

Symbol	Description	Quantity	Price Change (\$ / %)	Value	Value Change (\$ / %)	Cost	Gain/Loss (\$ / %)
DLN	DLN	1,000,000.00	-1.00	1,000,000.00	-1,000,000.00	1,000,000.00	0.00
DTD 03/11/2011							
GS MXN STEP UP NOTE 11/22/13	38141GHY3	1,000,000.00	101.869	1,018,690.00	-1,910.00	1,000,000.00	18,690.00
LNKD TO MXN VS USD 85%BARRIER-5% ATM CPN-22.9%MXRTRN 11/08/12, INITIAL STRIKE: 13.11925							
EARTHLINK INC 8 7/8% MAY 15 2019	ELNK	1,000,000.00	96.00	960,000.00	-5,200.00	1,033,500.00	-73,500.00
DTD 05/17/2011							
Price Change (\$ / %)							
DTD 03/28/2003							
JPM LATIN AMERICA FD - SEL FUND	JLTSX	49,504.95	17.00	841,584.15	8,415.84	1,000,000.00	-158,415.85
3815							
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003	12669ERR9	1,347,212.307	61.974	834,921.36	-7,894.66	1,037,353.47	-202,432.11
WTI CALL OPTION USD PUT OPTION STRIKE 110.00 EXPIRING 02/14/2014 250,000 BARRELS	OTCBDCPHK	250.00	1.00	776,035.77	78,492.03	562,500.00	213,535.77
SEQUIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002	81744AAB4	1,027,327.757	74.355	763,869.55	-1,756.73	757,654.23	6,215.32
FACEBOOK INC-A	FB	17,500.00	41.87	732,725.00	10,080.00	665,000.00	67,725.00
JPMORGAN CHASE & CO VAR RT 07/24/2013 DTD 07/29/2013	48126HAA8	750,000.00	94.676	710,070.00	-67.50	750,000.00	-39,930.00
HOMEBANC MORTGAGE TRUST 2004-1 CL 1M1 VAR RT 08/25/2029 DTD 07/30/2004	43739EAC1	960,981.704	61.572	591,695.65	240.24	540,552.21	51,143.44
REPUBLIC OF ARGENTINA NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B2PDMW3	0429939S6	7,500,000.00	7.375	553,125.00	-3,750.00	1,038,750.00	-485,625.00
GENERAL ELECTRIC CO	GE	23,000.00	23.06	530,380.00	-1,840.00	496,109.08	34,270.92
SANGAMO BIOSCIENCES INC	SGMO	50,000.00	10.47	523,500.00	30,000.00	422,214.00	101,286.00
BIOGEN IDEC INC	BIIB	2,095.00	221.79	464,650.05	18,373.15	250,454.95	214,195.10
ZIONS BANCORPORATION VAR RT 09/29/2049 DTD 08/13/2013	989701BF3	450,000.00	99.75	448,875.00	0.00	450,000.00	-1,125.00
DEUTSCHE BK AG LDN BRH DBL	DAG	50,000.00	8.85	442,500.00	-2,500.00	352,529.00	89,971.00