

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
<b>Settled Securities Purchased</b>						
5/28	6/2	Write Option	<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 08/13/2010 DEAL 5166005 WRITTEN OTC CALL NEW SWAPTION DEAL #5166005 TRADE DATE 05/28/10	(1.000)	545,000.00	545,000.00 *
6/3	6/8	Purchase	<b>MF GLOBAL HOLDINGS LTD</b> @ 7.10 J.P. MORGAN SECURITIES INC. TRADE DATE 06/03/10	12,000.000	7.10	(85,200.00)
6/3	6/9	Purchase	<b>NU SKIN ENTERPRISES INC</b> CL A @ 27.00 J.P. MORGAN SECURITIES INC. TRADE DATE 06/03/10	2,000.000	27.00	(54,000.00)
6/8	6/10	Purchase Option	<b>WTI CALL OPTION</b> USD PUT OPTION STRIKE 90.00 EXPIRES 12/15/2010 100,000 BARRELS PURCHASE OTC CALL TRADE DATE 06/08/10	10.000	40,000.00	(400,000.00)
6/8	6/10	Write Option	<b>WTI PUT OPTION</b> USD CALL OPTION STRIKE 65.50 EXPIRES 12/15/2010 100,000 BARRELS WRITTEN OTC PUT TRADE DATE 06/08/10	(10.000)	40,000.00	400,000.00