

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Structured Investments</b>						
MS MARKET PLUS SPX 01/27/12 (70% CONTIN BARRIER-6.5%CPN ,UNCAPPED) INITIAL LEVEL-07/14/10 SPX:1094.91 617482-MQ-4	5,000,000.000	100.85	5,042,250.00	5,000,000.00	42,250.00	
<b>Total Structured Investments</b>	<b>7,500,000.000</b>		<b>\$7,626,500.00</b>	<b>\$7,512,500.00</b>	<b>\$114,000.00</b>	
<b>Other</b>						
JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10 4662A0-2C-4	10,000,000.000	100.00 7/7/10	10,000,000.00	10,000,000.00		