

Settlement Date	Type	Description	Quantity Cost	Amount
<b>Miscellaneous Debits</b>				
5/27	Free Delivery	<b>INTEREST RATE SWAP</b> 125,000,000 USD NOTIONAL 05/08/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 260160350 1.73% REC FIXED, S 30/360 SWAP UNWIND - REF # 260160350 TRADE DATE 05/25/10	(1.000)	
<b>Total Miscellaneous Debits</b>				<b>\$0.00</b>

## TRADE ACTIVITY

Note: **S** indicates Short Term Realized Gain/Loss      **C** indicates Currency Gain/Loss  
\* Settled transaction was initiated in prior statement period and settled in current statement period

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
<b>Settled Sales/Maturities/Redemptions</b>								
4/28	5/3	Sale	<b>APOLLO INVESTMENT CORP</b> @ 12.32005      234,080.95 BROKERAGE      950.00 TAX &/OR SEC      3.96 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10	(19,000.000)	12.27	233,126.99	(235,600.00)	(2,473.01) S*
4/29	5/5	Sale	<b>KANSAS CITY SOUTHERN INDUSTRIES INC</b> @ 40.056      80,112.00 BROKERAGE      100.00 TAX &/OR SEC      1.36 J.P. MORGAN SECURITIES INC. TRADE DATE 04/29/10	(2,000.000)	40.005	80,010.64	(78,000.00)	2,010.64 S*