



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
<b>Settled Securities Purchased</b>					
3/9 3/20	Purchase	KIMCO REALTY CORP 6% PFD @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 49446R-79-4)	50,000.000	25.00	(1,250,000.00)
3/15 3/20	Purchase	ALLISON TRANSMISSION HOLDING @ 23.00 J.P. MORGAN SECURITIES LLC (ID: 01973R-10-1)	5,400.000	23.00	(124,200.00)
3/16 3/21	Purchase Option	MXN CALL USD PUT FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.565 PURCHASED FX OPTION CALL 12,565,000.00 MXN PUT 1,000,000.00 USD (ID: XMXNCA-DN-Z)	12,565,000.000	0.001	(17,200.00)
3/16 3/21	Write Option	MXN PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.9 WRITTEN FX OPTION PUT 12,900,000.00 MXN CALL 1,000,000.00 USD (ID: XMXNPA-IP-Z)	(12,900,000.000)	0.001	17,200.00
3/15 3/21	Purchase	AMERIGAS PARTNERS L P UNIT LIMITED PARTNERSHIP INT @ 41.25 J.P. MORGAN SECURITIES LLC (ID: 030975-10-6)	2,500.000	41.25	(103,125.00)
3/20 3/26	Purchase	NIELSEN HOLDINGS NV @ 30.25 J.P. MORGAN SECURITIES LLC (ID: N63218-10-6)	7,650.000	30.25	(231,412.50)
3/20 3/27	Purchase	NEXTERA ENERGY CAPITAL 5.7% PFD @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 65339K-60-5)	18,600.000	25.00	(465,000.00)
3/22 3/27	Purchase	EXACTTARGET INC @ 19.00 J.P. MORGAN SECURITIES LLC (ID: 30064K-10-5)	750.000	19.00	(14,250.00)
3/22 3/27	Purchase	VANTIV INC - CL A @ 17.00 J.P. MORGAN SECURITIES LLC (ID: 92210H-10-5)	4,500.000	17.00	(76,500.00)
3/22 3/27	Purchase	CAESAR STONE SDOT YAM LTD @ 11.00 J.P. MORGAN SECURITIES LLC (ID: M20598-10-4)	6,750.000	11.00	(74,250.00)
3/23 3/28	Purchase	MICHAEL KORS HOLDINGS LTD @ 47.00 J.P. MORGAN SECURITIES LLC (ID: G60754-10-1)	9,000.000	47.00	(423,000.00)