

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
3/25	4/1	Purchase	JPM CHASE CAPITAL XXIX 6.7% PFD @ 25.00 J.P. MORGAN SECURITIES INC. TRADE DATE 03/25/10	400,000.000	25.00	(10,000,000.00) *
3/26	4/1	Purchase	JPM CHASE CAPITAL XXIX 6.7% PFD @ 24.95 J.P. MORGAN SECURITIES INC. TRADE DATE 03/26/10	400,000.000	24.95	(9,980,000.00) *
3/31	4/6	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 06/30/2010 DEAL 5161946 WRITTEN OTC CALL TRADE DATE 03/31/10	(1.000)	136,000.00	136,000.00 *
4/6	4/9	Purchase	TEEKAY TANKERS LTD - CLASS A @ 12.25 J.P. MORGAN SECURITIES INC. TRADE DATE 04/06/10	5,000.000	12.25	(61,250.00)
4/6	4/9	Purchase	FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 @ 99.478 JP MORGAN SECURITIES INC (BIDL) TRADE DATE 04/06/10	200,000.000	99.50	(198,956.00)