

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