

DB

Account Number	Description	Ticker	Cusip	As-of Date	Local CCY	Base CCY	Trade	
e Date	Quantity	Settlement Date	Quantity	Local Price	Base Price	Pricing Date	Loca	
l Trade Date	Cost	Base Trade Date	Cost	Local Settlement Date	Base Settlement Date	Base Settlement Date	Date	
Cost	Local Trade Date	Market Value	Base Trade Date	Market Value	Local Settlement Date	Market		
Value	Base Settlement Date	Market Value	Local Accrued Income	Base Accrued Income	Local			
l Est. Annual Income	Base Est. Annual Income	Local Unrealized G/L	Base Unrealized G/L	Mark				
et Spot Rate	Maturity/Contract Expiry Date	Coupon/Interest rate	S&P Rating	Moody Rating				
Accrued Interest	Limit Available	DM ECI ECI	Region of Risk	Implementation	Vehicle			
le	JPMS ADP	ISIN	Trade Type	Original Face Amount	Price with Sinking Bond	Fact		
	JPM LATIN AMERICA FD - SEL FUND	3815	JLTSX	4812A3478	16/09/2013	USD		
USD	49504.95	49504.95	0.0	18.17	16/09/2013	1000000.0	1000000.0	
1000000.0	1000000.0	899504.94	899504.94	899504.94	899504.94	0.0	0.0	
0.0	841.58	841.58	-100495.05	-100495.05	1.0	0.0	0.0	
0.0	0.0	9710670708	0241499376	Non US Equity	Benchmark Aware			
0.0	0.0							
	DEUTSCHE BK AG LDN BRH DBL LONG ETN38	DAG		16/09/2013	USD			
USD	50000.0	50000.0	0.0	8.58	16/09/2013	352529.0	352529.0	
352529.0	429000.0	429000.0	429000.0	429000.0	429000.0	0.0	0.0	
0.0	76471.0	76471.0	1.0	0.0	NA	0.0	0.0	
0241499376						9710670708		
	Benchmark Aware							
	JPM VALUE ADVANTAGE FD - INSTL FUND 1400	JVAIX	4812A2587	16/09/2013	USD			
USD	78709.17	78709.17	0.0	25.84	16/09/2013	2000000.0	2000	
000.0	2000000.0	2000000.0	2033844.95	2033844.95	2033844.95	2033844.95	2033844.95	
0.0	0.0	19992.12	19992.12	33844.95	33844.95	1.0	0.0	
0.0	0.0	0.0	9710670708	0241499376	US Equity	Benchmark Ag		
nostic								
	ALLY FINANCIAL INC 8 1/2% PFD	ALLY PRB		16/09/2013	USD			
USD	126600.0	126600.0	0.0	26.82	16/09/2013	2782242.51	2782242.51	
2782242.51	2782242.51	3395412.0	3395412.0	3395412.0	3395412.0	0.0	0.0	
0.0	268392.0	268392.0	613169.49	613169.49	1.0	0.0	NA	
CAA1	0.0	0.0	9710670708	0241499376	Benchmark Aware			
	FACEBOOK INC-A	FB		16/09/2013	USD	USD	17500.0	
0.0	0.0	42.51	16/09/2013	665000.0	665000.0	665000.0	665000.0	
743925.0	743925.0	743925.0	743925.0	743925.0	0.0	0.0	0.0	
5.0	78925.0	1.0	0.0	NA	0.0	0.0	9710670708	
499376							0241	
	Benchmark Aware							
	SANGAMO BIOSCIENCES INC SGMO	800677106		16/09/2013	USD	USD	5000	
0.0	50000.0	0.0	10.73	16/09/2013	422214.0	422214.0	4222	
14.0	536500.0	536500.0	536500.0	536500.0	0.0	0.0	0.0	
114286.0	114286.0	1.0	0.0	NA	0.0	0.0	0.0	
670708	0241499376						9710	
	Benchmark Aware							
	SERVICEMASTER COMPANY 8% FEB 15 2020 DTD	02/13/2012	ZZZZ				16/0	
9/2013	USD	USD	2500000.0	2500000.0	0.0	99.52	16/09/2013	2665625.0
2665625.0	2665625.0	2665625.0	2488000.0	2488000.0	2488000.0	2488000.0	2488	
000.0	17777.5	17777.5	200000.0	200000.0	-177625.0	-177625.0	1.0	
2/2020	8.0	CCC+	CAA1	17777.5	0.0	0.0	9710670708	0241499376
	HEADWATERS INC 7.625 04/01/2019 DTD	03/11/2011					16/09/2013	
USD	USD	1000000.0	1000000.0	0.0	105.75	16/09/2013	1035000.0	
000.0	1035000.0	1035000.0	1057500.0	1057500.0	1057500.0	1057500.0	1035	
35159.0	35159.0	76250.0	76250.0	22500.0	22500.0	1.0	01/04/2019	
9.0	0.0	0.0	9710670708	0241499376	7.625	B+	B2	
0.0	0.0						3515	
	BARCLAYS BANK PLC 7.750% 04/10/2023 DTD	04/10/2013					16/0	
9/2013	USD	USD	300000.0	300000.0	0.0	102.808	16/09/2013	300000.0
300000.0	300000.0	300000.0	308424.0	308424.0	308424.0	308424.0	3084	
24.0	10139.4	10139.4	23250.0	23250.0	8424.0	8424.0	1.0	
10139.4	0.0	0.0	9710670708	0241499376	10/04/2023	7.75	BB+	
0.0	0.0						NR	
	COCA-COLA HBC AG ISIN	SEDOL		CCH LN	588874917		16/0	
9/2013	GBP	USD	11300.0	11300.0	19.58	31.202	16/09/2013	214034.78
214034.78	331777.88	221253.998	352579.3	221253.998	352579.3	0.0	0.0	
0.0	0.0	0.0	7219.22	20801.42	1.593549	0.0	0.0	
0.0	0.0	9710670708	0241499376	Benchmark Aware				
0.0	0.0							
	LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD	12/16/2011	HELD BY EUROCLEAR	ISIN				
000.0	0.0	119.813	16/09/2013	1627500.0	1627500.0	1627500.0	1627500.0	
1797195.0	1797195.0	1797195.0	1797195.0	1797195.0	111504.0	111504.0	1481	
25.0	148125.0	169695.0	169695.0	1.0	16/12/2021	9.875	BBB-	
111504.0	0.0	0.0	9710670708	0241499376			BA1	
	GENERAL ELEC CAP CORP 5.250% 12/31/2049 DTD	05/29/2013					16/0	
9/2013	USD	USD	1400000.0	1400000.0	0.0	89.968	16/09/2013	1400000.0

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1400000.0	1400000.0	1400000.0	1259552.0	1259552.0	1259552.0	1259			
552.0	21232.4	21232.4	73500.0	73500.0	-140448.0	-140448.0	1.0	31/12/2049	5.25
AA-	BAA1	21232.4	0.0	0.0	9710670708	0241499376			US36
		0.0	0.0						
		JPMORGAN CHASE & CO VAR	RT 07/24/2013	DTD 07/29/2013	ZZZZ				16/0
9/2013	USD	USD	750000.0	750000.0	0.0	93.875	16/09/2013	750000.0	
750000.0		750000.0	750000.0	704062.5	704062.5			704062.5	7040
62.5	5749.5	5749.5	45000.0	45000.0	-45937.5	-45937.5	1.0	29/12/2049	6.0
BBB	BA1	5749.5	0.0	0.0	9710670708	0241499376		Benchmark Aware	
		0.0	0.0						
		BIOGEN IDEC INC BIIB			16/09/2013	USD	USD	2095.0	2095
.0	0.0	239.57	16/09/2013	250454.95	250454.95	250454.95		250454.95	
501899.15	501899.15	501899.15	501899.15	501899.15	0.0	0.0	0.0	0.0	2514
44.2	251444.2	1.0	0.0	NA	0.0	0.0	0.0	9710670708	
0241499376		Benchmark Aware							
		ROYAL BANK SCOTLAND GROUP PLC ADR	NON-CUMULATIVE		RBS PRT 780097713				16/0
9/2013	USD	USD	120000.0	120000.0	0.0	22.91	16/09/2013	2924400.0	
2924400.0		2924400.0	2924400.0	2749200.0	2749200.0			2749200.0	2749
200.0	54375.0	54375.0	217560.0	217560.0	-175200.0	-175200.0	1.0	1.0	31/1
2/2049	7.25	NA	P-2	54375.0	0.0	0.0	9710670708	0241499376	Benc
hmark Aware					0.0	0.0			
		EARTHLINK INC 8 7/8% MAY 15 2019	DTD 05/17/2011	ELNK					16/09/2013
USD	USD	1000000.0	1000000.0	0.0	96.092	16/09/2013	1033500.0	1033500.0	1033
500.0	1033500.0	1033500.0	960920.0	960920.0	960920.0			960920.0	
30076.0	30076.0	88750.0	88750.0	-72580.0	-72580.0	1.0	15/05/2019	8.875	CCC+
B3	30076.0	0.0	0.0	9710670708	0241499376				
	0.0	0.0							
		JPMORGAN CHASE & CO 7.9% PFD STK	APR 30 2049	DTD 04/23/2008					
16/09/2013	USD	USD	5000000.0	5000000.0	0.0	110.553	16/09/2013	5498006.95	5498
006.95	5498006.95	5498006.95	5498006.95	5498006.95	5527650.0	5527650.0		5527650.0	
5527650.0		150315.0	150315.0	395000.0	395000.0			29643.05	2964
3.05	1.0	29/04/2049	7.9	BBB	BA1	150315.0	0.0	0.0	9710670708
0241499376		Benchmark Aware							
		BANK OF AMERICA CORP 8 1/8% PFD	STK DEC 29 2049	DTD 04/30/2008					
16/09/2013	USD	USD	2000000.0	2000000.0	0.0	110.039	16/09/2013	2200780.0	2081
180.56	2081180.56	2081180.56	2081180.56	2200780.0	2200780.0			2200780.0	
2200780.0		55068.0	55068.0	162500.0	162500.0	119599.44	119599.44	1.0	1.0
29/12/2049	8.125	BB+	B1	55068.0	0.0	0.0	9710670708	0241499376	
Benchmark Aware					0.0	0.0			
		GENERAL MOTORS CO CV PFD B	GM PRB 37045V209		16/09/2013	USD	USD		
71000.0	71000.0	0.0	50.05	16/09/2013	3585969.22	3585969.22	3585969.22	3585	
969.22	3553550.0	3553550.0	3553550.0	3553550.0	3553550.0	0.0	0.0	168625.0	
168625.0		-32419.22	-32419.22	1.0	0.0	NA	0.0	0.0	0.0
0.0	9710670708	0241499376		Benchmark Aware					0.0
0.0									
		GMAC CAPITAL TRUST I PFD STK 8 1/8%	ALLY PRA		361860208				16/09/2013
USD	USD	80000.0	80000.0	0.0	26.6	16/09/2013	1882773.6	1882773.6	1882
773.6	1882773.6	2128000.0	2128000.0	2128000.0	2128000.0			2128000.0	0.0
162480.0		162480.0	245226.4	245226.4	245226.4	1.0	15/02/2040	812.5	NA
	0.0	0.0	0.0	9710670708	0241499376				
	0.0	0.0							
		SOUTHERN CAL EDISON 6 1/4% DEC 31 2049	DTD 01/17/2012						16/0
9/2013	USD	USD	3000000.0	3000000.0	0.0	103.417	16/09/2013	3016649.17	
3016649.17		3016649.17	3016649.17	3102510.0	3102510.0			3102510.0	3102
510.0	23958.0	23958.0	187500.0	187500.0	85860.83	85860.83	1.0	31/1	
2/2049	6.25	BBB-	BAA2	23958.0	0.0	0.0	9710670708	0241499376	
				0.0	0.0				
		GENERAL ELEC CAP CORP 7.125% DEC 15 2049	DTD 06/12/2012						16/0
9/2013	USD	USD	2000000.0	2000000.0	0.0	108.432	16/09/2013	2122916.67	
2122916.67		2122916.67	2122916.67	2168640.0	2168640.0			2168640.0	2168
640.0	36416.0	36416.0	142500.0	142500.0	45723.33	45723.33	1.0	15/1	
2/2049	7.125	AA-	BAA1	36416.0	0.0	0.0	9710670708	0241499376	Benc
hmark Aware					0.0	0.0			
		US DOLLAR			16/09/2013	USD	USD	1.445414156E	
7	1.445414156E7	0.0	1.0	16/09/2013	1.445414156E7	1.445414156E7	1.445414156E7	1.445414156E	
7	1.445414156E7	1.445414156E7	1.445414156E7	1.445414156E7	1.445414156E7	1.445414156E7	1.445414156E7	0.0	0.0
1445.414	1445.414	0.0	0.0	1.0	0.0			0.0	0.0
0.0	9710670708	0241499376						0.0	0.0
		BOMBARDIER INC CL B	BDRBF 097751200		16/09/2013	USD	USD		2000
0.0	20000.0	0.0	4.81	16/09/2013	0.0	0.0	0.0	96203.26	9620
3.26	96203.26	96203.26	494.34	494.34	2040.0	2040.0	0.0	N/A	1.0
0.0	NA	494.34	0.0	0.0	9710670708	0241499376		Benchmark Aw	
are					0.0	0.0			
		JPM PRIME MM FD - INSTL FUND 829	0.03% JINXX		16/09/2013	USD	USD		
USD	199036.62	199036.62	0.0	1.0	13/09/2013	199036.62	199036.62	199036.62	2.25
199036.62		199036.62	199036.62	199036.62	199036.62			199036.62	
2.25	0.0	0.0	0.0	1.0	0.0			2.25	0.0
9710670708		0241499376						0.0	0.0
		ASCENA RETAIL GROUP INC COM	ASNA 04351G101		16/09/2013	USD	USD		

70500.0	70500.0	0.0	16.91	16/09/2013	0.0	0.0	0.0	0.0	1192155.0	1192
155.0	1192155.0		1192155.0	0.0	0.0	0.0	0.0	0.0	N/A	1.0
0.0	NA		0.0	0.0	0.0	9710670708	0241499376			Benchmark Aw
					0.0	0.0				
							16/09/2013	USD	USD	2175
3.0	21753.0	0.0	53.14	16/09/2013	0.0	0.0	0.0	0.0	1155954.42	1155
954.42	1155954.42		1155954.42	0.0	0.0	33064.56	33064.56		0.0	N/A
1.0	0.0		NA	0.0	0.0	0.0	9710670708		0241499376	
	Benchmark Aware				0.0	0.0				
263157.0	263157.0	0.0	29.21	16/09/2013	16/09/2013	037612306	4999983.0	16/09/2013	USD	USD
983.0	4999983.0		7686815.97	7686815.97	7686815.97	7686815.97	7686815.97		0.0	0.0
878944.38	878944.38		2686832.97	2686832.97	2686832.97	1.0	0.0		0.0	NA
0.0	0.0	0.0	9710670708	0241499376	US Equity	Benchmark Aware				US03
76123065		0.0	0.0							
000000478137727	US DOLLAR					16/09/2013	USD	USD	330321.05	
330321.05	0.0	1.0	16/09/2013	330321.05	330321.05	330321.05	330321.05		330321.05	3303
21.05	330321.05		330321.05	330321.05	330321.05	0.0	0.0	0.0	0.0	0.0
0.0	0.0	1.0	0.0		0.0	0.0	0.0		9710670708	0241
499376					0.0	0.0				

JPM

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e Date	Quantity	Settlement Date	Quantity	Local Price	Base Price	Pricing Date	Loca
l Trade Date	Cost	Base Trade Date	Cost	Local Settlement Date	Base Settlement Date	Base Settlement Date	Date
Cost	Local Trade Date	Market Value	Base Trade Date	Market Value	Local Settlement Date	Market	
Value	Base Settlement Date	Market Value	Local Accrued Income	Base Accrued Income	Local		
l Est. Annual Income	Base Est. Annual Income	Local Unrealized G/L	Base Unrealized G/L	Mark			
et Spot Rate	Maturity/Contract Expiry Date	Coupon/Interest rate	S&P Rating	Moody Rating			
Accrued Interest	Limit Available	DM ECI ECI	Region of Risk	Implementation	Vehicle		
le	JPMS ADP	ISIN	Trade Type	Original Face Amount	Price with Sinking Bond	Fact	
or included							
	LLOYDS BANKING GROUP PLC	ISIN [REDACTED]	SEDOL [REDACTED]	LLOY LN	G91101108		
16/09/2013	GBP	USD	291000.0	291000.0	0.774	1.233	16/09/2013 2228
17.26	343600.28	222817.26	343600.28	225117.555	358736.07	225117.555	
358736.07	0.0	0.0	0.0	2300.29	15135.79	1.593549	0.0
NA	NA	0.0	0.0	9710670708	0241499376		Benchmark Aware
		0.0	0.0				
	ACCOR SA	ISIN [REDACTED]	SEDOL [REDACTED]	AC FP	[REDACTED]	16/09/2013	
EUR	USD	8750.0	8750.0	31.215	41.68	16/09/2013	253565.27 337612.87 2535
65.27	337612.87	273131.252	364698.5	273131.252	364698.5	0.0	0.0
0.0	0.0	19565.98	27085.63	1.335249	0.0	NA	NA 0.0
0.0	0.0	9710670708	0241499376				Benchmark Aware
0.0	0.0						
	BNP PARIBAS	ISIN [REDACTED]	SEDOL [REDACTED]	BNP FP	[REDACTED]	16/09/2013	
EUR	USD	5000.0	5000.0	50.59	67.55	16/09/2013	247180.01 329132.36 2471
80.01	329132.36	252949.998	337751.48	252949.998	337751.48	0.0	0.0
0.0	0.0	5769.99	8619.12	1.335249	0.0	NA	NA 0.0
9710670708	0241499376						Benchmark Aware
	CARREFOUR SUPERMARCHE	ISIN [REDACTED]	SEDOL [REDACTED]	CA FP	[REDACTED]	16/0	
9/2013	EUR	USD	10500.0	10500.0	25.455	33.989	16/09/2013 247262.16 329196.98
247262.16	329196.98	267277.494	356882.27	267277.494	356882.27	0.0	0.0
0.0	0.0	0.0	20015.33	27685.29	1.335249	0.0	NA NA
0.0	0.0	0.0	9710670708	0241499376			Benchmark Aware
0.0	0.0						
	RENAULT SA	ISIN [REDACTED]	SEDOL [REDACTED]	RENA	[REDACTED]	16/09/2013	
EUR	USD	4000.0	4000.0	59.55	79.514	16/09/2013	238727.9 317870.23 2387
27.9	317870.23	238199.996	318056.54	238199.996	318056.54	0.0	0.0
0.0	0.0	-527.9	186.31	1.335249	0.0	NA	NA 0.0
9710670708	0241499376						Benchmark Aware
	AUTOGRILL SA	ISIN [REDACTED]	SEDOL [REDACTED]	AGL IM	[REDACTED]	16/09/2013	
EUR	USD	21400.0	21400.0	11.91	15.903	16/09/2013	250714.59 333823.48 2507
14.59	333823.48	254873.997	340320.5	254873.997	340320.5	0.0	0.0
0.0	0.0	4159.41	6497.02	1.335249	0.0	NA	NA 0.0
9710670708	0241499376						Benchmark Aware
	ADECCO SA-REG	ISIN [REDACTED]	SEDOL [REDACTED]	ADEN	[REDACTED]	16/09/2013	
CHF	USD	4900.0	4900.0	64.05	69.21	16/09/2013	313066.58 339220.24 3130
66.58	339220.24	313844.999	339126.91	313844.999	339126.91	0.0	0.0
0.0	0.0	778.42	-93.32	1.080555	0.0	NA	NA 0.0
9710670708	0241499376						Benchmark Aware
	JC DECAUX INTERNATIONAL	ISIN [REDACTED]	SEDOL [REDACTED]	DEC FP	[REDACTED]	16/0	
9/2013	EUR	USD	10000.0	10000.0	26.88	35.892	16/09/2013 246317.45 327986.8
246317.45	327986.8	268799.996	358915.19	268799.996	358915.19	0.0	0.0
0.0	0.0	0.0	22482.55	30928.39	1.335249	0.0	NA NA
0.0	0.0	0.0	9710670708	0241499376			Benchmark Aware
0.0	0.0						
	FRAPORT AG	ISIN [REDACTED]	SEDOL [REDACTED]	FRA GR	[REDACTED]	16/09/2013	
EUR	USD	5000.0	5000.0	52.314	69.852	16/09/2013	246524.86 327646.17 2465
24.86	327646.17	261570.001	349261.34	261570.001	349261.34	0.0	0.0
0.0	0.0	15045.14	21615.17	1.335249	0.0	NA	NA 0.0
0.0	0.0	9710670708	0241499376				Benchmark Aware
0.0	0.0						
	VOLKSWAGEN AG	PFD ISIN [REDACTED]	SEDOL [REDACTED]	VOW3	[REDACTED]	16/0	
9/2013	EUR	USD	1400.0	1400.0	182.84	244.137	16/09/2013 255882.59 340287.6
255882.59	340287.6	255976.0	341791.95	255976.0	341791.95	0.0	0.0
0.0	0.0	0.0	93.41	1504.36	1.335249	0.0	NA NA 0.0
0.0	9710670708	0241499376					Benchmark Aware
0.0	0.0						
	COMPAGNIE DE SAINT-GOBAIN	ISIN [REDACTED]	SEDOL [REDACTED]	SGO FP	[REDACTED]		
16/09/2013	EUR	USD	6750.0	6750.0	36.9	49.271	16/09/2013 240317.53 3199
67.65	240317.53	319967.65	249075.0	332577.39	249075.0	0.0	332577.39
0.0	0.0	0.0	8757.47	12609.74	1.335249	0.0	NA NA
0.0	0.0	0.0	9710670708	0241499376			Benchmark Aware
0.0	0.0						
	KINDRED HEALTHCARE INC	8 1/4% JUN 01 2019	DTD 06/01/2011	KND	[REDACTED]		
16/09/2013	USD	USD	2000000.0	2000000.0	0.0	106.0	16/09/2013 1966
250.0	1966250.0	1966250.0	1966250.0	2120000.0	2120000.0	2120000.0	2120000.0
2120000.0	48582.0	48582.0	165000.0	165000.0	153750.0	153750.0	1.0

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01/06/2019	8.25	NR	B3	48582.0	0.0	0.0	9710670708	0241499376		
				0.0	0.0					
				GS MXN STEP UP NOTE 11/22/13 LNKD TO MXN VS USD 85%BARRIER- 5% ATM CPN-22.9%MXRTRN 1						
1/08/12,							16/09/2013	USD	USD	1000
000.0	1000000.0	0.0		104.859	13/09/2013	1000000.0	1000000.0	1000000.0	1000000.0	0.0
1000000.0	1048590.0	1048590.0		1048590.0		1048590.0	1048590.0	0.0	0.0	0.0
0.0	48590.0	48590.0	1.0		22/11/2013	0.0	0.0	0.0	0.0	9710
670708	0241499376							0.0	0.0	
				MS MARKET PLUS MRK 08/20/14 80% EKO BARRIER- 3.55%CPN ,UNCAPPED INITIAL LEVEL-02/14/						
13 MRK:41.19							16/09/2013	USD	USD	1000000.0
0.0	115.005	16/09/2013		1000000.0		1000000.0	1000000.0	1000000.0	1000000.0	1150
050.0	1150050.0	1150050.0		1150050.0		0.0	0.0	0.0	0.0	150050.0
150050.0	1.0	20/08/2014		0.0		0.0	0.0	0.0	0.0	9710670708
0241499376				Structured Investments						
								0.0	0.0	
				LBG CAPITAL NO.1 PLC 144A VAR RT 12/29/2049 DTD 12/15/2009 HELD BY EUROCLEAR ISIN						
	SEDOL						16/09/2013	USD	USD	3000000.0
3000000.0	0.0	103.734	16/09/2013	3247500.0		3247500.0	3247500.0	3247500.0	3247	3247
500.0	3112020.0	3112020.0		3112020.0		3112020.0	61332.0	61332.0	240000.0	
240000.0	-135480.0	-135480.0		1.0		29/12/2049	8.0	BB-	NA	6133
2.0	0.0	0.0		9710670708		0241499376				
0.0	0.0									
				HSBC CONT BUFF EQ SX5E 08/29/14 80% EKO BARRIER- 4%CPN 17% CAP INITIAL LEVEL-05/24/1						
3 SX5E:2764.29							16/09/2013	USD	USD	2000000.0
0.0	101.79	16/09/2013		2000000.0		2000000.0	2000000.0	2000000.0	2000000.0	2035
800.0	2035800.0	2035800.0		2035800.0		0.0	0.0	0.0	0.0	35800.0
0.0	1.0	29/08/2014		0.0		0.0	0.0	0.0	0.0	9710670708
499376				Non US Equity Structured Investments						
								0.0	0.0	
				SG MARKET PLUS WTI CRUDE 08/05/14 LNKD TO CL1 78.75% BARRIER- 10%CPN ,UNCAPPED INITI						
AL LEVEL-07/25/13	CL1:105.68						16/09/2013	USD	USD	2000000.0
2000000.0	0.0	100.45	16/09/2013	2000000.0		2000000.0	2000000.0	2000000.0	2000	2000
000.0	2009000.0	2009000.0		2009000.0		2009000.0	0.0	0.0	0.0	0.0
9000.0	9000.0	1.0		05/08/2014		0.0	0.0	0.0	0.0	9710670708
0241499376								0.0	0.0	
				LONG TOTAL RETURN SWAP 1,999,999.368942 USD NOTIONAL KOSPTREQ INDEX MAT MAR 20 2014						
DEAL 30140386							16/09/2013	USD	USD	888972.0
0.0	1.0	13/09/2013		0.0	0.0	0.0	440775.382	440775.382	4407	4407
75.382	440775.382	0.0		0.0	0.0	0.0	N/A	1.0	20/03/2014	0.0
		0.0		0.0	0.0	0.0	9710670708	0241499376		Benchmark Aware
		0.0								
				CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/0						
1/2007							16/09/2013	USD	USD	1828512.97
95.034	16/09/2013	1618233.98		1618233.98		1618233.98	1618233.98	1618233.98	1737709.02	0.0
1737709.02	1737709.02	1737709.02		2430.09	2430.09	54708.92	54708.92	54708.92	1194	1194
75.04	119475.04	1.0		25/02/2037		2.99199	CCC	CA	2430.09	0.0
670708	0241499376							8180000.0	0.0	9710
				HOMEBANC MORTGAGE TRUST 2004-1 CL IM1 VAR RT 08/25/2029 DTD 07/30/2004						
	16/09/2013			USD	USD	960981.704	960981.704	0.0	63.701	16/09/2013
540552.21	540552.21	540552.21		540552.21		612154.96	612154.96	612154.96	6121	6121
54.96	612154.96	64.39		64.39	10606.35	10606.35	71602.75	71602.75	71602.75	
1.0	25/08/2029	1.1037		CCC	CA	64.39	0.0	0.0	9710670708	0241499376
						9551000.0	0.0			
				SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002						
	16/09/2013			USD	USD	1027327.757	1027327.757	0.0	74.589	16/09/2013
757654.23	757654.23	757654.23		757654.23		766273.5	766273.5	766273.5	7662	7662
73.5	766273.5	229.09		229.09	16983.78	16983.78	8619.27	8619.27	1.0	20/1
2/2032	1.6532	CCC		CAA1	229.09	0.0	0.0	9710670708	0241499376	
						5701000.0	0.0			
				COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003						
	16/09/2013			USD	USD	1258961.92	1258961.92	0.0	92.835	16/09/2013
1202308.63	1202308.63	1202308.63		1202308.63		1168757.3	1168757.3	1168757.3	1168	1168
757.3	1168757.3	3216.65		3216.65	72390.31	72390.31	-33551.32	-33551.32	-33551.32	
1.0	25/03/2033	5.75				3216.65	0.0	0.0	9710670708	0241499376
						4500000.0	0.0			
				STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003						
	16/09/2013			USD	USD	936183.76	936183.76	936183.76	0.0	93.279
9/2013	936183.76	936183.76		936183.76		936183.76	873262.85	873262.85	873262.85	16/0
873262.85	873262.85	2495.87		2495.87	56171.02	56171.02	-62920.9	-62920.9	-629	-629
20.9	1.0	25/04/2033		6.0	CCC	2495.87	0.0	0.0	9710670708	0241
499376						2726000.0	0.0			
				IMPAC CMB TRUST 2005-2 CL IM2 VAR RT 04/25/2035 DTD 03/03/2005						
	16/09/2013			USD	USD	1542857.02	1542857.02	0.0	83.042	16/09/2013
142.77	1076142.77	1076142.77		1076142.77		1281219.33	1281219.33	1281219.33	1281219.33	
1281219.33	140.4	140.4		14317.71		14317.71	205076.56	205076.56	1.0	1.0
25/04/2035	0.928	CC		CA	140.4	0.0	0.0	9710670708	0241499376	
						1.0E7	0.0			
				COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003						
	16/09/2013			USD	USD	1347212.307	1347212.307	0.0	61.962	16/09/2013
1037353.47	1037353.47	1037353.47		1037353.47		834759.69	834759.69	834759.69	8347	8347
59.69	834759.69	319.29		319.29	7191.79	7191.79	-202593.77	-202593.77	1.0	25/0

