

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Swaps</b>						
<b>SX5E DIVIDEND SWAP</b> 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	30.81	(2,719,221.12)		N/A	
<b>SX5E DIVIDEND SWAP</b> FIXED STRIKE EUR 100.00 NUMBER OF BASKET 50,000 MAT DEC 21 2012 DEAL 4458593 N/O Client SWPBDE-WW-0 EUR	50,000.000	15.03	(751,678.75)		N/A	
<b>Total Swaps</b>			<b>(\$6,731,159.99)</b>	<b>\$0.00</b>	<b>\$0.00</b>	