

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Structured Investments						
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)	
Total Structured Investments	5,505,006.000		\$6,172,306.00	\$5,650,165.00	\$522,141.00	