

GMAC CAPITAL TRUST I PFD STK 8 1/8%	ALLY PRA	80,000.00	26.40	-0.14 ▼	2,112,000.00	-11,200.00 ▼	1,882,773.60	229,226.40
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011	KND	2,000,000.00	105.25	0.25 ▲	2,105,000.00	5,000.00 ▲	1,966,250.00	138,750.00
SG MARKET PLUS WTI CRUDE 08/05/14 LNKD TO CL1 78.75% BARRIER- 10%CPN ,UNCAPPED INITIAL LEVEL-07/25/13 CL1:105.68	78423EHS6	2,000,000.00	99.72	-0.11 ▼	1,994,400.00	-2,200.00 ▼	2,000,000.00	-5,600.00
HSBC CONT BUFF EQ SX5E 08/29/14 80% EKO BARRIER- 4%CPN 17% CAP INITIAL LEVEL-05/24/13 SX5E:2764.29	40432XFP1	2,000,000.00	98.96	0.85 ▲	1,979,200.00	17,000.00 ▲	2,000,000.00	-20,800.00
JPM VALUE ADVANTAGE FD - INSTL FUND 1400	JVAIX	78,709.17	25.04	0.08 ▲	1,970,877.62	6,296.74 ▲	2,000,000.00	-29,122.38
LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1	G4715J9D3	1,500,000.00	119.25	-0.04 ▼	1,788,750.00	-630.00 ▼	1,627,500.00	161,250.00
CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007	161630AK4	1,828,512.97	93.819	-1.39 ▼	1,715,492.58	-25,507.76 ▼	1,618,233.98	97,258.60
US DOLLAR	0USDPRAA7	1,688,267.58	1.00	0.00 ↔	1,688,267.58	42,175.96 ▲	1,688,267.58	0.00
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12	4662A04Q1	1,500,000.00	106.93	0.04 ▲	1,603,950.00	600.00 ▲	1,500,000.00	103,950.00
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9	XJPYPBEXZ	-	-	-	1,371,575.51	142,278.62 ▲	336,952.82	1,034,622.69
GENERAL ELEC CAP CORP 5.250% 12/31/2049 DTD 05/29/2013	369622ST3	1,400,000.00	91.933	0.64 ▲	1,287,062.00	8,904.00 ▲	1,400,000.00	-112,938.00
IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005	45254NNC7	1,542,857.02	82.957	0.03 ▲	1,279,907.90	478.29 ▲	1,076,142.77	203,765.13
COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003	12669DYS1	1,258,961.92	92.766	-1.27 ▼	1,167,888.61	-15,976.23 ▼	1,202,308.63	-34,420.02
MS MARKET PLUS MRK 08/20/14 80% EKO BARRIER- 3.55%CPN ,UNCAPPED INITIAL LEVEL-02/14/13 MRK:41.19	61761JDA4	1,000,000.00	112.055	-0.15 ▼	1,120,550.00	-1,500.00 ▼	1,000,000.00	120,550.00
HEADWATERS INC 7.875 04/01/2010	42210BA05	1,000,000.00	105.00	1.50 ▲	1,050,000.00	15,000.00 ▲	1,025,000.00	15,000.00

CONFIDENTIAL - PURSUANT TO FED. R. CRIM. P. 6(e)

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