

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
5/13	5/17	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 KI @ 1.63 WRITTEN FX OPTION CALL 6,932,409.00 EUR PUT 10,000,000.00 USD TRADE DATE 05/13/10	(6,932,409.000)	0.071	495,000.00
5/13	5/17	Purchase Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 PURCHASED FX OPTION PUT 8,032,128.51 EUR CALL 10,000,000.00 USD TRADE DATE 05/13/10	8,032,128.510	0.062	(495,000.00)
5/13	5/17	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 KI @ 1.38 WRITTEN FX OPTION CALL 8,032,128.51 EUR PUT 10,000,000.00 USD TRADE DATE 05/13/10	(8,032,128.510)	0.062	495,000.00
5/12	5/17	Purchase	FORD MOTOR CREDIT CO 7 3/8% FEB 1 2011 DTD 1/30/2001 @ 102.85 JP MORGAN SECURITIES INC (BIDL) TRADE DATE 05/12/10	5,000,000.000	102.90	(5,142,500.00)