

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
5/13	5/18	Purchase	RAMCO-GERSHENSON PROPERTIES TRUST @ 11.50 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	5,500.000	11.50	(63,250.00)
5/13	5/18	Purchase	TELENNAV INC @ 8.00 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	3,000.000	8.00	(24,000.00)
5/13	5/19	Purchase	GETTY REALTY CORP @ 22.00 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	10,000.000	22.00	(220,000.00)
5/14	5/19	Purchase	NUSTAR ENERGY LP @ 56.55 J.P. MORGAN SECURITIES INC. TRADE DATE 05/14/10	4,250.000	56.55	(240,337.50)
5/13	5/19	Purchase	SOLAR CAPITAL LTD @ 22.07 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	13,000.000	22.07	(286,910.00)
5/13	5/19	Purchase	STRATEGIC HOTELS & RESORTS INC @ 4.60 J.P. MORGAN SECURITIES INC. TRADE DATE 05/13/10	20,000.000	4.60	(92,000.00)
4/22	5/24	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 05/24/2010 DEAL 5163005 WRITTEN OTC CALL TRADE DATE 04/22/10 AS OF 04/26/10	(1.000)	80,000.00	80,000.00 *