

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount | Proceeds | Tax Cost | Realized Gain/Loss |
|---|-----------------|------------|---|-------------|-----------------|-----------------------|-------------------------|--------------------|
| Settled Sales/Maturities/Redemptions | | | | | | | | |
| 6/22 | 6/24 | Sale | BP PLC CALL OPTION OCT 10 @ 30 A/O S/D 06/23/10 CANCEL PURCHASE AS OF 06/24/10 SUB-ACCOUNT: CSH | (1,000.000) | 451.00 | 451,000.00 | (451,000.00) | |
| 6/22 | 6/25 | Short Sale | BP P L C SPONSORED ADR CALL OPTION AUG 10 @ 30 ORIGINAL S/D 06/23/10 AS OF 06/25/10 SUB-ACCOUNT: MGN | (1,000.000) | 313.995 | 313,994.59 | (313,994.59) | |
| Total Settled Sales/Maturities/Redemptions | | | | | | \$1,078,989.18 | (\$1,078,989.18) | \$0.00 |

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount | Market Cost | Tax Cost | Realized Gain/Loss |
|-------------------------------------|-----------------|----------|---|-----------|-----------------|--------------|------------|--------------------|
| Settled Securities Purchased | | | | | | | | |
| 6/22 | 6/23 | Purchase | BP PLC CALL OPTION OCT 10 @ 30 AS OF 06/23/10 SUB-ACCOUNT: CSH | 1,000.000 | 451.00 | (451,000.00) | 451,000.00 | |
| 6/22 | 6/24 | Purchase | BP PLC CALL OPTION OCT 10 @ 30 ORIGINAL S/D 06/23/10 AS OF 06/24/10 SUB-ACCOUNT: MGN | 1,000.000 | 451.00 | (451,000.00) | | |