



	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Structured Investments						
JPM CORN DLY LIQUIDITY NT 07/25/13 LNKD TO DJUBCN3T 07/22/10 48124A-WK-9	2,500,000.000	177.29	4,432,250.00	2,512,500.00	1,919,750.00	
A JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10 4662A0-2C-4 AA- /NR	10,000,000.000	103.10	10,310,000.00	9,755,648.21 10,000,000.00	554,351.79	
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	111.46	3,343,800.00	3,000,000.00	343,800.00	
MS MARKET PLUS MO 06/18/12 78% CONTIN BARRIER-15%CPN ,UNCAPPED INITIAL LEVEL-12/09/10 MO: 24.59 617482-QA-5	3,000,000.000	104.25	3,127,350.00	3,000,000.00	127,350.00	
MS MARKET PLUS TEF SM 7/26/12 75% CONTIN BARRIER-25.5%CPN ,UNCAPPED INITIAL LEVEL-1/13/11 TEF: 17.69 617482-QR-8	2,000,000.000	104.46	2,089,100.00	2,000,000.00	89,100.00	
Total Structured Investments	20,500,000.000		\$23,302,500.00	\$20,268,148.21 \$20,512,500.00	\$3,034,351.79	