

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<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	111.26	2,781,500.00	2,512,500.00	269,000.00	
<b>JPM PUT SPREAD WARRANT W Z0 12/03/10</b> STRIKE LEVEL -\$6.00/BUSHEL, \$27.50 INITIAL LEVEL -08/13/10 W Z0:734.25 48121C-32-0	5,006.000	1,994.00	99,819.64	137,665.00	(37,845.36)	
<b>MS MARKET PLUS SPX 01/27/12</b> (70% CONTIN BARRIER-6.5%CPN ,UNCAPPED) INITIAL LEVEL-07/14/10 SPX:1094.91 617482-MQ-4	5,000,000.000	96.24	4,811,750.00	5,000,000.00	(188,250.00)	
<b>Total Structured Investments</b>	<b>7,505,006.000</b>		<b>\$7,693,069.64</b>	<b>\$7,650,165.00</b>	<b>\$42,904.64</b>	
<b>Other</b>						
<b>JPM HARRAHS 14M CLN 09/20/11</b> 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		