



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
6/28 7/1	Purchase	ENBRIDGE ENERGY PARTNERS L P UNIT OF LIMITED PARTNERSHIP INT @ 30.00 J.P. MORGAN SECURITIES LLC (ID: 29250R-10-6)	2,000.000	30.00	(60,000.00) *
6/28 7/5	Purchase	HOMEAWAY INC @ 27.00 J.P. MORGAN SECURITIES LLC (ID: 43739Q-10-0)	750.000	27.00	(20,250.00) *
7/1 7/7	Purchase	FIRST REPUBLIC BANK SAN FRAN @ 31.75 J.P. MORGAN SECURITIES LLC (ID: 33616C-10-0)	2,250.000	31.75	(71,437.50)
7/5 7/8	Purchase	WACHOVIA CAPITAL TRUST III VAR RATE DEC 31 2049 DTD 2/1/2006 @ 93.50 JP MORGAN SECURITIES LLC (BIDL) (ID: 92978A-AA-0)	2,000,000.000	93.50	(1,870,000.00)
7/6 7/11	Purchase	SIGNATURE BANK @ 56.25 J.P. MORGAN SECURITIES LLC (ID: 82669G-10-4)	500.000	56.25	(28,125.00)
7/13 7/18	Purchase	UDR INC @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 902653-10-4)	5,500.000	25.00	(137,500.00)
7/14 7/19	Purchase	CAPITAL ONE FINANCIAL CORP @ 50.00 J.P. MORGAN SECURITIES LLC (ID: 14040H-10-5)	11,250.000	50.00	(562,500.00)
7/14 7/19	Purchase	OILTANKING PARTNERS LP @ 21.50 J.P. MORGAN SECURITIES LLC (ID: 678049-10-7)	2,000.000	21.50	(43,000.00)
7/15 7/20	Purchase	TWO HBRS INVT CORP COM @ 10.15 J.P. MORGAN SECURITIES LLC (ID: 90187B-10-1)	11,250.000	10.15	(114,187.50)
7/15 7/20	Purchase	DB CONT BUFF EQ MS 08/07/12 25% CONTIN BARRIER-13%CPN 30% CAP INITIAL LEVEL-07/15/11 MS:21.09 @ 100.00 JP MORGAN SECURITIES LLC (BIDL) (ID: 2515A1-A7-6)	1,000,000.000	100.00	(1,000,000.00)
7/19 7/26	Purchase	PUBLIC STORAGE 6.35% PFD @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 74460D-12-5)	16,000.000	25.00	(400,000.00)
7/21 7/27	Purchase	APOLLO RESIDENTIAL MORTGAGE @ 20.00 J.P. MORGAN SECURITIES LLC (ID: 03763V-10-2)	3,150.000	20.00	(63,000.00)