

TRADE ACTIVITY

Note: **S** indicates Short Term Realized Gain/Loss **C** indicates Currency Gain/Loss
* Settled transaction was initiated in prior statement period and settled in current statement period

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount | Proceeds | Tax Cost | Realized Gain/Loss |
|---|-----------------|----------------|---|-------------|-----------------|----------------|--------------|--------------------|
| Settled Sales/Maturities/Redemptions | | | | | | | | |
| 6/30 | 7/2 | Option Buyback | 1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 06/30/2010 DEAL 5161946 BUY BACK OTC CALL TRADE DATE 06/30/10 | 1.000 | 1,140,500.00 | (1,140,500.00) | 136,000.00 | (1,004,500.00) S* |
| 7/14 | 7/19 | Sale | MAGELLAN MIDSTREAM PARTNERS LP @ 47.44 118,600.00 BROKERAGE 125.00 TAX &/OR SEC 2.01 J.P. MORGAN SECURITIES INC. TRADE DATE 07/14/10 | (2,500.000) | 47.389 | 118,472.99 | (116,625.00) | 1,847.99 S |
| 7/16 | 7/21 | Sale | QLIK TECHNOLOGIES INC @ 12.56709 31,417.73 BROKERAGE 125.00 TAX &/OR SEC .54 J.P. MORGAN SECURITIES INC. TRADE DATE 07/16/10 | (2,500.000) | 12.517 | 31,292.19 | (25,000.00) | 6,292.19 S |
| 7/16 | 7/21 | Sale | REALD INC @ 19.725 69,037.50 BROKERAGE 175.00 TAX &/OR SEC 1.17 J.P. MORGAN SECURITIES INC. TRADE DATE 07/16/10 | (3,500.000) | 19.675 | 68,861.33 | (56,000.00) | 12,861.33 S |