

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount | Proceeds | Tax Cost | Realized Gain/Loss |
|---|-----------------|----------------|--|----------|-----------------|------------------------|--------------------------|--|
| Settled Sales/Maturities/Redemptions | | | | | | | | |
| 5/28 | 5/28 | Expired Option | 1 PAYER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 05/28/2010 DEAL 5163368 EXPIRATION OF PURCHASED OTC CALL | (1.000) | | | (155,000.00) | (155,000.00) S |
| Total Settled Sales/Maturities/Redemptions | | | | | | \$17,439,823.52 | (\$17,169,700.00) | \$677,462.77 S (\$364,000.00) C |

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount | Market Cost |
|-------------------------------------|-----------------|--------------|---|--------------|-----------------|----------------|
| Settled Securities Purchased | | | | | | |
| 4/27 | 5/3 | Purchase | APOLLO INVESTMENT CORP @ 12.40 J.P. MORGAN SECURITIES INC. TRADE DATE 04/27/10 | 19,000.000 | 12.40 | (235,600.00) * |
| 4/28 | 5/4 | Purchase | KANSAS CITY SOUTHERN INDUSTRIES INC @ 39.00 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10 | 2,000.000 | 39.00 | (78,000.00) * |
| 4/28 | 5/4 | Purchase | SYNOVUS FINANCIAL CORP @ 2.75 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10 | 100,000.000 | 2.75 | (275,000.00) * |
| 4/29 | 5/4 | Write Option | XPD PUT OPTION USD CALL OPTION STRIKE 525 EXPIRES 06/02/2010 WRITTEN OTC PUT TRADE DATE 04/29/10 | (10,000.000) | 14.00 | 140,000.00 * |