

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions								
6/21	6/24	Sale	METALS USA HOLDINGS CORP @ 15.5425 31,085.00 BROKERAGE 100.00 TAX &/OR SEC .53 J.P. MORGAN SECURITIES INC. TRADE DATE 06/21/10	(2,000.000)	15.492	30,984.47	(42,000.00)	(11,015.53) S
6/23	6/28	Sale	PPL CORP @ 24.536 184,020.00 BROKERAGE 375.00 TAX &/OR SEC 3.11 J.P. MORGAN SECURITIES INC. TRADE DATE 06/23/10	(7,500.000)	24.486	183,641.89	(180,000.00)	3,641.89 S
Total Settled Sales/Maturities/Redemptions						\$161,764.62	(\$1,405,387.50)	(\$1,370,622.88) S \$127,000.00 C

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
5/28	6/2	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 08/13/2010 DEAL 5166005 WRITTEN OTC CALL NEW SWAPTION DEAL #5166005 TRADE DATE 05/28/10	(1.000)	545,000.00	545,000.00 *
6/3	6/8	Purchase	MF GLOBAL HOLDINGS LTD @ 7.10 J.P. MORGAN SECURITIES INC. TRADE DATE 06/03/10	12,000.000	7.10	(85,200.00)