

**Portfolio Activity Detail**

**TRADE ACTIVITY**

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
<b>Settled Sales/Maturities/Redemptions</b>								
9/27	9/28	Sale	SPDR S&P 500 ETF TR CALL OPTION NOV 10 @ 117 AS OF 09/28/10 SUB-ACCOUNT: MGN	(450.000)	236.936	106,621.19	(106,621.19)	
9/27	9/28	Short Sale	SPDR S&P 500 ETF TR CALL OPTION NOV 10 @ 117 AS OF 09/28/10 SUB-ACCOUNT: MGN	(450.000)	230.996	103,948.19	(103,948.19)	
<b>Total Settled Sales/Maturities/Redemptions</b>						<b>\$210,569.38</b>	<b>(\$210,569.38)</b>	<b>\$0.00</b>

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost	Tax Cost	Realized Gain/Loss
<b>Settled Securities Purchased</b>								
9/27	9/28	Purchase	SPDR S&P 500 ETF TR CALL OPTION NOV 10 @ 117 CANCEL SALE AS OF 09/28/10 SUB-ACCOUNT: MGN	450.000	236.936	(106,621.19)		