

| Trade Date                                | Settlement Date | Type     | Description   | Quantity  | Per Unit Amount | Market Cost             |
|---|-----------------|----------|---|-----------|-----------------|-------------------------|
| <b>Settled Securities Purchased</b>       |                 |          |   |           |                 |                         |
| 8/13                                      | 8/18            | Purchase | <b>SUN HEALTHCARE GROUP INC</b><br>@ 7.75<br>J.P. MORGAN SECURITIES INC.<br>TRADE DATE 08/13/10   | 2,000.000 | 7.75            | (15,500.00)             |
| 8/13                                      | 8/20            | Purchase | <b>JPM PUT SPREAD WARRANT W Z0 12/03/10</b><br>STRIKE LEVEL -\$6.00/BUSHEL, \$27.50<br>INITIAL LEVEL -08/13/10 W Z0:734.25<br>@ 27.50<br>J.P. MORGAN SECURITIES INC.<br>TRADE DATE 08/13/10 | 5,006.000 | 2,750.00        | (137,665.00)            |
| 8/16                                      | 8/20            | Purchase | <b>AMERICAN CAMPUS COMMUNITIES INC</b><br>@ 27.00<br>J.P. MORGAN SECURITIES INC.<br>TRADE DATE 08/16/10   | 2,000.000 | 27.00           | (54,000.00)             |
| 8/18                                      | 8/23            | Purchase | <b>PENNANTPARK INVESTMENT CORP</b><br>@ 10.15<br>J.P. MORGAN SECURITIES INC.<br>TRADE DATE 08/18/10   | 4,000.000 | 10.15           | (40,600.00)             |
| <b>Total Settled Securities Purchased</b> |                 |          |   |           |                 | <b>(\$1,382,365.00)</b> |