



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
9/11 9/14	Purchase	MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 8,126,960.00 (ID: 61915R-AD-8)	2,080,191.716	70.00	(1,456,134.20)
9/11 9/14	Purchase	AMERICAN INTERNATIONAL GROUP INC NEW @ 32.50 J.P. MORGAN SECURITIES LLC (ID: 026874-78-4)	21,000.000	32.50	(682,500.00)
9/11 9/14	Purchase	EL PASO PIPELINE PARTNERS LP @ 34.34 J.P. MORGAN SECURITIES LLC (ID: 283702-10-8)	2,000.000	34.34	(68,680.00)
9/11 9/14	Purchase	FIFTH STREET FINANCE CORP @ 10.79 J.P. MORGAN SECURITIES LLC (ID: 31678A-10-3)	7,000.000	10.79	(75,530.00)
9/12 9/17	Purchase	EXACTTARGET INC @ 22.50 J.P. MORGAN SECURITIES LLC (ID: 30064K-10-5)	2,000.000	22.50	(45,000.00)
9/12 9/17	Purchase	VANGUARD NATURAL RESOURCES LLC @ 27.51 J.P. MORGAN SECURITIES LLC (ID: 92205F-10-6)	2,500.000	27.51	(68,775.00)
9/13 9/18	Purchase	ENTRY REVERSED ON 09/24/2012 WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,275,000.00 (ID: 949779-AD-4)	2,059,105.029	72.80	(1,497,998.91)
9/12 9/19	Purchase	BANK OF NEW YORK MELLON PFD 5.2% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 064058-20-9)	51,000.000	25.00	(1,275,000.00)
9/14 9/19	Purchase	GENESEE & WYOMING INC CL A @ 64.75 J.P. MORGAN SECURITIES LLC (ID: 371559-10-5)	2,000.000	64.75	(129,500.00)
9/13 9/20	Purchase	APOLLO RESIDENTIAL MTG INC PFD 8% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 03763V-20-1)	25,000.000	25.00	(625,000.00)
9/14 9/21	Purchase	PNC FINANCIAL SERVICES PFD 5 3/8% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 693475-83-2)	40,000.000	25.00	(1,000,000.00)