



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
5/7 5/10	Purchase	AMERICAN INTERNATIONAL GROUP INC NEW @ 30.50 J.P. MORGAN SECURITIES LLC (ID: 026874-78-4)	5,000,000	30.50	(152,500.00)
5/8 5/11	Purchase	CALUMET SPECIALTY PRODUCTS PARTNERS L.P. @ 25.50 J.P. MORGAN SECURITIES LLC (ID: 131476-10-3)	2,000,000	25.50	(51,000.00)
5/8 5/11	Purchase	THOMPSON CREEK METALS CO PFD 6.5% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 884768-30-0)	4,000,000	25.00	(100,000.00)
5/9 5/14	Purchase	DYNAVAX TECHNOLOGIES CORPORATION @ 4.25 J.P. MORGAN SECURITIES LLC (ID: 268158-10-2)	18,000,000	4.25	(76,500.00)
5/10 5/15	Purchase	LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 (ID: G4715J-9D-3)	1,500,000,000	108.50	(1,627,500.00)
5/10 5/15	Purchase	ULTA SALON COSMETICS & FRAGRANCE INC @ 84.00 J.P. MORGAN SECURITIES LLC (ID: 90384S-30-3)	2,700,000	84.00	(226,800.00)
5/10 5/15	Purchase	WESTERN ASSET MORTGAGE CAPIT @ 20.00 J.P. MORGAN SECURITIES LLC (ID: 95790D-10-5)	2,250,000	20.00	(45,000.00)
5/9 5/16	Purchase	ANNALY CAPITAL MGMT PFD 7 5/8% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 035710-70-6)	170,000,000	25.00	(4,250,000.00)
5/11 5/16	Purchase	WEB.COM GROUP INC @ 15.25 J.P. MORGAN SECURITIES LLC (ID: 94733A-10-4)	3,000,000	15.25	(45,750.00)
5/15 5/21	Purchase	PETROLEUM DEVELOPMENT INC @ 26.50 J.P. MORGAN SECURITIES LLC (ID: 716578-10-9)	1,000,000	26.50	(26,500.00)
5/17 5/22	Purchase	RAMCO-GERSHENSON PROPERTIES TRUST @ 12.10 J.P. MORGAN SECURITIES LLC (ID: 751452-20-2)	2,500,000	12.10	(30,250.00)
5/17 5/22	Purchase	FACEBOOK INC-A @ 38.00 J.P. MORGAN SECURITIES LLC (ID: 30303M-10-2)	35,000,000	38.00	(1,330,000.00)
Total Settled Securities Purchased					(\$9,128,815.00)