

| | Quantity | Price | Estimated Value | Cost | Estimated Gain/Loss |
|--|------------|-------|-----------------|------|---------------------|
| Swaps | | | | | |
| INTEREST RATE SWAP 14,050,000 USD NOTIONAL 2/15/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 254307367 4.45653% PAY FIXED, S 30/360 N/O Client SWPBDE-HD-9 | 1.000 | 1.00 | (460,276.22) | | N/A |
| INTEREST RATE SWAP 125,000,000 USD NOTIONAL 04/30/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 257872357 1.7525% REC FIXED, S 30/360 N/O Client SWPBDE-SU-9 | 1.000 | 1.00 | 46,039.19 | | N/A |
| LONG TOTAL RETURN SWAP 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 N/O Client SWPBDE-RE-6 | 20,000.000 | 15.25 | 304,945.96 | | N/A |
| SX5E DIVIDEND SWAP FIXED STRIKE EUR 112.10 NUMBER OF BASKET 89,206 MAT DEC 16 2011 DEAL 4444220 N/O Client SWPBDE-PR-9 EUR | 89,206.000 | 0.07 | 6,472.93 | | N/A |