

Portfolio Activity Detail

TRADE ACTIVITY

Note: S indicates Short Term Realized Gain/Loss

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions								
11/19	11/24	Sale	SPDR S&P 500 ETF TRUST A/E 8J27993 ASSIGNED 450 CALL AS OF 11/24/10 SUB-ACCOUNT: MGN	(45,000.000)	116.948	5,262,661.02	(5,262,211.02)	450.00 S
11/19	11/26	Sale	SPDR S&P 500 ETF TRUST A/E 8J27993 ASSIGNED 450 CALL AS OF 11/24/10 SUB-ACCOUNT: MGN	(45,000.000)	116.938	5,262,211.02	(5,389,650.00)	(127,438.98) S
Total Settled Sales/Maturities/Redemptions						\$10,524,872.04	(\$10,651,861.02)	(\$126,988.98) S

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost	Tax Cost	Realized Gain/Loss
Settled Securities Purchased								
11/19	11/24	Purchase	SPDR S&P 500 ETF TRUST A/E 8J27993 ASSIGNED 450 CALL CANCEL SALE AS OF 11/24/10 SUB-ACCOUNT: MGN	45,000.000	116.938	(5,262,211.02)	5,262,211.02	