



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
9/13 10/2	Purchase	TO REVERSE ENTRY OF 09/27/2012 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 3,265,878.00 AS OF 09/27/12 (ID: 949779-AD-4)	(2,053,369.950)	72.80	1,493,826.64 *
9/13 10/2	Purchase	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)	2,053,369.950	72.80	(1,493,826.64) *
9/28 10/3	Purchase	CASELLA WASTE SYSTEMS INC CL A @ 4.00 J.P. MORGAN SECURITIES LLC (ID: 147448-10-4)	8,000.000	4.00	(32,000.00) *
9/28 10/3	Purchase	QUALYS INC @ 12.00 J.P. MORGAN SECURITIES LLC (ID: 74758T-30-3)	1,000.000	12.00	(12,000.00) *
9/28 10/3	Purchase	WESTERN ASSET MORTGAGE CAPIT @ 22.20 J.P. MORGAN SECURITIES LLC (ID: 95790D-10-5)	3,500.000	22.20	(77,700.00) *
10/1 10/4	Purchase	KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011 @ 99.625 JP MORGAN SECURITIES LLC (BIDL) (ID: 494580-AB-9)	1,000,000.000	99.60	(996,250.00)
9/28 10/5	Purchase	CBL & ASSOCIATES PROP PFD 6 5/8% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 124830-80-3)	15,000.000	25.00	(375,000.00) *
10/3 10/9	Purchase	APOLLO COMMERCIAL REAL ESTATE FINANCE INC @ 16.98 J.P. MORGAN SECURITIES LLC (ID: 03762U-10-5)	4,500.000	16.98	(76,410.00)
10/3 10/9	Purchase	RIGEL PHARMACEUTICALS INC @ 9.50 J.P. MORGAN SECURITIES LLC (ID: 766559-60-3)	2,000.000	9.50	(19,000.00)
10/4 10/10	Purchase	BOARDWALK PIPELINE PARTNERS @ 26.99 J.P. MORGAN SECURITIES LLC (ID: 096627-10-4)	2,500.000	26.99	(67,475.00)