

Settlement Date	Type	Description	Quantity Cost	Amount
Miscellaneous Debits				
5/14	Free Delivery	LONG TOTAL RETURN SWAP 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 PARTIAL TERMINATION JPMORGAN CHASE BANK TRADE DATE 04/26/10 AS OF 04/26/10	(20,000.000)	
5/20	Free Delivery	INTEREST RATE SWAP 14,050,000 USD NOTIONAL 2/15/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 254307367 4.45653% PAY FIXED, S 30/360 SWAP UNWIND -REF #254307367 JPMORGAN CHASE BANK TRADE DATE 05/18/10	(1.000)	
5/26	Option Assignment	MACERICH CO CALL OPTION MAY 10 @ 40 COVERED CALL ASSIGNED TRADE DATE 05/21/10	220.000 43,339.25	
5/27	Free Delivery	INTEREST RATE SWAP 125,000,000 USD NOTIONAL 04/30/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 257872357 1.7525% REC FIXED, S 30/360 SWAP UNWIND - REF # 257872357 TRADE DATE 05/25/10	(1.000)	