

	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	23.04	(2,033,692.23)		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	7.19	(359,397.09)		N/A	
Total Swaps			(\$4,569,518.13)	\$0.00	\$0.00	