

| 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) |