

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
<b>Settled Sales/Maturities/Redemptions</b>								
5/28	5/28	Expired Option	<b>1 PAYER SWAPTION CALL</b> 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
<b>Total Settled Sales/Maturities/Redemptions</b>						<b>\$17,439,823.52</b>	<b>(\$17,169,700.00)</b>	<b>\$677,462.77 S</b> <b>(\$364,000.00) C</b>

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
<b>Settled Securities Purchased</b>						
4/27	5/3	Purchase	<b>APOLLO INVESTMENT CORP</b> @ 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	<b>KANSAS CITY SOUTHERN INDUSTRIES INC</b> @ 39.00 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10	2,000.000	39.00	(78,000.00) *
4/28	5/4	Purchase	<b>SYNOVUS FINANCIAL CORP</b> @ 2.75 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10	100,000.000	2.75	(275,000.00) *
4/29	5/4	Write Option	<b>XPD PUT OPTION</b> USD CALL OPTION STRIKE 525 EXPIRES 06/02/2010 WRITTEN OTC PUT TRADE DATE 04/29/10	(10,000.000)	14.00	140,000.00 *