

	Quantity	Price	Estimated Value	Cost	Estimated Gain/Loss
Swaps					
SX5E DIVIDEND SWAP	88,261.000	0.71	(62,589.82)		N/A
FIXED STRIKE EUR 113.30					
NUMBER OF BASKET 88,261					
MAT DEC 21 2011 DEAL 4444219					
N/O Client					
SWPBDE-PS-7 EUR					
Total Swaps			(\$328,464.35)	\$0.00	\$0.00