

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions								
5/21	5/26	Sale	MACERICH CO @ 40.00 880,000.00 BROKERAGE 1,320.00 TAX &/OR SEC 14.88 J.P. MORGAN SECURITIES INC. TRADE DATE 05/21/10	(22,000.000)	39.939	878,665.12	(902,000.00)	20,004.37 S
5/28	5/28	Expired Option	1 PAYER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 05/28/2010 DEAL 5163368 EXPIRATION OF PURCHASED OTC CALL	(1.000)			(155,000.00)	(155,000.00) S
Total Settled Sales/Maturities/Redemptions						\$17,439,823.52	(\$17,169,700.00)	\$677,462.77 S (\$364,000.00) C

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
4/27	5/3	Purchase	APOLLO INVESTMENT CORP @ 12.40 J.P. MORGAN SECURITIES INC. TRADE DATE 04/27/10	19,000.000	12.40	(235,600.00) *
4/28	5/4	Purchase	KANSAS CITY SOUTHERN INDUSTRIES INC @ 39.00 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10	2,000.000	39.00	(78,000.00) *