

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Structured Investments</b>						
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	100.00	5,006.00	137,665.00	(132,659.00)	
<b>Total Structured Investments</b>	<b>5,505,006.000</b>		<b>\$6,172,306.00</b>	<b>\$5,650,165.00</b>	<b>\$522,141.00</b>	