

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Swaps</b>						
<b>CLP SWAP - CLP NOTL</b> 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	(54,941.54)		N/A	
<b>LONG TOTAL RETURN SWAP</b> 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	28.15	(844,533.99)		N/A	
<b>LONG TOTAL RETURN SWAP</b> 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 N/O Client SWPBDE-WG-5	20,000.000	29.39	(587,792.03)		N/A	
<b>SX5E DIVIDEND SWAP</b> 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	19.34	(1,724,907.83)		N/A	