

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount | Market Cost |
|-------------------------------------|-----------------|----------|---|----------------|-----------------|-----------------|
| Settled Securities Purchased | | | | | | |
| 7/7 | 7/20 | Purchase | JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10 @ 100.00 J.P. MORGAN SECURITIES INC. TRADE DATE 07/07/10 | 10,000,000.000 | 100.00 | (10,000,000.00) |
| 7/14 | 7/20 | Purchase | BIOMIMETIC THERAPEUTICS INC SEDOL B1446D9 @ 8.50 J.P. MORGAN SECURITIES INC. TRADE DATE 07/14/10 | 7,500.000 | 8.50 | (63,750.00) |
| 7/15 | 7/21 | Purchase | QLIK TECHNOLOGIES INC @ 10.00 J.P. MORGAN SECURITIES INC. TRADE DATE 07/15/10 | 2,500.000 | 10.00 | (25,000.00) |
| 7/15 | 7/21 | Purchase | REALD INC @ 16.00 J.P. MORGAN SECURITIES INC. TRADE DATE 07/15/10 | 3,500.000 | 16.00 | (56,000.00) |
| 7/14 | 7/23 | Purchase | MS MARKET PLUS SPX 01/27/12 (70% CONTIN BARRIER-6.5%CPN ,UNCAPPED) INITIAL LEVEL-07/14/10 SPX:1094.91 @ 100.00 J.P. MORGAN SECURITIES INC. TRADE DATE 07/14/10 | 5,000,000.000 | 100.00 | (5,000,000.00) |