

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
6/25	6/30	Purchase	FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009 @ 105.25 JP MORGAN SECURITIES INC (BIDL) TRADE DATE 06/25/10	2,000,000.000	105.30	(2,105,000.00)
Total Settled Securities Purchased						(\$2,392,050.00)

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Pending Sales, Maturities, Redemptions								
6/30	7/2	Option Buyback	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 06/30/2010 DEAL 5161946	1.000		(1,140,500.00)	136,000.00	(1,004,500.00) S

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Pending Securities Purchased						
6/28	7/1	Purchase	FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009	1,000,000.000	105.25	(1,052,500.00)