

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
<b>Settled Sales/Maturities/Redemptions</b>								
5/24	6/15	Option Buyback	<b>TO REVERSE ENTRY OF 05/26/2010</b> 1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 05/24/2010 DEAL 5163005 BUY BACK OTC CALL SWAP UNWIND - REF # 5163005 TRADE DATE 05/24/10 AS OF 05/26/10	(1.000)	88,000.00	88,000.00	(80,000.00)	8,000.00 S*
6/10	6/15	Sale	<b>CENTERPOINT ENERGY INC</b> @ 13.06777 58,804.97 BROKERAGE 225.00 TAX &/OR SEC 1.00 J.P. MORGAN SECURITIES INC. TRADE DATE 06/10/10	(4,500.000)	13.018	58,578.97	(58,050.00)	528.97 S
6/14	6/16	Option Buyback	<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 06/14/2010 DEAL 5162475 BUY BACK OTC CALL SWAPTION UNWIND - REF #5162475 TRADE DATE 06/14/10	1.000	521,500.00	(521,500.00)	125,000.00	(396,500.00) S
5/24	6/16	Option Buyback	<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 05/24/2010 DEAL 5163005 BUY BACK OTC CALL SWAPTION UNWIND - REF #5163005 TRADE DATE 05/24/10 AS OF 05/26/10	1.000	882,000.00	(882,000.00)	80,000.00	(802,000.00) S*