



| Trade Date Settle Date | Type | Description | Quantity | Per Unit Amount | Market Cost |
|---|----------|--|---------------|--------------------|--------------------------|
| Settled Securities Purchased | | | | | |
| 10/19 10/24 | Purchase | COPANO ENERGY LLC @ 32.13 J.P. MORGAN SECURITIES LLC (ID: 217202-10-0) | 20,000.000 | 32.13 | (642,600.00) |
| 10/22 10/25 | Purchase | EARTHLINK INC 8 7/8% MAY 15 2019 DTD 05/17/2011 @ 103.50 JP MORGAN SECURITIES LLC (BIDL) (ID: 270321-AC-6) | 400,000.000 | 103.50 | (414,000.00) |
| 10/22 10/25 | Purchase | HEADWATERS INC 7.625 04/01/2019 DTD 03/11/2011 @ 103.50 JP MORGAN SECURITIES LLC (BIDL) (ID: 42210P-AQ-5) | 1,000,000.000 | 103.50 | (1,035,000.00) |
| 10/23 10/26 | Purchase | EARTHLINK INC 8 7/8% MAY 15 2019 DTD 05/17/2011 @ 103.25 JP MORGAN SECURITIES LLC (BIDL) (ID: 270321-AC-6) | 600,000.000 | 103.30 | (619,500.00) |
| 10/24 10/29 | Purchase | DEAN FOODS CO @ 18.77759 469,439.75 BROKERAGE 1,000.00 J.P. MORGAN SECURITIES LLC (ID: 242370-10-4) | 25,000.000 | 18.818 | (470,439.75) |
| 10/24 10/29 | Purchase | ROYAL BANK SCOTLAND GROUP PLC ADR NON-CUMULATIVE @ 23.75 950,000.00 BROKERAGE 1,600.00 J.P. MORGAN SECURITIES LLC (ID: 780097-71-3) | 40,000.000 | 23.79 | (951,600.00) |
| 10/25 10/30 | Purchase | NAVISTAR INTERNATIONAL CORP @ 18.75 J.P. MORGAN SECURITIES LLC (ID: 63934E-10-8) | 2,000.000 | 18.75 | (37,500.00) |
| 10/25 10/31 | Purchase | MPLX LP @ 22.00 J.P. MORGAN SECURITIES LLC (ID: 55336V-10-0) | 2,500.000 | 22.00 | (55,000.00) |
| 10/26 10/31 | Purchase | AMERICAN CAMPUS COMMUNITIES INC @ 43.75 J.P. MORGAN SECURITIES LLC (ID: 024835-10-0) | 7,000.000 | 43.75 | (306,250.00) |
| 10/26 10/31 | Purchase | WHITEWAVE FOODS CO - A @ 17.00 J.P. MORGAN SECURITIES LLC (ID: 966244-10-5) | 2,500.000 | 17.00 | (42,500.00) |
| Total Settled Securities Purchased | | | | | (\$10,418,933.10) |