

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
LONG TOTAL RETURN SWAP [REDACTED]	20,000.000	23.30	(465,946.24)		N/A	
SX5E DIVIDEND SWAP [REDACTED]	89,206.000	4.66	(415,866.09)		N/A	
SX5E DIVIDEND SWAP [REDACTED]	88,261.000	18.25	(1,610,595.66)		N/A	
SX5E DIVIDEND SWAP [REDACTED]	50,000.000	1.77	(88,729.11)		N/A	
Total Swaps			(\$3,242,295.34)	\$0.00	\$0.00	