

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
7/21	7/27	Purchase	JPM CORN DLY LIQUIDITY NT 07/25/13 LNKD TO DJUBCN3T 07/22/10 JPM CORN DLY LIQUIDITY NT 07/25/13 LNKD TO DJUBCN3T 07/22/10 @ 100.50 J.P. MORGAN SECURITIES INC. TRADE DATE 07/21/10 AS OF 07/26/10	2,500,000.000	100.50	(2,512,500.00)
7/21	7/27	Purchase	GREEN DOT CORP CLASS A @ 36.00 J.P. MORGAN SECURITIES INC. TRADE DATE 07/21/10	5,000.000	36.00	(180,000.00)
7/23	7/28	Purchase	APACHE CORP @ 88.00 J.P. MORGAN SECURITIES INC. TRADE DATE 07/23/10	8,000.000	88.00	(704,000.00)
Total Settled Securities Purchased						(\$20,421,904.00)

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Pending Sales, Maturities, Redemptions								
7/29	8/3	Sale	JPM CHASE CAPITAL XXIX 6.7% PFD	(16,824.000)	24.70	414,704.57	(420,600.00)	(5,895.43) S
7/29	8/3	Sale	MOLYCORP INC	(5,000.000)	12.78	63,648.92	(70,000.00)	(6,351.08) S