

Primus Financial Products, LLC
Credit Swap Portfolio - Explanatory Note

The Primus Financial Products, LLC ("Primus Financial") credit swap portfolio information presented herein has been prepared by Primus Guaranty, Ltd. and its subsidiaries ("Primus") and is believed to be accurate and complete in all material respects, as of the date(s) indicated. Such information, however, has not been audited. This portfolio information comprises Primus Financial's consolidated net single name and consolidated tranche credit swap portfolios, which include credit swap transactions effected by Primus Financial and its wholly owned subsidiaries. This portfolio information is provided solely to assist investors and others in gaining a better understanding of Primus' credit swap portfolio, as it continues to amortize. It is not intended that this portfolio information be relied upon to make any investment decision nor is such information a recommendation of any trading strategy. This portfolio information does not constitute investment advice.

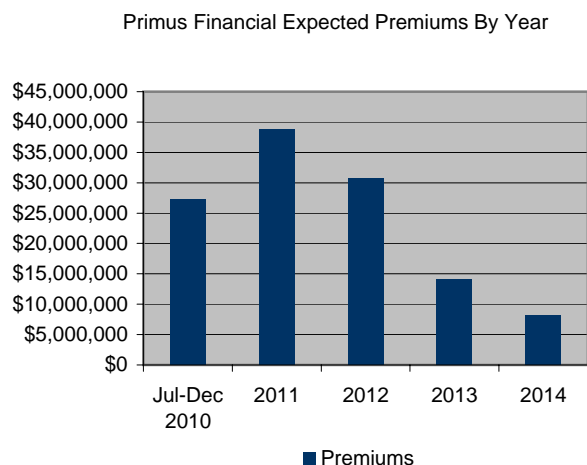
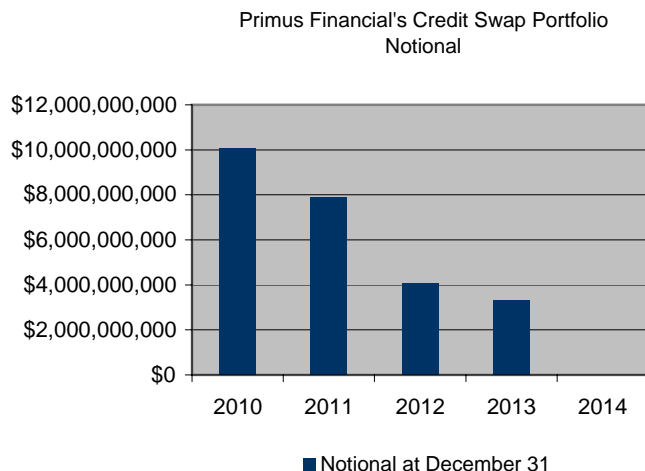
Primus does not undertake responsibility to update the portfolio information to reflect the impact of circumstances or events that arise after the date(s) indicated, and the portfolio information should only be considered in conjunction with Primus' reports filed with the U.S. Securities and Exchange Commission on Forms 10-K, 10-Q and 8-K, as well as the current Primus Quarterly Financial Supplement (all of which are available at www.primusguaranty.com).

This portfolio information excludes approximately \$1.2 billion of notional credit swap transactions that Primus Financial had entered into with a counterparty, Lehman Brothers Special Financing Inc. ("LBSF"), which has filed for bankruptcy and therefore is in default. In addition to this default by LBSF, there are additional defaults under the relevant ISDA Master Agreements with LBSF, some of which are not subject to cure. Therefore, in Primus' opinion, Primus Financial is not obligated to pay claims presented by LBSF with regard to any existing or future credit events.

All credit swap notional amounts are presented in U.S. Dollar equivalents. The foreign exchange rate of the U.S. Dollar to the Euro was 1.2312 on the close of business on June 21, 2010

In addition, the risk factors included in Primus' most current filings of its reports on Form 10-K and Form 10-Q should be considered carefully when evaluating this portfolio information, Primus and its business. The credit swap exposure provided in this portfolio information does not reconcile to Primus' Quarterly Financial Supplement dated March 30, 2010 because of the timing of reports and exchange rate fluctuations.

Primus Financial Products, LLC
 Credit Swap Portfolio Information - Overview
 As of June 21, 2010



Net Single Name Credit Swap Portfolio

As of June 21, 2010, Primus Financial's consolidated net portfolio of single name credit swaps was \$9.17 billion (in notional amount) and had a weighted average remaining maturity of 1.41 years. Approximately 46% of the single name credit swap portfolio is denominated in Euros, the remainder is denominated in US Dollars. The last single name credit swap is scheduled to mature in September 2013. Total future premiums on the single name credit swap portfolio are expected to be approximately \$61 million, assuming the transactions run to full maturity.

Bespoke Tranche Portfolio

As of June 21, 2010, Primus Financial's consolidated portfolio of credit swap tranches sold was \$3.8 billion (in notional amount) and had a weighted average remaining maturity of 4.03 years. The tranche portfolio is denominated in US Dollars. The last tranche transaction is scheduled to mature in December 2014. Total future premiums on the tranche portfolio are expected to be approximately \$57 million, assuming the transactions run to full maturity.

Credit Default Swaps on Asset-Backed Securities Portfolio

As of June 21, 2010, Primus Financial's portfolio of CDS on ABS was \$23.7 million (in notional amount) and had an expected weighted average remaining maturity of 1.60 years. The CDS of ABS portfolio is denominated in US Dollars. Total future premiums on the tranche portfolio are expected to be approximately \$407,000, assuming the transactions run to expected maturity.

Primus Financial's Consolidated Credit Swap Portfolio

As of June 21, 2010, Primus Financial's consolidated credit swap portfolio had a weighted average rating of A/Baa2 (S&P/Moody's).

Primus Financial Products, LLC
Net Single Name Credit Swap Portfolio
As of June 21, 2010

Reference Entity	Notional (\$)	S&P Industry Classification	Weighted Average Tenor (Years)	
1	1ST DATA CORP	25,000,000	Business Equipment/Services	1.25
2	AB ELECTROLUX	18,468,000	Household Durables	1.41
3	AB SKF	30,780,000	Industrial Equipment	0.90
4	AB VOLVO	36,936,000	Automotive	2.58
5	ABB INTL FIN LTD	49,248,000	Business Equipment/Services	2.44
6	ABN AMRO BK N V	6,156,000	Financial Intermediaries	2.25
7	ABN AMRO BK N V (SUB DEBT)	6,156,000	Financial Intermediaries	2.25
8	ACE LTD	15,000,000	Insurance	0.83
9	ADECCO S A	6,156,000	Business Equipment/Services	1.00
10	AEGON N.V.	18,468,000	Insurance	2.50
11	AFFILIATED COMPUTER SERVICES INC	10,000,000	Business Equipment/Services	0.50
12	AGL ENERGY LTD	27,000,000	Utilities	1.50
13	AGRIUM INC	45,000,000	Farming/Agriculture	0.53
14	AIR PRODS & CHEMS INC	5,000,000	Chemical/Plastics	2.25
15	AKZO NOBEL N V	12,312,000	Chemical/Plastics	2.50
16	ALCOA INC.	15,000,000	Nonferrous Metals/Minerals	0.33
17	ALLEGHENY ENGY SUPP CO LLC	35,000,000	Utilities	1.18
18	ALLIANZ SE	80,028,000	Insurance	2.50
19	ALLSTATE CORP	15,000,000	Insurance	0.50
20	ALLTEL CORP	5,000,000	Telecommunications/Cellular Communications	0.50
21	AMB PPTY LP	5,000,000	Building/Development	0.25
22	AMBAC FINL GP INC	(4,040,000)	Insurance	4.25
23	AMEREN CORP	10,000,000	Utilities	1.12
24	AMERN ELEC PWR CO INC	5,000,000	Utilities	0.25
25	AMERN EXPRESS CO	37,000,000	Financial Intermediaries	1.87
26	AMERN INTL GP INC	15,000,000	Insurance	0.92
27	AMGEN INC.	5,000,000	Drugs	2.25
28	ANADARKO PETE CORP	5,000,000	Oil/Gas	0.25
29	ANGLO AMERN PLC	36,936,000	Nonferrous Metals/Minerals	2.62
30	APPLIED MATLS INC	5,000,000	Industrial Equipment	0.50
31	ARCELORMITTAL	49,248,000	Steel	1.91
32	ASSA ABLOY AB	36,936,000	Industrial Equipment	1.21
33	ASSICURAZIONI GENERALI S P A	36,936,000	Insurance	2.21
34	ASSUR GTY MUN CORP	70,000,000	Insurance	0.75
35	ASTRAZENECA PLC	6,156,000	Drugs	2.25
36	AT&T INC	35,000,000	Telecommunications/Cellular Communications	0.57
37	ATLANTIA SPA	6,156,000	Surface Transport	0.75
38	ATLAS COPCO AB	55,404,000	Industrial Equipment	1.08
39	AUST & NEW ZLD BKG GP LTD (SUB DEBT)	20,000,000	Financial Intermediaries	2.56
40	AUTOMATIC DATA PROCESSING INC	15,000,000	Business Equipment/Services	1.83
41	AVALON BAY CMNTYS INC	10,000,000	Building/Development	2.25
42	AVIVA PLC (SUB DEBT)	6,156,000	Insurance	2.25
43	AVON PRODS INC	50,000,000	Cosmetics/Toiletries	0.50
44	AXA	24,624,000	Insurance	2.38
45	AXA EQUITABLE LIFE INS CO	10,000,000	Insurance	0.75
46	AXEL SPRINGER AG	30,780,000	Publishing	2.10
47	AZ PUB SVC CO	10,000,000	Utilities	1.50
48	BAE SYS PLC	18,468,000	Aerospace/Defense	2.50
49	BARCLAYS BK PLC	49,248,000	Financial Intermediaries	2.31
50	BARCLAYS BK PLC (SUB DEBT)	18,468,000	Financial Intermediaries	2.50
51	BASF SE	43,092,000	Chemical/Plastics	2.21
52	BAY MOTOREN WERKE AG	36,936,000	Automotive	2.21
53	BAYER AG	36,936,000	Chemical/Plastics	1.21
54	BCO BILBAO VIZCAYA ARGENTARIA S A	30,780,000	Financial Intermediaries	2.25
55	BCO BILBAO VIZCAYA ARGENTARIA S A (SUB DEBT)	6,156,000	Financial Intermediaries	2.50
56	BCO SANTANDER SA	30,780,000	Financial Intermediaries	1.90
57	BCO SANTANDER SA (SUB DEBT)	49,248,000	Financial Intermediaries	1.25
58	BECKMAN COULTER INC	15,000,000	Health Care	2.00
59	BECTON DICKINSON & CO	5,000,000	Health Care	1.25
60	BELGACOM	12,312,000	Telecommunications/Cellular Communications	0.25
61	BELLSOUTH CORP	10,000,000	Telecommunications/Cellular Communications	0.50
62	BELO CORP.	25,000,000	Publishing	0.65
63	BERKSHIRE HATHAWAY INC	60,000,000	Insurance	0.85
64	BERTELSMANN AG	18,468,000	Broadcast Radio/Television	2.58
65	BHP BILLITON LTD	15,000,000	Nonferrous Metals/Minerals	1.75
66	BK MONTREAL	5,000,000	Financial Intermediaries	1.00
67	BK NOVA SCOTIA	5,000,000	Financial Intermediaries	1.00
68	BK OF AMERICA CORP	90,000,000	Financial Intermediaries	1.00
69	BK OF SCOTLAND PLC	30,780,000	Financial Intermediaries	2.25
70	BK OF SCOTLAND PLC (SUB DEBT)	24,624,000	Financial Intermediaries	1.56
71	BLACK & DECKER CORP	25,000,000	Home Furnishings	0.30
72	BLOCK FINL LLC	10,000,000	Business Equipment/Services	1.75
73	BNP PARIBAS	43,092,000	Financial Intermediaries	2.32
74	BNP PARIBAS (SUB DEBT)	6,156,000	Financial Intermediaries	2.25
75	BORGWARNER INC	5,000,000	Automotive	0.75
76	BOSTON SCIENTIFIC CORP	5,000,000	Health Care	0.50
77	BOUYGUES	30,780,000	Building/Development	1.90
78	BP P.L.C.	18,468,000	Oil/Gas	2.75

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79	BPB LTD	6,156,000	Building/Development	0.50
80	BRE PPTYS INC	5,000,000	Building/Development	2.50
81	BRIT AMERN TOB PLC	24,624,000	Beverage/Tobacco	0.87
82	BRIT TELECOM PLC	12,312,000	Telecommunications/Cellular Communications	1.38
83	BROOKFIELD ASSET MGMT INC	10,000,000	Conglomerates	0.50
84	BUCKEYE PARTNERS L P	5,000,000	Utilities	0.25
85	BUNGE LTD	20,000,000	Farming/Agriculture	1.25
86	BURLINGTON NORTHERN SANTA FE LLC	15,000,000	Rail Industries	0.75
87	BUZZI UNICEM SPA	24,624,000	Building/Development	0.57
88	CADBURY HLDGS LTD	12,312,000	Food Products	1.25
89	CAMPBELL SOUP CO	10,000,000	Food Products	0.25
90	CARDINAL HEALTH INC	15,000,000	Health Care	0.25
91	CARNIVAL CORP	40,000,000	Leisure Goods/Activities/Movies	2.03
92	CARPENTER TECH CORP	5,000,000	Steel	0.50
93	CARREFOUR	43,092,000	Food/Drug Retailers	2.36
94	CBS CORP	20,000,000	Broadcast Radio/Television	1.69
95	CDN NAT RES LTD	15,000,000	Oil/Gas	0.25
96	CDN NATL RWY CO	5,000,000	Rail Industries	2.00
97	CDN OIL SANDS LTD	5,000,000	Oil/Gas	0.25
98	CDN PAC RWY CO	10,000,000	Rail Industries	1.25
99	CENTERPOINT ENGY INC	10,000,000	Utilities	0.50
100	CENTRICA PLC	30,780,000	Utilities	0.75
101	CENTURYTEL INC	5,000,000	Telecommunications/Cellular Communications	1.00
102	CHARLES SCHWAB CORP	10,000,000	Brokers/Dealers/Investment Houses	2.50
103	CHINA	10,000,000	Sovereign	1.12
104	CHUBB CORP	5,000,000	Insurance	2.25
105	CIE DE ST GOBAIN	12,312,000	Containers/Glass Products	2.50
106	CIE FIN MICHELIN	24,624,000	Automotive	2.62
107	CIFG ASSURN NORTH AMERICA INC	80,028,000	Insurance	1.35
108	CIMPOR FINL OPERATIONS BV	12,312,000	Building/Development	1.50
109	CINTAS CORP	5,000,000	Business Equipment/Services	0.50
110	CITIGROUP INC	30,000,000	Financial Intermediaries	1.63
111	CLARIANT AG	6,156,000	Chemical/Plastics	1.25
112	CLOROX CO	35,000,000	Cosmetics/Toiletries	0.57
113	CMS ENGY CORP	30,000,000	Utilities	1.75
114	COMCAST CABLE COMMS LLC	20,000,000	Cable/Satellite Television	0.56
115	COML METALS CO	5,000,000	Nonferrous Metals/Minerals	0.50
116	COMMERZBANK AG	6,156,000	Financial Intermediaries	2.25
117	COMPASS GP PLC	6,156,000	Food Service	2.25
118	COMWLTH BK AUST (SUB DEBT)	35,000,000	Financial Intermediaries	2.43
119	CON WAY INC	15,000,000	Surface Transport	1.08
120	CONAGRA FOODS INC	30,000,000	Food Products	0.25
121	CONOCOPHILLIPS	20,000,000	Oil/Gas	0.31
122	CONSOL EDISON CO NY INC	40,000,000	Utilities	0.75
123	CONSTELLATION ENGY GP INC	20,000,000	Utilities	0.44
124	CONTL AG	6,156,000	Automotive	2.50
125	CONVERGYS CORP	10,000,000	Business Equipment/Services	0.75
126	CORNING INC	20,000,000	Electronics/Electric	0.50
127	COSTCO WHSL CORP	15,000,000	Food/Drug Retailers	0.92
128	CR AGRICOLE SA	6,156,000	Financial Intermediaries	2.75
129	CR AGRICOLE SA (SUB DEBT)	12,312,000	Financial Intermediaries	2.50
130	CR SUISSE USA INC	90,000,000	Financial Intermediaries	0.71
131	CRANE CO.	5,000,000	Industrial Equipment	0.75
132	CROWN LTD	5,000,000	Lodging/Casinos	0.50
133	CSX CORP	10,000,000	Rail Industries	1.12
134	CUMMINS INC	5,000,000	Industrial Equipment	2.25
135	CVS CAREMARK CORP	10,000,000	Food/Drug Retailers	0.37
136	CYTEC INDS INC	23,000,000	Chemical/Plastics	0.30
137	DAIMLER AG	30,780,000	Automotive	2.30
138	DANONE	36,936,000	Food Products	2.58
139	DARDEN RESTAURANTS INC	5,000,000	Food Service	2.00
140	DEERE & CO	5,000,000	Farming/Agriculture	2.50
141	DELL INC	10,000,000	Business Equipment/Services	1.75
142	DEUTSCHE BK AG	55,404,000	Financial Intermediaries	2.25
143	DEUTSCHE BK AG (SUB DEBT)	18,468,000	Financial Intermediaries	1.58
144	DEUTSCHE LUFTHANSA AG	18,468,000	Air Transport	0.83
145	DEUTSCHE POST AG	6,156,000	Surface Transport	2.50
146	DEUTSCHE TELEKOM AG	55,404,000	Telecommunications/Cellular Communications	0.97
147	DIAGEO PLC	24,624,000	Beverage/Tobacco	2.50
148	DOMINION RES INC	30,000,000	Utilities	0.37
149	DOVER CORP	10,000,000	Industrial Equipment	2.25
150	DOW CHEM CO	20,000,000	Chemical/Plastics	0.37
151	DOW JONES & CO INC	10,000,000	Publishing	0.25
152	DUKE ENERGY OH INC	15,000,000	Utilities	0.50
153	DUKE RLTY LTD PARTNERSHIP	15,000,000	Building/Development	2.25
154	E I DU PONT DE NEMOURS & CO	35,000,000	Chemical/Plastics	0.39
155	E W SCRIPPS CO	25,000,000	Publishing	0.75
156	E.ON AG	67,716,000	Utilities	1.54

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157	EASTMAN CHEM CO	45,000,000	Chemical/Plastics	0.41
158	EDP ENERGIAS DE PORTUGAL SA	24,624,000	Utilities	2.50
159	ELECTRICITE DE FRANCE	43,092,000	Utilities	1.03
160	ELISA OYJ	12,312,000	Telecommunications/Cellular Communications	0.50
161	EMAP INTL LTD	12,312,000	Publishing	1.75
162	EMBARQ CORP	15,000,000	Telecommunications/Cellular Communications	1.58
163	EMERA INC	5,000,000	Utilities	0.75
164	ENBRIDGE ENGY PARTNERS LP	18,000,000	Oil/Gas	0.73
165	ENBRIDGE INC	10,000,000	Oil/Gas	2.25
166	ENBW ENERGIE BADEN WUERTEMBERG AG	6,156,000	Utilities	2.50
167	ENEL S P A	61,560,000	Utilities	1.72
168	ENI S.P.A.	18,468,000	Oil/Gas	2.50
169	ENTERGY CORP	53,000,000	Utilities	0.59
170	EOG RES INC	5,000,000	Oil/Gas	1.00
171	ERP OPER LTD PSHIP	10,000,000	Building/Development	2.38
172	EURPN AERO DEFENCE & SPACE CO EADS	23,392,800	Aerospace/Defense	1.26
173	EXELON CORP	28,000,000	Utilities	1.12
174	EXPERIAN FIN PLC	6,156,000	Retailers (except food and drug)	0.50
175	FINMECCANICA S P A	12,312,000	Aerospace/Defense	2.38
176	FIRSTENERGY CORP	25,000,000	Utilities	0.50
177	FIRSTGROUP PLC	12,312,000	Surface Transport	1.00
178	FISERV INC	20,000,000	Business Equipment/Services	0.50
179	FORTUNE BRANDS INC	10,000,000	Beverage/Tobacco	1.00
180	FOSTERS GP LTD	10,000,000	Beverage/Tobacco	0.25
181	FRANCE TELECOM	49,248,000	Telecommunications/Cellular Communications	0.78
182	FREEMPORT MCMORAN COPPER & GOLD INC	25,000,000	Nonferrous Metals/Minerals	2.00
183	GANNETT CO INC DE	15,000,000	Publishing	1.00
184	GDF SUEZ	49,248,000	Utilities	2.19
185	GECINA	12,312,000	Building/Development	0.25
186	GEN DYNAMICS CORP	5,000,000	Aerospace/Defense	2.25
187	GEN ELEC CAP CORP	95,000,000	Conglomerates	1.61
188	GLAXOSMITHKLINE PLC	18,468,000	Drugs	2.58
189	GLENORE INTL AG	36,936,000	Nonferrous Metals/Minerals	2.17
190	GOLDMAN SACHS GP INC	60,000,000	Financial Intermediaries	1.29
191	GOODRICH CORP	10,000,000	Aerospace/Defense	0.25
192	GPT RE LTD AS RESPON ENTITY OF GENE	20,000,000	Building/Development	0.31
193	H & R BLOCK INC	10,000,000	Business Equipment/Services	0.50
194	H J HEINZ CO	20,000,000	Food Products	0.68
195	HANNOVER RUCK AG	24,624,000	Insurance	0.56
196	HANSON LTD	6,156,000	Building/Development	1.50
197	HARRIS CORP	10,000,000	Electronics/Electric	0.75
198	HCP, INC.	22,000,000	Building/Development	0.44
199	HEIDELBERGCEMENT AG	18,468,000	Building/Development	2.42
200	HELLENIC TELECOM ORG SA	6,156,000	Telecommunications/Cellular Communications	2.50
201	HENKEL AG & CO KGAA	24,624,000	Cosmetics/Toiletries	2.50
202	HERSHEY CO	15,000,000	Food Products	2.00
203	HEWLETT PACKARD CO	5,000,000	Business Equipment/Services	2.25
204	HOLCIM LTD	49,248,000	Building/Development	2.56
205	HOME DEPOT INC	40,000,000	Retailers (except food and drug)	1.91
206	HOSPIRA INC	18,000,000	Health Care	1.50
207	HSBC BK PLC	12,312,000	Financial Intermediaries	2.25
208	HSBC FIN CORP	35,000,000	Financial Intermediaries	1.32
209	HUSKY ENGY INC	10,000,000	Oil/Gas	0.25
210	IBERDROLA INTL BV	12,000,000	Utilities	0.75
211	IBERDROLA S A	55,404,000	Utilities	1.92
212	ICELAND	30,000,000	Sovereign	1.00
213	IMERYS SA	6,156,000	Building/Development	0.25
214	IMPERIAL CHEM INDS LTD	12,312,000	Chemical/Plastics	0.50
215	INGERSOLL RAND CO	5,000,000	Industrial Equipment	1.75
216	INTESA SANPAOLO SPA (SUB DEBT)	6,156,000	Financial Intermediaries	1.25
217	INTL BUSINESS MACHS CORP	25,000,000	Business Equipment/Services	0.65
218	INTL GAME TECH	10,000,000	Leisure Goods/Activities/Movies	0.25
219	INTL LEASE FIN CORP	5,000,000	Insurance	1.50
220	INTL PAPER CO	5,000,000	Forest Products	0.50
221	INV AB	36,936,000	Conglomerates	1.08
222	ITALY	83,468,000	Sovereign	1.14
223	J C PENNEY CO INC	5,000,000	Retailers (except food and drug)	2.25
224	JOHNSON CTLS INC	5,000,000	Automotive	2.75
225	JPMORGAN CHASE & CO	135,000,000	Financial Intermediaries	1.59
226	KIMBERLY CLARK CORP	5,000,000	Cosmetics/Toiletries	1.50
227	KIMCO RLTY CORP	15,000,000	Building/Development	2.42
228	KINGFISHER PLC	6,156,000	Retailers (except food and drug)	0.75
229	KOHL'S CORP	25,000,000	Retailers (except food and drug)	0.60
230	KONINKLIJKE DSM NV	24,624,000	Chemical/Plastics	0.68
231	KONINKLIJKE KPN N V	6,156,000	Telecommunications/Cellular Communications	0.50
232	KONINKLIJKE PHILIPS ELECTRS N V	12,312,000	Electronics/Electric	2.62
233	KOREA	15,000,000	Sovereign	1.67
234	KRAFT FOODS INC	15,000,000	Food Products	0.25

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235	L AIR LIQUIDE SA POUR LTDE EXPLTN P	12,312,000	Chemical/Plastics	2.75
236	LA PAC CORP	10,000,000	Forest Products	1.62
237	LAB CORP AMER HLDGS	10,000,000	Health Care	2.00
238	LADBROKES PLC	11,080,800	Lodging/Casinos	0.36
239	LAFARGE	55,404,000	Building/Development	2.17
240	LEGACY VULCAN CORP	15,000,000	Building/Development	2.00
241	LEGAL & GEN GP PLC	18,468,000	Insurance	2.34
242	LEGG MASON INC	15,000,000	Brokers/Dealers/Investment Houses	0.50
243	LEND LEASE CORP LTD	15,000,000	Building/Development	1.00
244	LENNAR CORP	5,000,000	Building/Development	1.25
245	LINDE AG	12,312,000	Chemical/Plastics	1.75
246	LLOYDS TSB BK PLC	12,312,000	Financial Intermediaries	2.50
247	LLOYDS TSB BK PLC (SUB DEBT)	12,312,000	Financial Intermediaries	1.50
248	LOEWS CORP	25,000,000	Conglomerates	0.25
249	LOWES COS INC	30,000,000	Retailers (except food and drug)	1.63
250	LTD BRANDS INC	10,000,000	Retailers (except food and drug)	0.75
251	LVMH MOET HENNESSY LOUIS VUITTON	36,936,000	Clothing/Textiles	2.34
252	MANPOWER INC	5,000,000	Business Equipment/Services	0.25
253	MARKS & SPENCER P L C	12,312,000	Retailers (except food and drug)	2.50
254	MASCO CORP	15,000,000	Home Furnishings	0.66
255	MBIA INC.	15,000,000	Insurance	0.83
256	MCDONALDS CORP	30,000,000	Food Service	0.25
257	MCGRAW HILL COS INC	15,000,000	Publishing	1.92
258	MEADWESTVACO CORP	10,000,000	Forest Products	0.50
259	MEDTRONIC INC	30,000,000	Health Care	1.75
260	MERCK KGAA	24,624,000	Drugs	1.62
261	MERCK SHARP & DOHME CORP	5,000,000	Drugs	0.25
262	MERRILL LYNCH & CO INC	55,000,000	Financial Intermediaries	1.43
263	METLIFE INC	25,000,000	Insurance	0.80
264	METRO AG	24,624,000	Retailers (except food and drug)	2.75
265	MEXICO	40,000,000	Sovereign	0.58
266	MGIC INVT CORP	30,000,000	Insurance	0.75
267	MIZUHO CORPORATE BK (SUB DEBT)	10,000,000	Financial Intermediaries	1.00
268	MMO2 PLC	6,156,000	Telecommunications/Cellular Communications	0.25
269	MOHAWK INDS INC	20,000,000	Home Furnishings	1.06
270	MORGAN STANLEY	55,880,000	Financial Intermediaries	1.32
271	MOTOROLA INC	15,000,000	Electronics/Electric	1.83
272	MUNICH RE	36,936,000	Insurance	2.42
273	MURPHY OIL CORP	15,000,000	Oil/Gas	1.75
274	NABORS INDS INC	5,000,000	Oil/Gas	1.75
275	NATL AUST BK LTD (SUB DEBT)	30,000,000	Financial Intermediaries	2.46
276	NATL GRID PLC	6,156,000	Utilities	0.25
277	NATL OILWELL VARCO INC	5,000,000	Oil/Gas	0.25
278	NESTLE S A	6,156,000	Food Products	2.50
279	NEWELL RUBBERMAID INC	5,000,000	Home Furnishings	0.25
280	NEWMONT MNG CORP	5,000,000	Nonferrous Metals/Minerals	2.25
281	NEWMONT USA LTD	5,000,000	Nonferrous Metals/Minerals	0.25
282	NEXEN INC	5,000,000	Oil/Gas	0.25
283	NISOURCE FIN CORP	5,000,000	Utilities	1.25
284	NOBLE CORP	5,000,000	Oil/Gas	2.00
285	NOKIA OYJ	12,312,000	Telecommunications/Cellular Communications	2.75
286	NORBORD INC	5,000,000	Forest Products	2.00
287	NORFOLK STHN CORP	15,000,000	Rail Industries	1.33
288	NUCOR CORP	40,000,000	Steel	0.69
289	NY TIMES CO	35,000,000	Publishing	0.53
290	OLIN CORP	3,000,000	Chemical/Plastics	0.25
291	ONEOK INC	25,000,000	Utilities	1.30
292	ORIX CORP	20,000,000	Equipment Leasing	2.38
293	PACIFIC LIFE INS CO	10,000,000	Insurance	0.75
294	PACTIV CORP	40,000,000	Containers/Glass Products	0.62
295	PARKER HANNIFIN CORP	17,000,000	Industrial Equipment	0.35
296	PEABODY ENGY CORP	15,000,000	Nonferrous Metals/Minerals	1.33
297	PEARSON PLC	6,156,000	Publishing	2.75
298	PENTAIR INC	10,000,000	Industrial Equipment	0.25
299	PEPSICO INC	5,000,000	Beverage/Tobacco	2.25
300	PETROLEOS MEXICANOS SA	25,000,000	Oil/Gas	0.87
301	PEUGEOT SA	24,624,000	Automotive	2.63
302	PFIZER INC	15,000,000	Drugs	0.50
303	PIONEER NAT RES CO	10,000,000	Oil/Gas	2.13
304	PITNEY BOWES INC	15,000,000	Business Equipment/Services	1.08
305	PMI GP INC	30,000,000	Insurance	0.75
306	PORTUGAL TELECOM INTL FIN B V	12,312,000	Telecommunications/Cellular Communications	0.37
307	PPG INDS INC	35,000,000	Chemical/Plastics	0.53
308	PRAXAIR INC	5,000,000	Chemical/Plastics	2.25
309	PROCTER & GAMBLE CO	10,000,000	Cosmetics/Toiletries	2.25
310	PROGRESS ENGY INC	5,000,000	Utilities	0.50
311	PROLOGIS	20,000,000	Building/Development	2.38
312	PUBLICIS GROUPE SA	30,780,000	Business Equipment/Services	2.75

Primus Financial Products, LLC
Net Single Name Credit Swap Portfolio
As of June 21, 2010

Reference Entity	Notional (\$)	S&P Industry Classification	Weighted Average Tenor (Years)	
313	PULTEGROUP INC	10,000,000	Building/Development	1.62
314	QANTAS AWYS LTD	10,000,000	Air Transport	0.50
315	QUEST DIAGNOSTICS INC	5,000,000	Health Care	1.75
316	R R DONNELLEY & SONS CO	15,000,000	Business Equipment/Services	0.33
317	RABOBANK NEDERLAND	36,936,000	Financial Intermediaries	2.34
318	RADIAN GP INC	10,000,000	Insurance	0.62
319	RAYTHEON CO	5,000,000	Aerospace/Defense	0.25
320	REED ELSEVIER PLC	24,624,000	Publishing	1.31
321	RENAULT	30,780,000	Automotive	2.50
322	REP SVCS INC	23,000,000	Ecological Services/Equipment	0.36
323	REPSOL YPF SA	30,780,000	Oil/Gas	2.35
324	REXAM PLC	18,468,000	Containers/Glass Products	0.33
325	RIO TINTO ALCAN INC	10,000,000	Nonferrous Metals/Minerals	0.25
326	RIO TINTO LTD	30,000,000	Nonferrous Metals/Minerals	2.08
327	ROCHE HLDG LTD	24,624,000	Drugs	2.38
328	ROCKWELL COLLINS INC	15,000,000	Aerospace/Defense	1.00
329	ROHM & HAAS CO	15,000,000	Chemical/Plastics	0.50
330	ROLLS ROYCE PLC	6,156,000	Aerospace/Defense	2.50
331	ROYAL BK SCOTLAND PLC	24,624,000	Financial Intermediaries	2.38
332	ROYAL BK SCOTLAND PLC (SUB DEBT)	6,156,000	Financial Intermediaries	0.25
333	ROYAL DUTCH SHELL PLC	24,624,000	Oil/Gas	2.50
334	RPM INTL INC	20,000,000	Chemical/Plastics	0.25
335	RWE AG	30,780,000	Utilities	2.55
336	RYDER SYS INC	15,000,000	Surface Transport	1.25
337	SABMILLER PLC	24,624,000	Beverage/Tobacco	2.19
338	SAFEWAY INC	15,000,000	Food/Drug Retailers	0.50
339	SAFEWAY LTD	6,156,000	Food/Drug Retailers	0.25
340	SANDVIK AB	61,560,000	Industrial Equipment	0.42
341	SANOFI AVENTIS	43,092,000	Drugs	1.36
342	SARA LEE CORP	15,000,000	Food Products	0.58
343	SCANIA AB	49,248,000	Automotive	2.69
344	SCHNEIDER ELEC SA	12,312,000	Industrial Equipment	2.62
345	SCIENCE APPLICATIONS INTL CORP	10,000,000	Business Equipment/Services	0.75
346	SCOTTISH & STHN ENGY PLC	6,156,000	Utilities	0.50
347	SECURITAS AB	6,156,000	Business Equipment/Services	0.25
348	SEMPRA ENGY	40,000,000	Utilities	0.31
349	SHERWIN WILLIAMS CO	25,000,000	Chemical/Plastics	0.55
350	SHIRE PLC	20,000,000	Drugs	2.00
351	SIEMENS AG	55,404,000	Electronics/Electric	1.31
352	SIMON PPTY GP L P	14,000,000	Building/Development	0.96
353	SINGAPORE TELECOM LTD	5,000,000	Telecommunications/Cellular Communications	1.25
354	SK TELECOM CO LTD	5,000,000	Telecommunications/Cellular Communications	1.00
355	SLM CORP	12,000,000	Financial Intermediaries	0.35
356	SMITHS GP PLC	6,156,000	Industrial Equipment	0.50
357	SOCIETE GENERALE	36,936,000	Financial Intermediaries	2.34
358	SOCIETE GENERALE (SUB DEBT)	6,156,000	Financial Intermediaries	2.50
359	SODEXO	6,156,000	Food Service	0.25
360	SOLVAY SA	12,312,000	Chemical/Plastics	1.62
361	SOUTHWEST AIRLS CO	15,000,000	Air Transport	1.00
362	SPECTRA ENERGY CAP LLC	10,000,000	Utilities	2.25
363	SPRINT NEXTEL CORP	5,000,000	Telecommunications/Cellular Communications	2.25
364	ST STR CORP	25,000,000	Financial Intermediaries	1.25
365	STAGECOACH TRANSP HLDGS PLC	6,156,000	Surface Transport	0.25
366	STANLEY WKS	10,000,000	Industrial Equipment	0.62
367	STAPLES INC	5,000,000	Retailers (except food and drug)	2.50
368	STATOIL ASA	12,312,000	Oil/Gas	2.50
369	STOCKLAND TRST MGMT LTD	45,000,000	Building/Development	0.58
370	STORA ENSO CORP	12,312,000	Forest Products	0.50
371	SUEDZUCKER AG	6,156,000	Food Products	0.25
372	SUMITOMO MITSUI BKG CORP (SUB DEBT)	25,000,000	Financial Intermediaries	0.60
373	SUNCOR ENGY INC	20,000,000	Oil/Gas	2.25
374	SUNOCO INC	15,000,000	Oil/Gas	1.00
375	SVENSKA CELLULOSA AB SCA	12,312,000	Forest Products	2.75
376	SWISS REINS CO LTD	80,028,000	Insurance	0.90
377	SYNGENTA AG	43,092,000	Farming/Agriculture	0.71
378	TARGET CORP	25,000,000	Retailers (except food and drug)	2.30
379	TATE & LYLE PLC	12,312,000	Food Products	1.25
380	TECO ENGY INC	28,000,000	Utilities	0.77
381	TELECOM CORP NEW ZLD LTD	20,000,000	Telecommunications/Cellular Communications	0.81
382	TELECOM ITALIA SPA	12,312,000	Telecommunications/Cellular Communications	0.75
383	TELEFONAB L M ERICSSON	12,312,000	Electronics/Electric	1.38
384	TELEFONICA S A	18,468,000	Telecommunications/Cellular Communications	0.33
385	TELEFONOS DE MEXICO S A BURSATIL DE	5,000,000	Telecommunications/Cellular Communications	0.58
386	TELEKOM AUSTRIA AG	18,468,000	Telecommunications/Cellular Communications	0.58
387	TELENOR ASA	43,092,000	Telecommunications/Cellular Communications	0.82
388	TELIASONERA AB	18,468,000	Telecommunications/Cellular Communications	1.58
389	TELSTRA CORP LTD	20,000,000	Telecommunications/Cellular Communications	0.94
390	TEMPLE INLAND INC	15,000,000	Forest Products	0.50

Primus Financial Products, LLC
Net Single Name Credit Swap Portfolio
As of June 21, 2010

Reference Entity	Notional (\$)	S&P Industry Classification	Weighted Average Tenor (Years)	
391	TENARIS SA	15,000,000	Steel	1.90
392	TESCO PLC	36,936,000	Food/Drug Retailers	1.21
393	THALES	30,780,000	Aerospace/Defense	1.80
394	THE KROGER CO.	15,000,000	Food/Drug Retailers	0.50
395	THOMSON REUTERS CORP	30,000,000	Publishing	1.75
396	THYSSENKRUPP AG	12,312,000	Steel	1.50
397	TIME WARNER INC	10,000,000	Cable/Satellite Television	0.50
398	TJX COS INC	10,000,000	Retailers (except food and drug)	0.37
399	TNT N.V.	18,468,000	Surface Transport	0.58
400	TOTAL SA	36,936,000	Oil/Gas	2.63
401	TRANE US INC	5,000,000	Industrial Equipment	1.25
402	TRANSOCEAN WORLDWIDE INC	10,000,000	Oil/Gas	1.62
403	TX INSTRS INC	20,000,000	Electronics/Electric	1.75
404	UBS AG	61,560,000	Financial Intermediaries	2.33
405	UN PAC CORP	5,000,000	Rail Industries	2.00
406	UNIBAIL RODAMCO SE	6,156,000	Building/Development	2.50
407	UNICREDIT SPA (SUB DEBT)	30,780,000	Financial Intermediaries	1.00
408	UNILEVER N V	6,156,000	Food Products	2.75
409	UNITEDHEALTH GP INC	10,000,000	Insurance	1.00
410	UTD BUSINESS MEDIA	6,156,000	Publishing	0.25
411	UTD PARCEL SVC INC	40,000,000	Surface Transport	2.35
412	UTD TECH CORP	5,000,000	Aerospace/Defense	2.25
413	UTD UTILS PLC	18,468,000	Utilities	1.83
414	VALE INCO LTD	15,000,000	Nonferrous Metals/Minerals	0.25
415	VATTENFALL AB	24,624,000	Utilities	2.50
416	VEOLIA ENVIRONNEMENT	12,312,000	Utilities	2.75
417	VERIZON COMMS INC	5,000,000	Telecommunications/Cellular Communications	0.62
418	VIACOM	20,000,000	Broadcast Radio/Television	1.50
419	VINCI	30,780,000	Building/Development	1.85
420	VIVENDI	24,624,000	Broadcast Radio/Television	0.31
421	VODAFONE GP PLC	18,468,000	Telecommunications/Cellular Communications	0.58
422	VOLKSWAGEN AG	67,716,000	Automotive	1.84
423	VORNADO RLTY LP	10,000,000	Building/Development	0.50
424	WAL MART STORES INC	20,000,000	Retailers (except food and drug)	2.25
425	WALT DISNEY CO	15,000,000	Broadcast Radio/Television	0.50
426	WASTE MGMT INC	40,000,000	Ecological Services/Equipment	0.47
427	WELLS FARGO & CO	115,000,000	Financial Intermediaries	2.20
428	WENDYS INTL INC	5,000,000	Food Service	0.25
429	WESFARMERS LTD	5,000,000	Conglomerates	1.75
430	WESTN UN CO	10,000,000	Financial Intermediaries	1.62
431	WESTPAC BKG CORP (SUB DEBT)	20,000,000	Financial Intermediaries	2.56
432	WEYERHAEUSER CO	29,000,000	Forest Products	0.38
433	WI ENGY CORP	5,000,000	Utilities	0.25
434	WILLIS GROUP HLDGS LTD	10,000,000	Insurance	2.25
435	WINDSTREAM CORP	5,000,000	Telecommunications/Cellular Communications	0.50
436	WOLSELEY PLC	27,086,400	Industrial Equipment	2.00
437	WOLTERS KLUWER N V	6,156,000	Publishing	0.25
438	WPP 2005 LTD	18,468,000	Business Equipment/Services	2.50
439	WSTFIELD MGMT LTD AS RESPON ENTITY	20,000,000	Building/Development	0.75
440	WW GRAINGER INC	20,000,000	Electronics/Electric	2.25
441	XL CAP LTD	40,000,000	Insurance	0.59
442	XSTRATA PLC	36,936,000	Nonferrous Metals/Minerals	2.17
443	ZURICH INS CO LTD	24,624,000	Insurance	1.44
Consolidated Net Single Name Credit Swap Exposure	9,174,636,000		1.41	

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Summary
 As of June 21, 2010

Bespoke Tranches		Notional (\$)	Current Attachment Point	Current Detachment Point	Maturity Date
1	PFP Tranche 1	50,000,000	0.58%	2.68%	6/20/2013
2	PFP Tranche 2	50,000,000	3.03%	5.04%	9/20/2013
3	PFP Tranche 3	200,000,000	8.14%	11.26%	3/20/2014
4	PFP Tranche 4	100,000,000	4.08%	7.20%	3/20/2014
5	PFP Tranche 5	400,000,000	8.98%	12.09%	6/20/2014
6	PFP Tranche 6	200,000,000	7.71%	10.90%	6/20/2014
7	PFP Tranche 7	450,000,000	5.62%	8.81%	6/20/2014
8	PFP Tranche 8	300,000,000	5.99%	9.15%	9/20/2014
9	PFP Tranche 9	100,000,000	8.09%	11.25%	9/20/2014
10	PFP Tranche 10	200,000,000	10.59%	13.71%	9/20/2014
11	PFP Tranche 11	475,000,000	8.50%	11.50%	12/20/2014
12	PFP Tranche 12	475,000,000	9.00%	12.00%	12/20/2014
13	PFP Tranche 13	375,000,000	7.50%	10.50%	12/20/2012
14	PFP Tranche 14	425,000,000	7.50%	10.50%	12/20/2014
Total Bespoke Tranches		3,800,000,000			

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PF1 Tranche 1	0.58%	2.68%	\$50	6/20/2013
Reference Entity	Notional Weighting			
1ST DATA CORP	0.74%			
AKZO NOBEL N V	0.74%			
AMBAC FINL GP INC	0.95%			
AMERN EXPRESS CO	1.21%			
AMERN INTL GP INC	1.21%			
ANHEUSER BUSCH COS INC	0.74%			
ASSA ABLOY AB	1.58%			
ASSUR GTY MUN CORP	1.21%			
ATLAS COPCO AB	0.47%			
AVIVA PLC (SUB DEBT)	0.74%			
AVON PRODS INC	0.74%			
BAA FDG LTD	0.47%			
BASF SE	1.42%			
BAY MOTOREN WERKE AG	1.21%			
BAYER AG	1.21%			
BELLSOUTH CORP	0.47%			
BERKSHIRE HATHAWAY INC	1.58%			
BK OF AMERICA CORP	1.42%			
BORGWARNER INC	0.74%			
BOSTON SCIENTIFIC CORP	1.21%			
BOUYGUES	0.47%			
BRISTOL MYERS SQUIBB CO	0.74%			
BRIT TELECOM PLC	1.58%			
CAMPBELL SOUP CO	0.95%			
CARNIVAL CORP	0.74%			
CARREFOUR	0.47%			
CENTRICA PLC	1.58%			
CLOROX CO	0.74%			
COCA COLA ENTPERS INC	0.74%			
COMPUTER SCIENCES CORP	1.58%			
CONSOL EDISON CO NY INC	0.74%			
CR SUISSE USA INC	0.95%			
CROWN LTD	0.47%			
DEUTSCHE BK AG (SUB DEBT)	0.47%			
DEUTSCHE TELEKOM AG	1.58%			
E I DU PONT DE NEMOURS & CO	1.00%			
EATON CORP	0.74%			
EDP ENERGIAS DE PORTUGAL SA	1.00%			
ELECTRICITE DE FRANCE	1.05%			
ENEL S P A	0.74%			
ERP OPER LTD PSHIP	0.47%			
ESSENT N V	1.21%			
EURPN AERO DEFENCE & SPACE CO EADS	0.47%			
FPL GROUP CAP INC	0.47%			
FRANCE TELECOM	1.58%			
GANNETT CO INC DE	1.21%			
GEN ELEC CAP CORP	1.21%			
GOLDMAN SACHS GP INC	0.95%			
GROUPE AUCHAN	1.21%			
H J HEINZ CO	1.05%			
HENKEL AG & CO KGAA	0.47%			
IBERDROLA S A	1.00%			
INGERSOLL RAND CO	0.47%			
INTESA SANPAOLO SPA (SUB DEBT)	0.47%			
INTL LEASE FIN CORP	1.21%			
INV AB	1.21%			
JOHNSON CTLS INC	0.74%			
JPMORGAN CHASE & CO	1.68%			
KELDA GROUP LTD	0.71%			
KIMCO RLTY CORP	0.47%			
KONINKLIJKE DSM NV	1.42%			
L AIR LIQUIDE SA POUR LTDE EXPLTN P	1.00%			
LOEWS CORP	0.74%			
MBIA INC.	1.42%			
MCDONALDS CORP	0.95%			
METLIFE INC	0.74%			
MGIC INVT CORP	0.95%			
MORGAN STANLEY	0.95%			
NIKE, INC.	0.47%			
NORDSTROM INC	0.74%			
NUCOR CORP	1.42%			
NY TIMES CO	1.42%			
PEUGEOT SA	0.47%			
PITNEY BOWES INC	0.74%			
PMI GP INC	1.00%			
PPG INDS INC	1.42%			
PRUDENTIAL FINL INC	0.74%			
R R DONNELLEY & SONS CO	1.05%			
RADIAN GP INC	1.21%			
REED ELSEVIER PLC	1.00%			
RWE AG	1.21%			
SANOFI AVENTIS	1.21%			
SCHNEIDER ELEC SA	1.21%			
SIEMENS AG	0.74%			
SMITHS GP PLC	1.00%			
SOLVAY SA	1.00%			
SOUTHWEST AIRLS CO	1.42%			
SUMITOMO MITSUI BKG CORP (SUB DEBT)	0.47%			
SWISS REINS CO LTD	0.74%			
SYNGENTA AG	0.74%			
TELECOM CORP NEW ZLD LTD	0.74%			
TELENOR ASA	0.47%			
TELIASONERA AB	0.47%			
TELSTRA CORP LTD	1.21%			
TESCO PLC	0.95%			
THALES	0.47%			
THOMSON REUTERS GROUP LTD	0.47%			
UNILEVER N V	1.21%			
UNITEDHEALTH GP INC	1.58%			
V F CORP	1.58%			
VERIZON COMMS INC	0.61%			
VODAFONE GP PLC	1.58%			
VOLKSWAGEN AG	0.47%			
WALT DISNEY CO	0.47%			
XL CAP LTD	0.74%			
YORKSHIRE WATER SERVICES FIN LTD	0.71%			

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PF2 Tranche 2	3.03%	5.04%	\$50	9/20/2013
Reference Entity	Notional Weighting			
1ST DATA CORP	1.41%			
AB ELECTROLUX	0.70%			
AB VOLVO	0.50%			
ABBOTT LABS	0.60%			
ACE LTD	1.41%			
AETNA INC.	1.11%			
AGRIUM INC	1.21%			
AKZO NOBEL N V	1.11%			
ALLTEL CORP	0.60%			
ALTADIS SA	1.11%			
AMERN EXPRESS CO	1.21%			
AMERN INTL GP INC	1.11%			
AMGEN INC.	1.01%			
ANADARKO PETE CORP	0.60%			
ANHEUSER BUSCH COS INC	1.01%			
APACHE CORP	0.81%			
ATLANTIA SPA	1.51%			
AVIVA PLC (SUB DEBT)	0.70%			
AVON PRODS INC	0.60%			
BASF SE	1.51%			
BAY MOTOREN WERKE AG	1.41%			
BAYER AG	1.41%			
BELLSOUTH CORP	0.70%			
BERTELSMANN AG	0.60%			
BK OF AMERICA CORP	1.31%			
BLOCK FINL LLC	1.51%			
BOEING CAP CORP	0.91%			
BOUYGUES	0.60%			
CARNIVAL CORP	0.60%			
CDN NAT RES LTD	0.60%			
CHUBB CORP	0.81%			
CIE DE ST GOBAIN	0.70%			
CLOROX CO	0.60%			
CONSOL EDISON CO NY INC	0.70%			
CONTL AG	0.60%			
CROWN LTD	1.11%			
DEERE & CO	0.70%			
DOVER CORP	0.91%			
E I DU POINT DE NEMOURS & CO	0.91%			
ENBRIDGE INC	1.51%			
ESSENT N V	0.81%			
FINMECCANICA S P A	0.50%			
FREEPORT MCMORAN CORP	0.50%			
GANNETT CO INC DE	1.51%			
GDF SUEZ	0.91%			
GEN ELEC CAP CORP	1.21%			
GOLDMAN SACHS GP INC	1.51%			
GROUPE AUCHAN	0.60%			
H J HEINZ CO	0.50%			
HANNOVER RUCK AG	1.01%			
HANSON LTD	0.81%			
HERSHEY CO	0.70%			
HSBC FIN CORP	1.01%			
INTESA SANPAOLO SPA (SUB DEBT)	1.31%			
INV AB	0.60%			
JPMORGAN CHASE & CO	1.31%			
KOREA	0.70%			
MEDTRONIC INC	1.51%			
MERRILL LYNCH & CO INC	1.51%			
NY TIMES CO	1.51%			
OMNICOM GP INC	0.70%			
ORACLE CORP	0.60%			
PEARSON PLC	1.31%			
PEUGEOT SA	1.51%			
POTASH CORP SASK INC	0.60%			
PPG INDS INC	1.41%			
PRUDENTIAL FINL INC	0.60%			
QANTAS AWYS LTD	1.51%			
QUEST DIAGNOSTICS INC	0.50%			
RADIAN GP INC	1.41%			
REED ELSEVIER PLC	0.60%			
REPSOL YPF SA	0.70%			
ROHM & HAAS CO	0.91%			
RWE AG	0.60%			
RYDER SYS INC	0.91%			
SCHNEIDER ELEC SA	1.11%			
SLM CORP	1.01%			
SOLVAY SA	1.41%			
SOUTHWEST AIRLS CO	1.51%			
STANLEY WKS	1.51%			
STHN CO	1.51%			
TALISMAN ENGY INC	0.50%			
TELECOM CORP NEW ZLD LTD	1.21%			
TELEKOM AUSTRIA AG	1.01%			
TELENOR ASA	1.01%			
TELIASONERA AB	1.41%			
TESCO PLC	0.81%			
THALES	0.81%			
TJX COS INC	0.60%			
UNICREDIT SPA (SUB DEBT)	1.01%			
UNITEDHEALTH GP INC	1.41%			
UST LLC	0.70%			
V F CORP	1.51%			
VERIZON COMMS INC	0.65%			
VINCI	0.91%			
VODAFONE GP PLC	1.51%			
VOLKSWAGEN AG	0.60%			
WALT DISNEY CO	0.81%			
WINDSTREAM CORP	0.60%			
WOLTERS KLUWER N V	1.51%			
WSTFIELD MGMT LTD AS RESPON ENTITY	1.41%			

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PFP Tranche 3	8.14%	11.26%	\$200	3/20/2014

Reference Entity	Notional Weighting
AB ELECTROLUX	1.04%
AGRIUM INC	1.04%
ALCOA INC.	1.04%
ALLTEL CORP	1.04%
AMBAC FINL GP INC	1.04%
ANGLO AMERN PLC	1.04%
APACHE CORP	1.04%
ASSUR GTY MUN CORP	1.04%
AUTOZONE INC	1.04%
BARRICK GOLD CORP	1.04%
BCO BILBAO VIZCAYA ARGENTARIA S A (SUB DEBT)	1.04%
BERKSHIRE HATHAWAY INC	1.04%
BLOCK FINL LLC	1.04%
BUNGE LTD	1.04%
CATERPILLAR INC	1.04%
CBS CORP	1.04%
CENTEX CORP	1.04%
COMPASS GP PLC	1.04%
DAIMLER AG	1.04%
DANAHER CORP	1.04%
DANONE	1.04%
DARDEN RESTAURANTS INC	1.04%
DELL INC	1.04%
DEUTSCHE BK AG (SUB DEBT)	1.04%
DEUTSCHE POST AG	1.04%
DEUTSCHE TELEKOM AG	1.04%
DOVER CORP	1.04%
EASTMAN CHEM CO	1.04%
EATON CORP	1.04%
ELECTRICITE DE FRANCE	1.04%
EMBARQ CORP	1.04%
ENEL S P A	1.04%
EURPN AERO DEFENCE & SPACE CO EADS	1.04%
FRANCE TELECOM	1.04%
H J HEINZ CO	1.04%
HANSON LTD	1.04%
HERSHEY CO	1.04%
HOME DEPOT INC	1.04%
HUSKY ENGY INC	1.04%
IBERDROLA S A	1.04%
INTL BUSINESS MACHS CORP	1.04%
JOHNSON CTLS INC	1.04%
JPMORGAN CHASE & CO	1.04%
KIMBERLY CLARK CORP	1.04%
KINDER MORGAN ENGY PARTNERS L P	1.04%
KONINKLIJKE DSM NV	1.04%
KONINKLIJKE KPN N V	1.04%
KOREA	1.04%
L AIR LIQUIDE SA POUR LTDE EXPLTN P	1.04%
LENNAR CORP	1.04%
LOWES COS INC	1.04%
LTD BRANDS INC	1.04%
MASCO CORP	1.04%
MBIA INC.	1.04%
MERRILL LYNCH & CO INC	1.04%
MEXICO	1.04%
MGIC INVT CORP	1.04%
MOHAWK INDS INC	1.04%
NEWELL RUBBERMAID INC	1.04%
NEWMONT USA LTD	1.04%
NUCOR CORP	1.04%
ONEOK INC	1.04%
ORACLE CORP	1.04%
PACTIV CORP	1.04%
PEARSON PLC	1.04%
PITNEY BOWES INC	1.04%
QUEST DIAGNOSTICS INC	1.04%
RENAULT	1.04%
RYDER SYS INC	1.04%
SANOFI AVENTIS	1.04%
SCHNEIDER ELEC SA	1.04%
SES	1.04%
SK TELECOM CO LTD	1.04%
SLM CORP	1.04%
SMITHS GP PLC	1.04%
STORA ENSO CORP	1.04%
SUEDZUCKER AG	1.04%
SUNOCO INC	1.04%
SWISS REINS CO LTD	1.04%
SYNGENTA AG	1.04%
TALISMAN ENGY INC	1.04%
TECK RES LTD	1.04%
TIME WARNER INC	1.04%
TJX COS INC	1.04%
TNT N.V.	1.04%
TRANSCANADA PIPELINES LTD	1.04%
TRANSOCEAN WORLDWIDE INC	1.04%
TX COMPETITIVE ELEC HLDGS CO LLC	1.04%
UNIBAIL RODAMCO SE	1.04%
UTD UTILS PLC	1.04%
VIVENDI	1.04%
VORNADO RLTY LP	1.04%
WHIRLPOOL CORP	1.04%
WOLTERS KLUWER N V	1.04%
WPP 2005 LTD	1.04%
XSTRATA PLC	1.04%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PFP Tranche 4	4.08%	7.20%	\$100	3/20/2014

Reference Entity	Notional Weighting
AB SKF	1.30%
AKZO NOBEL N V	1.30%
ANHEUSER BUSCH COS INC	1.30%
ATLANTIA SPA	1.30%
ATLAS COPCO AB	1.30%
BK OF AMERICA CORP	2.60%
BLOCK FINL LLC	1.30%
BORGWARNER INC	1.30%
BRIT TELECOM PLC	1.30%
BURLINGTON NORTHERN SANTA FE LLC	1.30%
CARREFOUR	1.30%
CENTRICA PLC	1.30%
CENTURYTEL INC	1.30%
CIBA INC.	1.30%
CITIGROUP INC	1.30%
COCA COLA ENTPERS INC	1.30%
COMPASS GP PLC	1.30%
COSTCO WHSL CORP	1.30%
DAIMLER AG	1.30%
DELL INC	1.30%
DEUTSCHE POST AG	1.30%
DEUTSCHE TELEKOM AG	1.30%
DOW CHEM CO	1.30%
EASTMAN CHEM CO	1.30%
EATON CORP	1.30%
EMBARQ CORP	1.30%
FRANCE TELECOM	1.30%
GDF SUEZ	1.30%
HANSON LTD	1.30%
HERSHEY CO	1.30%
HOME DEPOT INC	1.30%
HSBC FIN CORP	1.30%
JPMORGAN CHASE & CO	1.30%
KIMBERLY CLARK CORP	1.30%
KONINKLIJKE PHILIPS ELECTRS N V	1.30%
LENNAR CORP	1.30%
LTD BRANDS INC	1.30%
MERRILL LYNCH & CO INC	1.30%
MGIC INVT CORP	1.30%
MOHAWK INDS INC	1.30%
MORGAN STANLEY	1.30%
MOTOROLA INC	1.30%
MURPHY OIL CORP	1.30%
NABORS INDS INC	1.30%
NORFOLK STHN CORP	1.30%
PEARSON PLC	1.30%
PETROLEOS MEXICANOS SA	1.30%
PEUGEOT SA	1.30%
PMI GP INC	1.30%
QUEST DIAGNOSTICS INC	1.30%
RYDER SYS INC	1.30%
SCHNEIDER ELEC SA	1.30%
SLM CORP	1.30%
SPECTRA ENERGY CAP LLC	1.30%
SUNOCO INC	1.30%
SYNGENTA AG	1.30%
TALISMAN ENGY INC	1.30%
TELECOM CORP NEW ZLD LTD	1.30%
THE KROGER CO.	1.30%
THOMSON REUTERS GROUP LTD	1.30%
TJX COS INC	1.30%
TNT N.V.	1.30%
TRANSOCEAN WORLDWIDE INC	1.30%
TX INSTRS INC	1.30%
UNIBAIL RODAMCO SE	1.30%
UNILEVER N V	1.30%
UTD UTILS PLC	1.30%
V F CORP	1.30%
VIACOM	1.30%
VINCI	1.30%
VIVENDI	1.30%
VOLKSWAGEN AG	1.30%
WASTE MGMT INC	1.30%
WOLTERS KLUWER N V	1.30%
XL CAP LTD	1.30%
XSTRATA PLC	1.30%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PFP Tranche 5	8.98%	12.09%	\$400	6/20/2014

Reference Entity	Notional Weighting
ARCHER DANIELS MIDLAND CO	1.30%
ASSUR GTY MUN CORP	1.30%
ATLANTIA SPA	1.30%
CARNIVAL CORP	1.30%
CARREFOUR	1.30%
CBS CORP	1.30%
CENTURYTEL INC	1.30%
CIBA INC.	1.30%
COMPASS GP PLC	1.30%
CON WAY INC	1.30%
COSTCO WHSL CORP	1.30%
CSR LTD	1.30%
CSX CORP	1.30%
DARDEN RESTAURANTS INC	1.30%
DEUTSCHE POST AG	1.30%
DEUTSCHE TELEKOM AG	1.30%
DOW CHEM CO	1.30%
E I DU PONT DE NEMOURS & CO	1.30%
ERP OPER LTD PSHIP	1.30%
FORTUNE BRANDS INC	1.30%
GANNETT CO INC DE	1.30%
GEN ELEC CAP CORP	1.30%
HANSON LTD	1.30%
HERSHEY CO	1.30%
HOME DEPOT INC	1.30%
HSBC FIN CORP	1.30%
INGERSOLL RAND CO	1.30%
INTL LEASE FIN CORP	1.30%
JPMORGAN CHASE & CO	1.30%
KELDA GROUP LTD	0.65%
KONINKLIJKE PHILIPS ELECTRS N V	1.30%
KRAFT FOODS INC	1.30%
LOWES COS INC	1.30%
LTD BRANDS INC	1.30%
MACY S INC	1.30%
MARKS & SPENCER P L C	1.30%
MASCO CORP	1.30%
MBIA INC.	1.30%
MOHAWK INDS INC	1.30%
NABORS INDS INC	1.30%
NORFOLK STHN CORP	1.30%
NY TIMES CO	1.30%
OLIN CORP	1.30%
ONEOK INC	1.30%
PETROLEOS MEXICANOS SA	1.30%
PITNEY BOWES INC	1.30%
PPG INDS INC	1.30%
PROLOGIS	1.30%
PULTEGROUP INC	1.30%
QUEST DIAGNOSTICS INC	1.30%
RADIAN GP INC	1.30%
RENTOKIL INITIAL PLC	1.30%
REP SVCS INC	1.30%
ROHM & HAAS CO	1.30%
SARA LEE CORP	1.30%
SPECTRA ENERGY CAP LLC	1.30%
STMICROELECTRONICS N V	1.30%
SYNGENTA AG	1.30%
TATE & LYLE PLC	1.30%
TELECOM CORP NEW ZLD LTD	1.30%
TELIASONERA AB	1.30%
TELSTRA CORP LTD	1.30%
TEXTRON INC	1.30%
THE KROGER CO.	1.30%
TIME WARNER INC	1.30%
TJX COS INC	1.30%
TRANSCANADA PIPELINES LTD	1.30%
TRANSOCEAN WORLDWIDE INC	1.30%
TX INSTRS INC	1.30%
UN PAC CORP	1.30%
UNILEVER N V	1.30%
UTD UTILS PLC	1.30%
VINCI	1.30%
VORNADO RLTY LP	1.30%
WELLS FARGO & CO	1.30%
WESTN UN CO	1.30%
WEYERHAEUSER CO	1.30%
YORKSHIRE WATER SERVICES FIN LTD	0.65%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
FFP Tranche 6	7.71%	10.90%	\$200	6/20/2014

Reference Entity	Notional Weighting
AKZO NOBEL N V	1.06%
AMBAC FINL GP INC	1.06%
ANHEUSER BUSCH COS INC	1.06%
AON CORP	1.06%
APACHE CORP	1.06%
ARCHER DANIELS MIDLAND CO	1.06%
ASSUR GTY MUN CORP	1.06%
AVALON BAY CMNTYS INC	1.06%
AVNET, INC.	1.06%
BELO CORP.	1.06%
BK OF AMERICA CORP	1.06%
BLOCK FINL LLC	1.06%
BOSTON PPTYS LTD PARTNERSHIP	1.06%
CENTURYTEL INC	1.06%
CIBA INC.	1.06%
CLARIANT AG	1.06%
CLOROX CO	1.06%
COMPASS GP PLC	1.06%
CON WAY INC	1.06%
COSTCO WHSL CORP	1.06%
CR SUISSE USA INC	1.06%
CSR LTD	1.06%
CUMMINS INC	1.06%
DARDEN RESTAURANTS INC	1.06%
DEUTSCHE POST AG	1.06%
DOVER CORP	1.06%
EASTMAN CHEM CO	1.06%
EMBARQ CORP	1.06%
ERP OPER LTD PSHIP	1.06%
FORTUNE BRANDS INC	1.06%
G A T X CORP	1.06%
GEN ELEC CAP CORP	1.06%
H J HEINZ CO	1.06%
HERSHEY CO	1.06%
HOME DEPOT INC	1.06%
HSBC FIN CORP	1.06%
INGERSOLL RAND CO	1.06%
INTL GAME TECH	1.06%
JPMORGAN CHASE & CO	2.13%
KIMBERLY CLARK CORP	1.06%
KOHL'S CORP	1.06%
KONINKLIJKE DSM NV	1.06%
KONINKLIJKE KPN N V	1.06%
LA PAC CORP	1.06%
LAB CORP AMER HLDGS	1.06%
LEGACY VULCAN CORP	1.06%
LOWES COS INC	1.06%
MACY S INC	1.06%
MARSH & MCLENNAN COS INC	1.06%
MBIA INC.	1.06%
MERRILL LYNCH & CO INC	1.06%
MOHAWK INDS INC	1.06%
MORGAN STANLEY	1.06%
NABORS INDS INC	1.06%
NOBLE CORP	1.06%
NORFOLK STHN CORP	1.06%
NUCOR CORP	1.06%
NY TIMES CO	1.06%
ONEOK INC	1.06%
PITNEY BOWES INC	1.06%
PMI GP INC	1.06%
PPG INDS INC	1.06%
PULTEGROUP INC	1.06%
QANTAS AWYS LTD	1.06%
RADIAN GP INC	1.06%
REP SVCS INC	1.06%
RIO TINTO LTD	1.06%
RYDER SYS INC	1.06%
SAFEWAY LTD	1.06%
SARA LEE CORP	1.06%
SES	1.06%
SHERWIN WILLIAMS CO	1.06%
SOUTHWEST AIRLS CO	1.06%
SPECTRA ENERGY CAP LLC	1.06%
STANLEY WKS	1.06%
STAPLES INC	1.06%
SUNOCO INC	1.06%
SWEDISH MATCH AB	1.06%
TALISMAN ENGY INC	1.06%
TATE & LYLE PLC	1.06%
TELECOM CORP NEW ZLD LTD	1.06%
TELECOM ITALIA SPA	1.06%
TELSTRA CORP LTD	1.06%
TRANSCANADA PIPELINES LTD	1.06%
TX INSTRS INC	1.06%
UTD PARCEL SVC INC	1.06%
UTD UTILS PLC	1.06%
V F CORP	1.06%
VORNADO RLTY LP	1.06%
WESFARMERS LTD	1.06%
WESTN UN CO	1.06%
XL CAP LTD	1.06%
YUM BRANDS INC	1.06%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
FFP Tranche 7	5.62%	8.81%	\$450	6/20/2014

Reference Entity	Notional Weighting
AKZO NOBEL N V	1.06%
AMBAC FINL GP INC	1.06%
ANHEUSER BUSCH COS INC	1.06%
AON CORP	1.06%
APACHE CORP	1.06%
ARCHER DANIELS MIDLAND CO	1.06%
ASSUR GTY MUN CORP	1.06%
AVALON BAY CMNTYS INC	1.06%
BELO CORP	1.06%
BERKSHIRE HATHAWAY INC	1.06%
BK OF AMERICA CORP	1.06%
BLOCK FINL LLC	1.06%
BOSTON PPTYS LTD PARTNERSHIP	1.06%
CENTURYTEL INC	1.06%
CIBA INC	1.06%
CLARIANT AG	1.06%
CLOROX CO	1.06%
COMPASS GP PLC	1.06%
CON WAY INC	1.06%
COSTCO WHSL CORP	1.06%
CR SUISSE USA INC	1.06%
CSR LTD	1.06%
CUMMINS INC	1.06%
DARDEN RESTAURANTS INC	1.06%
DEUTSCHE BK AG	2.13%
DEUTSCHE POST AG	1.06%
DOVER CORP	1.06%
EASTMAN CHEM CO	1.06%
EMBARQ CORP	1.06%
ERP OPER LTD PSHIP	1.06%
FORTUNE BRANDS INC	1.06%
G A T X CORP	1.06%
GEN ELEC CAP CORP	1.06%
H J HEINZ CO	1.06%
HERSHEY CO	1.06%
HOME DEPOT INC	1.06%
HSBC FIN CORP	1.06%
INGERSOLL RAND CO	1.06%
INTL GAME TECH	1.06%
KIMBERLY CLARK CORP	1.06%
KOHL'S CORP	1.06%
KONINKLIJKE DSM NV	1.06%
KONINKLIJKE KPN N V	1.06%
LA PAC CORP	1.06%
LAB CORP AMER HLDGS	1.06%
LEGACY VULCAN CORP	1.06%
LOWES COS INC	1.06%
MACY'S INC	1.06%
MARSH & MCLENNAN COS INC	1.06%
MBIA INC	1.06%
MERRILL LYNCH & CO INC	1.06%
MOHAWK INDS INC	1.06%
MORGAN STANLEY	1.06%
NABORS INDS INC	1.06%
NOBLE CORP	1.06%
NORFOLK STHN CORP	1.06%
NUCOR CORP	1.06%
NY TIMES CO	1.06%
ONEOK INC	1.06%
PITNEY BOWES INC	1.06%
PMI GP INC	1.06%
PPG INDS INC	1.06%
PULTEGROUP INC	1.06%
QANTAS AWYS LTD	1.06%
RADIAN GP INC	1.06%
REP SVCS INC	1.06%
RIO TINTO LTD	1.06%
RYDER SYS INC	1.06%
SAFEWAY LTD	1.06%
SARA LEE CORP	1.06%
SES	1.06%
SHERWIN WILLIAMS CO	1.06%
SOUTHWEST AIRLS CO	1.06%
SPECTRA ENERGY CAP LLC	1.06%
STANLEY WKS	1.06%
STAPLES INC	1.06%
SUNOCO INC	1.06%
SWEDISH MATCH AB	1.06%
TALISMAN ENGY INC	1.06%
TATE & LYLE PLC	1.06%
TELECOM CORP NEW ZLD LTD	1.06%
TELECOM ITALIA SPA	1.06%
TELSTRA CORP LTD	1.06%
TRANSCANADA PIPELINES LTD	1.06%
TX INSTRS INC	1.06%
UTD PARCEL SVC INC	1.06%
UTD UTILS PLC	1.06%
V F CORP	1.06%
VORNADO RLTY LP	1.06%
WESFARMERS LTD	1.06%
WESTN UN CO	1.06%
XL CAP LTD	1.06%
YUM BRANDS INC	1.06%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PFPP Tranche 8	5.99%	9.15%	\$300	9/20/2014

Reference Entity	Notional Weighting
ACE LTD	1.05%
ADECCO S A	1.05%
AEGON N.V.	1.05%
AKZO NOBEL N V	1.05%
AMGEN INC.	1.05%
AON CORP	1.05%
ARCELORMITTAL FIN	1.05%
ARCHER DANIELS MIDLAND CO	1.05%
ARROW ELECTRS INC	1.05%
ASSICURAZIONI GENERALI S P A	1.05%
ASSUR GTY MUN CORP	1.05%
BELO CORP.	1.05%
BK OF AMERICA CORP	1.05%
BRIT AMERN TOB PLC	1.05%
BRIT TELECOM PLC	1.05%
CARDINAL HEALTH INC	1.05%
CARREFOUR	1.05%
CENTEX CORP	1.05%
CENTURYTEL INC	1.05%
CIE DE ST GOBAIN	1.05%
CITIGROUP INC	1.05%
CLOROX CO	1.05%
COMPASS GP PLC	1.05%
CON WAY INC	1.05%
COSTCO WHSL CORP	1.05%
CSR LTD	1.05%
CUMMINS INC	1.05%
DANONE	1.05%
DEUTSCHE BK AG (SUB DEBT)	1.05%
DEUTSCHE LUFTHANSA AG	1.05%
DOVER CORP	1.05%
DOW CHEM CO	1.05%
EATON CORP	1.05%
ENBRIDGE INC	1.05%
FEDEX CORP	1.05%
FORTUNE BRANDS INC	1.05%
FPL GROUP CAP INC	1.05%
G A T X CORP	1.05%
GEN ELEC CAP CORP	1.05%
GKN HLDGS PLC	1.05%
GLENCORE INTL AG	1.05%
HANNOVER RUCK AG	1.05%
HONEYWELL INTL INC	1.05%
HOSPIRA INC	1.05%
HSBC FIN CORP	1.05%
INTL PAPER CO	1.05%
J C PENNEY CO INC	1.05%
KOHL'S CORP	1.05%
KRAFT FOODS INC	1.05%
L AIR LIQUIDE SA POUR LTDE EXPLTN P	1.05%
LA PAC CORP	1.05%
LAB CORP AMER HLDGS	1.05%
MARKS & SPENCER P L C	1.05%
MBIA INS CORP	1.05%
MCKESSON CORP	1.05%
MEADWESTVACO CORP	1.05%
MERRILL LYNCH & CO INC	1.05%
MORGAN STANLEY	1.05%
MURPHY OIL CORP	1.05%
NABORS INDS INC	1.05%
NEWMONT USA LTD	1.05%
NORFOLK STHN CORP	1.05%
NUCOR CORP	1.05%
ONEOK INC	1.05%
PETROLEOS MEXICANOS SA	1.05%
PMI GP INC	1.05%
PORTUGAL TELECOM INTL FIN B V	1.05%
PPG INDS INC	1.05%
PPL ENGY SUPP LLC	1.05%
REED ELSEVIER PLC	1.05%
REP SVCS INC	1.05%
RIO TINTO LTD	1.05%
ROHM & HAAS CO	1.05%
SARA LEE CORP	1.05%
SES	1.05%
SPRINT NEXTEL CORP	1.05%
STAPLES INC	1.05%
STORA ENSO CORP	1.05%
SUNOCO INC	1.05%
TARGET CORP	1.05%
TATE & LYLE PLC	1.05%
TELECOM CORP NEW ZLD LTD	1.05%
TELECOM ITALIA SPA	1.05%
TELSTRA CORP LTD	1.05%
THYSSENKRUPP AG	1.05%
TJX COS INC	1.05%
UPM KYMMENE CORP	1.05%
UTD UTILS WTR PLC	1.05%
VIACOM	1.05%
WASTE MGMT INC	1.05%
WEATHERFORD INTL LTD	1.05%
WEYERHAEUSER CO	1.05%
XL CAP LTD	1.05%
XSTRATA PLC	1.05%
YUM BRANDS INC	1.05%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PPF Tranche 9	8.09%	11.25%	\$100	9/20/2014

Reference Entity	Notional Weighting
ACE LTD	1.05%
ADECCO S A	1.05%
AEGON N.V.	1.05%
AKZO NOBEL N V	1.05%
AMGEN INC.	1.05%
AON CORP	1.05%
ARCELORMITTAL FIN	1.05%
ARCHER DANIELS MIDLAND CO	1.05%
ARROW ELECTRS INC	1.05%
ASSICURAZIONI GENERALI S P A	1.05%
ASSUR GTY MUN CORP	1.05%
BELO CORP.	1.05%
BK OF AMERICA CORP	1.05%
BRIT AMERN TOB PLC	1.05%
BRIT TELECOM PLC	1.05%
CARDINAL HEALTH INC	1.05%
CARREFOUR	1.05%
CENTEX CORP	1.05%
CENTURYTEL INC	1.05%
CIE DE ST GOBAIN	1.05%
CITIGROUP INC	1.05%
CLOROX CO	1.05%
COMPASS GP PLC	1.05%
CON WAY INC	1.05%
COSTCO WHSL CORP	1.05%
CSR LTD	1.05%
CUMMINS INC	1.05%
DANONE	1.05%
DEUTSCHE BK AG	1.05%
DEUTSCHE LUFTHANSA AG	1.05%
DOVER CORP	1.05%
DOW CHEM CO	1.05%
EATON CORP	1.05%
ENBRIDGE INC	1.05%
FEDEX CORP	1.05%
FORTUNE BRANDS INC	1.05%
FPL GROUP CAP INC	1.05%
G A T X CORP	1.05%
GEN ELEC CAP CORP	1.05%
GKN HLDGS PLC	1.05%
GLENCORE INTL AG	1.05%
HANNOVER RUCK AG	1.05%
HONEYWELL INTL INC	1.05%
HOSPIRA INC	1.05%
HSBC FIN CORP	1.05%
INTL PAPER CO	1.05%
J C PENNEY CO INC	1.05%
KOHL'S CORP	1.05%
KRAFT FOODS INC	1.05%
L AIR LIQUIDE SA POUR LTDE EXPLTN P	1.05%
LA PAC CORP	1.05%
LAB CORP AMER HLDGS	1.05%
MARKS & SPENCER P L C	1.05%
MBIA INS CORP	1.05%
MCKESSON CORP	1.05%
MEADWESTVACO CORP	1.05%
MERRILL LYNCH & CO INC	1.05%
MORGAN STANLEY	1.05%
MURPHY OIL CORP	1.05%
NABORS INDS INC	1.05%
NEWMONT USA LTD	1.05%
NORFOLK STHN CORP	1.05%
NUCOR CORP	1.05%
ONEOK INC	1.05%
PETROLEOS MEXICANOS SA	1.05%
PMI GP INC	1.05%
PORTUGAL TELECOM INTL FIN B V	1.05%
PPG INDS INC	1.05%
PPL ENGY SUPP LLC	1.05%
REED ELSEVIER PLC	1.05%
REP SVCS INC	1.05%
RIO TINTO LTD	1.05%
ROHM & HAAS CO	1.05%
SARA LEE CORP	1.05%
SES	1.05%
SPRINT NEXTEL CORP	1.05%
STAPLES INC	1.05%
STORA ENSO CORP	1.05%
SUNOCO INC	1.05%
TARGET CORP	1.05%
TATE & LYLE PLC	1.05%
TELECOM CORP NEW ZLD LTD	1.05%
TELECOM ITALIA SPA (SUB DEBT)	1.05%
TELSTRA CORP LTD	1.05%
THYSSENKRUPP AG	1.05%
TJX COS INC	1.05%
UPM KYMMENE CORP	1.05%
UTD UTILS WTR PLC	1.05%
VIACOM	1.05%
WASTE MGMT INC	1.05%
WEATHERFORD INTL LTD	1.05%
WEYERHAEUSER CO	1.05%
XL CAP LTD	1.05%
XSTRATA PLC	1.05%
YUM BRANDS INC	1.05%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PF Tranche 10	10.59%	13.71%	\$200	9/20/2014

Reference Entity	Notional Weighting
3I GP PLC	1.04%
3M CO	1.04%
AB ELECTROLUX	1.04%
ADECCO S A	1.04%
AKZO NOBEL N V	1.04%
AMBAC FINL GP INC	1.04%
AMERN INTL GP INC	1.04%
AMGEN INC.	1.04%
ANHEUSER BUSCH COS INC	1.04%
ARCHER DANIELS MIDLAND CO	1.04%
ASSUR GTY MUN CORP	1.04%
AVALON BAY CMNTYS INC	1.04%
AVIVA PLC (SUB DEBT)	1.04%
BLOCK FINL LLC	1.04%
CARNIVAL CORP	1.04%
CATERPILLAR INC	1.04%
CBS CORP	1.04%
CDN PAC RWY CO	1.04%
CENTEX CORP	1.04%
CENTURYTEL INC	1.04%
CIBA INC.	1.04%
CLOROX CO	1.04%
COMPASS GP PLC	1.04%
CONSTELLATION ENGY GP INC	1.04%
CONTL AG	1.04%
COSTCO WHSL CORP	1.04%
CR SUISSE USA INC	1.04%
CROWN LTD	1.04%
DEERE & CO	1.04%
DEUTSCHE BK AG (SUB DEBT)	1.04%
DEUTSCHE LUFTHANSA AG	1.04%
DEUTSCHE TELEKOM AG	1.04%
ENBRIDGE INC	1.04%
ENEL S P A	1.04%
EURPN AERO DEFENCE & SPACE CO EADS	1.04%
EXPERIAN FIN PLC	1.04%
FORTUNE BRANDS INC	1.04%
FPL GP INC	1.04%
FRANCE TELECOM	1.04%
G A T X CORP	1.04%
GEN ELEC CAP CORP	1.04%
GLENCORE INTL AG	1.04%
GOLDMAN SACHS GP INC	1.04%
GROUPE AUCHAN	1.04%
HOME DEPOT INC	1.04%
HSBC FIN CORP	1.04%
INTL GAME TECH	1.04%
INTL LEASE FIN CORP	1.04%
J C PENNEY CO INC	1.04%
JPMORGAN CHASE & CO	1.04%
KIMCO RLTY CORP	1.04%
KINGFISHER PLC	1.04%
KOHL'S CORP	1.04%
KONINKLIJKE KPN N V	1.04%
KOREA	1.04%
KRAFT FOODS INC	1.04%
LANXESS	1.04%
LOWES COS INC	1.04%
MARKS & SPENCER P L C	1.04%
MARTIN MARIETTA MATLS INC	1.04%
MBIA INC.	1.04%
MCDONALDS CORP	1.04%
MERRILL LYNCH & CO INC	1.04%
MORGAN STANLEY	1.04%
MURPHY OIL CORP	1.04%
NOBLE CORP	1.04%
PEUGEOT SA	1.04%
PROLOGIS	1.04%
REED ELSEVIER PLC	1.04%
RENAULT	1.04%
RENTOKIL INITIAL PLC	1.04%
REPSOL YPF SA	1.04%
ROLLS ROYCE PLC	1.04%
SARA LEE CORP	1.04%
SK TELECOM CO LTD	1.04%
STANLEY WKS	1.04%
STORA ENSO CORP	1.04%
TARGET CORP	1.04%
TATE & LYLE PLC	1.04%
TELECOM CORP NEW ZLD LTD	1.04%
TELECOM ITALIA SPA	1.04%
TEXTRON INC	1.04%
UNICREDIT SPA (SUB DEBT)	1.04%
UPM KYMMENE CORP	1.04%
UTD UTILS PLC	1.04%
V F CORP	1.04%
VIACOM	1.04%
VOLKSWAGEN AG	1.04%
VORNADO RLTY LP	1.04%
WAL MART STORES INC	1.04%
WALT DISNEY CO	1.04%
WELLS FARGO & CO	1.04%
WESTN UN CO	1.04%
XL CAP LTD	1.04%
XSTRATA PLC	1.04%
YUM BRANDS INC	1.04%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
FFP Tranche 11	8.50%	11.50%	\$475	12/20/2014

Reference Entity	Notional Weighting
AB ELECTROLUX	1.00%
ADIDAS AG	1.00%
ALCOA INC.	1.00%
AMCOR LTD	1.00%
ASSUR GTY MUN CORP	1.00%
ATMOS ENGY CORP	1.00%
AVIVA PLC	1.00%
BERTELSMANN AG	1.00%
BK OF AMERICA CORP	1.00%
BK OF CHINA LTD	1.00%
BOEING CO	1.00%
BOSTON PPTYS LTD PARTNERSHIP	1.00%
BRIT AWYS PLC	1.00%
CABLEVISION SYS CORP	1.00%
CDN NAT RES LTD	1.00%
CENTERPOINT ENGY INC	1.00%
CIE FIN MICHELIN	1.00%
CLARIANT AG	1.00%
COMCAST CORP	1.00%
CONSTELLATION ENGY GP INC	1.00%
CREDIT SUISSE GP LTD	1.00%
D R HORTON INC	1.00%
DEUTSCHE BAHN AG	1.00%
EDISON S P A	1.00%
ENTERGY CORP	1.00%
EXELON CORP	1.00%
FREEPORT MCMORAN COPPER & GOLD INC	1.00%
FRONTIER COMMS CORP	1.00%
GEN ELEC CAP CORP	1.00%
GLENCORE INTL AG	1.00%
HARTFORD FINL SVCS GP INC	1.00%
HOST HOTELS & RESORTS LP	1.00%
HSBC BK PLC	1.00%
HUSKY ENGY INC	1.00%
HYUNDAI MTR CO	1.00%
ING VERZEKERINGEN NV	1.00%
INTL GAME TECH	1.00%
J C PENNEY CO INC	1.00%
KIMCO RLTY CORP	1.00%
LAFARGE	1.00%
LANXESS	1.00%
LEGAL & GEN GP PLC	1.00%
M D C HLDGS INC	1.00%
MACK CALI RLTY LP	1.00%
MARTIN MARIETTA MATLS INC	1.00%
MARUBENI CORP	1.00%
MERCK KGAA	1.00%
METLIFE INC	1.00%
METRO AG	1.00%
METSO CORP	1.00%
MEXICO	1.00%
NATL RURAL UTILS COOP FIN CORP	1.00%
NEWMONT MNG CORP	1.00%
NEXEN INC	1.00%
NOBLE CORP	1.00%
NOBLE ENGY INC	1.00%
NOMURA SECS CO LTD	1.00%
OMNICOM GP INC	1.00%
ONEOK INC	1.00%
PACKAGING CORP AMER	1.00%
PEABODY ENGY CORP	1.00%
PEPCO HLDGS INC	1.00%
PERNOD RICARD	1.00%
PEUGEOT SA	1.00%
POTASH CORP SASK INC	1.00%
PRIDE INTL INC	1.00%
PROLOGIS	1.00%
PRUDENTIAL PLC	1.00%
PULTEGROUP INC	1.00%
Q B E INS GP LTD	1.00%
R R DONNELLEY & SONS CO	1.00%
RENAULT	1.00%
RENASAS ELECTRS CORP	1.00%
REYNOLDS AMERN INC	1.00%
ROLLS ROYCE PLC	1.00%
RPM INTL INC	1.00%
SAMSUNG ELECTRS CO LTD	1.00%
SCANIA AB	1.00%
SEALED AIR CORP US	1.00%
SIMON PPTY GP L P	1.00%
STAPLES INC	1.00%
TECO ENGY INC	1.00%
TELEFONOS DE MEXICO S A BURSATIL DE	1.00%
TESORO CORP	1.00%
TEXTRON INC	1.00%
THYSSENKRUPP AG	1.00%
TOLL BROS INC	1.00%
TOYOTA MTR CR CORP	1.00%
TYCO INTL LTD	1.00%
UNITEDHEALTH GP INC	1.00%
UTD PARCEL SVC INC	1.00%
VALEO	1.00%
WAL MART STORES INC	1.00%
WELLPOINT INC	1.00%
WESTN UN CO	1.00%
WHIRLPOOL CORP	1.00%
WILLIAMS COS INC	1.00%
WOODSIDE PETE LTD	1.00%
WSTFIELD MGMT LTD AS RESPON ENTITY	1.00%
XSTRATA PLC	1.00%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PFP Tranche 12	9.00%	12.00%	\$475	12/20/2014

Reference Entity	Notional Weighting
3I GP PLC	1.00%
AB VOLVO	1.00%
ADECO S A	1.00%
ASSICURAZIONI GENERALI S P A	1.00%
ASSUR GTY CORP	1.00%
AVALON BAY CMNTYS INC	1.00%
BAA FDG LTD	1.00%
BALL CORP	1.00%
BAY MOTOREN WERKE AG	1.00%
BERKSHIRE HATHAWAY INC	1.00%
BK OF AMERICA CORP	1.00%
BLACK & DECKER CORP	1.00%
BRIT TELECOM PLC	1.00%
CABLE & WIRELESS PLC	1.00%
CATERPILLAR FINL SVCS CORP	1.00%
CBS CORP	1.00%
CHESAPEAKE ENGY CORP	1.00%
CITIGROUP INC	1.00%
CMS ENGY CORP	1.00%
CNA FINL CORP	1.00%
CONTL AG	1.00%
CYTEC INDS INC	1.00%
D T E ENGY CO	1.00%
DAIMLER AG	1.00%
DEUTSCHE LUFTHANSA AG	1.00%
DIRECTV HLDGS LLC	1.00%
DISH DBS CORP	1.00%
DOW CHEM CO	1.00%
EL PASO CORP	1.00%
ENBW ENERGIE BADEN WUERTTEMBERG AG	1.00%
ENERGY TRANSFER PARTNERS LP	1.00%
ENTERPRISE PRODS OPER LLC	1.00%
EXELON GENERATION CO LLC	1.00%
EXPT IMPORT BK KOREA	1.00%
FAIRFAX MEDIA LTD	1.00%
FEDEX CORP	1.00%
FOSTERS GP LTD	1.00%
FRESENIUS SE	1.00%
FUBON FINL HLDG CO LTD	1.00%
GECINA	1.00%
GPT RE LTD AS RESPON ENTITY OF GENE	1.00%
GROUPE AUCHAN	1.00%
HCA INC.	1.00%
HCP, INC.	1.00%
HENKEL AG & CO KGAA	1.00%
HUMANA INC	1.00%
IMPERIAL TOB GP PLC	1.00%
INTL PAPER CO	1.00%
INV AB	1.00%
ISRAEL	1.00%
ITALY	1.00%
ITV PLC	1.00%
JOHNSON CTLS INC	1.00%
KCPL GTR MO OPERATIONS CO	1.00%
KONINKLIJKE AHOLD N V	1.00%
LAFARGE	1.00%
LEND LEASE CORP LTD	1.00%
LINCOLN NATL CORP	1.00%
LOEWS CORP	1.00%
MARATHON OIL CORP	1.00%
MASCO CORP	1.00%
MOLSON COORS BREWING CO	1.00%
MOSAIC CO	1.00%
NATL GRID PLC	1.00%
NIELSEN CO	1.00%
PPL ENGY SUPP LLC	1.00%
PROMISE CO LTD	1.00%
PRUDENTIAL FINL INC	1.00%
PSEG PWR LLC	1.00%
QANTAS AWYS LTD	1.00%
REXAM PLC	1.00%
ROYAL CARIBBEAN CRUISES LTD	1.00%
ROYAL DUTCH SHELL PLC	1.00%
RYDER SYS INC	1.00%
SCANIA AB	1.00%
SCHNEIDER ELEC SA	1.00%
SK TELECOM CO LTD	1.00%
SLM CORP	1.00%
SOLVAY SA	1.00%
SOUTHWEST AIRLS CO	1.00%
SPRINT NEXTEL CORP	1.00%
SWISS REINS CO LTD	1.00%
TELECOM ITALIA SPA	1.00%
TELEFONICA S A	1.00%
TEMPLE INLAND INC	1.00%
TEXTRON FINL CORP	1.00%
UNVL CORP	1.00%
UTD TECH CORP	1.00%
VALERO ENERGY CORP	1.00%
VINCI	1.00%
VODAFONE GP PLC	1.00%
VOLKSWAGEN AG	1.00%
VORNADO RLTY LP	1.00%
WEATHERFORD INTL LTD	1.00%
WELLS FARGO & CO	1.00%
WINDSTREAM CORP	1.00%
WPP 2005 LTD	1.00%
XEROX CORP	1.00%
XL CAP LTD	1.00%
XTO ENGY INC	1.00%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
FFP Tranche 13	7.50%	10.50%	\$375	12/20/2012

Reference Entity	Notional Weighting
ACE LTD	1.00%
AEON N.V.	1.00%
AGRIUM INC	1.00%
AIR PRODS & CHEMS INC	1.00%
ALCOA INC.	1.00%
ALLEGHENY ENGY SUPP CO LLC	1.00%
ALLSTATE CORP	1.00%
AMERN EXPRESS CO	1.00%
ANGLO AMERN PLC	1.00%
ANHEUSER BUSCH COS INC	1.00%
ARCELORMITTAL	1.00%
ASSUR GTY CORP	1.00%
ATMOS ENGY CORP	1.00%
BAA FDG LTD	1.00%
BARCLAYS BK PLC	1.00%
BERKSHIRE HATHAWAY INC	1.00%
BHP BILLITON LTD	1.00%
BK OF AMERICA CORP	1.00%
BK OF SCOTLAND PLC	1.00%
BOEING CAP CORP	1.00%
BOSTON SCIENTIFIC CORP	1.00%
BOUYGUES	1.00%
CARGILL INC	1.00%
CATERPILLAR INC	1.00%
CDN NATL RWY CO	1.00%
CIE DE ST GOBAIN	1.00%
CLARIANT AG	1.00%
COMMERZBANK AG	1.00%
CON WAY INC	1.00%
CROWN LTD	1.00%
DARDEN RESTAURANTS INC	1.00%
DEUTSCHE TELEKOM AG	1.00%
EATON CORP	1.00%
ENI S.P.A.	1.00%
ERP OPER LTD PSHIP	1.00%
EURPN AERO DEFENCE & SPACE CO EADS	1.00%
FIRSTENERGY CORP	1.00%
FORTUNE BRANDS INC	1.00%
FRONTIER COMMS CORP	1.00%
G A T X CORP	1.00%
GAS NAT SDG SA	1.00%
GEN DYNAMICS CORP	1.00%
GEN ELEC CAP CORP	1.00%
GLAXOSMITHKLINE PLC	1.00%
GOLDMAN SACHS GP INC	1.00%
GPT RE LTD AS RESPON ENTITY OF GENE	1.00%
HARTFORD FINL SVCS GP INC	1.00%
HERSHEY CO	1.00%
HOLCIM LTD	1.00%
INGERSOLL RAND CO	1.00%
JOHN DEERE CAP CORP	1.00%
JOHNSON & JOHNSON	1.00%
JPMORGAN CHASE & CO	1.00%
KINDER MORGAN ENGY PARTNERS L P	1.00%
KONINKLIJKE PHILIPS ELECTRS N V	1.00%
LINCOLN NATL CORP	1.00%
LLOYDS TSB BK PLC	1.00%
MACK CALI RLTY LP	1.00%
MACQUARIE BK LTD	1.00%
MERCK & CO INC	1.00%
METLIFE INC	1.00%
MORGAN STANLEY	1.00%
MOTOROLA INC	1.00%
NABORS INDS INC	1.00%
NEWELL RUBBERMAID INC	1.00%
NOKIA OYJ	1.00%
ORACLE CORP	1.00%
PEPSICO INC	1.00%
PERNOD RICARD	1.00%
PETROLEOS MEXICANOS SA	1.00%
PEUGEOT SA	1.00%
PPG INDS INC	1.00%
PROLOGIS	1.00%
PRUDENTIAL FINL INC	1.00%
PUBLICIS GROUPE SA	1.00%
RENAULT	1.00%
RIO TINTO LTD	1.00%
ROYAL DUTCH SHELL PLC	1.00%
SPECTRA ENERGY CAP LLC	1.00%
SUEDZUCKER AG	1.00%
SUNOCO INC	1.00%
SVENSKA CELLULOSA AB SCA	1.00%
TATE & LYLE PLC	1.00%
THOMSON REUTERS GROUP LTD	1.00%
THYSSENKRUPP AG	1.00%
TRANSCANADA PIPELINES LTD	1.00%
TX INSTRS INC	1.00%
UBS AG	1.00%
UNIBAIL RODAMCO SE	1.00%
UNICREDIT SPA	1.00%
UPM KYMMENE CORP	1.00%
UTD BUSINESS MEDIA	1.00%
VEOLIA ENVIRONNEMENT	1.00%
VIACOM	1.00%
VIVENDI	1.00%
WENDEL	1.00%
WESFARMERS LTD	1.00%
WEYERHAEUSER CO	1.00%
XSTRATA PLC	1.00%
ZURICH INS CO LTD	1.00%

Primus Financial Products, LLC
 Bespoke Tranche Portfolio Details
 As of June 21, 2010

Portfolio Name	Attachment Point	Detachment Point	Notional (\$mm)	Maturity Date
PFP Tranche 14	7.50%	10.50%	\$425	12/20/2014

Reference Entity	Notional Weighting
3I GP PLC	1.00%
AB VOLVO	1.00%
ALCOA INC.	1.00%
ALLEGHENY ENGY SUPP CO LLC	1.00%
ANGLO AMERN PLC	1.00%
ASSA ABLOY AB	1.00%
AT&T INC	1.00%
ATLANTIA SPA	1.00%
ATLAS COPCO AB	1.00%
AUST & NEW ZLD BKG GP LTD	1.00%
BAE SYS PLC	1.00%
BARRICK GOLD CORP	1.00%
BCO BILBAO VIZCAYA ARGENTARIA S A	1.00%
BERKSHIRE HATHAWAY INC	1.00%
CARNIVAL CORP	1.00%
CATERPILLAR INC	1.00%
CBS CORP	1.00%
CENTURYTEL INC	1.00%
CHESAPEAKE ENGY CORP	1.00%
CITIGROUP INC	1.00%
COML METALS CO	1.00%
COMWLTH BK AUST	1.00%
CORNING INC	1.00%
CSX CORP	1.00%
CUMMINS INC	1.00%
DEERE & CO	1.00%
DELL INC	1.00%
ENBRIDGE INC	1.00%
ENCANA CORP	1.00%
EXELON CORP	1.00%
FPL GROUP CAP INC	1.00%
GAS NAT SDG SA	1.00%
GECINA	1.00%
GEN ELEC CAP CORP	1.00%
HCP, INC.	1.00%
HESS CORP	1.00%
HOLCIM LTD	1.00%
HOME DEPOT INC	1.00%
IBERDROLA S A	1.00%
INTL LEASE FIN CORP	1.00%
ISRAEL ELEC CORP LTD	1.00%
ITV PLC	1.00%
J C PENNEY CO INC	1.00%
JOHNSON CTLS INC	1.00%
KINDER MORGAN INC	1.00%
KOHL'S CORP	1.00%
KONINKLIJKE PHILIPS ELECTRS N V	1.00%
LAFARGE	1.00%
LINCOLN NATL CORP	1.00%
LUBRIZOL CORP	1.00%
MACQUARIE BK LTD	1.00%
MANPOWER INC	1.00%
MARKS & SPENCER P L C	1.00%
MASCO CORP	1.00%
METLIFE INC	1.00%
MORGAN STANLEY	1.00%
MURPHY OIL CORP	1.00%
NATL AUST BK LTD	1.00%
NEWS AMERICA INC	1.00%
NIELSEN CO	1.00%
NUCOR CORP	1.00%
OLD MUT PLC	1.00%
ONEOK PARTNERS LP	1.00%
PACTIV CORP	1.00%
PERNOD RICARD	1.00%
PPL ENGY SUPP LLC	1.00%
PROCTER & GAMBLE CO	1.00%
PROMISE CO LTD	1.00%
PRUDENTIAL FINL INC	1.00%
RENTOKIL INITIAL PLC	1.00%
REP SVCS INC	1.00%
ROCHE HLDG LTD	1.00%
ROHM & HAAS CO	1.00%
SAFEWAY INC	1.00%
SEMPRA ENGY	1.00%
SES	1.00%
SIEMENS AG	1.00%
SMITHS GP PLC	1.00%
SOCIETE GENERALE	1.00%
SPAIN	1.00%
STATOIL ASA	1.00%
STMICROELECTRONICS N V	1.00%
SWEDISH MATCH AB	1.00%
TALISMAN ENGY INC	1.00%
TELEFONAB L M ERICSSON	1.00%
TELEFONOS DE MEXICO S A BURSATIL DE	1.00%
TELENOR ASA	1.00%
TESCO PLC	1.00%
TEXTRON FINL CORP	1.00%
THE KROGER CO.	1.00%
THYSSENKRUPP AG	1.00%
TIME WARNER INC	1.00%
TNT N.V.	1.00%
TOMKINS PLC	1.00%
TRANSOCEAN INC	1.00%
VERIZON COMMS INC	1.00%
VORNADO RLTY LP	1.00%
WESTPAC BKG CORP	1.00%
WHIRLPOOL CORP	1.00%
XL CAP LTD	1.00%

Primus Financial Products, LLC
 CDS on ABS Portfolio
 As of June 21, 2010

Reference Entity		Notional (\$)	S&P Industry Classification	Expected Maturity Date
1	CDS on ABS 1	5,000,000	RMBS (Residential Mortgage-Backed Securities)	6/14/2011
2	CDS on ABS 2	5,000,000	RMBS (Residential Mortgage-Backed Securities)	2/21/2011
3	CDS on ABS 3	736,460	RMBS (Residential Mortgage-Backed Securities)	8/16/2020
4	CDS on ABS 4	8,000,000	RMBS (Residential Mortgage-Backed Securities)	12/10/2011
5	CDS on ABS 5	5,000,000	RMBS (Residential Mortgage-Backed Securities)	7/20/2012
Total CDS on ABS		23,736,460		