

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
9/8	9/13	Purchase	MS 7YNC1Y STEP-UP NOTE 09/13/17 INITIAL RATE 2.75% CPN WHERE MAX RATE IS 6% PER ANNUM DD 9/8/10 @ 100.00 J.P. MORGAN SECURITIES LLC TRADE DATE 09/08/10	150,000.000	100.00	(150,000.00)
9/22	9/23	Write Option	GOOGLE INC CALL OPTION DEC 10 @ 560 COVERED CALL	(3.000)	934.983	2,804.95
9/22	9/29	Purchase	FHLB MEDIUM TERM NOTE 1 1/4% SEP 29 2015 DTD 09/29/2010 STEP CPN @ 100.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/22/10	100,000.000	100.00	(100,000.00)
Total Settled Securities Purchased						(\$247,195.05)

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Pending Securities Purchased						
9/27	10/20	Purchase	BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010	150,000.000	100.00	(150,000.00)