

## 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>								
5/28	6/2	Option Buyback	<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 05/28/2010 DEAL 5163369 BUY BACK OTC CALL SWAPTION UNWMD - REF #5163369 TRADE DATE 05/28/10	1.000	380,000.00	(380,000.00)	113,000.00	(267,000.00) S*
6/3	6/7	Sell Option	<b>EUR PUT USD CALL</b> FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 RESALE OF PURCHASED FX OPTION TRADE DATE 06/03/10	(8,032,128.510)	0.077	619,000.00	(495,000.00)	124,000.00 C
6/3	6/7	Option Buyback	<b>EUR CALL USD PUT</b> FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 KI @ 1.38 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/03/10	8,032,128.510	0.055	(442,750.00)	495,000.00	52,250.00 C
6/3	6/7	Option Buyback	<b>EUR CALL USD PUT</b> FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 KI @ 1.63 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/03/10	6,932,409.000	0.076	(529,250.00)	495,000.00	(34,250.00) C