

	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	14.58	728,989.40		N/A	
Total Swaps			\$793,808.41	\$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	146.22	3,655,500.00	2,512,500.00	1,143,000.00	
JPM MARKET PLUS PFE 04/24/12 75% CONTIN BARRIER-12.2%CPN ,UNCAPPED INITIAL LEVEL-10/19/10 PFE: 17.39 48124A-T6-4	3,000,000.000	99.58	2,987,400.00	3,000,000.00	(12,600.00)	
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	211.00	10,562.66	137,665.00	(127,102.34)	
Total Structured Investments	5,505,006.000		\$6,653,462.66	\$5,650,165.00	\$1,003,297.66	