

Other

Note: R indicates position revised.

Swaps in Alphabetical Order

| Description | Trade Date | Maturity Date | Estimated Value USD |
|--|------------|---------------|---------------------|
| R GOOGLE INC EQUITY SWAP 41,328,690 USD NOTIONAL DEC 8 2006 DEAL REF # 2544729 SWPBDA-WF-5 N/O Client | | Dec 8 2006 | 2,269,189.71 |
| Total Other | | | 2,269,189.71 |

Important Information about Pricing and Valuations

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

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