

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)