

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased						
10/13	10/18	Purchase	AMR CORP CV 6 1/4% OCT 15 2014 DTD 09/28/2009 @ 100.125 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 10/13/10	2,000,000.000	100.10	(2,002,500.00)
10/15	10/20	Purchase	TOWER INTERNATIONAL INC @ 13.00 J.P. MORGAN SECURITIES LLC TRADE DATE 10/15/10	2,000.000	13.00	(26,000.00)
10/18	10/22	Purchase	SHANGPHARMA CORPORATION A/D/R @ 15.00 J.P. MORGAN SECURITIES LLC TRADE DATE 10/18/10	2,500.000	15.00	(37,500.00)
10/19	10/22	Purchase	JPM MARKET PLUS PFE 04/24/12 75% CONTIN BARRIER-12.2%CPN ,UNCAPPED INITIAL LEVEL-10/19/10 PFE: XXXX.X @ 100.00 J.P. MORGAN SECURITIES LLC TRADE DATE 10/19/10	3,000,000.000	100.00	(3,000,000.00)
Total Settled Securities Purchased						(\$6,294,350.00)