

| Trade Date                          | Settlement Date | Type         | Description   | Quantity      | Per Unit Amount | Market Cost      |
|-------------------------------------|-----------------|--------------|---|---------------|-----------------|------------------|
| <b>Settled Securities Purchased</b> |                 |              |   |               |                 |                  |
| 6/28                                | 7/1             | Purchase     | <b>FELCOR LODGING LP</b><br>10% OCT 01 2014<br>DTD 10/01/2009<br>@ 105.25<br>JP MORGAN SECURITIES INC (BIDL)<br>TRADE DATE 06/28/10   | 1,000,000.000 | 105.30          | (1,052,500.00) * |
| 6/30                                | 7/2             | Write Option | <b>1 RECEIVER SWAPTION CALL</b><br>10,000,000 INTEREST RATE SWAP<br>STRIKE 4.35% S 30/360 VS 3ML<br>EXP DATE 08/31/2010 DEAL 5167546<br>WRITTEN OTC CALL<br>TRADE DATE 06/30/10 | (1.000)       | 1,103,500.00    | 1,103,500.00 *   |
| 7/12                                | 7/15            | Purchase     | <b>DEUTSCHE BK AG LDN BRH</b><br>DBL LONG ETN38<br>@ 7.02058      351,029.00<br>BROKERAGE      1,500.00<br>J.P. MORGAN SECURITIES INC.<br>TRADE DATE 07/12/10                   | 50,000.000    | 7.051           | (352,529.00)     |
| 7/13                                | 7/16            | Purchase     | <b>PETROLEOS DE VENEZUELA S</b><br>4.9% OCT 28 2014<br>DTD 10/28/2009<br>HELD BY EUROCLEAR<br>ISIN:XS0460546442 SEDOL:B5B82G7   | 2,500,000.000 | 58.50           | (1,462,500.00)   |
| 7/14                                | 7/19            | Purchase     | <b>MAGELLAN MIDSTREAM PARTNERS LP</b><br>@ 46.65<br>J.P. MORGAN SECURITIES INC.<br>TRADE DATE 07/14/10  | 2,500.000     | 46.65           | (116,625.00)     |