

As of 4/2/14						
Live						
Description	Trade Date	Expiration	Notional	Cost Basis	MTM*	MTM* P/L
USDJPY Triple One-Touch 101 Call	11/21/2013	11/20/2014	1,000,000 USD	\$ -	\$ 17,745	\$ 17,745
USDJPY 102.5 Call	1/31/2014	5/15/2014	10,000,000 USD	\$190,000	\$ 165,000	\$ (25,000)
USDRUB 37.595 Binary	3/13/2014	4/14/2014	1,000,000 USD	\$257,000	\$ 16,721	\$ (240,279)
Jun14 WTI 101/93.50 Risk Reversal	3/13/2014	5/19/2014	100,000 bbls	\$ -	\$ 81,079	\$ 81,079
				\$447,000	\$ 280,545	\$ (166,455)
* Not a bid/offer. Mid Mark-to-Market as reported on client's DB Valuation Statement.						
Closed						
Description	Initial Trade Date	Unwind Trade Date		Cost Basis	Unwind Value	P/L
USDCAD RKI Call Spread	1/17/2014	3/5/2014		\$109,995	\$ 115,000	\$ 5,005
						\$ 5,005