

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
6/8	6/10	Write Option	WTI PUT OPTION USD CALL OPTION STRIKE 63.00 EXPIRES 05/17/2011 100,000 BARRELS WRITTEN OTC PUT TRADE DATE 06/08/10	(10.000)	45,000.00	450,000.00
6/9	6/15	Purchase	CENTERPOINT ENERGY INC @ 12.90 J.P. MORGAN SECURITIES INC. TRADE DATE 06/09/10	9,000.000	12.90	(116,100.00)
6/14	6/16	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 07/14/2010 DEAL 5166838 WRITTEN OTC CALL NEW SWAPTION DEAL #5166838 TRADE DATE 06/14/10	(1.000)	561,500.00	561,500.00
6/14	6/18	Purchase	LINCOLN NATIONAL CORP @ 27.25 J.P. MORGAN SECURITIES INC. TRADE DATE 06/14/10	3,500.000	27.25	(95,375.00)
6/15	6/21	Purchase	POLO RALPH LAUREN CORP @ 81.00 J.P. MORGAN SECURITIES INC. TRADE DATE 06/15/10	10,000.000	81.00	(810,000.00)
6/16	6/22	Purchase	FELCOR LODGING TRUST INC @ 5.50 J.P. MORGAN SECURITIES INC. TRADE DATE 06/16/10	10,000.000	5.50	(55,000.00)