

	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	103.37	2,584,250.00	2,512,500.00	71,750.00	
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	100.85	5,042,250.00	5,000,000.00	42,250.00	
Total Structured Investments	7,500,000.000		\$7,626,500.00	\$7,512,500.00	\$114,000.00	
Other						
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	10,000,000.000	100.00 7/7/10	10,000,000.00	10,000,000.00		