

|  | Quantity   | Price | Estimated Value | Cost Adjusted Original | Estimated Gain/Loss | Accruals |
|--|------------|-------|-----------------|------------------------|---------------------|----------|
| <b>Swaps</b>   |            |       |                 |                        |                     |          |
| <b>CLP SWAP - CLP NOTL</b><br>13,000,000,000 MD 3/29/12<br>TD 3/25/10, START D 3/29/11<br>PAY FLOAT CLP OIS ANN ACT/360<br>4.15% REC FIX, DEAL #254489072<br>N/O Client<br>SWPBDE-JB-1 | 1.000      | 1.00  | (24,818.46)     |                        | N/A                 |          |
| <b>LONG TOTAL RETURN SWAP</b><br>4,775,970.00 USD NOTIONAL<br>GOLDMAN SACHS GRP INC<br>MAT APR 29 2011 DEAL 5508960<br>N/O Client<br>SWPBDE-TJ-3                                       | 30,000.000 | 14.70 | (440,875.77)    |                        | N/A                 |          |
| <b>LONG TOTAL RETURN SWAP</b><br>3,208,420 USD NOTIONAL<br>GOLDMAN SACHS GRP INC<br>MAT APRIL 28 2011 DEAL 5499085<br>N/O Client<br>SWPBDE-WG-5  | 20,000.000 | 15.94 | (318,729.47)    |                        | N/A                 |          |
| <b>SX5E DIVIDEND SWAP</b><br>FIXED STRIKE EUR 112.10<br>NUMBER OF BASKET 89,206<br>MAT DEC 16 2011 DEAL 4444220<br>N/O Client<br>SWPBDE-PR-9 EUR                                       | 89,206.000 | 15.40 | (1,373,941.37)  |                        | N/A                 |          |