

	Quantity	Price	Estimated Value	Cost	Estimated Gain/Loss
Swaps					
INTEREST RATE SWAP	1.000	1.00	108,827.06		N/A
14,050,000 USD NOTIONAL 2/15/2040					
REC: FLOATING RATE USD					
3 MONTH LIBOR DEAL 254307367					
4.45653% PAY FIXED, S 30/360					
N/O Client					
SWPBDE-HD-9					
Total Swaps			\$85,059.52	\$0.00	\$0.00