

| | Quantity | Price | Estimated Value | Cost Adjusted Original | Estimated Gain/Loss | Accruals |
|--|------------|-------|-------------------------|------------------------|---------------------|----------|
| Swaps | | | | | | |
| SX5E DIVIDEND SWAP 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 | |
| SX5E DIVIDEND SWAP 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 | |
| Total Swaps | | | (\$6,731,159.99) | \$0.00 | \$0.00 | |