

| | Quantity | Price | Estimated Value | Cost Adjusted Original | Estimated Gain/Loss | Accruals |
|--|---------------|--------|-------------------------|------------------------|---------------------|----------|
| Swaps | | | | | | |
| 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 | 14.24 | (1,257,104.24) | | 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 | 2.57 | 128,639.72 | | N/A | |
| Total Swaps | | | (\$1,286,875.34) | \$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 | 133.82 | 3,345,500.00 | 2,512,500.00 | 833,000.00 | |
| JPM MARKET PLUS PFE 04/24/12 75% CONTIN BARRIER-12.2%CPN ,UNCAPPED INITIAL LEVEL-10/19/10 PFE: 17.39 48124A-T6-4 | 3,000,000.000 | 94.06 | 2,821,800.00 | 3,000,000.00 | (178,200.00) | |