

| | Quantity | Price | Estimated Value | Cost Adjusted Original | Estimated Gain/Loss | Accruals |
|---|----------------------|----------|-------------------------|------------------------|---------------------|----------|
| Swaps | | | | | | |
| SX5E DIVIDEND SWAP FIXED STRIKE EUR 100.00 NUMBER OF BASKET 50,000 MAT DEC 21 2012 DEAL 4458593 N/O Client SWPBDE-WWW-0 EUR | 50,000.000 | 1.77 | (88,729.11) | | N/A | |
| Total Swaps | | | (\$3,242,295.34) | \$0.00 | \$0.00 | |
| Structured Investments | | | | | | |
| JPM CORN DLY LIQUIDITY NT 07/25/13 LNKD TO DJUBCN3T 07/22/10 48124A-WK-9 | 2,500,000.000 | 111.26 | 2,781,500.00 | 2,512,500.00 | 269,000.00 | |
| 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 | 1,994.00 | 99,819.64 | 137,665.00 | (37,845.36) | |
| MS MARKET PLUS SPX 01/27/12 (70% CONTIN BARRIER-6.5%CPN ,UNCAPPED) INITIAL LEVEL-07/14/10 SPX:1094.91 617482-MQ-4 | 5,000,000.000 | 96.24 | 4,811,750.00 | 5,000,000.00 | (188,250.00) | |
| Total Structured Investments | 7,505,006.000 | | \$7,693,069.64 | \$7,650,165.00 | \$42,904.64 | |