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

HEADWATERS INC 7.625 04/01/2019 DTD 03/11/2011	42210PAQ5	1,000,000.00	105.00	-1.50 ▼	1,050,000.00	-15,000.00 ▼	1,050,000.00	15,000.00
GS MXN STEP UP NOTE 11/22/13 LNKD TO MXN VS USD 85%BARRIER-5% ATM CPN-22.9%MXRTRN 11/08/12, INITIAL STRIKE: 13.11925	38141GHY3	1,000,000.00	101.869 !	-0.19 ▼	1,018,690.00	-1,910.00 ▼	1,000,000.00	18,690.00
EARTHLINK INC 8 7/8% MAY 15 2019 DTD 05/17/2011	ELNK	1,000,000.00	96.00	-0.52 ▼	960,000.00	-5,200.00 ▼	1,033,500.00	-73,500.00

Price Change ($ / %)		Value	Value Change ($ / %)			Cost		Gain/Loss ($ / %)
DTD 03/28/2003								
JPM LATIN AMERICA FD - SEL FUND 3815	JLTSX	49,504.95	17.00	0.17 ▲	841,584.15	8,415.84 ▲	1,000,000.00	-158,415.85
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003	12669ERR9	1,347,212.307	61.974	-0.59 ▼	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 !	0.00 ◆	776,035.77	78,492.03 ▲	562,500.00	213,535.77
SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002	81744AAB4	1,027,327.757	74.355	-0.17 ▼	763,869.55	-1,756.73 ▼	757,654.23	6,215.32
FACEBOOK INC-A	FB	17,500.00	41.87	0.58 ▲	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	-0.01 ▼	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	0.03 ▲	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	-0.05 ▼	553,125.00	-3,750.00 ▼	1,038,750.00	-485,625.00
GENERAL ELECTRIC CO	GE	23,000.00	23.06	-0.08 ▼	530,380.00	-1,840.00 ▼	496,109.08	34,270.92
SANGAMO BIOSCIENCES INC	SGMO	50,000.00	10.47	0.60 ▲	523,500.00	30,000.00 ▲	422,214.00	101,286.00
BIOGEN IDEC INC	BIIB	2,095.00	221.79	8.77 ▲	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	0.00 ◆	448,875.00	0.00 ◆	450,000.00	-1,125.00
DEUTSCHE BK AG LDN BRH DBL LONG ETN28	DAG	50,000.00	8.85	-0.05 ▼	442,500.00	-2,500.00 ▼	352,529.00	89,971.00

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