



| Trade Date Settle Date | Type | Description | Quantity | Per Unit Amount | Market Cost |
|---|-----------------|--|-------------------|--------------------|-------------------------|
| Settled Securities Purchased | | | | | |
| 4/20 4/24 | Purchase Option | JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 22, 2012 @ 83. PURCHASED FX OPTION PUT 415,000,000.00 JPY CALL 5,000,000.00 USD (ID: XJPYPB-AN-Z) | 415,000,000.000 | | (26,500.00) |
| 4/20 4/24 | Write Option | JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 22, 2012 @ 81. KI @79 WRITTEN FX OPTION CALL 405,000,000.00 JPY PUT 5,000,000.00 USD (ID: XJPYCA-RZ-Z) | (405,000,000.000) | | 26,500.00 |
| 4/19 4/24 | Purchase | GUIDEWIRE SOFTWARE INC @ 28.25 J.P. MORGAN SECURITIES LLC (ID: 40171V-10-0) | 1,500.000 | 28.25 | (42,375.00) |
| 4/18 4/24 | Purchase | SPLUNK INC @ 17.00 J.P. MORGAN SECURITIES LLC (ID: 848637-10-4) | 500.000 | 17.00 | (8,500.00) |
| 4/19 4/24 | Purchase | TUMI HOLDINGS INC @ 18.00 J.P. MORGAN SECURITIES LLC (ID: 89969Q-10-4) | 700.000 | 18.00 | (12,600.00) |
| 4/19 4/24 | Purchase | PNC FINANCIAL SERVICES 6 1/8% PFD @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 693475-85-7) | 27,000.000 | 25.00 | (675,000.00) |
| Total Settled Securities Purchased | | | | | (\$9,075,321.41) |

| Trade Date Est. Settle Date | Type Selection Method | Description | Quantity | Per Unit Amount | Proceeds | Tax Cost | Realized Gain/Loss |
|---|--------------------------|---|--------------|--------------------|------------|--------------|-----------------------|
| Pending Sales, Maturities, Redemptions | | | | | | | |
| 4/26 5/1 | Sale | ARES COMMERCIAL REAL ESTATE (ID: 04013V-10-8) | (3,150.000) | 18.00 | 56,541.22 | (58,275.00) | (1,733.78) S |
| 4/26 5/1 | Sale | MFA FINANCIAL INC PFD 8% (ID: 55272X-30-0) | (11,095.000) | 24.917 | 275,897.49 | (277,375.00) | (1,477.51) S |