

## Other Assets Detail

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Swaps</b>						
<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	8.76	262,710.73		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	7.51	150,194.82		N/A	
<b>LONG TOTAL RETURN SWAP</b> 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 N/O Client SWPBDG-UX-5	71,000.000	1.75	124,176.52		N/A	
<b>Total Swaps</b>			<b>\$537,082.07</b>	<b>\$0.00</b>	<b>\$0.00</b>	