

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
5/24	5/26	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.350% S 30/360 VS 3ML EXP DATE 07/26/2010 DEAL 5164984 WRITTEN OTC CALL NEW SWAPTION DEAL # 5164984 TRADE DATE 05/24/10	(1.000)	909,000.00	909,000.00
5/21	5/26	Purchase	FORD MOTOR CREDIT CO LLC FLOATING RATE NOTE JUN 15 2011 DTD 03/15/2007 @ 100.00 JP MORGAN SECURITIES INC (BIDL) TRADE DATE 05/21/10	5,000,000.000	100.00	(5,000,000.00)
5/11	5/27	Write Option	TO REVERSE ENTRY OF 05/13/2010 JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.50 CTS KI @ 81.50 WRITTEN FX OPTION CALL 95,000,000.00 JPY PUT 10,000,000.00 USD TRADE DATE 05/11/10 AS OF 05/13/10	95,000,000.000	0.005	(470,000.00)
5/11	5/27	Write Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 WRITTEN FX OPTION CALL 935,000,000.00 JPY PUT 10,000,000.00 USD TRADE DATE 05/11/10 AS OF 05/13/10	(935,000,000.000)	0.001	470,000.00
Total Settled Securities Purchased						(\$11,026,947.50)