

| | Quantity | Price | Estimated Value | Cost Adjusted Original | Estimated Gain/Loss | Accruals |
|--|---------------|--------|-------------------------|------------------------|---------------------|----------|
| Swaps | | | | | | |
| SX5E DIVIDEND SWAP FIXED STRIKE EUR 112.10 NUMBER OF BASKET 89,206 MAT DEC 16 2011 DEAL 4444220 N/O Client SWPBDE-PR-9 EUR | 89,206.000 | 8.83 | (787,847.40) | | N/A | |
| 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 | 18.41 | (1,625,047.49) | | 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 | 1.64 | (82,223.79) | | N/A | |
| Total Swaps | | | (\$5,419,379.65) | \$0.00 | \$0.00 | |
| Structured Investments | | | | | | |
| JPM CORN DLY LIQUIDITY NT 07/25/13 LNKD TO DJUBCN3T 07/22/10 48124A-WK-9 | 2,500,000.000 | 103.37 | 2,584,250.00 | 2,512,500.00 | 71,750.00 | |