



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
1/30 2/2	Purchase	SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 @ 99.739 JP MORGAN SECURITIES LLC (BIDL) (ID: 842400-FU-2)	5,000,000.000	99.70	(4,986,950.00) *
1/25 2/3	Purchase	GUIDEWIRE SOFTWARE INC @ 13.00 J.P. MORGAN SECURITIES LLC (ID: 40171V-10-0)	1,125.000	13.00	(14,625.00) *
2/1 2/6	Purchase	BANCOLOMBIA S A SPONS ADR @ 60.00 J.P. MORGAN SECURITIES LLC (ID: 05968L-10-2)	1,350.000	60.00	(81,000.00)
1/31 2/7	Purchase	REALTY INCOME CORP PFD 6 5/8% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 756109-80-7)	20,000.000	25.00	(500,000.00) *
2/2 2/7	Purchase	AVG TECHNOLOGIES @ 16.00 J.P. MORGAN SECURITIES LLC (ID: N07831-10-5)	1,800.000	16.00	(28,800.00)
2/1 2/7	Purchase	MEDICAL PROPERTIES TRUST INC @ 9.75 J.P. MORGAN SECURITIES LLC (ID: 58463J-30-4)	22,500.000	9.75	(219,375.00)
2/2 2/7	Purchase	GREENWAY MEDICAL TECHNOLOGIE @ 10.00 J.P. MORGAN SECURITIES LLC (ID: 39679B-10-3)	1,800.000	10.00	(18,000.00)
2/2 2/7	Purchase	NOVAGOLD RESOURCES INC @ 9.50 J.P. MORGAN SECURITIES LLC (ID: 66987E-20-6)	11,250.000	9.50	(106,875.00)
2/3 2/8	Purchase	ALLY FINANCIAL INC 8 1/2% PFD @ 21.45735 999,912.51 BROKERAGE 2,330.00 J.P. MORGAN SECURITIES LLC (ID: 02005N-30-8)	46,600.000	21.507	(1,002,242.51)
2/7 2/10	Purchase	ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015 DTD 12/08/2004 @ 96.60 JP MORGAN SECURITIES LLC (BIDL) (ID: 780097-AP-6)	1,000,000.000	96.60	(966,000.00)
2/8 2/13	Purchase	CEMENTOS PACASMAYO SAA - ADR @ 11.50 J.P. MORGAN SECURITIES LLC (ID: 15126Q-10-9)	27,000.000	11.50	(310,500.00)
2/8 2/13	Purchase	ROUNDY'S SUPERMARKETS INC @ 8.50 J.P. MORGAN SECURITIES LLC (ID: 779268-10-1)	22,500.000	8.50	(191,250.00)

J.P.Morgan