

**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
<b>Settled Sales/Maturities/Redemptions</b>								
11/19	11/24	Sale	<b>SPDR S&amp;P 500 ETF TRUST</b> 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	<b>SPDR S&amp;P 500 ETF TRUST</b> 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
<b>Total Settled Sales/Maturities/Redemptions</b>						<b>\$10,524,872.04</b>	<b>(\$10,651,861.02)</b>	<b>(\$126,988.98) S</b>

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost	Tax Cost	Realized Gain/Loss
<b>Settled Securities Purchased</b>								
11/19	11/24	Purchase	<b>SPDR S&amp;P 500 ETF TRUST</b> 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	