J.P.Morgan

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
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)**

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Pending Sales, Maturities, Redemptions								
5/28	6/2	Option Buyback	**1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 05/28/2010 DEAL 5163369	1.000		(380,000.00)	113,000.00	(267,000.00) S