

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
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 *
5/5	5/7	Write Option	BRL PUT USD CALL FX EUROPEAN STYLE OPTION JUN 04, 2010 @ 1.8 KI @ 1.92 WRITTEN FX OPTION PUT 18,000,000.00 BRL CALL 10,000,000.00 USD TRADE DATE 05/05/10	(18,000,000.000)	0.006	102,000.00
5/4	5/7	Purchase	KINDER MORGAN ENERGY PARTNERSHIP L P UNIT OF LIMITED PARTNERSHIP INT @ 66.25 J.P. MORGAN SECURITIES INC. TRADE DATE 05/04/10	4,000.000	66.25	(265,000.00)