#	Email Date	Trade Description	Underlier	Notional or Quantity	Strike	Expiry	Underlier level at Inception	Underlier Level as of 01.06.2015	% Change Underlier	Premium Paid	1/6/2015 Indicative Mid	Accrued Interest / Net Carry	P/L	USD P/L
1	10/14/2014	USD Curve Steepener - CMS curve cap	CMS 5s10s	$ 10,000,000.00	54.50	10/14/15	71	43.75	-38.38%	$15,000.00	$3,000.00	n/a	($12,000.00)	($12,000.00)
2	10/24/2014	EURUSD Digital Put - 10x Payout	EURUSD	$ 10,000,000.00	1.20	02/01/15	1.2655	1.189	-6.05%	$1,000,000.00	$5,600,000.00	n/a	$4,600,000.00	$4,600,000.00
3	10/24/2014	1y AAPL TRS @ 1mL + 75bps	AAPL	$ 10,000,000.00	n/a	11/11/15	105.22	106.26	0.99%	n/a	$98,840.52	($18,287.12)	$80,553.40	$80,553.40
4	11/3/2014	AAPL EUR Fixed Income - 8yr bonds	AAPL 1 11/10/22 Corp	€ 10,000,000.00	n/a	11/10/22	100	101.92	1.92%	n/a	€ 10,192,000.00	€ 16,164.38	€ 208,164.38	$247,507.45
5	11/3/2014	AAPL EUR Fixed Income - 12yr bonds	AAPL 1 5/8 11/10/26 Corp	€ 10,000,000.00	n/a	11/10/26	100	103.316	3.32%	n/a	€ 10,331,600.00	€ 26,267.12	€ 357,867.12	$425,504.01
6	11/13/2014	5y EUR Premium Neutral Risk Reversal	EURUSD	€ 10,000,000.00	1.2450 / 1.46	11/13/15	1.2477	1.189	-4.70%	€ 0.00	€ 280,000.00	n/a	€ 280,000.00	$332,920.00
7	11/13/2014	Short EUR 5y Forward	EURUSD	€ 10,000,000.00	n/a	11/13/15	1.2477	1.189	-4.70%	n/a	€ 477,000.00	n/a	€ 477,000.00	$567,153.00
8	11/13/2014	1y EURUSD Puts	EURUSD	€ 10,000,000.00	1.2450	11/13/15	1.2477	1.189	-4.70%	€ 290,000.00	€ 550,000.00	n/a	€ 260,000.00	$309,140.00
9	11/17/2014	Short Crude Vol. Index Swap	DBCMWSV2	$ 10,000,000.00	n/a	11/17/15	276.6033	253.6431	-8.30%	n/a	$9,169,923.14	n/a	($830,076.86)	($830,076.86)
10	11/18/2014	AAPL Monday Outperformance vs. SPY	n/a	$ 10,000,000.00	n/a	n/a	100	96.10	-3.90%	n/a	($389,960.25)	n/a	($389,960.25)	($389,960.25)
11	11/18/2014	3y SPX Call Option	SPX Index	$ 10,000,000.00	2,248.40	11/18/19	2044	2002.61	-2.02%	$716,000.00	$716,000.00	n/a	$0.00	$0.00
12	11/18/2014	3y SPX Call Option	SPX Index	$ 10,000,000.00	2,452.80	11/18/19	2044	2002.61	-2.02%	$402,000.00	$407,000.00	n/a	$5,000.00	$5,000.00
13	11/21/2014	Long Dated Knock-In Call on WTI ($55 KI)	CL1 Comdty	$ 10,000,000.00	100	11/14/18	76.00	47.93	-36.93%	$147,368.42	$789,894.74	n/a	$642,526.32	$642,526.32
14	12/12/2014	CLO Mezzanine	CLRLK 2006-1A C	$ 10,000,000.00	n/a	n/a	96	95	-1.04%	n/a	$9,500,000.00	$13,199.66	($90,967.01)	($90,967.01)
15	12/12/2014	CLO Mezzanine	INGIM 2011-1A D	$ 10,000,000.00	n/a	n/a	100	99.75	-0.25%	n/a	$9,975,000.00	$36,921.90	$11,921.90	$11,921.90
16	1/5/2015	Bullish USDBRL Risk Reversal	USDBRL	$ 10,000,000.00	2.70 / 3.10	07/03/15	2.706	2.7008	-0.19%	$0.00	$4,000.00	n/a	$4,000.00	$4,000.00
	Pricing as of 1/6/2015												Total	$5,903,221.94

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