

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
SX5E DIVIDEND SWAP [REDACTED]	88,261.000	14.24	(1,257,104.24)		N/A	
SX5E DIVIDEND SWAP [REDACTED]	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 [REDACTED]	2,500,000.000	133.82	3,345,500.00	2,512,500.00	833,000.00	
JPM MARKET PLUS PFE 04/24/12 [REDACTED]	3,000,000.000	94.06	2,821,800.00	3,000,000.00	(178,200.00)	