



Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
7/10 7/12	Write Option	BRT PUT OPTION USD CALL OPTION STRIKE 79.00 EXPIRING 02/08/2013 100,000 BARRELS WRITTEN OTC PUT (ID: OTCBDP-JQ-W)	(100,000)	3,270.00	327,000.00
7/11 7/16	Purchase	AMERICAN CAMPUS COMMUNITIES INC @ 44.25 J.P. MORGAN SECURITIES LLC (ID: 024835-10-0)	5,000,000	44.25	(221,250.00)
7/10 7/17	Purchase	CHESAPEAKE LODGING TRUST PFD 7 3/4% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 165240-20-1)	55,000,000	25.00	(1,375,000.00)
7/11 7/18	Purchase	VORNADO REALTY TRUST PFD 5.7% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 929042-85-1)	10,000,000	25.00	(250,000.00)
7/13 7/18	Purchase	TWO HBRS INVT CORP COM @ 10.44 J.P. MORGAN SECURITIES LLC (ID: 90187B-10-1)	11,250,000	10.44	(117,450.00)
7/18 7/23	Purchase	AMERICAN CAPITAL AGENCY CORP @ 34.10 J.P. MORGAN SECURITIES LLC (ID: 02503X-10-5)	9,000,000	34.10	(306,900.00)
7/16 7/25	Purchase	KIMCO REALTY CORP PFD 5 1/2% @ 25.00 J.P. MORGAN SECURITIES LLC (ID: 49446R-77-8)	13,000,000	25.00	(325,000.00)
7/19 7/25	Purchase	SPLUNK INC @ 28.25 J.P. MORGAN SECURITIES LLC (ID: 848637-10-4)	2,000,000	28.25	(56,500.00)
7/26 7/31	Purchase	NORTHERN TIER ENERGY LP @ 14.00 J.P. MORGAN SECURITIES LLC (ID: 665826-10-3)	5,500,000	14.00	(77,000.00)
Total Settled Securities Purchased					(\$5,785,363.50)