

Other Assets Detail

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
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	1.39	41,642.91		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	0.51	10,141.82		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	3.44	306,591.34		N/A	
SX5E DIVIDEND SWAP FIXED STRIKE EUR 113.30 NUMBER OF BASKET 88,261 MAT DEC 21 2012 DEAL 4444219 N/O Client SWPBDE-PS-7 EUR	88,261.000	3.33	(293,557.06)		N/A	