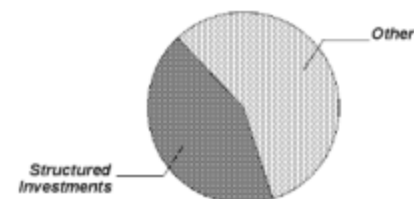


Other Assets Summary

Asset Categories	Beginning Estimated Value	Ending Estimated Value	Change In Value	Current Allocation
Swaps	(5,419,379.65)	(3,242,295.34)	2,177,084.31	
Structured Investments	7,626,500.00	7,693,069.64	66,569.64	12%
Other	10,000,000.00	10,000,000.00	0.00	15%
Total Value	\$12,207,120.35	\$14,450,774.30	\$2,243,653.95	27%

Market Value/Cost	Current Period Value
Estimated Value	14,450,774.30
Tax Cost	17,650,165.00
Estimated Gain/Loss	42,904.64

Asset Categories



Other Assets Detail

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
LONG TOTAL RETURN SWAP	30,000.000	22.04	(661,158.24)		N/A	
4,775,970.00 USD NOTIONAL						
GOLDMAN SACHS GRP INC						
MAT APR 29 2011 DEAL 5508960						
N/O Client						
SWPBDE-TJ-3						