

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
CLP SWAP - CLP NOTL 13,000,000,000 MD 3/29/12 TD 3/25/10, START D 3/29/11 PAY FLOAT CLP OIS ANN ACT/360 4.15% REC FIX, DEAL #254489072 N/O Client SWPBDE-JB-1	1.000	1.00	(24,818.46)		N/A	
LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 N/O Client SWPBDE-TJ-3	30,000.000	14.70	(440,875.77)		N/A	
LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 N/O Client SWPBDE-WG-5	20,000.000	15.94	(318,729.47)		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	15.40	(1,373,941.37)		N/A	