

Other Assets Detail

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
INTEREST RATE SWAP 10,000,000 USD NOTIONAL 7/16/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168074 4.35% PAY FIXED, S 30/360 N/O Client SWPBDF-HL-8	1.000	1.00	(1,240,985.44)		N/A	
INTEREST RATE SWAP 10,000,000 USD NOTIONAL 07/28/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168723 4.35% PAY FIXED, S 30/360 N/O Client SWPBDF-JP-7	1.000	1.00	(1,229,496.58)		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	8.70	(261,123.14)		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	9.63	(192,655.81)		N/A	