.975	0	34,125-	34,125	
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/19/19 B	25,000	0.980	0	24,497-	24,497	
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
26083301	12/19/19 S	35,000	1.186	0	41,514	36,597	4,916
	ISSUE: 17275RAF9 - CISCO SYSTEMS INC 5.5% 1/15/40						
26083301	12/19/19 S	40,000	1.360	0	54,402	55,652	-1,250
	ISSUE: 20030NBU4 - COMCAST CORP 3.4% 7/15/46						
26083301	12/19/19 S	40,000	1.015	0	40,590	40,831	-242
	ISSUE: 097023BV6 - BOEING CO 3.65% 3/01/47						
26083301	12/19/19 S	40,000	1.026	0	41,048	35,876	5,172
	ISSUE: 65473QBF9 - NISOURCE FINANCE COR 4.375% 5/15/47						
26083301	12/19/19 S	65,000	1.115	0	72,493	61,176	11,317
	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42						
26083301	12/19/19 S	45,000	1.196	0	53,817	49,662	4,156
	ISSUE: 36962G3A0 - GENERAL ELEC CAP COR 6.15% 8/07/37						
26083301	12/19/19 S	60,000	1.238	0	74,296	73,017	1,279
	ISSUE: 912810SJ8 - US TREASURY BOND 2.25% 8/15/49						
26083301	12/31/19 B	330,000	0.971	0	320,422-	320,422	
	SUB-TOTAL			0	65,602,227	64,618,888	983,322
	BROKER: MISCELLANEOUS						
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	01/31/19 B	1	1.000	1	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	142	650.861	0	92,102	91,664	438
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	19	650.860	0	12,661	12,600	60
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 B	372	650.861	242,000	242,000-	242,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	3	651.031	0	2,118	2,109	9
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	0	651.122	0	267	266	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	7	651.176	0	4,302	4,283	19
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 B	1,179	651.310	767,782	767,782-	767,782	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	0	651.470	0	210	210	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	1	651.613	0	834	831	3

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	1,925	651.829	0	1,254,986	1,250,415	4,571
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/01/19 S	0	651.759	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	19	651.862	0	12,661	12,614	47
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	140	651.864	0	91,565	91,226	338
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	2	651.992	0	1,478	1,472	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 B	141	652.070	92,102	92,102-	92,102	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	141	652.070	0	92,102	91,776	326
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	2	652.112	0	1,153	1,149	4
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	2	652.347	0	1,555	1,549	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 B	1	652.527	615	615-	615	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 B	1,034	652.794	675,000	675,000-	675,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	1,928	652.794	0	1,258,532	1,255,574	2,958
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	02/28/19 S	0	652.787	0	124	124	0
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	02/28/19 B	1	1.000	0	1-	1	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	03/05/19 B	1	1.000	0	1-	1	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	03/25/19 S	9	9,825.328	0	90,000	69,962	20,038
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	03/25/19 S	306	326.445	0	100,000	80,486	19,514
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	03/25/19 S	4,026	152.747	0	615,000	529,006	85,994
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	03/29/19 S	0	9,269.714	0	649	535	114
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	03/29/19 S	2	331.747	0	813	644	169
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	03/29/19 S	19	152.510	0	2,876	2,478	398
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	19	652.830	0	12,661	12,630	30
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	140	652.829	0	91,339	91,119	220

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 B	8	652.963	5,000	5,000-	5,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	14	652.961	0	8,891	8,880	11
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 B	1	652.985	595	595-	595	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	2	653.522	0	1,296	1,294	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 B	7,649	653.696	5,000,000	5,000,000-	5,000,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	6	653.701	0	3,872	3,872	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	0	653.661	0	274	274	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	1,927	653.801	0	1,259,987	1,259,784	202
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	0	653.818	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	19	653.835	0	12,661	12,658	3
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/01/19 S	139	653.836	0	91,015	90,995	19
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/03/19 B	1	654.050	470	470-	470	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/03/19 B	0	654.002	219	219-	219	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	04/03/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/04/19 B	6	654.045	3,617	3,617-	3,617	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/12/19 S	12	654.328	0	7,686	7,679	7
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/12/19 S	1	654.373	0	421	421	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/15/19 B	1,295	654.434	847,714	847,714-	847,714	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/17/19 B	1	654.506	366	366-	366	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/22/19 B	0	654.704	323	323-	323	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/29/19 S	1,923	654.928	0	1,259,391	1,257,292	2,100
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	04/29/19 S	0	654.852	0	124	124	0
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	05/03/19 B	1	1.000	0	1-	1	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	19	654.965	0	12,661	12,639	22
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	138	654.964	0	90,628	90,472	156
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 B	16	655.034	10,350	10,350-	10,350	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	655.073	0	388	387	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	655.156	0	702	701	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	18	655.491	0	11,680	11,651	29
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	655.675	0	684	682	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 B	2	655.727	1,226	1,226-	1,226	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 B	0	656.429	18	18-	18	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1	656.012	0	550	548	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	1,917	656.017	0	1,257,742	1,253,571	4,171
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	05/31/19 S	0	655.890	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/03/19 S	19	656.051	0	12,661	12,618	43
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/03/19 S	138	656.052	0	90,628	90,323	305
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/04/19 S	1	656.168	0	650	648	2
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	06/05/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/12/19 S	1	656.511	0	362	361	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/14/19 B	2	656.523	1,178	1,178-	1,178	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/18/19 B	0	656.489	86	86-	86	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/25/19 B	0	656.934	171	171-	171	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/26/19 B	1	656.961	361	361-	361	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/27/19 S	1,918	656.985	0	1,260,258	1,254,232	6,026
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	06/27/19 S	0	656.931	0	124	124	1

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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	06/28/19 S	0	10,502.571	0	735	535	201
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	06/28/19 S	3	338.645	0	935	725	209
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	06/28/19 S	19	157.611	0	3,064	2,554	510
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/01/19 S	23	657.022	0	15,246	15,172	74
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/01/19 S	138	657.020	0	90,628	90,190	438
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	07/03/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/05/19 B	0	657.217	204	204-	204	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/15/19 B	1,289	657.601	847,714	847,714-	847,714	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/16/19 S	8	657.634	0	5,483	5,472	10
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/18/19 S	0	657.727	0	103	103	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/19/19 B	1	657.751	863	863-	863	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/24/19 S	8	657.901	0	5,244	5,232	12
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/26/19 B	6,474	657.968	4,260,000	4,260,000-	4,260,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/29/19 S	1	658.052	0	550	550	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/30/19 S	1,918	658.102	0	1,262,385	1,261,449	936
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	07/30/19 S	0	657.976	0	124	124	0
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	07/31/19 S	656	6.523	0	4,280	4,119	161
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/01/19 S	19	658.135	0	12,661	12,651	10
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/01/19 S	137	658.136	0	90,074	90,002	71
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/05/19 B	0	658.277	204	204-	204	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	08/05/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/06/19 B	1	658.343	518	518-	518	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/07/19 S	1	658.400	0	446	445	1

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/09/19 S	2	658.437	0	1,040	1,039	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/15/19 S	3	658.609	0	1,928	1,925	3
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	08/19/19 S	969	10,215.101	0	9,897,003 *	7,399,959	2,497,044
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	08/19/19 S	12,268	332.188	0	4,075,223	3,223,295	851,928
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/20/19 S	2	658.768	0	1,585	1,582	3
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	08/20/19 S	37,272	1.000	5,558,597	5,595,869	4,897,120	698,749
	ISSUE: HN0008229 - LGIMA LONG DURATION US CREDIT						
26083302	08/20/19 S	1,928,191	1.180	0	2,274,882	996,785	1,278,097
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/29/19 S	1,917	659.032	0	1,263,541	1,260,822	2,719
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	08/29/19 S	0	659.023	0	124	124	0
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	08/30/19 S	366	6.684	0	2,445	2,304	141
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	08/30/19 S	926,491	6.684	0	6,192,522	5,835,201	357,320
	ISSUE: 628999856 - PRUDENTIAL U.S. CORP BOND FUND						
26083302	08/30/19 S	44,563	6.684	0	297,853	280,666	17,187
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/01/19 S	19	659.063	0	12,661	12,633	28
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/01/19 S	136	659.062	0	89,451	89,254	197
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,432,403	11.510	$16486956	16,486,956-*	16,486,956	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,400,862	11.600	$16250000	16,250,000-*	16,250,000	
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/01/19 B	1,031,602	11.550	$11915000	11,915,000-*	11,915,000	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	09/05/19 B	1	1.000	1	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/17/19 S	1	659.591	0	522	520	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/18/19 S	3	659.640	0	1,890	1,884	6
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/19/19 B	0	659.677	110	110-	110	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/20/19 B	1	659.675	585	585-	585	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/20/19 B	0	659.590	148	148-	148	

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	09/25/19 S	0	659.677	0	110	110	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/26/19 S	2	659.837	0	1,520	1,515	5
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/26/19 S	996	10,575.630	0	10,536,500 *	7,609,540	2,926,960
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/26/19 S	12,660	341.460	0	4,323,000	3,326,427	996,573
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/26/19 S	38,708	155.664	0	6,025,500	5,085,843	939,657
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/27/19 S	1,925	659.856	0	1,269,959	1,265,646	4,313
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	09/27/19 S	0	659.724	0	124	124	0
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	09/30/19 S	0	10,954.286	0	767	535	232
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	09/30/19 B	2,718,598	11.820	$32133827	32,133,827-*	32,133,827	
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	09/30/19 S	3	335.470	0	963	754	209
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	09/30/19 S	20	155.432	0	3,152	2,665	488
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	10/03/19 B	1	1.000	0	1-	1	
	ISSUE: 658991310 - COLLECTIVE DAILY S&P 500 EQUITY						
26083302	10/18/19 S	992	10,634.112	0	10,544,892 *	7,573,718	2,971,173
	ISSUE: 193999125 - NT COLLECTIVE EXTENDED EQUITY						
26083302	10/18/19 S	12,518	339.513	0	4,250,119	3,289,104	961,014
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	10/21/19 B	357	1.000	0	357-	357	
	ISSUE: 786993543 - NT COLLECTIVE ALL COUNTRY WORLD						
26083302	10/21/19 S	37,971	158.527	0	6,019,393	4,988,929	1,030,463
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	19	659.925	0	12,661	12,616	44
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	134	659.926	0	88,288	87,979	309
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	11	659.953	0	7,336	7,310	26
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	4	659.974	0	2,518	2,509	9
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	0	660.029	270	270-	270	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	1	660.045	0	975	972	4
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	0	659.993	178	178-	178	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019

REMINGTON ARMS CO 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: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	0	660.053	0	173	172	1
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1	660.108	880	880-	880	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1	660.239	808	808-	808	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1	660.208	503	503-	503	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 B	1,284	660.320	847,714	847,714-	847,714	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	1	660.327	0	861	859	2
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	31	660.372	0	20,520	20,466	54
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	1,927	660.701	0	1,273,110	1,269,142	3,968
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	10/31/19 S	0	660.777	0	124	124	0
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	10/31/19 B	3,376,949	11.930	$40287000	40,287,000-*	40,287,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/01/19 S	19	660.724	0	12,661	12,621	40
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/01/19 S	132	660.725	0	87,498	87,222	276
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/04/19 S	5	660.812	0	3,609	3,597	12
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/04/19 B	0	660.914	203	203-	203	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	11/05/19 B	1	1.000	0	1-	1	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/12/19 B	3,480	660.990	2,300,000	2,300,000-	2,300,000	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/18/19 S	0	660.836	0	68	68	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/19/19 B	1	661.128	749	749-	749	
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/27/19 S	1,923	661.310	0	1,271,769	1,269,942	1,827
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	11/27/19 S	0	661.481	0	124	124	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/02/19 S	19	661.352	0	12,660	12,641	19
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/02/19 S	131	661.352	0	86,752	86,622	130
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	12/04/19 B	1	1.000	0	1-	1	

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER **REMINGTON ARMS CO PENSION COMBI**
FOR THE PERIOD JANUARY 1, 2019 THROUGH DECEMBER 31, 2019 **ACCOUNT NUMBER 26083399**

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	12/16/19 S	4	661.707	0	2,508	2,503	5
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/20/19 S	7	661.795	0	4,365	4,356	9
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/24/19 B	3,801	661.874	2,515,610	2,515,610-	2,515,610	
	ISSUE: 7MS310529 - CASH HELD AT NORTHERN TRUST						
26083302	12/26/19 S	699	1.000	0	699	699	0
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/30/19 S	1,922	661.998	0	1,272,486	1,271,046	1,441
	ISSUE: 737999797 - PREMIER US GOV MM INVST ACCT G						
26083300	12/30/19 S	0	661.834	0	124	124	0
	ISSUE: 929999266 - WILMINGTON DB GROWTH PORTFOLIO						
26083302	12/31/19 S	85,428	12.510	0	1,068,700	1,004,100	64,600
	SUB-TOTAL			$12994064	224,032,387	208,274,090	15,758,297
	GRAND TOTAL			$12994064	289,634,614	272,892,978	16,741,619

F O O T N O T E S

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

Schedule H, line 4j - Schedule of Reportable Transactions: 12/31/2019

Plan Sponsor: 012700-01

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset (include interest rate and maturity in case of a loan)	Purchase Price	Selling Price	Lease Rental	Expense incurred with trans	Cost of asset	Current Value of asset on transaction date	Net gain or loss
MassMutual SIA-G	MM Prem U.S. Gvt Money Market Fd - R5	14,997,610	0	N/A	0	14,997,610	14,997,610	0

Schedule H, line 4i - Schedule of Assets (Held At End Of Year): 12/31/2019

Plan Sponsor: 012700-01

(a)	(b)	(c)		(d)	(e)
	Identity of Issue, borrower, lessor of similar party	Description of investment including maturity date, interest rate, collateral, par or maturity value		Cost	Current Value
*	MassMutual	SIA-G	MM Prem U.S. Gvt Money Market Fd - R5	3,013,209	3,013,209

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.

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) separate account (SIA-G).
Massachusetts Mutual Life Insurance Company	041590850		MassMutual received estimated Administrative Fees of 0.15% with respect to plan assets held in the Select Equity Opps (Wellington TRP) separate account (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) separate account (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 (Wellington TRP) separate account (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 (Wellington TRP) separate account (SIA-SV).

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

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

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ **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 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 2019

2 Assets:

a Market value	**2a**	196,306,744
b Actuarial value	**2b**	208,961,684

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	2,022	179,978,566	179,978,566
b For terminated vested participants	315	13,234,627	13,234,627
c For active participants	324	35,501,645	36,313,379
d Total	2,661	228,714,838	229,526,572

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**	5.40 %
6 Target normal cost	**6**	2,624,309

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

Thomas M. King TK — Signature of actuary

10/5/2020 — Date

Thomas King — Type or print name of actuary

20-08197 — Most recent enrollment number

MassMutual Life Insurance Company — Firm name

(617)695-4501 — Telephone number (including area code)

1 Marina Park Drive

Boston MA 02210 — 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 -6.32%	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)		54496
	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 5.61%		3057
	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		57553
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		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	91.04%
15	Adjusted funding target attainment percentage	15	91.04%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	97.92%
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
04/15/2019	847,714				
07/15/2019	847,714				
10/15/2019	847,714				
01/15/2020	847,714				
			Totals ► 18(b)	3,390,856	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	3,275,368

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.74 %	5.35 %	6.11 %	☐ 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**	0
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**	2,624,309
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	20,564,888	4,348,558
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	6,972,867

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

36 Additional cash requirement (line 34 minus line 35)	**36**	6,972,867
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	3,275,368
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	3,697,499
40 Unpaid minimum required contributions for all years	**40**	3,697,499

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

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, Line 25 - Change in Method

Summary of Changes to Funding Methods

There was a change in funding method due to a change in valuation software. Automatic approval under Revenue Procedure 2017-56, Section 4.02 applies.

Schedule SB, Line 26 - Schedule of Active Participant Data

Attained Age	Years of Credited Service									
	Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 and up
Under 25										
25 to 29										
30 to 34										
35 to 39										
40 to 44				5						
45 to 49		1	2	28	1					
50 to 54			7	42	18	1				
55 to 59			8	28	16	8	13			
60 to 64			9	27	10	6	18	36		
65 to 69			1	9	2		1	9	11	
70 & up				4				2	1	

Schedule SB, Line 32, Schedule of Amortization Bases

Summary as of January 1, 2019

Effective Date	Base Type	Initial Amount	Outstanding Balance	Years Remaining	Installments
January 1, 2016	Shortfall	$ 18,994,555	$11,890,691	4	$ 3,138,346
January 1, 2017	Shortfall	(114,893)	(87,774)	5	(18,867)
January 1, 2018	Shortfall	(10,031,106)	(8,880,318)	6	(1,637,577)
January 1, 2019	Shortfall	17,642,289	17,642,289	7	2,866,656
Total		$ 26,490,845	$20,564,888		$ 4,348,558

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 2018 IRS Segmented Yield Curve limited by the MAP-21 corridor as amended by HATFA
Mortality:	IRC § 430 2019 Non-Annuitant and 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.

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 determined using a three-year averaging method described in IRS Notice 2009-22 with phase-in. The Actuarial Value of Assets is equal to a two-year averaging as January 1, 2019 is the second year of application of this method.

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.

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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.

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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.