

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
5/14	5/19	Purchase	NUSTAR ENERGY LP @ 56.55 J.P. MORGAN SECURITIES INC. TRADE DATE 05/14/10	4,250.000	56.55	(240,337.50)
5/13	5/19	Purchase	SOLAR CAPITAL LTD @ 22.07 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	13,000.000	22.07	(286,910.00)
5/13	5/19	Purchase	STRATEGIC HOTELS & RESORTS INC @ 4.60 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	20,000.000	4.60	(92,000.00)
4/22	5/24	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 05/24/2010 DEAL 5163005 WRITTEN OTC CALL TRADE DATE 04/22/10 AS OF 04/26/10	(1.000)	80,000.00	80,000.00 *
5/20	5/25	Purchase	ACCRETIVE HEALTH INC @ 12.00 J.P. MORGAN SECURITIES INC. TRADE DATE 05/20/10	1,500.000	12.00	(18,000.00)
5/19	5/25	Purchase	REACHLOCAL INC @ 13.00 J.P. MORGAN SECURITIES INC. TRADE DATE 05/19/10	1,500.000	13.00	(19,500.00)