

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
5/20	5/25	Purchase	ACCRETIVE HEALTH INC @ 12.00 J.P. MORGAN SECURITIES INC. TRADE DATE 05/20/10	1,500.000	12.00	(18,000.00)
5/19	5/25	Purchase	REACHLOCAL INC @ 13.00 J.P. MORGAN SECURITIES INC. TRADE DATE 05/19/10	1,500.000	13.00	(19,500.00)
5/19	5/25	Purchase	RESOURCE CAPITAL CORP @ 5.25 J.P. MORGAN SECURITIES INC. TRADE DATE 05/19/10	6,400.000	5.25	(33,600.00)
5/19	5/25	Purchase	VITAMIN SHOPPE INC @ 23.50 J.P. MORGAN SECURITIES INC. TRADE DATE 05/19/10	2,000.000	23.50	(47,000.00)
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)