

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions								
8/12	8/17	Sale	MEDIAMIND TECHNOLOGIES INC @ 10.75 16,125.00 BROKERAGE 100.00 TAX &/OR SEC .28 J.P. MORGAN SECURITIES INC. TRADE DATE 08/12/10	(1,500.000)	10.683	16,024.72	(17,250.00)	(1,225.28) S
8/13	8/18	Sale	SUN HEALTHCARE GROUP INC @ 7.981 15,962.00 BROKERAGE 100.00 TAX &/OR SEC .27 J.P. MORGAN SECURITIES INC. TRADE DATE 08/13/10	(2,000.000)	7.931	15,861.73	(15,500.00)	361.73 S
8/17	8/20	Sale	AMERICAN CAMPUS COMMUNITIES INC @ 27.65 55,300.00 BROKERAGE 100.00 TAX &/OR SEC .94 J.P. MORGAN SECURITIES INC. TRADE DATE 08/17/10	(2,000.000)	27.60	55,199.06	(54,000.00)	1,199.06 S
8/18	8/23	Sale	PENNANTPARK INVESTMENT CORP @ 10.14 40,560.00 BROKERAGE 200.00 TAX &/OR SEC .69 J.P. MORGAN SECURITIES INC. TRADE DATE 08/18/10	(4,000.000)	10.09	40,359.31	(40,600.00)	(240.69) S
8/24	8/26	Option Buyback	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 08/31/2010 DEAL 5167546 BUY BACK OTC CALL SWAPTION UNWIND - REF # 5167546 TRADE DATE 08/24/10	1.000	2,285,000.00	(2,285,000.00)	1,103,500.00	(1,181,500.00) S
Total Settled Sales/Maturities/Redemptions						\$8,902,465.88	(\$10,233,200.00)	(\$1,330,734.12) S