

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
4/28	5/4	Purchase	KANSAS CITY SOUTHERN INDUSTRIES INC @ 39.00 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10	2,000.000	39.00	(78,000.00) *
4/28	5/4	Purchase	SYNOVUS FINANCIAL CORP @ 2.75 J.P. MORGAN SECURITIES INC. TRADE DATE 04/28/10	100,000.000	2.75	(275,000.00) *
4/29	5/4	Write Option	XPD PUT OPTION USD CALL OPTION STRIKE 525 EXPIRES 06/02/2010 WRITTEN OTC PUT TRADE DATE 04/29/10	(10,000.000)	14.00	140,000.00 *
4/29	5/5	Purchase	PAA NATURAL GAS STORAGE LP @ 21.50 J.P. MORGAN SECURITIES INC. TRADE DATE 04/29/10	3,500.000	21.50	(75,250.00) *
4/30	5/5	Purchase Option	1 PAYER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 05/28/2010 DEAL 5163368 PURCHASE OTC CALL NEW SWAPTION DEAL # 5163368 TRADE DATE 04/30/10	1.000	155,000.00	(155,000.00) *
4/30	5/5	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 05/28/2010 DEAL 5163369 WRITTEN OTC CALL NEW SWAPTION DEAL # 5163369 TRADE DATE 04/30/10	(1.000)	113,000.00	113,000.00 *