

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions								
6/10	6/15	Sale	CENTERPOINT ENERGY INC @ 13.06777 58,804.97 BROKERAGE 225.00 TAX &/OR SEC 1.00 J.P. MORGAN SECURITIES INC. TRADE DATE 06/10/10	(4,500.000)	13.018	58,578.97	(58,050.00)	528.97 S
6/14	6/16	Option Buyback	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 06/14/2010 DEAL 5162475 BUY BACK OTC CALL SWAPTION UNWIND - REF #5162475 TRADE DATE 06/14/10	1.000	521,500.00	(521,500.00)	125,000.00	(396,500.00) S
5/24	6/16	Option Buyback	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 05/24/2010 DEAL 5163005 BUY BACK OTC CALL SWAPTION UNWIND - REF #5163005 TRADE DATE 05/24/10 AS OF 05/26/10	1.000	882,000.00	(882,000.00)	80,000.00	(802,000.00) S*
6/15	6/18	Sale	LINCOLN NATIONAL CORP @ 27.72657 97,043.00 BROKERAGE 175.00 TAX &/OR SEC 1.65 J.P. MORGAN SECURITIES INC. TRADE DATE 06/15/10	(3,500.000)	27.676	96,866.35	(95,375.00)	1,491.35 S
6/18	6/18	Expired Option	XAU PUT OPTION USD CALL OPTION STRIKE 1,115.00 EXPIRES 6/17/2010 KI @ 1,085 EXPIRATION OF WRITTEN OTC PUT	5,000.000			85,000.00	85,000.00 S