

October 20, 2010

VIA HAND DELIVERY & ELECTRONIC MAIL

Luly E. Massaro, Commission Clerk
Rhode Island Public Utilities Commission
89 Jefferson Boulevard
Warwick, RI 02888

**RE: Docket 4097 – Gas Cost Recovery
Quarterly Report – Gas Purchasing Program**

Dear Ms. Massaro:

Enclosed please find ten (10) copies of National Grid's report of gas purchasing activity for the quarter ended September 30, 2010. This filing contains a summary of the Gas Purchasing Program as of the end of September 2010 and a detailed report of each transaction.

Page 1 is the summary report referenced above showing monthly aggregate data for all hedge positions. Page 2 contains a log of any errors with a detail description of the transactions. Pages 3 through 29 contain the detail of all hedge transactions for each month from July 2010, on page 3, through September 2012, on page 29.

Thank you for your attention to this transmittal. If you have any questions, please feel free to contact me at (401) 784-7667.

Very truly yours,



Thomas R. Teehan

Enclosure

cc: Leo Wold, Esq.
Steve Scialabba, Division

NEC Gas Cost Volatility Hedging Summary

	Volume *	HEDGED VOLUME (Dth)			Monthly	Percentage	Average	Total Cost
	Forecast (Dth)	Mandatory	Accelerated	Discretionary	"Locked"	"Locked"	NYMEX	
Jul-10	1,276,406	607,000	290,000	250,000	1,147,000	90%	\$ 6.4360	\$ 7,382,120
Aug-10	1,197,004	526,000	310,000	250,000	1,086,000	91%	\$ 6.3655	\$ 6,912,960
Sep-10	905,122	470,000	330,000	200,000	1,000,000	110%	\$ 6.3133	\$ 6,313,290
Oct-10	1,904,228	695,000	440,000	645,000	1,780,000	93%	\$ 6.1480	\$ 10,943,500
Nov-10	3,529,841	1,700,000	770,000	616,000	3,086,000	87%	\$ 6.1225	\$ 18,893,950
Dec-10	4,052,997	1,720,000	1,110,000	410,000	3,240,000	80%	\$ 6.4902	\$ 21,028,190
Jan-11	3,929,803	1,510,000	1,240,000	400,000	3,150,000	80%	\$ 6.6598	\$ 20,978,400
Feb-11	3,480,004	1,270,000	1,100,000	660,000	3,030,000	87%	\$ 6.5305	\$ 19,787,470
Mar-11	3,810,020	1,430,000	1,140,000	400,000	2,970,000	78%	** \$ 6.3262	\$ 18,788,740
Apr-11	3,432,023	1,084,000	820,000	266,000	2,170,000	63%	\$ 5.8854	\$ 12,771,250
May-11	2,354,131	849,000	620,000	178,000	1,647,000	70%	\$ 6.0711	\$ 9,999,135
Jun-11	1,621,520	517,000	480,000	54,000	1,051,000	65%	\$ 6.1297	\$ 6,442,335
Jul-11	1,276,406	310,000	480,000	52,000	842,000	66%	\$ 6.1143	\$ 5,148,280
Aug-11	1,197,004	248,000	470,000	92,000	810,000	68%	\$ 6.2648	\$ 5,074,450
Sep-11	905,122	116,000	470,000	56,000	642,000	71%	\$ 6.3726	\$ 4,091,200
Oct-11	1,904,228	336,000	590,000	39,000	965,000	51%	\$ 6.3879	\$ 6,164,305
Nov-11	3,529,841	569,000	1,510,000	53,000	2,132,000	60%	\$ 6.3359	\$ 13,508,035
Dec-11	4,052,997	651,000	1,700,000	36,000	2,387,000	59%	\$ 6.5801	\$ 15,706,685
Jan-12	3,929,803	568,000	1,670,000	39,000	2,277,000	58%	\$ 6.7036	\$ 15,264,170
Feb-12	3,480,004	450,000	1,500,000	97,000	2,047,000	59%	\$ 6.4280	\$ 13,158,115
Mar-12	3,810,020	420,000	1,670,000	4,000	2,094,000	55%	\$ 5.8475	\$ 12,244,635
Apr-12	3,432,023	369,000	970,000	11,000	1,350,000	39%	\$ 5.5301	\$ 7,465,625
May-12	2,354,131	245,000	740,000	15,000	1,000,000	42%	\$ 5.5229	\$ 5,522,925
Jun-12	1,621,520	120,000	540,000	15,000	675,000	42%	\$ 5.4633	\$ 3,687,700
Jul-12	1,276,406	80,000	420,000	5,000	505,000	40%	\$ 5.2382	\$ 2,645,300
Aug-12	1,197,004	60,000	400,000	5,000	465,000	39%	\$ 5.1658	\$ 2,402,100
Sep-12	905,122	30,000	300,000	5,000	335,000	37%	\$ 5.0052	\$ 1,676,750

* Old Forecast, new forecast is currently under review and expected to be lower than the volumes above!

** See "Exception (Error) Trades" tab!

Exception (Error) Trades

Following trades are either over hedges or violate other strategy rules and are not incorporated in Incentive Calculation

Reason to exclude	DEAL TYPE	DEAL KEY	BUY/SELL	CONTRACT MONTH	TRADE DATE	COMMODITY	VOLUME (Dth)	PRICE	M2M PRICE	PROFIT (LOSS)
Mar 11, Overhedge Accelerated	SWPS	14422	PURCHASE	201103	03/19/2009	NG	270,000	6.64	6.63	\$ (2,653)
Mar 11, Overhedge Accelerated	SWPS	14423	SALE	201103	03/20/2009	NG	(270,000)	6.705	6.63	\$ 19,896

Transaction History							July-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11124	FUTS	201007	MANDATORY	07/03/2008	4.0	\$ 10.5600	\$ 422,400
11238	FUTS	201007	MANDATORY	08/28/2008	5.0	\$ 8.6400	\$ 432,000
11292	FUTS	201007	MANDATORY	09/25/2008	4.0	\$ 8.4900	\$ 339,600
11494	FUTS	201007	MANDATORY	10/31/2008	5.0	\$ 7.6200	\$ 381,000
11537	FUTS	201007	MANDATORY	11/21/2008	5.0	\$ 7.5400	\$ 377,000
11657	FUTS	201007	MANDATORY	12/19/2008	6.0	\$ 6.8850	\$ 413,100
11747	FUTS	201007	MANDATORY	01/23/2009	5.0	\$ 6.3500	\$ 317,500
11874	FUTS	201007	MANDATORY	02/26/2009	5.0	\$ 5.8750	\$ 293,750
11893	FUTS	201007	DISCRETIONARY	02/27/2009	5.0	\$ 5.9600	\$ 298,000
14389	SWPS	201007	ACCELERATED	03/05/2009	10.0	\$ 5.7800	\$ 578,000
14392	SWPS	201007	ACCELERATED	03/06/2009	9.0	\$ 5.7020	\$ 513,180
14397	SWPS	201007	ACCELERATED	03/09/2009	10.0	\$ 5.6650	\$ 566,500
11922	FUTS	201007	MANDATORY	03/18/2009	2.0	\$ 5.4900	\$ 109,800
14524	SWPS	201007	MANDATORY	04/16/2009	2.0	\$ 5.9160	\$ 118,320
14631	SWPS	201007	MANDATORY	05/21/2009	2.0	\$ 6.0600	\$ 121,200
14733	SWPS	201007	MANDATORY	06/22/2009	3.0	\$ 6.0400	\$ 181,200
14738	SWPS	201007	DISCRETIONARY	06/24/2009	5.0	\$ 5.9900	\$ 299,500
11959	FUTS	201007	MANDATORY	07/06/2009	2.0	\$ 5.7350	\$ 114,700
14955	SWPS	201007	MANDATORY	08/06/2009	3.0	\$ 5.9800	\$ 179,400
12016	FUTS	201007	MANDATORY	09/03/2009	2.0	\$ 5.2900	\$ 105,800
15172	SWPS	201007	MANDATORY	10/01/2009	3.0	\$ 5.9450	\$ 178,350
12034	FUTS	201007	DISCRETIONARY	10/15/2009	5.0	\$ 5.9450	\$ 297,250
12050	FUTS	201007	DISCRETIONARY	10/23/2009	10.0	\$ 5.9700	\$ 597,000
12060	FUTS	201007	MANDATORY	11/04/2009	1.0	\$ 5.4050	\$ 54,050
15538	SWPS	201007	MANDATORY	01/11/2010	0.7	\$ 5.5600	\$ 38,920
15720	SWPS	201007	MANDATORY	02/18/2010	1.0	\$ 5.4600	\$ 54,600
12182	FUTS	201007	DISCRETIONARY	06/09/2010	-20.0	\$ 4.7940	\$ -
16163	SWPS	201007	DISCRETIONARY	06/09/2010	20.0	\$ 4.7900	\$ -
12181	FUTS	201007	MANDATORY	06/09/2010	-46.0	\$ 4.7940	\$ -
16162	SWPS	201007	MANDATORY	06/09/2010	46.0	\$ 4.7900	\$ -
					114.7	\$	7,382,120

Transaction History								August-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$	
11239	FUTS	201008	MANDATORY	08/28/2008	5.0	\$ 8.7300	\$ 436,500	
11293	FUTS	201008	MANDATORY	09/25/2008	4.0	\$ 8.5700	\$ 342,800	
11495	FUTS	201008	MANDATORY	10/31/2008	5.0	\$ 7.7100	\$ 385,500	
11591	FUTS	201008	MANDATORY	11/26/2008	5.0	\$ 7.5400	\$ 377,000	
11658	FUTS	201008	MANDATORY	12/19/2008	5.0	\$ 6.9700	\$ 348,500	
11748	FUTS	201008	MANDATORY	01/23/2009	4.0	\$ 6.4300	\$ 257,200	
11875	FUTS	201008	MANDATORY	02/26/2009	5.0	\$ 5.9600	\$ 298,000	
14389	SWPS	201008	ACCELERATED	03/05/2009	10.0	\$ 5.8600	\$ 586,000	
14392	SWPS	201008	ACCELERATED	03/06/2009	10.0	\$ 5.7740	\$ 577,400	
14397	SWPS	201008	ACCELERATED	03/09/2009	11.0	\$ 5.7370	\$ 631,070	
11923	FUTS	201008	MANDATORY	03/18/2009	2.0	\$ 5.5550	\$ 111,100	
14525	SWPS	201008	DISCRETIONARY	04/16/2009	5.0	\$ 5.9860	\$ 299,300	
14524	SWPS	201008	MANDATORY	04/16/2009	2.0	\$ 5.9860	\$ 119,720	
14660	SWPS	201008	MANDATORY	05/29/2009	2.0	\$ 6.3250	\$ 126,500	
14724	SWPS	201008	MANDATORY	06/18/2009	2.0	\$ 6.3750	\$ 127,500	
14738	SWPS	201008	DISCRETIONARY	06/24/2009	5.0	\$ 6.0700	\$ 303,500	
11960	FUTS	201008	MANDATORY	07/06/2009	2.0	\$ 5.8200	\$ 116,400	
14955	SWPS	201008	MANDATORY	08/06/2009	3.0	\$ 6.1300	\$ 183,900	
12017	FUTS	201008	MANDATORY	09/03/2009	2.0	\$ 5.3900	\$ 107,800	
15172	SWPS	201008	MANDATORY	10/01/2009	3.0	\$ 6.0200	\$ 180,600	
12025	FUTS	201008	DISCRETIONARY	10/13/2009	5.0	\$ 6.1000	\$ 305,000	
12035	FUTS	201008	DISCRETIONARY	10/15/2009	5.0	\$ 6.0100	\$ 300,500	
12051	FUTS	201008	DISCRETIONARY	10/23/2009	5.0	\$ 6.0450	\$ 302,250	
15539	SWPS	201008	MANDATORY	01/11/2010	0.6	\$ 5.6200	\$ 33,720	
15720	SWPS	201008	MANDATORY	02/18/2010	1.0	\$ 5.5200	\$ 55,200	
12193	FUTS	201008	DISCRETIONARY	07/06/2010	-15.0	\$ 4.8620	\$ -	
16290	SWPS	201008	DISCRETIONARY	07/06/2010	15.0	\$ 4.8600	\$ -	
12194	FUTS	201008	MANDATORY	07/06/2010	-39.0	\$ 4.8620	\$ -	
16291	SWPS	201008	MANDATORY	07/06/2010	39.0	\$ 4.8600	\$ -	
					108.6	\$	6,912,960	

Transaction History							September-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11294	FUTS	201009	MANDATORY	09/25/2008	5.0	\$ 8.6000	\$ 430,000
11496	FUTS	201009	MANDATORY	10/31/2008	5.0	\$ 7.7300	\$ 386,500
11592	FUTS	201009	MANDATORY	11/26/2008	4.0	\$ 7.5600	\$ 302,400
11659	FUTS	201009	MANDATORY	12/19/2008	5.0	\$ 7.0000	\$ 350,000
11749	FUTS	201009	MANDATORY	01/23/2009	5.0	\$ 6.4800	\$ 324,000
11876	FUTS	201009	MANDATORY	02/26/2009	5.0	\$ 5.9750	\$ 298,750
14389	SWPS	201009	ACCELERATED	03/05/2009	11.0	\$ 5.8900	\$ 647,900
14392	SWPS	201009	ACCELERATED	03/06/2009	11.0	\$ 5.8030	\$ 638,330
14397	SWPS	201009	ACCELERATED	03/09/2009	11.0	\$ 5.7660	\$ 634,260
11924	FUTS	201009	MANDATORY	03/18/2009	2.0	\$ 5.5800	\$ 111,600
14524	SWPS	201009	MANDATORY	04/16/2009	2.0	\$ 6.0230	\$ 120,460
14660	SWPS	201009	MANDATORY	05/29/2009	2.0	\$ 6.4700	\$ 129,400
14724	SWPS	201009	MANDATORY	06/18/2009	2.0	\$ 6.4300	\$ 128,600
14738	SWPS	201009	DISCRETIONARY	06/24/2009	5.0	\$ 6.1400	\$ 307,000
11961	FUTS	201009	MANDATORY	07/08/2009	3.0	\$ 5.7800	\$ 173,400
14955	SWPS	201009	MANDATORY	08/06/2009	2.0	\$ 6.2250	\$ 124,500
15105	SWPS	201009	MANDATORY	09/11/2009	3.0	\$ 5.6130	\$ 168,390
15172	SWPS	201009	MANDATORY	10/01/2009	2.0	\$ 6.0900	\$ 121,800
12026	FUTS	201009	DISCRETIONARY	10/13/2009	5.0	\$ 6.1550	\$ 307,750
12036	FUTS	201009	DISCRETIONARY	10/15/2009	5.0	\$ 6.0650	\$ 303,250
12052	FUTS	201009	DISCRETIONARY	10/23/2009	5.0	\$ 6.1000	\$ 305,000
12200	FUTS	201009	DISCRETIONARY	08/04/2010	-15.0	\$ 4.6620	\$ -
16432	SWPS	201009	DISCRETIONARY	08/04/2010	15.0	\$ 4.6600	\$ -
12201	FUTS	201009	MANDATORY	08/04/2010	-34.0	\$ 4.6620	\$ -
16431	SWPS	201009	MANDATORY	08/04/2010	34.0	\$ 4.6600	\$ -
					100.0		\$ 6,313,290

Transaction History							October-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11497	FUTS	201010	MANDATORY	10/31/2008	6.0	\$ 7.7900	\$ 467,400
11593	FUTS	201010	MANDATORY	11/26/2008	6.0	\$ 7.6400	\$ 458,400
11705	FUTS	201010	MANDATORY	12/30/2008	6.0	\$ 7.1000	\$ 426,000
11784	FUTS	201010	MANDATORY	01/30/2009	6.0	\$ 6.6600	\$ 399,600
11877	FUTS	201010	MANDATORY	02/26/2009	6.0	\$ 6.0800	\$ 364,800
14389	SWPS	201010	ACCELERATED	03/05/2009	15.0	\$ 5.9800	\$ 897,000
14392	SWPS	201010	ACCELERATED	03/06/2009	15.0	\$ 5.8960	\$ 884,400
14397	SWPS	201010	ACCELERATED	03/09/2009	14.0	\$ 5.8590	\$ 820,260
14446	SWPS	201010	MANDATORY	03/26/2009	3.0	\$ 6.2930	\$ 188,790
11931	FUTS	201010	MANDATORY	04/20/2009	3.0	\$ 6.0840	\$ 182,520
14654	SWPS	201010	MANDATORY	05/15/2009	3.0	\$ 6.4470	\$ 193,410
14621	SWPS	201010	DISCRETIONARY	05/19/2009	5.0	\$ 6.3150	\$ 315,750
14724	SWPS	201010	MANDATORY	06/18/2009	3.0	\$ 6.5400	\$ 196,200
14738	SWPS	201010	DISCRETIONARY	06/24/2009	5.0	\$ 6.2400	\$ 312,000
11962	FUTS	201010	MANDATORY	07/08/2009	3.0	\$ 5.8850	\$ 176,550
14955	SWPS	201010	MANDATORY	08/06/2009	3.0	\$ 6.2600	\$ 187,800
15105	SWPS	201010	MANDATORY	09/11/2009	3.0	\$ 5.7510	\$ 172,530
16428	SWPS	201010	DISCRETIONARY	09/25/2009	5.0	\$ 6.3370	\$ 316,850
15196	SWPS	201010	MANDATORY	10/09/2009	3.0	\$ 6.4030	\$ 192,090
12027	FUTS	201010	DISCRETIONARY	10/13/2009	5.0	\$ 6.2950	\$ 314,750
12037	FUTS	201010	DISCRETIONARY	10/15/2009	5.0	\$ 6.2200	\$ 311,000
12038	FUTS	201010	DISCRETIONARY	10/15/2009	5.0	\$ 6.1350	\$ 306,750
12053	FUTS	201010	DISCRETIONARY	10/23/2009	5.0	\$ 6.2600	\$ 313,000
12055	FUTS	201010	DISCRETIONARY	10/26/2009	5.0	\$ 6.1000	\$ 305,000
12056	FUTS	201010	DISCRETIONARY	10/27/2009	5.0	\$ 6.0950	\$ 304,750
12061	FUTS	201010	MANDATORY	11/04/2009	2.0	\$ 5.7000	\$ 114,000
15471	SWPS	201010	MANDATORY	12/23/2009	1.0	\$ 5.9900	\$ 59,900
12107	FUTS	201010	DISCRETIONARY	12/31/2009	2.0	\$ 5.8700	\$ 117,400
15528	SWPS	201010	MANDATORY	01/08/2010	1.5	\$ 5.9900	\$ 89,850
15529	SWPS	201010	DISCRETIONARY	01/08/2010	2.5	\$ 5.9900	\$ 149,750
12118	FUTS	201010	DISCRETIONARY	01/11/2010	10.0	\$ 5.7550	\$ 575,500
12129	FUTS	201010	DISCRETIONARY	01/14/2010	5.0	\$ 5.8950	\$ 294,750
15720	SWPS	201010	MANDATORY	02/18/2010	3.0	\$ 5.6200	\$ 168,600
15793	SWPS	201010	MANDATORY	03/12/2010	3.0	\$ 4.8450	\$ 145,350
15891	SWPS	201010	MANDATORY	04/15/2010	3.0	\$ 4.4500	\$ 133,500
15987	SWPS	201010	MANDATORY	05/05/2010	2.0	\$ 4.3650	\$ 87,300
12215	FUTS	201010	DISCRETIONARY	09/17/2010	-47.0	\$ 4.0210	\$ -
12214	FUTS	201010	MANDATORY	09/17/2010	-38.0	\$ 4.0210	\$ -
16587	SWPS	201010	MANDATORY	09/17/2010	38.0	\$ 4.0200	\$ -
16588	SWPS	201010	DISCRETIONARY	09/17/2010	47.0	\$ 4.0200	\$ -
					178.0	\$	10,943,500

Transaction History							November-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11594	FUTS	201011	MANDATORY	11/26/2008	10.0	\$ 7.9000	\$ 790,000
11706	FUTS	201011	MANDATORY	12/30/2008	9.0	\$ 7.3700	\$ 663,300
11785	FUTS	201011	MANDATORY	01/30/2009	10.0	\$ 6.9900	\$ 699,000
11878	FUTS	201011	MANDATORY	02/26/2009	9.0	\$ 6.3950	\$ 575,550
14388	SWPS	201011	ACCELERATED	03/05/2009	26.0	\$ 6.2950	\$ 1,636,700
14391	SWPS	201011	ACCELERATED	03/06/2009	25.0	\$ 6.2130	\$ 1,553,250
14396	SWPS	201011	ACCELERATED	03/09/2009	26.0	\$ 6.1780	\$ 1,606,280
14442	SWPS	201011	MANDATORY	03/25/2009	5.0	\$ 6.6110	\$ 330,550
11932	FUTS	201011	MANDATORY	04/20/2009	5.0	\$ 6.4400	\$ 322,000
14613	SWPS	201011	MANDATORY	05/15/2009	5.0	\$ 6.7610	\$ 338,050
14714	SWPS	201011	MANDATORY	06/12/2009	5.0	\$ 6.8900	\$ 344,500
11949	FUTS	201011	DISCRETIONARY	06/30/2009	5.0	\$ 6.5750	\$ 328,750
11969	FUTS	201011	MANDATORY	07/10/2009	5.0	\$ 6.1850	\$ 309,250
11979	FUTS	201011	DISCRETIONARY	07/23/2009	4.0	\$ 6.4400	\$ 257,600
14989	SWPS	201011	MANDATORY	08/13/2009	3.0	\$ 6.5200	\$ 195,600
15146	SWPS	201011	MANDATORY	09/03/2009	5.0	\$ 6.2000	\$ 310,000
15158	SWPS	201011	DISCRETIONARY	09/25/2009	7.0	\$ 6.6870	\$ 468,090
15197	SWPS	201011	MANDATORY	10/09/2009	5.0	\$ 6.7700	\$ 338,500
12064	FUTS	201011	MANDATORY	11/06/2009	12.0	\$ 6.0450	\$ 725,400
12076	FUTS	201011	DISCRETIONARY	11/19/2009	5.0	\$ 5.7900	\$ 289,500
15486	SWPS	201011	MANDATORY	12/30/2009	10.0	\$ 6.4350	\$ 643,500
12122	FUTS	201011	DISCRETIONARY	01/13/2010	8.0	\$ 6.1300	\$ 490,400
12121	FUTS	201011	MANDATORY	01/13/2010	12.0	\$ 6.1300	\$ 735,600
12131	FUTS	201011	DISCRETIONARY	01/19/2010	10.0	\$ 6.1700	\$ 617,000
15890	SWPS	201011	DISCRETIONARY	01/29/2010	2.0	\$ 5.8700	\$ 117,400
15721	SWPS	201011	MANDATORY	02/18/2010	12.0	\$ 5.9150	\$ 709,800
12149	FUTS	201011	DISCRETIONARY	02/19/2010	10.0	\$ 5.7500	\$ 575,000
12151	FUTS	201011	DISCRETIONARY	02/22/2010	10.0	\$ 5.6100	\$ 561,000
15732	SWPS	201011	DISCRETIONARY	02/22/2010	0.6	\$ 5.6300	\$ 33,780
15814	SWPS	201011	MANDATORY	03/18/2010	12.0	\$ 4.9450	\$ 593,400
15892	SWPS	201011	MANDATORY	04/15/2010	12.0	\$ 4.8000	\$ 576,000
15988	SWPS	201011	MANDATORY	05/05/2010	12.0	\$ 4.8000	\$ 576,000
16132	SWPS	201011	MANDATORY	06/01/2010	12.0	\$ 4.8600	\$ 583,200
					308.6		\$ 18,893,950

Transaction History							December-10
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11707	FUTS	201012	MANDATORY	12/30/2008	13.0	\$ 7.7000	\$ 1,001,000
11786	FUTS	201012	MANDATORY	01/30/2009	13.0	\$ 7.3600	\$ 956,800
11879	FUTS	201012	MANDATORY	02/26/2009	13.0	\$ 6.7750	\$ 880,750
14388	SWPS	201012	ACCELERATED	03/05/2009	37.0	\$ 6.6650	\$ 2,466,050
14391	SWPS	201012	ACCELERATED	03/06/2009	37.0	\$ 6.5850	\$ 2,436,450
14396	SWPS	201012	ACCELERATED	03/09/2009	37.0	\$ 6.5520	\$ 2,424,240
14442	SWPS	201012	MANDATORY	03/25/2009	7.0	\$ 6.9840	\$ 488,880
14479	SWPS	201012	MANDATORY	04/01/2009	7.0	\$ 6.7100	\$ 469,700
14613	SWPS	201012	MANDATORY	05/15/2009	7.0	\$ 7.1420	\$ 499,940
14714	SWPS	201012	MANDATORY	06/12/2009	6.0	\$ 7.2800	\$ 436,800
11980	FUTS	201012	MANDATORY	07/23/2009	7.0	\$ 6.8000	\$ 476,000
14989	SWPS	201012	MANDATORY	08/13/2009	6.0	\$ 6.8890	\$ 413,340
12009	FUTS	201012	DISCRETIONARY	08/21/2009	5.0	\$ 6.7250	\$ 336,250
15146	SWPS	201012	MANDATORY	09/03/2009	6.0	\$ 6.6190	\$ 397,140
15158	SWPS	201012	DISCRETIONARY	09/25/2009	10.0	\$ 7.0330	\$ 703,300
15197	SWPS	201012	MANDATORY	10/09/2009	7.0	\$ 7.0900	\$ 496,300
12065	FUTS	201012	MANDATORY	11/06/2009	9.0	\$ 6.4300	\$ 578,700
12075	FUTS	201012	DISCRETIONARY	11/19/2009	2.0	\$ 6.1750	\$ 123,500
15486	SWPS	201012	MANDATORY	12/30/2009	7.0	\$ 6.7450	\$ 472,150
12120	FUTS	201012	DISCRETIONARY	01/11/2010	3.0	\$ 6.4300	\$ 192,900
12119	FUTS	201012	MANDATORY	01/11/2010	9.0	\$ 6.4300	\$ 578,700
15890	SWPS	201012	DISCRETIONARY	01/29/2010	2.0	\$ 6.2300	\$ 124,600
15721	SWPS	201012	MANDATORY	02/18/2010	10.0	\$ 6.2250	\$ 622,500
12152	FUTS	201012	DISCRETIONARY	02/22/2010	15.0	\$ 5.8800	\$ 882,000
15814	SWPS	201012	MANDATORY	03/18/2010	9.0	\$ 5.3700	\$ 483,300
12159	FUTS	201012	DISCRETIONARY	03/25/2010	4.0	\$ 5.1850	\$ 207,400
15892	SWPS	201012	MANDATORY	04/15/2010	10.0	\$ 5.2050	\$ 520,500
15988	SWPS	201012	MANDATORY	05/05/2010	9.0	\$ 5.2600	\$ 473,400
16133	SWPS	201012	MANDATORY	06/01/2010	9.0	\$ 5.2000	\$ 468,000
12196	FUTS	201012	MANDATORY	07/30/2010	8.0	\$ 5.2200	\$ 417,600
					324.0	\$	21,028,190

Transaction History							January-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11787	FUTS	201101	MANDATORY	01/30/2009	14.0	\$ 7.6000	\$ 1,064,000
11880	FUTS	201101	MANDATORY	02/26/2009	14.0	\$ 6.9950	\$ 979,300
14388	SWPS	201101	ACCELERATED	03/05/2009	41.0	\$ 6.8950	\$ 2,826,950
14391	SWPS	201101	ACCELERATED	03/06/2009	42.0	\$ 6.8090	\$ 2,859,780
14396	SWPS	201101	ACCELERATED	03/09/2009	41.0	\$ 6.7810	\$ 2,780,210
14442	SWPS	201101	MANDATORY	03/25/2009	7.0	\$ 7.2240	\$ 505,680
14479	SWPS	201101	MANDATORY	04/01/2009	7.0	\$ 6.9420	\$ 485,940
14598	SWPS	201101	MANDATORY	05/08/2009	7.0	\$ 7.5000	\$ 525,000
14714	SWPS	201101	MANDATORY	06/12/2009	7.0	\$ 7.4600	\$ 522,200
11981	FUTS	201101	MANDATORY	07/23/2009	7.0	\$ 7.0150	\$ 491,050
14989	SWPS	201101	MANDATORY	08/13/2009	7.0	\$ 7.1180	\$ 498,260
15129	SWPS	201101	MANDATORY	09/17/2009	7.0	\$ 6.9980	\$ 489,860
15158	SWPS	201101	DISCRETIONARY	09/25/2009	12.0	\$ 7.2610	\$ 871,320
15197	SWPS	201101	MANDATORY	10/09/2009	7.0	\$ 7.3300	\$ 513,100
12039	FUTS	201101	DISCRETIONARY	10/15/2009	5.0	\$ 7.1150	\$ 355,750
12066	FUTS	201101	MANDATORY	11/06/2009	1.0	\$ 6.6600	\$ 66,600
12067	FUTS	201101	MANDATORY	11/06/2009	6.0	\$ 6.6700	\$ 400,200
12077	FUTS	201101	DISCRETIONARY	11/19/2009	8.0	\$ 6.4000	\$ 512,000
15486	SWPS	201101	MANDATORY	12/30/2009	5.0	\$ 6.9650	\$ 348,250
15555	SWPS	201101	MANDATORY	01/13/2010	5.0	\$ 6.8700	\$ 343,500
15630	SWPS	201101	MANDATORY	01/29/2010	1.0	\$ 6.4650	\$ 64,650
15722	SWPS	201101	MANDATORY	02/19/2010	7.0	\$ 6.2800	\$ 439,600
15840	SWPS	201101	MANDATORY	03/25/2010	7.0	\$ 5.4000	\$ 378,000
15893	SWPS	201101	MANDATORY	04/15/2010	7.0	\$ 5.4050	\$ 378,350
12167	FUTS	201101	DISCRETIONARY	04/29/2010	8.0	\$ 5.5300	\$ 442,400
12169	FUTS	201101	DISCRETIONARY	04/30/2010	7.0	\$ 5.4250	\$ 379,750
15988	SWPS	201101	MANDATORY	05/05/2010	7.0	\$ 5.4850	\$ 383,950
16133	SWPS	201101	MANDATORY	06/01/2010	7.0	\$ 5.4100	\$ 378,700
12196	FUTS	201101	MANDATORY	07/30/2010	7.0	\$ 5.3450	\$ 374,150
12202	FUTS	201101	MANDATORY	08/26/2010	7.0	\$ 4.5700	\$ 319,900
					315.0	\$	20,978,400

Transaction History							February-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11881	FUTS	201102	MANDATORY	02/26/2009	14.0	\$ 7.0000	\$ 980,000
14388	SWPS	201102	ACCELERATED	03/05/2009	37.0	\$ 6.8950	\$ 2,551,150
14391	SWPS	201102	ACCELERATED	03/06/2009	37.0	\$ 6.8090	\$ 2,519,330
14396	SWPS	201102	ACCELERATED	03/09/2009	36.0	\$ 6.7790	\$ 2,440,440
14442	SWPS	201102	MANDATORY	03/25/2009	6.0	\$ 7.2250	\$ 433,500
14479	SWPS	201102	MANDATORY	04/01/2009	6.0	\$ 6.9500	\$ 417,000
14598	SWPS	201102	MANDATORY	05/08/2009	6.0	\$ 7.5000	\$ 450,000
14714	SWPS	201102	MANDATORY	06/12/2009	6.0	\$ 7.4900	\$ 449,400
11982	FUTS	201102	MANDATORY	07/23/2009	6.0	\$ 7.0000	\$ 420,000
14997	SWPS	201102	MANDATORY	08/17/2009	6.0	\$ 7.0700	\$ 424,200
15129	SWPS	201102	MANDATORY	09/17/2009	6.0	\$ 6.9850	\$ 419,100
15158	SWPS	201102	DISCRETIONARY	09/25/2009	10.0	\$ 7.2480	\$ 724,800
15199	SWPS	201102	MANDATORY	10/13/2009	6.0	\$ 7.2200	\$ 433,200
12040	FUTS	201102	DISCRETIONARY	10/15/2009	5.0	\$ 7.1200	\$ 356,000
12068	FUTS	201102	MANDATORY	11/06/2009	7.0	\$ 6.6600	\$ 466,200
16427	SWPS	201102	MANDATORY	12/23/2009	6.0	\$ 6.8150	\$ 408,900
12108	FUTS	201102	DISCRETIONARY	12/31/2009	2.0	\$ 6.7200	\$ 134,400
12124	FUTS	201102	DISCRETIONARY	01/13/2010	1.0	\$ 6.6800	\$ 66,800
12123	FUTS	201102	MANDATORY	01/13/2010	5.0	\$ 6.6800	\$ 334,000
12130	FUTS	201102	DISCRETIONARY	01/14/2010	10.0	\$ 6.7300	\$ 673,000
12132	FUTS	201102	DISCRETIONARY	01/19/2010	5.0	\$ 6.6800	\$ 334,000
15630	SWPS	201102	MANDATORY	01/29/2010	1.0	\$ 6.4300	\$ 64,300
15722	SWPS	201102	MANDATORY	02/19/2010	7.0	\$ 6.2350	\$ 436,450
15840	SWPS	201102	MANDATORY	03/25/2010	7.0	\$ 5.3700	\$ 375,900
15893	SWPS	201102	MANDATORY	04/15/2010	7.0	\$ 5.3800	\$ 376,600
16034	SWPS	201102	MANDATORY	05/11/2010	7.0	\$ 5.6400	\$ 394,800
12175	FUTS	201102	DISCRETIONARY	05/19/2010	10.0	\$ 5.4180	\$ 541,800
16083	SWPS	201102	DISCRETIONARY	05/19/2010	23.0	\$ 5.4200	\$ 1,246,600
16133	SWPS	201102	MANDATORY	06/01/2010	6.0	\$ 5.3850	\$ 323,100
12196	FUTS	201102	MANDATORY	07/30/2010	6.0	\$ 5.3150	\$ 318,900
12203	FUTS	201102	MANDATORY	08/26/2010	6.0	\$ 4.5600	\$ 273,600
					303.0	\$	19,787,470

Transaction History							March-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14422	SWPS	201103	ACCELERATED_Overhedged	03/19/2009	27.0	\$ 6.6400	\$ -
14421	SWPS	201103	MANDATORY	03/19/2009	11.0	\$ 6.6400	\$ 730,400
14423	SWPS	201103	ACCELERATED_Overhedged	03/20/2009	-27.0	\$ 6.7050	\$ -
14443	SWPS	201103	ACCELERATED	03/25/2009	38.0	\$ 7.0350	\$ 2,673,300
14448	SWPS	201103	ACCELERATED	03/26/2009	38.0	\$ 6.8300	\$ 2,595,400
14460	SWPS	201103	ACCELERATED	03/27/2009	38.0	\$ 6.7940	\$ 2,581,720
14479	SWPS	201103	MANDATORY	04/01/2009	7.0	\$ 6.7580	\$ 473,060
14598	SWPS	201103	MANDATORY	05/08/2009	5.0	\$ 7.3300	\$ 366,500
14688	SWPS	201103	MANDATORY	06/05/2009	5.0	\$ 7.3450	\$ 367,250
14926	SWPS	201103	MANDATORY	07/28/2009	5.0	\$ 6.7800	\$ 339,000
14997	SWPS	201103	MANDATORY	08/17/2009	5.0	\$ 6.7850	\$ 339,250
15129	SWPS	201103	MANDATORY	09/17/2009	5.0	\$ 6.9100	\$ 345,500
15158	SWPS	201103	DISCRETIONARY	09/25/2009	9.0	\$ 7.0690	\$ 636,210
15199	SWPS	201103	MANDATORY	10/13/2009	5.0	\$ 7.0100	\$ 350,500
12069	FUTS	201103	MANDATORY	11/06/2009	9.0	\$ 6.4950	\$ 584,550
12072	FUTS	201103	DISCRETIONARY	11/13/2009	5.0	\$ 6.3200	\$ 316,000
12101	FUTS	201103	MANDATORY	12/18/2009	8.0	\$ 6.7700	\$ 541,600
15554	SWPS	201103	MANDATORY	01/13/2010	7.0	\$ 6.5900	\$ 461,300
15630	SWPS	201103	MANDATORY	01/29/2010	1.0	\$ 6.2650	\$ 62,650
15731	SWPS	201103	MANDATORY	02/18/2010	9.0	\$ 6.2400	\$ 561,600
15840	SWPS	201103	MANDATORY	03/25/2010	9.0	\$ 5.2800	\$ 475,200
15893	SWPS	201103	MANDATORY	04/15/2010	9.0	\$ 5.2900	\$ 476,100
16034	SWPS	201103	MANDATORY	05/11/2010	9.0	\$ 5.5500	\$ 499,500
16084	SWPS	201103	DISCRETIONARY	05/19/2010	6.0	\$ 5.2950	\$ 317,700
12176	FUTS	201103	DISCRETIONARY	05/20/2010	5.0	\$ 5.2550	\$ 262,750
16133	SWPS	201103	MANDATORY	06/01/2010	9.0	\$ 5.2900	\$ 476,100
12178	FUTS	201103	DISCRETIONARY	06/02/2010	15.0	\$ 5.2700	\$ 790,500
16419	SWPS	201103	MANDATORY	07/30/2010	8.0	\$ 5.2150	\$ 417,200
12204	FUTS	201103	MANDATORY	08/26/2010	8.0	\$ 4.5000	\$ 360,000
12217	FUTS	201103	MANDATORY	09/28/2010	9.0	\$ 4.3100	\$ 387,900
					297.0	\$	18,788,740

Transaction History							April-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14480	SWPS	201104	MANDATORY	04/01/2009	4.0	\$ 6.2820	\$ 251,280
14481	SWPS	201104	ACCELERATED	04/01/2009	27.0	\$ 6.2820	\$ 1,696,140
14483	SWPS	201104	ACCELERATED	04/02/2009	27.0	\$ 6.2850	\$ 1,696,950
14486	SWPS	201104	ACCELERATED	04/03/2009	28.0	\$ 6.3100	\$ 1,766,800
14655	SWPS	201104	MANDATORY	05/08/2009	4.0	\$ 6.8300	\$ 273,200
14689	SWPS	201104	MANDATORY	06/05/2009	4.0	\$ 6.8500	\$ 274,000
14927	SWPS	201104	MANDATORY	07/28/2009	4.0	\$ 6.2800	\$ 251,200
14998	SWPS	201104	MANDATORY	08/17/2009	4.0	\$ 6.3370	\$ 253,480
15130	SWPS	201104	MANDATORY	09/17/2009	4.0	\$ 6.3050	\$ 252,200
16428	SWPS	201104	DISCRETIONARY	09/25/2009	8.0	\$ 6.5250	\$ 522,000
15200	SWPS	201104	MANDATORY	10/13/2009	4.0	\$ 6.4550	\$ 258,200
12041	FUTS	201104	DISCRETIONARY	10/15/2009	5.0	\$ 6.4200	\$ 321,000
12070	FUTS	201104	MANDATORY	11/12/2009	7.0	\$ 5.9300	\$ 415,100
15471	SWPS	201104	MANDATORY	12/23/2009	7.0	\$ 6.0150	\$ 421,050
12126	FUTS	201104	DISCRETIONARY	01/13/2010	1.0	\$ 5.9900	\$ 59,900
12125	FUTS	201104	MANDATORY	01/13/2010	7.0	\$ 5.9900	\$ 419,300
15723	SWPS	201104	MANDATORY	02/19/2010	8.0	\$ 5.6100	\$ 448,800
15841	SWPS	201104	MANDATORY	03/25/2010	8.0	\$ 5.0600	\$ 404,800
15905	SWPS	201104	DISCRETIONARY	04/22/2010	0.6	\$ 5.1350	\$ 30,810
15904	SWPS	201104	MANDATORY	04/22/2010	7.4	\$ 5.1350	\$ 379,990
16035	SWPS	201104	MANDATORY	05/11/2010	8.0	\$ 5.4100	\$ 432,800
16134	SWPS	201104	MANDATORY	06/01/2010	7.0	\$ 5.1100	\$ 357,700
12184	FUTS	201104	DISCRETIONARY	06/16/2010	4.0	\$ 5.2550	\$ 210,200
12187	FUTS	201104	DISCRETIONARY	06/21/2010	4.0	\$ 5.1900	\$ 207,600
12189	FUTS	201104	DISCRETIONARY	06/22/2010	4.0	\$ 5.1850	\$ 207,400
16420	SWPS	201104	MANDATORY	07/30/2010	7.0	\$ 5.0250	\$ 351,750
12205	FUTS	201104	MANDATORY	08/26/2010	7.0	\$ 4.4100	\$ 308,700
12218	FUTS	201104	MANDATORY	09/28/2010	7.0	\$ 4.2700	\$ 298,900
					217.0		\$ 12,771,250

Transaction History							May-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14689	SWPS	201105	MANDATORY	06/05/2009	7.0	\$ 6.8300	\$ 478,100
14715	SWPS	201105	ACCELERATED	06/12/2009	62.0	\$ 6.7950	\$ 4,212,900
14927	SWPS	201105	MANDATORY	07/28/2009	3.0	\$ 6.2600	\$ 187,800
12001	FUTS	201105	MANDATORY	08/20/2009	3.0	\$ 6.2600	\$ 187,800
15130	SWPS	201105	MANDATORY	09/17/2009	4.0	\$ 6.2750	\$ 251,000
15200	SWPS	201105	MANDATORY	10/13/2009	3.0	\$ 6.5200	\$ 195,600
12032	FUTS	201105	DISCRETIONARY	10/14/2009	5.0	\$ 6.3800	\$ 319,000
12071	FUTS	201105	MANDATORY	11/12/2009	6.0	\$ 5.9100	\$ 354,600
15471	SWPS	201105	MANDATORY	12/23/2009	6.0	\$ 5.9900	\$ 359,400
12128	FUTS	201105	DISCRETIONARY	01/13/2010	1.0	\$ 5.9700	\$ 59,700
12127	FUTS	201105	MANDATORY	01/13/2010	6.0	\$ 5.9700	\$ 358,200
12133	FUTS	201105	DISCRETIONARY	01/19/2010	4.0	\$ 5.9800	\$ 239,200
15713	SWPS	201105	MANDATORY	02/17/2010	5.9	\$ 5.8050	\$ 342,495
15714	SWPS	201105	DISCRETIONARY	02/17/2010	1.8	\$ 5.8050	\$ 104,490
15841	SWPS	201105	MANDATORY	03/25/2010	6.0	\$ 5.0600	\$ 303,600
15904	SWPS	201105	MANDATORY	04/22/2010	6.0	\$ 5.1650	\$ 309,900
16035	SWPS	201105	MANDATORY	05/11/2010	6.0	\$ 5.4200	\$ 325,200
16158	SWPS	201105	MANDATORY	06/08/2010	6.0	\$ 5.3300	\$ 319,800
16164	SWPS	201105	DISCRETIONARY	06/09/2010	1.0	\$ 5.2900	\$ 52,900
12183	FUTS	201105	DISCRETIONARY	06/16/2010	4.0	\$ 5.2700	\$ 210,800
12187	FUTS	201105	DISCRETIONARY	06/21/2010	1.0	\$ 5.2000	\$ 52,000
16420	SWPS	201105	MANDATORY	07/30/2010	5.0	\$ 5.0350	\$ 251,750
12206	FUTS	201105	MANDATORY	08/26/2010	6.0	\$ 4.4400	\$ 266,400
12216	FUTS	201105	MANDATORY	09/28/2010	6.0	\$ 4.2750	\$ 256,500
					164.7		\$ 9,999,135

Transaction History							June-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14689	SWPS	201106	MANDATORY	06/05/2009	5.0	\$ 6.9200	\$ 346,000
11948	FUTS	201106	ACCELERATED	06/30/2009	10.0	\$ 6.6200	\$ 662,000
14785	SWPS	201106	ACCELERATED	06/30/2009	38.0	\$ 6.6200	\$ 2,515,600
14927	SWPS	201106	MANDATORY	07/28/2009	2.0	\$ 6.3400	\$ 126,800
12002	FUTS	201106	MANDATORY	08/20/2009	3.0	\$ 6.3400	\$ 190,200
15160	SWPS	201106	MANDATORY	09/25/2009	3.0	\$ 6.4700	\$ 194,100
15234	SWPS	201106	MANDATORY	10/22/2009	3.0	\$ 6.4800	\$ 194,400
15370	SWPS	201106	MANDATORY	11/18/2009	3.0	\$ 5.9350	\$ 178,050
12073	FUTS	201106	DISCRETIONARY	11/19/2009	1.0	\$ 5.8650	\$ 58,650
12102	FUTS	201106	MANDATORY	12/18/2009	3.0	\$ 6.2000	\$ 186,000
15553	SWPS	201106	MANDATORY	01/13/2010	3.0	\$ 6.0850	\$ 182,550
15724	SWPS	201106	DISCRETIONARY	02/19/2010	0.7	\$ 5.6350	\$ 39,445
15723	SWPS	201106	MANDATORY	02/19/2010	3.4	\$ 5.6350	\$ 191,590
15794	SWPS	201106	DISCRETIONARY	03/12/2010	1.0	\$ 5.3550	\$ 53,550
15793	SWPS	201106	MANDATORY	03/12/2010	4.0	\$ 5.3550	\$ 214,200
15905	SWPS	201106	DISCRETIONARY	04/22/2010	0.7	\$ 5.2250	\$ 36,575
15904	SWPS	201106	MANDATORY	04/22/2010	3.3	\$ 5.2250	\$ 172,425
12173	FUTS	201106	DISCRETIONARY	05/14/2010	1.0	\$ 5.3900	\$ 53,900
12172	FUTS	201106	MANDATORY	05/14/2010	3.0	\$ 5.3900	\$ 161,700
16158	SWPS	201106	MANDATORY	06/08/2010	4.0	\$ 5.3700	\$ 214,800
16164	SWPS	201106	DISCRETIONARY	06/09/2010	1.0	\$ 5.3250	\$ 53,250
16420	SWPS	201106	MANDATORY	07/30/2010	3.0	\$ 5.0650	\$ 151,950
12207	FUTS	201106	MANDATORY	08/27/2010	3.0	\$ 4.4850	\$ 134,550
12216	FUTS	201106	MANDATORY	09/28/2010	3.0	\$ 4.3350	\$ 130,050
					105.1	\$	6,442,335

Transaction History							July-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
11977	FUTS	201107	ACCELERATED	07/23/2009	10.0	\$ 6.4400	\$ 644,000
11978	FUTS	201107	ACCELERATED	07/23/2009	20.0	\$ 6.4200	\$ 1,284,000
14892	SWPS	201107	ACCELERATED	07/23/2009	18.0	\$ 6.4250	\$ 1,156,500
14927	SWPS	201107	MANDATORY	07/28/2009	2.0	\$ 6.4400	\$ 128,800
12010	FUTS	201107	MANDATORY	08/26/2009	2.0	\$ 6.4600	\$ 129,200
15160	SWPS	201107	MANDATORY	09/25/2009	2.0	\$ 6.5000	\$ 130,000
15234	SWPS	201107	MANDATORY	10/22/2009	3.0	\$ 6.5600	\$ 196,800
15370	SWPS	201107	MANDATORY	11/18/2009	2.0	\$ 5.9550	\$ 119,100
12074	FUTS	201107	DISCRETIONARY	11/19/2009	1.0	\$ 5.9250	\$ 59,250
12103	FUTS	201107	MANDATORY	12/18/2009	2.0	\$ 6.2600	\$ 125,200
15516	SWPS	201107	MANDATORY	01/07/2010	2.0	\$ 6.1600	\$ 123,200
15724	SWPS	201107	DISCRETIONARY	02/19/2010	0.7	\$ 5.6900	\$ 39,830
15723	SWPS	201107	MANDATORY	02/19/2010	2.0	\$ 5.6900	\$ 113,800
15794	SWPS	201107	DISCRETIONARY	03/12/2010	0.5	\$ 5.4200	\$ 27,100
15793	SWPS	201107	MANDATORY	03/12/2010	2.0	\$ 5.4200	\$ 108,400
15897	SWPS	201107	MANDATORY	04/19/2010	2.0	\$ 5.2150	\$ 104,300
12173	FUTS	201107	DISCRETIONARY	05/14/2010	1.0	\$ 5.4600	\$ 54,600
12172	FUTS	201107	MANDATORY	05/14/2010	2.0	\$ 5.4600	\$ 109,200
12177	FUTS	201107	DISCRETIONARY	05/20/2010	1.0	\$ 5.2100	\$ 52,100
16158	SWPS	201107	MANDATORY	06/08/2010	2.0	\$ 5.4350	\$ 108,700
12185	FUTS	201107	DISCRETIONARY	06/16/2010	1.0	\$ 5.3500	\$ 53,500
16416	SWPS	201107	MANDATORY	07/29/2010	2.0	\$ 5.0850	\$ 101,700
12207	FUTS	201107	MANDATORY	08/27/2010	2.0	\$ 4.5400	\$ 90,800
12216	FUTS	201107	MANDATORY	09/28/2010	2.0	\$ 4.4100	\$ 88,200
					84.2		\$ 5,148,280

Transaction History							August-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
14992	SWPS	201108	ACCELERATED	08/14/2009	47.0	\$ 6.6150	\$ 3,109,050
12011	FUTS	201108	MANDATORY	08/26/2009	2.0	\$ 6.5200	\$ 130,400
15160	SWPS	201108	MANDATORY	09/25/2009	2.0	\$ 6.5650	\$ 131,300
15234	SWPS	201108	MANDATORY	10/22/2009	2.0	\$ 6.6300	\$ 132,600
15370	SWPS	201108	MANDATORY	11/18/2009	2.0	\$ 6.0200	\$ 120,400
12096	FUTS	201108	MANDATORY	12/09/2009	2.0	\$ 6.2600	\$ 125,200
15497	SWPS	201108	MANDATORY	01/05/2010	2.0	\$ 6.2950	\$ 125,900
12134	FUTS	201108	DISCRETIONARY	01/19/2010	2.0	\$ 6.1500	\$ 123,000
15711	SWPS	201108	MANDATORY	02/17/2010	1.8	\$ 5.9700	\$ 107,460
15712	SWPS	201108	DISCRETIONARY	02/17/2010	0.7	\$ 5.9700	\$ 41,790
15794	SWPS	201108	DISCRETIONARY	03/12/2010	0.5	\$ 5.4700	\$ 27,350
15793	SWPS	201108	MANDATORY	03/12/2010	2.0	\$ 5.4700	\$ 109,400
15897	SWPS	201108	MANDATORY	04/19/2010	2.0	\$ 5.2800	\$ 105,600
12173	FUTS	201108	DISCRETIONARY	05/14/2010	1.0	\$ 5.5200	\$ 55,200
12172	FUTS	201108	MANDATORY	05/14/2010	2.0	\$ 5.5200	\$ 110,400
12177	FUTS	201108	DISCRETIONARY	05/20/2010	1.0	\$ 5.2600	\$ 52,600
16158	SWPS	201108	MANDATORY	06/08/2010	2.0	\$ 5.4700	\$ 109,400
12186	FUTS	201108	DISCRETIONARY	06/16/2010	4.0	\$ 5.3900	\$ 215,600
12195	FUTS	201108	MANDATORY	07/29/2010	1.0	\$ 5.1100	\$ 51,100
12207	FUTS	201108	MANDATORY	08/27/2010	1.0	\$ 4.6100	\$ 46,100
12216	FUTS	201108	MANDATORY	09/28/2010	1.0	\$ 4.4600	\$ 44,600
					81.0		\$ 5,074,450

Transaction History							September-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15137	SWPS	201109	ACCELERATED	09/18/2009	47.0	\$ 6.5150	\$ 3,062,050
15160	SWPS	201109	MANDATORY	09/25/2009	2.0	\$ 6.6050	\$ 132,100
15234	SWPS	201109	MANDATORY	10/22/2009	2.0	\$ 6.6600	\$ 133,200
15374	SWPS	201109	MANDATORY	11/20/2009	1.0	\$ 6.0800	\$ 60,800
12097	FUTS	201109	MANDATORY	12/09/2009	1.0	\$ 6.2800	\$ 62,800
12109	FUTS	201109	MANDATORY	01/05/2010	1.0	\$ 6.2800	\$ 62,800
12135	FUTS	201109	DISCRETIONARY	01/19/2010	2.0	\$ 6.1800	\$ 123,600
15709	SWPS	201109	MANDATORY	02/17/2010	0.6	\$ 6.0000	\$ 36,000
15710	SWPS	201109	DISCRETIONARY	02/17/2010	0.6	\$ 6.0000	\$ 36,000
15793	SWPS	201109	MANDATORY	03/12/2010	1.0	\$ 5.5050	\$ 55,050
15897	SWPS	201109	MANDATORY	04/19/2010	1.0	\$ 5.3100	\$ 53,100
12173	FUTS	201109	DISCRETIONARY	05/14/2010	1.0	\$ 5.5600	\$ 55,600
12172	FUTS	201109	MANDATORY	05/14/2010	1.0	\$ 5.5600	\$ 55,600
12177	FUTS	201109	DISCRETIONARY	05/20/2010	1.0	\$ 5.2900	\$ 52,900
16158	SWPS	201109	MANDATORY	06/08/2010	1.0	\$ 5.5000	\$ 55,000
16164	SWPS	201109	DISCRETIONARY	06/09/2010	1.0	\$ 5.4600	\$ 54,600
					64.2		\$ 4,091,200

Transaction History							October-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12043	FUTS	201110	ACCELERATED	10/15/2009	4.0	\$ 6.7200	\$ 268,800
12042	FUTS	201110	MANDATORY	10/15/2009	3.0	\$ 6.7200	\$ 201,600
15237	SWPS	201110	ACCELERATED	10/23/2009	55.0	\$ 6.7600	\$ 3,718,000
15374	SWPS	201110	MANDATORY	11/20/2009	3.0	\$ 6.2000	\$ 186,000
12098	FUTS	201110	MANDATORY	12/09/2009	3.0	\$ 6.4000	\$ 192,000
12110	FUTS	201110	MANDATORY	01/05/2010	3.0	\$ 6.4000	\$ 192,000
15667	SWPS	201110	MANDATORY	02/08/2010	3.0	\$ 6.2500	\$ 187,500
12144	FUTS	201110	DISCRETIONARY	02/09/2010	2.0	\$ 6.1700	\$ 123,400
15812	SWPS	201110	MANDATORY	03/18/2010	3.0	\$ 5.5200	\$ 165,600
15829	SWPS	201110	DISCRETIONARY	03/24/2010	0.3	\$ 5.4550	\$ 16,365
15897	SWPS	201110	MANDATORY	04/19/2010	3.0	\$ 5.4150	\$ 162,450
12173	FUTS	201110	DISCRETIONARY	05/14/2010	1.0	\$ 5.6600	\$ 56,600
12172	FUTS	201110	MANDATORY	05/14/2010	3.0	\$ 5.6600	\$ 169,800
16158	SWPS	201110	MANDATORY	06/08/2010	3.0	\$ 5.5900	\$ 167,700
16285	SWPS	201110	DISCRETIONARY	07/02/2010	0.4	\$ 5.3500	\$ 21,400
16284	SWPS	201110	MANDATORY	07/02/2010	2.6	\$ 5.3500	\$ 139,100
12207	FUTS	201110	MANDATORY	08/27/2010	1.0	\$ 4.7200	\$ 47,200
12208	FUTS	201110	MANDATORY	08/27/2010	1.0	\$ 4.7150	\$ 47,150
16619	SWPS	201110	MANDATORY	09/24/2010	2.0	\$ 4.6300	\$ 92,600
16639	SWPS	201110	DISCRETIONARY	09/30/2010	0.2	\$ 4.5200	\$ 9,040
					96.5		\$ 6,164,305

Transaction History							November-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15375	SWPS	201111	MANDATORY	11/20/2009	4.0	\$ 6.4800	\$ 259,200
12084	FUTS	201111	ACCELERATED	11/24/2009	11.0	\$ 6.5300	\$ 718,300
12085	FUTS	201111	ACCELERATED	11/30/2009	15.0	\$ 6.7300	\$ 1,009,500
12086	FUTS	201111	ACCELERATED	11/30/2009	10.0	\$ 6.7200	\$ 672,000
12087	FUTS	201111	ACCELERATED	11/30/2009	20.0	\$ 6.7100	\$ 1,342,000
15404	SWPS	201111	ACCELERATED	11/30/2009	65.0	\$ 6.7100	\$ 4,361,500
12095	FUTS	201111	MANDATORY	12/09/2009	6.0	\$ 6.7000	\$ 402,000
12111	FUTS	201111	MANDATORY	01/05/2010	6.0	\$ 6.6450	\$ 398,700
15668	SWPS	201111	MANDATORY	02/08/2010	7.0	\$ 6.4900	\$ 454,300
12146	FUTS	201111	DISCRETIONARY	02/17/2010	3.0	\$ 6.3400	\$ 190,200
15813	SWPS	201111	MANDATORY	03/18/2010	6.0	\$ 5.7950	\$ 347,700
15828	SWPS	201111	DISCRETIONARY	03/24/2010	0.3	\$ 5.7100	\$ 17,130
15877	SWPS	201111	MANDATORY	04/06/2010	7.0	\$ 5.7400	\$ 401,800
15889	SWPS	201111	ACCELERATED	04/12/2010	30.0	\$ 5.6405	\$ 1,692,150
16001	SWPS	201111	DISCRETIONARY	05/07/2010	0.4	\$ 5.8250	\$ 23,300
16000	SWPS	201111	MANDATORY	05/07/2010	4.3	\$ 5.8250	\$ 250,475
16165	SWPS	201111	DISCRETIONARY	06/09/2010	0.5	\$ 5.7750	\$ 28,875
16166	SWPS	201111	MANDATORY	06/09/2010	4.3	\$ 5.7750	\$ 248,325
16287	SWPS	201111	DISCRETIONARY	07/02/2010	0.7	\$ 5.5900	\$ 39,130
16286	SWPS	201111	MANDATORY	07/02/2010	4.3	\$ 5.5900	\$ 240,370
12209	FUTS	201111	MANDATORY	08/27/2010	4.0	\$ 4.9400	\$ 197,600
16620	SWPS	201111	MANDATORY	09/24/2010	4.0	\$ 4.8600	\$ 194,400
16640	SWPS	201111	DISCRETIONARY	09/30/2010	0.4	\$ 4.7700	\$ 19,080
					213.2		\$ 13,508,035

Transaction History							December-11
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12094	FUTS	201112	MANDATORY	12/09/2009	14.0	\$ 6.9900	\$ 978,600
12104	FUTS	201112	ACCELERATED	12/21/2009	50.0	\$ 6.9000	\$ 3,450,000
12106	FUTS	201112	ACCELERATED	12/30/2009	40.0	\$ 6.8600	\$ 2,744,000
15491	SWPS	201112	ACCELERATED	12/30/2009	45.0	\$ 6.8800	\$ 3,096,000
12112	FUTS	201112	MANDATORY	01/05/2010	7.0	\$ 6.9300	\$ 485,100
15668	SWPS	201112	MANDATORY	02/08/2010	7.0	\$ 6.8000	\$ 476,000
12145	FUTS	201112	DISCRETIONARY	02/09/2010	2.0	\$ 6.7100	\$ 134,200
15813	SWPS	201112	MANDATORY	03/18/2010	7.0	\$ 6.1000	\$ 427,000
15828	SWPS	201112	DISCRETIONARY	03/24/2010	0.3	\$ 6.0150	\$ 18,045
15877	SWPS	201112	MANDATORY	04/06/2010	8.0	\$ 6.0400	\$ 483,200
15889	SWPS	201112	ACCELERATED	04/12/2010	35.0	\$ 5.9360	\$ 2,077,600
16001	SWPS	201112	DISCRETIONARY	05/07/2010	0.3	\$ 6.1450	\$ 18,435
16000	SWPS	201112	MANDATORY	05/07/2010	4.7	\$ 6.1450	\$ 288,815
16165	SWPS	201112	DISCRETIONARY	06/09/2010	0.3	\$ 6.0350	\$ 18,105
16166	SWPS	201112	MANDATORY	06/09/2010	4.7	\$ 6.0350	\$ 283,645
16287	SWPS	201112	DISCRETIONARY	07/02/2010	0.3	\$ 5.8500	\$ 17,550
16286	SWPS	201112	MANDATORY	07/02/2010	4.7	\$ 5.8500	\$ 274,950
12209	FUTS	201112	MANDATORY	08/27/2010	4.0	\$ 5.2400	\$ 209,600
16620	SWPS	201112	MANDATORY	09/24/2010	4.0	\$ 5.1400	\$ 205,600
16640	SWPS	201112	DISCRETIONARY	09/30/2010	0.4	\$ 5.0600	\$ 20,240
					238.7		\$ 15,706,685

Transaction History							January-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12113	FUTS	201201	MANDATORY	01/05/2010	14.0	\$ 7.1300	\$ 998,200
15517	SWPS	201201	ACCELERATED	01/07/2010	21.0	\$ 7.0950	\$ 1,489,950
12136	FUTS	201201	ACCELERATED	01/19/2010	30.0	\$ 7.0500	\$ 2,115,000
12137	FUTS	201201	ACCELERATED	01/27/2010	30.0	\$ 6.9500	\$ 2,085,000
12138	FUTS	201201	ACCELERATED	01/27/2010	30.0	\$ 6.9300	\$ 2,079,000
12139	FUTS	201201	ACCELERATED	01/27/2010	20.0	\$ 6.9270	\$ 1,385,400
15668	SWPS	201201	MANDATORY	02/08/2010	7.0	\$ 7.0000	\$ 490,000
12147	FUTS	201201	DISCRETIONARY	02/17/2010	2.0	\$ 6.8500	\$ 137,000
15813	SWPS	201201	MANDATORY	03/18/2010	7.0	\$ 6.3100	\$ 441,700
15828	SWPS	201201	DISCRETIONARY	03/24/2010	0.3	\$ 6.2200	\$ 18,660
15877	SWPS	201201	MANDATORY	04/06/2010	7.0	\$ 6.2650	\$ 438,550
15889	SWPS	201201	ACCELERATED	04/12/2010	36.0	\$ 6.1300	\$ 2,206,800
16001	SWPS	201201	DISCRETIONARY	05/07/2010	0.4	\$ 6.3550	\$ 25,420
16000	SWPS	201201	MANDATORY	05/07/2010	4.6	\$ 6.3550	\$ 292,330
16209	SWPS	201201	DISCRETIONARY	06/16/2010	0.4	\$ 6.1700	\$ 24,680
16208	SWPS	201201	MANDATORY	06/16/2010	4.6	\$ 6.1700	\$ 283,820
16287	SWPS	201201	DISCRETIONARY	07/02/2010	0.4	\$ 6.0300	\$ 24,120
16286	SWPS	201201	MANDATORY	07/02/2010	4.6	\$ 6.0300	\$ 277,380
12209	FUTS	201201	MANDATORY	08/27/2010	4.0	\$ 5.4350	\$ 217,400
16620	SWPS	201201	MANDATORY	09/24/2010	4.0	\$ 5.3200	\$ 212,800
16640	SWPS	201201	DISCRETIONARY	09/30/2010	0.4	\$ 5.2400	\$ 20,960
					227.7		\$ 15,264,170

Transaction History							February-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15668	SWPS	201202	MANDATORY	02/08/2010	12.0	\$ 6.9500	\$ 834,000
15702	SWPS	201202	ACCELERATED	02/16/2010	20.0	\$ 6.8500	\$ 1,370,000
12148	FUTS	201202	DISCRETIONARY	02/17/2010	4.0	\$ 6.7900	\$ 271,600
12150	FUTS	201202	ACCELERATED	02/22/2010	10.0	\$ 6.5300	\$ 653,000
15728	SWPS	201202	ACCELERATED	02/22/2010	20.0	\$ 6.5300	\$ 1,306,000
15729	SWPS	201202	ACCELERATED	02/22/2010	20.0	\$ 6.5300	\$ 1,306,000
12153	FUTS	201202	ACCELERATED	02/24/2010	20.0	\$ 6.5750	\$ 1,315,000
12154	FUTS	201202	ACCELERATED	02/24/2010	26.0	\$ 6.5800	\$ 1,710,800
15813	SWPS	201202	MANDATORY	03/18/2010	7.0	\$ 6.2700	\$ 438,900
15828	SWPS	201202	DISCRETIONARY	03/24/2010	0.3	\$ 6.1750	\$ 18,525
15851	SWPS	201202	DISCRETIONARY	03/26/2010	2.0	\$ 6.2700	\$ 125,400
15877	SWPS	201202	MANDATORY	04/06/2010	6.0	\$ 6.2050	\$ 372,300
15889	SWPS	201202	ACCELERATED	04/12/2010	34.0	\$ 6.0800	\$ 2,067,200
16001	SWPS	201202	DISCRETIONARY	05/07/2010	1.0	\$ 6.2950	\$ 62,950
16000	SWPS	201202	MANDATORY	05/07/2010	4.0	\$ 6.2950	\$ 251,800
16084	SWPS	201202	DISCRETIONARY	05/19/2010	0.3	\$ 6.1300	\$ 18,390
16209	SWPS	201202	DISCRETIONARY	06/16/2010	1.0	\$ 6.1200	\$ 61,200
16208	SWPS	201202	MANDATORY	06/16/2010	4.0	\$ 6.1200	\$ 244,800
16287	SWPS	201202	DISCRETIONARY	07/02/2010	1.1	\$ 5.9500	\$ 65,450
16286	SWPS	201202	MANDATORY	07/02/2010	4.0	\$ 5.9500	\$ 238,000
12209	FUTS	201202	MANDATORY	08/27/2010	4.0	\$ 5.3800	\$ 215,200
16621	SWPS	201202	MANDATORY	09/24/2010	4.0	\$ 5.2900	\$ 211,600
					204.7		\$ 13,158,115

Transaction History							March-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15834	SWPS	201203	ACCELERATED	03/24/2010	27.0	\$ 5.9250	\$ 1,599,750
15833	SWPS	201203	MANDATORY	03/24/2010	13.0	\$ 5.9250	\$ 770,250
12158	FUTS	201203	ACCELERATED	03/25/2010	50.0	\$ 5.8650	\$ 2,932,500
12160	FUTS	201203	ACCELERATED	03/29/2010	50.0	\$ 5.7900	\$ 2,895,000
15861	SWPS	201203	DISCRETIONARY	03/29/2010	0.3	\$ 5.8000	\$ 17,400
15877	SWPS	201203	MANDATORY	04/06/2010	7.0	\$ 6.0200	\$ 421,400
15889	SWPS	201203	ACCELERATED	04/12/2010	40.0	\$ 5.9000	\$ 2,360,000
16000	SWPS	201203	MANDATORY	05/07/2010	5.0	\$ 6.1300	\$ 306,500
16208	SWPS	201203	MANDATORY	06/16/2010	5.0	\$ 5.9550	\$ 297,750
12196	FUTS	201203	MANDATORY	07/30/2010	4.0	\$ 5.5700	\$ 222,800
12209	FUTS	201203	MANDATORY	08/27/2010	4.0	\$ 5.2500	\$ 210,000
16621	SWPS	201203	MANDATORY	09/24/2010	4.0	\$ 5.1550	\$ 206,200
16640	SWPS	201203	DISCRETIONARY	09/30/2010	0.1	\$ 5.0850	\$ 5,085
					209.4		\$ 12,244,635

Transaction History							April-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
15878	SWPS	201204	MANDATORY	04/06/2010	11.0	\$ 5.5400	\$ 609,400
12161	FUTS	201204	ACCELERATED	04/22/2010	20.0	\$ 5.5400	\$ 1,108,000
12164	FUTS	201204	ACCELERATED	04/29/2010	25.0	\$ 5.5900	\$ 1,397,500
12165	FUTS	201204	ACCELERATED	04/29/2010	25.0	\$ 5.5850	\$ 1,396,250
12166	FUTS	201204	ACCELERATED	04/29/2010	7.0	\$ 5.5700	\$ 389,900
12168	FUTS	201204	ACCELERATED	04/29/2010	20.0	\$ 5.7000	\$ 1,140,000
16003	SWPS	201204	DISCRETIONARY	05/07/2010	0.1	\$ 5.7050	\$ 5,705
16002	SWPS	201204	MANDATORY	05/07/2010	5.9	\$ 5.7050	\$ 336,595
16426	SWPS	201204	DISCRETIONARY	05/19/2010	0.2	\$ 5.5200	\$ 11,040
16211	SWPS	201204	DISCRETIONARY	06/16/2010	0.5	\$ 5.4900	\$ 27,450
16210	SWPS	201204	MANDATORY	06/16/2010	5.0	\$ 5.4900	\$ 274,500
12195	FUTS	201204	MANDATORY	07/29/2010	5.0	\$ 5.1750	\$ 258,750
12207	FUTS	201204	MANDATORY	08/27/2010	5.0	\$ 5.0400	\$ 252,000
16622	SWPS	201204	MANDATORY	09/24/2010	5.0	\$ 4.8800	\$ 244,000
16639	SWPS	201204	DISCRETIONARY	09/30/2010	0.3	\$ 4.8450	\$ 14,535
					135.0		\$ 7,465,625

Transaction History							May-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
16003	SWPS	201205	DISCRETIONARY	05/07/2010	0.3	\$ 5.7150	\$ 17,145
16002	SWPS	201205	MANDATORY	05/07/2010	8.2	\$ 5.7150	\$ 468,630
16055	SWPS	201205	ACCELERATED	05/14/2010	24.0	\$ 5.7075	\$ 1,369,800
12174	FUTS	201205	ACCELERATED	05/19/2010	25.0	\$ 5.5300	\$ 1,382,500
16093	SWPS	201205	ACCELERATED	05/20/2010	25.0	\$ 5.5250	\$ 1,381,250
16211	SWPS	201205	DISCRETIONARY	06/16/2010	0.7	\$ 5.4950	\$ 38,465
16210	SWPS	201205	MANDATORY	06/16/2010	4.3	\$ 5.4950	\$ 236,285
12195	FUTS	201205	MANDATORY	07/29/2010	4.0	\$ 5.1700	\$ 206,800
12212	FUTS	201205	MANDATORY	08/30/2010	4.0	\$ 5.0700	\$ 202,800
16622	SWPS	201205	MANDATORY	09/24/2010	4.0	\$ 4.8750	\$ 195,000
16639	SWPS	201205	DISCRETIONARY	09/30/2010	0.5	\$ 4.8500	\$ 24,250
					100.0		\$ 5,522,925

Transaction History							June-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12180	FUTS	201206	ACCELERATED	06/08/2010	13.0	\$ 5.5200	\$ 717,600
12179	FUTS	201206	MANDATORY	06/08/2010	6.0	\$ 5.5200	\$ 331,200
16212	SWPS	201206	ACCELERATED	06/16/2010	15.0	\$ 5.5100	\$ 826,500
12188	FUTS	201206	ACCELERATED	06/21/2010	13.0	\$ 5.5100	\$ 716,300
12190	FUTS	201206	ACCELERATED	06/22/2010	13.0	\$ 5.4800	\$ 712,400
12191	FUTS	201206	DISCRETIONARY	06/22/2010	1.0	\$ 5.4800	\$ 54,800
12197	FUTS	201206	MANDATORY	07/30/2010	2.0	\$ 5.2100	\$ 104,200
12212	FUTS	201206	MANDATORY	08/30/2010	2.0	\$ 5.1100	\$ 102,200
16622	SWPS	201206	MANDATORY	09/24/2010	2.0	\$ 4.9050	\$ 98,100
16639	SWPS	201206	DISCRETIONARY	09/30/2010	0.5	\$ 4.8800	\$ 24,400
					67.5		\$ 3,687,700

Transaction History							July-12	
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$	
12198	FUTS	201207	ACCELERATED	07/30/2010	16.0	\$ 5.2600	\$	841,600
12199	FUTS	201207	ACCELERATED	07/30/2010	26.0	\$ 5.2550	\$	1,366,300
12197	FUTS	201207	MANDATORY	07/30/2010	4.0	\$ 5.2600	\$	210,400
12212	FUTS	201207	MANDATORY	08/30/2010	2.0	\$ 5.1700	\$	103,400
16622	SWPS	201207	MANDATORY	09/24/2010	2.0	\$ 4.9550	\$	99,100
16641	SWPS	201207	DISCRETIONARY	09/30/2010	0.5	\$ 4.9000	\$	24,500
					50.5		\$	2,645,300

Transaction History							August-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
12210	FUTS	201208	ACCELERATED	08/27/2010	16.0	\$ 5.1400	\$ 822,400
12211	FUTS	201208	MANDATORY	08/27/2010	4.0	\$ 5.1400	\$ 205,600
12213	FUTS	201208	ACCELERATED	08/31/2010	4.0	\$ 5.2000	\$ 208,000
16517	SWPS	201208	ACCELERATED	08/31/2010	20.0	\$ 5.2075	\$ 1,041,500
16622	SWPS	201208	MANDATORY	09/24/2010	2.0	\$ 4.9950	\$ 99,900
16641	SWPS	201208	DISCRETIONARY	09/30/2010	0.5	\$ 4.9400	\$ 24,700
					46.5		\$ 2,402,100

Transaction History							September-12
Nuc Deal Key	Deal Type	Month	Type	Transaction Date	No Contracts	Price	Total Purchase \$
16623	SWPS	201209	ACCELERATED	09/24/2010	30.0	\$ 5.0050	\$ 1,501,500
16622	SWPS	201209	MANDATORY	09/24/2010	3.0	\$ 5.0150	\$ 150,450
16641	SWPS	201209	DISCRETIONARY	09/30/2010	0.5	\$ 4.9600	\$ 24,800
					33.5		\$ 1,676,750