

| 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 |