

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
SX5E DIVIDEND SWAP FIXED STRIKE EUR 100.00 NUMBER OF BASKET 50,000 MAT DEC 21 2012 DEAL 4458593 N/O Client SWPBDE-WWW-0 EUR	50,000.000	12.44	621,981.35		N/A	
Total Swaps			(\$380,711.90)	\$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	124.97	3,124,250.00	2,512,500.00	611,750.00	
JPM PUT SPREAD WARRANT W Z0 12/03/10 STRIKE LEVEL -\$6.00/BUSHEL, \$27.50 INITIAL LEVEL -08/13/10 W Z0:734.25 48121C-32-0	5,006.000	1,732.00	86,703.92	137,665.00	(50,961.08)	
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	104.35	5,217,250.00	5,000,000.00	217,250.00	
Total Structured Investments	7,505,006.000		\$8,428,203.92	\$7,650,165.00	\$778,038.92	