

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Swaps</b>						
<b>SX5E DIVIDEND SWAP</b> 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	
<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	18.41	(1,625,047.49)		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	1.64	(82,223.79)		N/A	
<b>Total Swaps</b>			<b>(\$5,419,379.65)</b>	<b>\$0.00</b>	<b>\$0.00</b>	
<b>Structured Investments</b>						
<b>JPM CORN DLY LIQUIDITY NT 07/25/13</b> 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	