



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
5/31 6/5	Purchase	ENTRY REVERSED ON 06/26/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 @ 83.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,364,000.00 (ID: [REDACTED])	2,111,340.457	83.00	(1,752,412.59) *
4/2 6/6	Purchase	TO REVERSE ENTRY OF 04/05/2012 SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 @ 60.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 8,000,000.00 AS OF 04/05/12 (ID: [REDACTED])	(1,793,589.040)	60.00	1,076,153.42 *
4/2 6/8	Purchase	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 @ 60.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 8,000,000.00 (ID: [REDACTED])	1,793,589.040	60.00	(1,076,153.42) *
6/6 6/11	Purchase	DOLLAR GENERAL CORP @ 46.75 J.P. MORGAN SECURITIES LLC (ID: [REDACTED])	4,950.000	46.75	(231,412.50)
6/7 6/12	Purchase	AMERICAN FINANCIAL GROUP PFD 6 3/8% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: [REDACTED])	10,000.000	25.00	(250,000.00)
6/18 6/21	Purchase	ENTRY REVERSED ON 06/26/2012 BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 @ 57.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,081,519.00 (ID: [REDACTED])	2,043,869.546	57.20	(1,168,614.44)
6/20 6/25	Purchase	GS CONT BUFF EQ SPX 7/9/13 80% CONTIN BARRIER-10.5%CPN 15% CAP INITIAL LEVEL-6/20/12 SPX:1355.69 @ 100.00 JP MORGAN SECURITIES LLC (BIDL) (ID: [REDACTED])	3,000,000.000	100.00	(3,000,000.00)